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

2014

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

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

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

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

Part II Basic Plan Information—enter all requested information

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

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/01/1996

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

ONE TROPICANA DRIVE
ST. PETERSBURG, FL 33075

2b Employer Identification Number (EIN)
59-3300424

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

2d Business code (see instructions)
711210

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

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

SIGN HERE	Filed with authorized/valid electronic signature.		
	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	**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:	**4b**	EIN
a	Sponsor's name	**4c**	PN

5	Total number of participants at the beginning of the plan year	**5**	505
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	256
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	287
b	Retired or separated participants receiving benefits	**6b**	41
c	Other retired or separated participants entitled to future benefits	**6c**	226
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	554
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	554
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**	10
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)		**9b** Plan benefit arrangement (check all that apply)	
(1) [ ]	Insurance	**(1)** [ ]	Insurance
(2) [ ]	Code section 412(e)(3) insurance contracts	**(2)** [ ]	Code section 412(e)(3) insurance contracts
(3) [X]	Trust	**(3)** [X]	Trust
(4) [ ]	General assets of the sponsor	**(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)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) .....…… ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ……..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2014 Form M-1 annual report. If the plan was not required to file the 2014 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
59-3300424

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2014

2 Assets:

a Market value	**2a**	23095934
b Actuarial value	**2b**	22324009

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	35	2427961	2427961
b For terminated vested participants	214	6219933	6219933
c For active participants	256	9668192	9878977
d Total	505	18316086	18526871

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**	6.64%
6 Target normal cost	**6**	1368306

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

10/12/2015
Date

MARK GENGENBACH
Type or print name of actuary

14-07102
Most recent enrollment number

TOWERS WATSON DELAWARE, 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)		834698
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)		834698
10	Interest on line 9 using prior year's actual return of 12.16%		101499
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		1736314
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.46 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		112166
	c Total available at beginning of current plan year to add to prefunding balance		1848480
	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)		936197

Part III Funding Percentages

14	Funding target attainment percentage	14	115.44 %
15	Adjusted funding target attainment percentage	15	120.49 %
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	109.05 %
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
03/11/2015	1050000				
09/14/2015	1050000				
			Totals ► 18(b)	2100000	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	1913938

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:	
4.99 %	6.32 %	6.99 %	☐ 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**	1368306
b Excess assets, if applicable, but not greater than line 31a	**31b**	1368306

32 Amortization installments:

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

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

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

36 Additional cash requirement (line 34 minus line 35)	**36**	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	1913938

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

a Total (excess, if any, of line 37 over line 36)	**38a**	1913938
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.**	**2014** **This Form is Open to Public Inspection.**

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
59-3300424

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

AEW CAPITAL MANAGEMENT, L.P.

04-3329433

(b) Enter name and EIN or address of person who provided you disclosure 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

BOSTON TRUST & INVESTMENT MGMT, CO.

04-2273811

(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

CADENCE CAPITAL MANAGEMENT

04-3244012

(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 DEUTSCHLAND GMBH

(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

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

CERBERUS IBERIA ADVISORS, S.L.U.

(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

HOTCHKIS & WILEY CAPITAL MGMT, LLC

95-4871957

(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

MARBLE ARCH INVESTMENTS, LP

20-8521604

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

MARBLE ARCH PARTNERS GP, LLC

20-8521414

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

PELHAM CAPITAL MANAGEMENT, LLP

98-1160102

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

SILCHESTER INT'L INVESTORS, LLP

45-3056700

(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

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

WEXFORD CAPITAL LP

06-1442624

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

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(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	32686	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MITCHELL & TITUS, LLP

13-2781641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	20739	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	11622	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)

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	9335	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	8693	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	7608	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)

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	5661	Yes [X] No [ ]	Yes [X] No [ ]		Yes [X] 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	5251	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE 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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
59-3300424

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	1900000	2100000
(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)	704829	783254
(2) U.S. Government securities	1c(2)	2950750	4401860
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	2176286	2915184
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	8534432	1277099
(5) Partnership/joint venture interests	1c(5)	4983140	2287776
(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)	1897854	14484347
(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	23147291	28249520
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	20908	21671
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through1j)	1k	20908	21671
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	23126383	28227849

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)	2100000	
(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)		2100000
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		3528727
d Total income. Add all **income** amounts in column (b) and enter total	2d		5628727
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	321882	
(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)		321882
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)	62760	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	68718	
(4) Other	2i(4)	73901	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		205379
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		527261
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		5101466
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

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

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

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

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

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

2014

This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
59-3300424

Part I Distributions

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

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

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

EIN(s): 41-6271370

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

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

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

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

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

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

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

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

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

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) ..... | 6c |

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	0

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

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

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

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

Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2014 and 2013
With Report of Independent Auditors

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

Financial Statements and Supplemental Schedules

December 31, 2014 and 2013

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REPORT OF INDEPENDENT AUDITORS

Pension Committee
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, 2014 and 2013, 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, 2014, 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, 2013, and the changes in their 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, 2014, 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 14, 2015

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, 2014									
Assets									
Contributions receivable	$ 400,000	$ 2,200,000	$ 2,700,000	$ 2,300,000	$ 2,600,000	$ 3,300,000	$ -	$ 3,500,000	$ 3,000,000
Investments-at fair value (Note 3)									
Major League Baseball Group Pension Trust	29,336,163	35,492,454	50,601,106	25,226,439	38,638,399	51,229,019	50,701,100	57,829,292	30,861,293
Total assets	29,736,163	37,692,454	53,301,106	27,526,439	41,238,399	54,529,019	50,701,100	61,329,292	33,861,293
Liabilities									
Accrued expenses	28,932	13,045	30,446	20,094	25,859	14,582	35,128	14,473	23,799
Total liabilities	28,932	13,045	30,446	20,094	25,859	14,582	35,128	14,473	23,799
Net assets available for benefits	$ 29,707,231	$ 37,679,409	$ 53,270,660	$ 27,506,345	$ 41,212,540	$ 54,514,437	$ 50,665,972	$ 61,314,819	$ 33,837,494
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2014									
Additions									
Contributions	$ 400,000	$ 2,200,000	$ 2,700,000	$ 2,300,000	$ 2,600,000	$ 3,300,000	$ -	$ 3,500,000	$ 3,000,000
Net investment gain from Major League Baseball Group Pension Trust	4,014,408	4,839,191	6,957,281	3,387,932	5,282,545	7,048,650	7,193,096	7,891,468	4,179,003
Total additions	4,414,408	7,039,191	9,657,281	5,687,932	7,882,545	10,348,650	7,193,096	11,391,468	7,179,003
Deductions									
Benefits paid	734,521	464,704	1,399,680	265,491	1,046,482	1,176,452	1,908,153	1,047,762	1,690,164
Administrative expenses	222,548	237,786	306,633	219,536	270,719	357,678	336,562	334,713	266,358
Total deductions	957,069	702,490	1,706,313	485,027	1,317,201	1,534,130	2,244,715	1,382,475	1,956,522
Increase in net assets available for benefits	3,457,339	6,336,701	7,950,968	5,202,905	6,565,344	8,814,520	4,948,381	10,008,993	5,222,481
Net assets available for benefits at beginning 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
Net assets available for benefits at end of year	$ 29,707,231	$ 37,679,409	$ 53,270,660	$ 27,506,345	$ 41,212,540	$ 54,514,437	$ 50,665,972	$ 61,314,819	$ 33,837,494

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	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2014									
Assets									
Contributions receivable	$ 2,500,000	$ 2,400,000	$ 1,900,000	$ 1,100,000	$ 2,300,000	$ 2,500,000	$ 2,200,000	$ 3,700,000	$ 2,200,000
Investments-at fair value (Note 3)									
Major League Baseball Group Pension Trust	38,878,846	32,210,386	24,504,768	56,366,574	40,849,897	19,500,070	22,401,449	51,172,891	37,933,739
Total assets	41,378,846	34,610,386	26,404,768	57,466,574	43,149,897	22,000,070	24,601,449	54,872,891	40,133,739
Liabilities									
Accrued expenses	25,870	11,707	19,679	64,321	12,453	10,896	18,725	32,493	25,164
Total liabilities	25,870	11,707	19,679	64,321	12,453	10,896	18,725	32,493	25,164
Net assets available for benefits	$ 41,352,976	$ 34,598,679	$ 26,385,089	$ 57,402,253	$ 43,137,444	$ 21,989,174	$ 24,582,724	$ 54,840,398	$ 40,108,575
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2014									
Additions									
Contributions	$ 2,500,000	$ 2,400,000	$ 1,900,000	$ 1,100,000	$ 2,300,000	$ 2,500,000	$ 2,200,000	$ 3,700,000	$ 2,200,000
Net investment gain from Major League Baseball Group Pension Trust	5,292,875	4,368,341	3,360,062	7,812,297	5,632,478	2,572,397	3,014,594	6,952,454	5,210,400
Total additions	7,792,875	6,768,341	5,260,062	8,912,297	7,932,478	5,072,397	5,214,594	10,652,454	7,410,400
Deductions									
Benefits paid	523,625	478,110	750,698	1,789,733	1,281,472	295,551	411,465	971,361	1,014,628
Administrative expenses	269,743	222,183	180,094	360,443	245,031	179,663	205,233	322,417	289,726
Total deductions	793,368	700,293	930,792	2,150,176	1,526,503	475,214	616,698	1,293,778	1,304,354
Increase in net assets available for benefits	6,999,507	6,068,048	4,329,270	6,762,121	6,405,975	4,597,183	4,597,896	9,358,676	6,106,046
Net assets available for benefits at beginning of year	34,353,469	28,530,631	22,055,819	50,640,132	36,731,469	17,391,991	19,984,828	45,481,722	34,002,529
Net assets available for benefits at end of year	$ 41,352,976	$ 34,598,679	$ 26,385,089	$ 57,402,253	$ 43,137,444	$ 21,989,174	$ 24,582,724	$ 54,840,398	$ 40,108,575

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

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

	The Phillies	Pittsburgh Associates	Rangers Baseball, LLC	San Francisco Baseball Associates LLC	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays Baseball, Ltd.	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2014								
Assets								
Contributions receivable	$ -	$ 2,900,000	$ 2,000,000	$ 4,400,000	$ -	$ 2,000,000	$ 2,100,000	$ 2,000,000
Investments-at fair value (Note 3)								
Major League Baseball Group Pension Trust	66,869,855	36,330,438	11,034,659	54,249,597	40,280,886	30,099,176	26,149,520	11,306,938
Total assets	66,869,855	39,230,438	13,034,659	58,649,597	40,280,886	32,099,176	28,249,520	13,306,938
Liabilities								
Accrued expenses	37,614	24,781	13,982	32,091	26,095	22,163	21,671	14,345
Total liabilities	37,614	24,781	13,982	32,091	26,095	22,163	21,671	14,345
Net assets available for benefits	$ 66,832,241	$ 39,205,657	$ 13,020,677	$ 58,617,506	$ 40,254,791	$ 32,077,013	$ 28,227,849	$ 13,292,593
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2014								
Additions								
Contributions	$ 4,053,758	$ 2,900,000	$ 2,000,000	$ 4,400,000	$ -	$ 2,000,000	$ 2,100,000	$ 2,000,000
Net investment gain from Major League Baseball Group Pension Trust	9,098,889	4,940,629	1,415,506	7,322,602	5,479,968	4,104,987	3,528,727	1,477,411
Total additions	13,152,647	7,840,629	3,415,506	11,722,602	5,479,968	6,104,987	5,628,727	3,477,411
Deductions								
Benefits paid	1,393,808	760,557	77,812	1,019,344	926,799	604,461	321,882	97,661
Administrative expenses	381,243	278,973	131,579	372,588	314,696	233,007	205,379	145,979
Total deductions	1,775,051	1,039,530	209,391	1,391,932	1,241,495	837,468	527,261	243,640
Increase in net assets available for benefits	11,377,596	6,801,099	3,206,115	10,330,670	4,238,473	5,267,519	5,101,466	3,233,771
Net assets available for benefits at beginning of year	55,454,645	32,404,558	9,814,562	48,286,836	36,016,318	26,809,494	23,126,383	10,058,822
Net assets available for benefits at end of year	$ 66,832,241	$ 39,205,657	$ 13,020,677	$ 58,617,506	$ 40,254,791	$ 32,077,013	$ 28,227,849	$ 13,292,593

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, 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 3)									
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 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.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	Miami Marlins, L.P.	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2013									
Assets									
Contributions receivable	$ 2,200,000	$ 2,100,000	$ 1,700,000	$ 2,200,000	$ 2,000,000	$ 2,300,000	$ 1,900,000	$ 3,300,000	$ 2,000,000
Investments-at fair value (Note 3)									
Major League Baseball Group Pension Trust	32,183,339	26,455,814	20,375,928	48,485,470	34,763,181	15,108,070	18,103,157	42,220,077	32,032,062
Total assets	34,383,339	28,555,814	22,075,928	50,685,470	36,763,181	17,408,070	20,003,157	45,520,077	34,032,062
Liabilities									
Accrued expenses	29,870	25,183	20,109	45,338	31,712	16,079	18,329	38,355	29,533
Total liabilities	29,870	25,183	20,109	45,338	31,712	16,079	18,329	38,355	29,533
Net assets available for benefits	$ 34,353,469	$ 28,530,631	$ 22,055,819	$ 50,640,132	$ 36,731,469	$ 17,391,991	$ 19,984,828	$ 45,481,722	$ 34,002,529
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	$ 2,200,000	$ 2,000,000	$ 2,300,000	$ 1,900,000	$ 3,300,000	$ 2,000,000
Net investment gain from Major League Baseball Group Pension Trust	3,534,963	2,893,224	2,235,347	5,377,425	3,843,330	1,626,351	2,007,141	4,635,745	3,543,580
Total additions	5,734,963	4,993,224	3,935,347	7,577,425	5,843,330	3,926,351	3,907,141	7,935,745	5,543,580
Deductions									
Benefits paid	479,045	450,085	250,689	1,745,279	1,129,624	236,006	378,427	850,845	919,473
Administrative expenses	231,845	197,846	161,797	318,382	233,075	152,159	171,040	268,597	245,217
Total deductions	710,890	647,931	412,486	2,063,661	1,362,699	388,165	549,467	1,119,442	1,164,690
Transfers to other plans (Note 1)	(264,926)	(137,005)	(188,226)	(171,451)	(190,417)	(43,928)	(265,942)	(269,111)	(202,100)
Increase in net assets available for benefits	4,759,147	4,208,288	3,334,635	5,342,313	4,290,214	3,494,258	3,091,732	6,547,192	4,176,790
Net assets available for benefits, at beginning of year	29,594,322	24,322,343	18,721,184	45,297,819	32,441,255	13,897,733	16,893,096	38,934,530	29,825,739
Net assets available for benefits, at end of year	$ 34,353,469	$ 28,530,631	$ 22,055,819	$ 50,640,132	$ 36,731,469	$ 17,391,991	$ 19,984,828	$ 45,481,722	$ 34,002,529

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

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

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

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, 2014, 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 $210,000 and $205,000 for 2014 and 2013, respectively.

The NUPP is presently administered by a 9 member Pension Committee consisting of the chief investment officer, special assistant to the Commissioner, senior vice president and deputy general counsel labor and human resources, 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 2014 and 2013.

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 reallocated the assets of those inactive minor league players from the NUPP to the Minor League 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.

Effective January 1, 2015, the Pension Committee of the NUPP agreed to freeze benefit accruals and participation under the Plan for employees of the Angels Baseball LP and the Boston Red Sox Baseball Club Limited Partnership.

Effective May 1, 2015, the Pension Committee of the NUPP agreed to freeze benefit accruals and participation under the Plan for employees the Houston Astros, LLC.

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 7) are those estimated future periodic payments, including lump-sum distributions, that are attributable under the respective Selected Retirement Plans 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 2014 and 2013 to the lesser of $17,500 and $17,083, 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.

During 2014, for financial statement reporting, the Plan adopted a new mortality table released by the Society of Actuaries, the RP-2014 table, adjusted to reflect specific Plan experience projected with future mortality improvements using Scale BB2D. The January 1, 2014 actuarial present value of accumulated plan benefits reflected in Note 7 has been adjusted to reflect the adoption of this new mortality table.

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.

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

Investments and Valuation *(continued)*

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

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.

Accounting Guidance Not Yet Adopted

In May 2015, the FASB issued Accounting Standards Update 2015-07, *Disclosures for Investments in Certain Entities that Calculate Net Asset Value Per Share (or its Equivalent),* (ASU 2015-07). ASU 2015-07 removes the requirement to categorize within the fair value hierarchy investments for which fair values are estimated using the net asset value practical expedient provided by Accounting Standards Codification 820, *Fair Value Measurement.* Disclosures about investments in certain entities that calculate net asset value per share are limited under ASU 2015-07 to those investments for which the entity has elected to estimate the fair value using the net asset value practical expedient. ASU 2015-07 is effective for entities (other than public business entities) for fiscal years beginning after December 15, 2016, with retrospective application to all periods presented. Early application is permitted. Management is currently assessing the potential impact of ASU 2015-07 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 14, 2015, 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, 2014 and 2013, 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,	
	2014	2013
Angels Baseball LP	2.27%	2.31%
Athletics Investment Group, LLC	2.75	2.76
Atlanta National League Baseball Club, Inc.	3.92	4.01
AZPB Limited Partnership	1.96	1.80
Baltimore Orioles L.P.	3.00	3.03
The Baseball Club of Seattle, LLLP	3.97	3.99
Boston Red Sox Baseball Club Limited Partnership	3.93	4.29
Chicago White Sox, Ltd.	4.48	4.50
The Cincinnati Reds, LLC	2.39	2.40
Cleveland Indians Baseball Company Limited Partnership	3.01	3.01
Colorado Rockies Baseball Club, Ltd.	2.50	2.47
Detroit Tigers, Inc.	1.89	1.92
Houston Astros, LLC	4.37	4.53
Kansas City Royals Baseball Corporation	3.16	3.25
Los Angeles Dodgers LLC	1.51	1.41
Miami Marlins, L.P.	1.74	1.69
New York Yankees Partnership	3.97	3.95
Padres, L.P.	2.94	3.00
The Phillies	5.18	5.19
Pittsburgh Associates	2.83	2.82
Rangers Baseball, LLC	0.86	0.75
San Francisco Baseball Associates LLC	4.21	4.13
Sterling Mets, L.P.	3.12	3.17
St. Louis Cardinals, L.L.C.	2.33	2.34
Tampa Bay Rays Baseball, Ltd.	2.04	1.99
Washington Nationals Baseball Club, LLC	0.88	0.80
The American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.14	11.53
Major League Baseball – Office Employees' Plan	12.09	11.40
Minor League Players' Pension Plan	1.56	1.56
Total Group Trust	100.00%	100.00%

NOTE 3 INVESTMENTS *(continued)*

During the years ended December 31, 2014 and 2013, the Plan's investments, including investments bought, sold, and held during the applicable period, appreciated (depreciated) in fair value as follows:

	Years Ended December 31,	
	2014	**2013**
Common stock	$ 12,459,547	$ 107,997,395
U.S. equity mutual funds	23,653,836	22,052,767
Government obligations—		
Treasury and municipal securities	43,613,578	(36,353,105)
Corporate bonds and notes	13,714,266	(11,712,816)
Hedge funds	9,799,854	12,185,171
Collective investment funds	(4,190,312)	31,751,641
Interest rate swaps	37,114,338	(34,682,913)
Cash and cash equivalents	(325)	393,526
	$ 136,164,782	$ 91,631,666

Interest and dividends totaling $43,594,475 and $23,443,715 for the years ended December 31, 2014 and 2013 respectively are included in net investment gain from Major League Baseball Group pension trust on the statements of changes in net assets available for benefits.

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:

	December 31,	
	2014	**2013**
Silchester International Funds	*	$ 101,442,889
SEI Institutional Investments Trust - World Equity Ex-US	$ 163,640,939	*
SEI Institutional Investments Trust Large CapDisciplined Equity Fund A	243,048,470	*
Thornburg International Equity Fund	*	64,685,396
Vanguard Institutional Index Fund Institutional Shares	243,770,879	95,517,577

*Less than 5%.

NOTE 3 INVESTMENTS *(continued)*

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

Certain investment managers are authorized to use derivative financial instruments, either directly or within a commingled fund structure, within established guidelines. Derivative financial instruments may be used to manage interest rate and foreign exchange risk. The derivative financial instruments are recorded as other investments either as an asset or a liability, depending upon whether the instrument is in a gain or loss position. Changes in the fair value of derivative financial instruments are recorded in the statements of changes in net assets available for benefits; therefore, no gains or losses are deferred. At December 31, 2014 and 2013, 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.

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

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

Following is a description of the valuation methodologies used for 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.

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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.

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, 2014 and 2013, 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 2014 and 2013.

The Selected Retirement Plans did not have any investments measured at fair value on a nonrecurring basis as of December 31, 2014 and 2013, 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 Trust's' assets carried at fair value as of December 31, 2014:

	Level 1	Level 2	Level 3	Total Fair Value
Common stocks				
U.S. companies	$ 60,794,035	$ -	$ -	$ 60,794,035
International companies	2,198,273	-	-	2,198,273
U.S. equity mutual funds	714,433,516	-	-	714,433,516
Government obligations				
Treasury securities	195,813,100	-	-	195,813,100
Municipal securities	21,306,523	-	-	21,306,523
Corporate bonds and notes				
U.S. issues	115,178,179	-	-	115,178,179
International issues	28,611,857	-	-	28,611,857
Hedge funds	-	-	115,845,636	115,845,636
Collective investment funds	-	-	-	-
Interest rate swaps	-	-	(3,002,192)	(3,002,192)
Cash and cash equivalents	38,633,676	-	-	38,633,676
Total assets, at fair value	$ 1,176,969,159	$ -	$ 112,843,444	$ 1,289,812,603

The following table sets forth, by level within the fair value hierarchy, the Group Trust's' 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)*

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, 2014				
Investment Class	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency (if Currently Eligible)**	**Redemption Notice Period**
Hedge funds	$115,845,636	$ -	Monthly - Annually	30–180 days

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

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, 2014:

	Hedge Funds	Interest Rate Swaps	Total
Fair value, January 1, 2014	$ 124,786,018	$ (40,116,530)	$ 84,669,488
Realized gains (losses)	4,461,869	1,149,978	5,611,847
Unrealized gains (losses)	5,337,985	35,964,360	41,302,345
Purchases	8,638,197	-	8,638,197
Sales	(27,378,433)	-	(27,378,433)
Fair value, December 31, 2014	$ 115,845,636	$ (3,002,192)	$ 112,843,444

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

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.

NOTE 5 DERIVATIVE INSTRUMENTS *(continued)*

The following table presents the interest rate swaps held by the Group Trust at December 31, 2014. 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	$ 32,712,731
Fixed/3-month LIBOR	(A)	11/6/2042	11,500,000	11,445,950
Fixed/3-month LIBOR	(A)	10/4/2032	11,700,000	11,425,050
Fixed/3-month LIBOR	(A)	10/4/2042	56,500,000	55,403,900
Fixed/3-month LIBOR	(A)	3/6/2033	3,600,000	3,677,400
Fixed/3-month LIBOR	(A)	12/6/2042	60,000,000	58,371,747
Fixed/3-month LIBOR	(A)	3/6/2043	7,900,000	8,261,030
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)	(3,600,000)
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)	(7,900,000)
Total				$ (3,002,192)

(A) – Each gross asset and liability represents one interest rate swap contract 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, 2013.

	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)	(7,900,000)
Total				$ (40,116,530)

(A) – Each gross asset and liability represents one interest rate swap contract 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 Trust's right of set off is enforceable at law. The Group Trust's 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:

	2014					2013				
	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	$ 6,558,795	$ 22,442,884	$ 29,001,679	$ 18,167	$ 29,019,846	$ 6,341,457	$ 21,935,968	$ 28,277,425	$ 3,595	$ 28,281,020
Athletics Investment Group, LLC	5,556,315	30,251,879	35,808,194	-	35,808,194	5,024,890	30,637,884	35,662,774	-	35,662,774
Atlanta National League Baseball Club, Inc.	14,469,772	35,595,598	50,065,370	100,108	50,165,478	13,400,880	36,006,329	49,407,209	149,655	49,556,864
AZPB Limited Partnership	1,796,581	24,016,191	25,812,772	112,134	25,924,906	1,727,869	23,054,004	24,781,873	149,311	24,931,184
Baltimore Orioles L.P.	9,016,466	30,252,464	39,268,930	101,186	39,370,116	8,652,612	30,556,981	39,209,593	-	39,209,593
The Baseball Club of Seattle, LLLP	11,002,012	39,748,211	50,750,223	107,360	50,857,583	9,799,319	40,392,476	50,183,846	7,949	50,191,795
Boston Red Sox Baseball Club Limited Partnership	19,750,085	33,154,994	52,905,079	651,653	53,556,732	19,863,978	32,695,808	52,559,786	462,006	53,021,792
Chicago White Sox, Ltd.	8,826,531	48,282,861	57,109,392	-	57,109,392	8,265,521	48,648,871	56,914,392	-	56,914,392
The Cincinnati Reds, LLC	7,689,190	25,730,709	33,419,899	259,954	33,679,853	6,295,090	26,365,379	32,660,469	290,273	32,950,742
Cleveland Indians Baseball Company Limited Partnership	4,506,768	33,892,690	38,399,458	53,943	38,453,401	3,444,282	35,390,260	38,834,542	-	38,834,542
Colorado Rockies Baseball Club, Ltd.	4,668,985	27,114,443	31,783,428	-	31,783,428	4,120,531	27,893,197	32,013,728	-	32,013,728
Detroit Tigers, Inc.	1,586,966	21,955,290	23,542,256	48,663	23,590,919	814,449	21,379,240	22,193,689	17,664	22,211,353
Houston Astros, LLC	19,368,759	36,194,995	55,563,754	87,378	55,651,132	17,234,014	39,718,184	56,952,198	19,012	56,971,210
Kansas City Royals Baseball Corporation	12,902,217	27,856,647	40,758,864	143,515	40,902,379	12,670,445	27,669,010	40,339,455	219,145	40,558,600
Los Angeles Dodgers LLC	1,043,945	19,206,196	20,250,141	214,788	20,464,929	827,134	18,028,960	18,856,094	201,161	19,057,255
Miami Marlins, L.P.	2,959,808	20,930,161	23,889,969	129,839	24,019,808	2,814,171	20,161,715	22,975,886	26,210	23,002,096
New York Yankees Partnership	7,610,677	43,388,587	50,999,264	65,193	51,064,457	6,644,745	42,517,929	49,162,674	290,517	49,453,191
Padres, L.P.	10,664,238	29,282,745	39,946,983	343,482	40,290,465	9,836,695	29,766,881	39,603,576	262,833	39,866,409
The Phillies	9,562,933	56,380,613	65,943,546	310,956	66,254,502	9,362,199	56,096,256	65,458,455	148,393	65,606,848
Pittsburgh Associates	6,579,047	31,602,482	38,181,529	84,591	38,266,120	6,516,470	31,786,651	38,303,121	129,493	38,432,614
Rangers Baseball, LLC	651,378	10,021,008	10,672,386	332,511	11,004,897	150,563	8,867,444	9,018,007	294,953	9,312,960
San Francisco Baseball Associates LLC	7,311,563	50,014,717	57,326,280	50,759	57,377,039	6,679,212	48,479,476	55,158,688	125,437	55,284,125
Sterling Mets, L.P.	8,422,856	35,104,694	43,527,550	207,860	43,735,410	7,094,218	36,150,530	43,244,748	170,675	43,415,423
St. Louis Cardinals, L.L.C.	5,434,301	25,864,657	31,298,958	120,155	31,419,113	5,053,910	25,663,675	30,717,585	48,052	30,765,637
Tampa Bay Rays Baseball, Ltd.	2,856,467	22,854,216	25,710,683	105,568	25,816,251	2,543,313	22,783,206	25,326,519	71,065	25,397,584
Washington Nationals Baseball Club, LLC	899,120	10,544,464	11,443,584	450,270	11,893,854	667,368	9,734,274	10,401,642	623,591	11,025,233

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, 2013	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, 2014
Angels Baseball LP	$ 28,281,020	$ 2,200,863	$ 1,146,726	$ (634,041)	(1,974,722)	$ 29,019,846
Athletics Investment Group, LLC	35,662,774	2,044,787	1,453,211	(445,846)	(2,906,732)	35,808,194
Atlanta National League Baseball Club, Inc.	49,556,864	3,901,647	1,956,727	(1,296,201)	(3,953,559)	50,165,478
AZPB Limited Partnership	24,931,184	2,645,385	1,043,200	(190,927)	(2,503,936)	25,924,906
Baltimore Orioles L.P.	39,209,593	2,578,048	1,550,872	(888,751)	(3,079,646)	39,370,116
The Baseball Club of Seattle, LLLP	50,191,795	3,623,729	1,988,190	(1,163,871)	(3,782,260)	50,857,583
Boston Red Sox Baseball Club Limited Partnership	53,021,792	4,460,841	2,083,736	(1,881,991)	(4,127,646)	53,556,732
Chicago White Sox, Ltd.	56,914,392	3,531,399	2,257,616	(964,273)	(4,629,742)	57,109,392
The Cincinnati Reds, LLC	32,950,742	3,284,488	1,302,432	(791,157)	(3,066,652)	33,679,853
Cleveland Indians Baseball Company Limited Partnership	38,834,542	2,664,313	1,582,587	(479,045)	(4,148,996)	38,453,401
Colorado Rockies Baseball Club, Ltd.	32,013,728	2,154,783	1,303,505	(450,085)	(3,238,503)	31,783,428
Detroit Tigers, Inc.	22,211,353	2,433,793	905,636	(250,689)	(1,709,174)	23,590,919
Houston Astros, LLC	56,971,210	1,847,499	2,188,309	(1,745,279)	(3,610,607)	55,651,132
Kansas City Royals Baseball Corporation	40,558,600	2,236,570	1,600,073	(1,129,279)	(2,363,585)	40,902,379
Los Angeles Dodgers LLC	19,057,255	2,649,893	795,541	(236,006)	(1,801,754)	20,464,929
Miami Marlins, L.P.	23,002,096	2,330,680	935,459	(378,427)	(1,870,000)	24,019,808
New York Yankees Partnership	49,453,191	3,968,853	2,010,436	(850,845)	(3,517,178)	51,064,457
Padres, L.P.	39,866,409	2,636,341	1,615,958	(919,473)	(2,908,770)	40,290,465
The Phillies	65,606,848	4,267,720	2,600,757	(1,313,231)	(4,907,592)	66,254,502
Pittsburgh Associates	38,432,614	1,996,377	1,561,528	(704,432)	(3,019,967)	38,266,120
Rangers Baseball, LLC	9,312,960	2,513,754	390,415	(35,983)	(1,176,249)	11,004,897
San Francisco Baseball Associates LLC	55,284,125	4,885,784	2,252,194	(516,033)	(4,529,031)	57,377,039
Sterling Mets, L.P.	43,415,423	2,689,746	1,763,466	(821,416)	(3,311,809)	43,735,410
St. Louis Cardinals, L.L.C.	30,765,637	2,376,138	1,250,345	(547,931)	(2,425,076)	31,419,113
Tampa Bay Rays Baseball, Ltd.	25,397,584	2,311,377	1,035,214	(302,920)	(2,625,004)	25,816,251
Washington Nationals Baseball Club, LLC	11,025,233	2,078,209	461,555	(73,529)	(1,597,614)	11,893,854

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, 2014 and 2013, are as follows:

Actuarial method—Plan funding	Present value of accrued benefits
Mortality	RP-2014, with projection and MP-2014 full generational improvement scale (RP-2000, with projection in 2013)
Average retirement age	Age 62

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

Plan	Discount Rate
Houston Astros, LLC	4.90% (3.90% in 2013)
Kansas City Royals Baseball Corporation	4.90% (4.00% in 2013)
Cleveland Indians Baseball Company Limited Partnership, Colorado Rockies Baseball Club, Ltd. and Tampa Bay Rays Baseball, Ltd.	5.10% (4.10% in 2013)
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, The Phillies and The Baseball Club of Seattle, LLLP	5.00% (4.00% in 2013)
Atheltics Investment Group, LLC , Angels Baseball LP, Detroit Tigers, Inc., Miami Marlins L.P., New York Yankees Partnership, Sterling Mets, L.P., Padres, L.P., Pittsburgh Associates, San Francisco Baseball Associates LLC, and St. Louis Cardinals, L.L.C.	5.00% (4.10% in 2013)
AZPB Limited Partnership, Los Angeles Dodgers LLC, and Rangers Baseball, LLC	5.10% (4.20% in 2013)
Washington Nationals Baseball Club, LLC	5.20% (4.20% in 2013)

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, 2014 and 2013. There were no significant changes to the Plans that would have changed the valuations had they been performed as of December 31, 2013 and 2012.

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 Trust's are exempt from taxation. 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 Trust's 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, 2014, 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 2011.

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.

NOTE 11 SUBSEQUENT EVENTS

On September 25, 2015, the Padres, L.P. adopted a resolution, for approval by the Pension Committee, to freeze benefit accruals and participation under the NUPP effective January 1, 2016.

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, 2014

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Money Markets				
FIRST AMERICAN PRIME OBLIGATIONS FUND			$ 22,884,738.32	$ 22,884,738.32
FIRST AMERICAN PRIME OBLIGATIONS FUND			1,877,878.77	1,877,878.77
FIRST AMERICAN PRIME OBLIGATIONS FUND			1,898,220.15	1,898,220.15
FIRST AMERICAN PRIME OBLIGATIONS FUND			1,719,948.67	1,719,948.67
FIRST AMERICAN PRIME OBLIGATIONS FUND			5,152,324.24	5,152,324.24
Total Money Markets			$ 33,533,110.15	$ 33,533,110.15
Government Obligations - Treasury and Federal Agencies				
U S TREASURY BD	4.500%	2/15/36	$ 172,979.73	$ 237,421.74
U S TREASURY NT	4.625%	2/15/40	143,248.04	163,125.60
U S TREASURY BD	3.000%	5/15/42	62,465.23	63,065.40
U S TREASURY NT	2.750%	8/15/42	15,069.14	14,995.35
U S TREASURY BD3	1.25%	2/15/43	25,150.82	26,841.75
U S TREASURY BD	2.875%	5/15/43	21,284.18	25,570.25
U S TREASURY BD	3.625%	8/15/43	15,700.08	18,816.32
U S TREASURY BD	3.375%	5/15/44	15,405.44	17,111.86
U S TREASURY BD	3.125%	8/15/44	29,809.35	32,081.49
U S TREASURY BD	3.125%	8/15/44	6,739,280.69	6,846,921.60
U S TREASURY BD	3.000%	11/15/44	45,150.22	46,136.27
U S TREASURY NT	2.750%	2/15/24	81,538.99	85,549.55
U S TREASURY NT	2.375%	8/15/24	56,755.88	58,055.64
U S TREASURY NT	1.750%	9/30/19	293,263.41	293,912.29
U S TREASURY NT	0.073%	10/31/16	509,625.09	509,683.80
U S TREASURY NT	2.250%	11/15/24	56,428.31	56,577.66
U S TREASURY NT	2.250%	11/15/24	2,782,076.27	2,803,715.20
U S TREASURY NT	1.500%	11/30/19	42,142.30	41,932.87
U S TREASURY NT	0.625%	12/31/16	153,356.09	153,295.85
U S TREASURY NT	2.625%	4/30/16	369,471.24	365,373.10
U S TREASURY NT	1.000%	8/31/16	171,560.84	172,282.50
U S TREASURY NT	0.875%	11/30/16	159,889.24	160,700.80
U S TREASURY NT	0.875%	1/31/17	219,785.16	220,635.80
U S TREASURY NT	1.750%	5/15/22	111,631.01	108,135.50
U S TREASURY NT	1.625%	8/15/22	84,353.53	82,676.10
U S TREASURY NT	1.625%	11/15/22	58,673.10	58,204.80
U S TREASURY NT	0.750%	12/31/17	25,033.20	24,736.25
U S TREASURY NT	0.125%	4/30/15	304,440.04	305,070.15
U S TREASURY NT	0.625%	4/30/18	44,887.50	44,086.05
U S TREASURY NT	1.750%	5/15/23	98,274.02	99,314.34
U S TREASURY NT	2.500%	8/15/23	82,405.02	86,697.24
U S TREASURY NT	2.500%	5/15/24	186,545.63	192,021.82
U S TREASURY NT	0.875%	6/15/17	344,433.98	344,810.25

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
F N M A TBA 15YR	2.500%	10/15/29	$ 324,070.31	$ 337,276.50
F N M A TBA 15YR	2.500%	12/15/29	249,218.75	254,992.50
F N M A TBA 15YR	2.500%	9/15/29	100,296.88	100,517.00
F N M A TBA 15YR	3.000%	1/15/29	126,555.94	126,808.02
F N M A TBA 30YR	3.500%	11/15/44	162,300.00	166,232.00
F N M A TBA 30YR	3.500%	1/15/44	414,081.04	418,010.42
F N M A TBA 30YR	4.000%	1/15/44	564,465.04	567,907.20
F N M A TBA 30YR	4.500%	12/15/44	114,562.81	114,978.20
F N M A TBA 30YR	4.500%	1/15/45	114,794.69	115,059.82
G N M A II TBA 30YR	3.500%	1/15/44	102,119.06	102,869.62
F H L M C GD G07823	4.500%	9/01/44	50,882.73	51,045.38
F H L M C GD G03205	5.500%	7/01/35	5,908.01	6,791.54
F F C B	0.1908%	2/13/15	320,343.15	320,044.80
F F C B DEB	0.1535%	3/26/15	199,954.20	200,040.00
F N M A DEB	6.250%	5/15/29	124,316.54	146,291.25
F N M A DEB	6.625%	11/15/30	85,480.31	103,939.50
F N M A #254693	5.500%	4/01/33	10,629.10	11,879.65
F N M A #AL4408	4.500%	11/01/43	102,649.61	102,940.69
F N M A #AL6013	4.500%	10/01/44	40,494.92	40,731.29
F N M A #AS2275	4.500%	4/01/44	62,853.42	63,678.76
F N M A #AS2276	4.500%	4/01/44	102,677.21	104,020.72
F N M A #AT8912	3.000%	7/01/43	140,909.59	146,287.13
F N M A #AV5012	4.500%	2/01/44	25,871.83	26,105.32
F N M A #AU7941	3.000%	11/01/43	32,168.65	33,377.45
F N M A #725424	5.500%	4/01/34	5,816.55	6,500.67
F N M A #725946	5.500%	11/01/34	15,076.74	17,147.70
F N M A #745418	5.500%	4/01/36	22,271.08	25,503.77
F N M A #889139	5.500%	3/01/37	18,328.31	20,678.20
RESOLUTION FDG STRIP	VAR	7/15/20	113,315.89	143,888.40
U S TREAS BD STRIP	VAR	2/15/36	468,228.25	477,228.15
U S TREAS BD STRIP	VAR	5/15/37	342,231.54	412,561.25
U S TREAS BD STRIP	VAR	2/15/38	249,412.65	302,713.60
U S TREAS BD STRIP	VAR	5/15/38	1,916,515.47	2,073,881.70
U S TREAS BD STRIP	VAR	2/15/39	493,893.05	608,679.40
U S TREAS BD STRIP	VAR	5/15/39	3,816,487.00	4,552,816.80
U S TREAS BD STRIP	VAR	8/15/39	8,335,636.00	9,609,411.50
U S TREAS BD STRIP	VAR	11/15/39	2,804,427.89	2,826,185.60
U S TREAS BD STRIP	VAR	2/15/40	9,464,559.29	11,122,176.00
U S TREAS BD STRIP	VAR	5/15/40	1,856,812.99	2,415,618.45
U S TREAS BD STRIP	VAR	8/15/40	2,389,310.60	2,768,759.60
U S TREAS BD STRIP	VAR	11/15/40	4,868,297.21	5,880,301.00
U S TREAS BD STRIP	VAR	2/15/41	2,576,828.78	3,175,860.00

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
U S TREAS BD STRIP	VAR	5/15/41	$ 2,275,396.91	$ 2,524,576.60
U S TREAS BD STRIP	VAR	8/15/41	1,088,341.35	1,410,795.80
U S TREAS BD STRIP	VAR	11/15/41	2,213,028.80	2,725,270.00
U S TREAS BD STRIP	VAR	2/15/42	4,948,765.87	5,897,043.75
U S TREAS BD STRIP	3.000%	5/15/42	1,163,146.05	1,274,194.95
U S TREAS BD STRIP	VAR	8/15/42	4,777,791.54	5,694,401.85
U S TREAS BD STRIP	VAR	11/15/42	5,128,661.14	6,915,717.30
U S TREAS BD STRIP	VAR	2/15/43	7,323,129.76	9,936,018.60
U S TREAS BD STRIP	VAR	5/15/43	5,124,798.85	5,984,181.40
U S TREAS BD STRIP	VAR	8/15/43	5,725,001.75	7,529,940.25
U S TREAS BD STRIP	VAR	11/15/43	10,440,066.54	13,723,320.00
U S TREAS BD STRIP	VAR	2/15/44	11,235,203.10	14,070,365.40
U S TREAS BD STRIP	VAR	5/15/44	5,340,304.91	5,937,023.25
U S TREAS BD STRIP	VAR	11/15/44	291,755.25	288,144.00
U S TREASURY I P S	0.125%	4/15/19	318,620.58	307,676.30
U S TREAS BD STRIP	VAR	5/15/35	4,533,825.09	6,989,279.10
U S TREAS BD STRIP	VAR	5/15/36	471,258.71	669,343.40
U S TREAS BD STRIP	VAR	11/15/36	797,589.23	843,142.00
U S TREAS BD STRIP	VAR	8/15/37	1,063,060.95	1,445,864.25
U S TREAS BD STRIP	VAR	2/15/38	1,375,316.75	2,062,400.20
U S TREAS BD STRIP	VAR	2/15/35	378,172.90	465,821.30
U S TREAS BD STRIP	VAR	8/15/35	151,557.35	188,512.50
U S TREAS BD STRIP	VAR	2/15/36	2,384,281.00	3,019,058.50
U S TREAS BD STRIP	VAR	8/15/36	1,690,283.72	2,449,488.35
U S TREAS BD STRIP	VAR	2/15/37	986,472.76	1,272,404.00
U S TREAS BD STRIP	VAR	11/15/34	1,384,419.08	1,698,891.15
U S TREAS BD STRIP	VAR	11/15/37	2,437,317.65	3,596,218.25
U S TREAS BD STRIP	VAR	5/15/38	1,482,180.33	1,977,684.80
U S TREAS BD STRIP	VAR	8/15/38	2,819,300.15	3,653,408.00
U S TREAS BD STRIP	VAR	2/15/39	2,283,384.38	3,012,321.40
U S TREAS BD STRIP	VAR	5/15/39	1,436,360.65	1,791,534.40
U S TREAS BD STRIP	VAR	8/15/39	1,300,721.49	1,667,984.25
U S TREAS BD STRIP	VAR	11/15/39	106,713.53	130,931.20
U S TREAS BD STRIP	VAR	2/15/40	914,031.60	1,205,424.60
U S TREAS BD STRIP	VAR	5/15/40	1,565,322.07	1,878,969.75
U S TREAS BD STRIP	VAR	8/15/40	914,185.19	1,177,422.00
U S TREAS BD STRIP	VAR	11/15/40	889,017.49	1,106,859.60
U S TREAS BD STRIP	VAR	5/15/41	530,591.00	629,023.50
U S TREAS BD STRIP	VAR	8/15/41	1,426,633.40	1,684,212.60
U S TREAS BD STRIP	VAR	2/15/42	1,150,397.54	1,355,702.00
U S TREAS BD STRIP	VAR	8/15/42	237,164.80	289,305.60
U S TREAS BD STRIP	VAR	11/15/42	289,210.15	343,492.65

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U S TREAS BD STRIP	VAR	2/15/43	$ 757,964.00	$ 914,074.50
U S TREAS BD STRIP	VAR	11/15/43	195,978.80	214,365.20
Total Government Obligations - Treasury and Federal Agencies			$ 160,203,890.01	$ 195,813,100.24
Municipal Obligations				
BAY AREA TOLL CA	6.263%	4/01/49	$ 186,080.65	$ 204,613.85
BAY AREA TOLL CA	7.043%	4/01/50	152,465.71	178,650.00
BAY AREA TOLL CA	6.907%	10/01/50	119,289.74	132,863.40
CALIFORNIA ST	7.500%	4/01/34	200,136.19	231,957.50
CALIFORNIA ST BUILD	7.550%	4/01/39	857,019.16	971,107.20
CALIFORNIA ST BUILD	7.350%	11/01/39	549,080.21	612,647.90
CALIFORNIA ST BUILD	7.625%	3/01/40	20,418.28	30,699.00
CALIFORNIA ST BUILD	7.950%	3/01/36	90,898.40	99,355.20
CALIFORNIA ST	7.700%	11/01/30	180,432.20	182,985.65
CALIFORNIA ST BUILD	7.600%	11/01/40	587,675.98	649,066.90
CHICAGO IL BRD ED	6.138%	12/01/39	304,887.95	283,908.45
CHICAGO IL BRD ED	6.319%	11/01/29	65,000.00	69,187.30
CLARK CNTY NV ARPT	6.820%	7/01/45	174,489.60	175,872.00
CURATORS UNIV MO SYS	5.960%	11/01/39	322,648.95	330,051.60
CURATORS UNIV MO SYS	5.792%	11/01/41	47,622.22	60,207.30
DALLAS CNTY TX HOSP	5.621%	8/15/44	235,937.25	244,830.20
DALLAS TX AREA RAPID	5.999%	12/01/44	413,026.70	427,703.85
DALLAS TX AREA RAPID	5.022%	12/01/48	121,451.00	134,701.60
DALLAS TX AREA RAPID	4.922%	12/01/41	99,861.64	118,175.00
DALLAS TX INDPT	6.450%	2/15/35	227,367.90	252,711.90
DENVER CO PUB SCHS	7.017%	12/15/37	545,752.54	648,313.25
DISTRICT COLUMBIA	5.582%	12/01/35	160,000.00	198,192.00
DIST OF COLUMBIA WTR	4.814%	10/01/14	245,000.00	277,555.60
HOUSTON TX UTILITY	3.828%	5/15/28	190,000.00	201,297.40
ILLINOIS ST	5.100%	6/01/33	545,127.72	573,775.25
ILLINOIS ST SALES	4.620%	6/15/38	785,546.50	849,617.00
ILLINOIS ST TOLL HWY	6.184%	1/01/34	208,231.25	234,417.60
JOBS OH BEVERAGE SYS	4.532%	1/01/35	195,889.90	206,490.10
LOS ANGELES CA UNI	5.981%	5/01/27	79,486.59	93,276.75
LOS ANGELES CA UNI	5.755%	7/01/29	234,969.95	265,398.15
LOS ANGELES CA UNI	5.750%	7/01/34	861,202.15	938,675.20
LOS ANGELES CA UNI	6.758%	7/01/34	281,775.90	292,794.60
METROPOLITAN NY	6.814%	11/15/40	250,040.29	334,365.60
NEW JERSEY ST TPK	7.414%	1/01/40	582,417.96	633,351.60
NEW JERSEY ST TPK	7.102%	1/01/41	1,262,966.40	1,475,690.80
NEW YORK NY BUILD	5.206%	10/01/31	94,498.40	108,959.30
NEW YORK NY BUILD	5.985%	12/01/36	103,285.60	101,343.20

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NEW YORK NY BUILD	5.968%	3/01/36	$ 96,252.90	$ 96,267.75
NEW YORK NY CITY	5.508%	8/01/37	679,834.28	747,258.00
NEW YORK ST DORM	5.600%	3/15/40	694,934.95	793,143.75
NEW YORK ST DORM	5.628%	3/15/39	98,492.00	99,797.60
NEW YORK ST URBAN	5.770%	3/15/39	544,726.00	616,815.00
NEW YORK ST URBAN	5.838%	3/15/40	200,442.40	226,711.80
NORTH TX TWY AUTH	6.718%	1/01/49	105,158.42	138,020.75
OHIO UNIV GEN RECPTS	5.590%	12/01/14	225,000.00	243,024.75
ORANGE CNTY CA LOC	6.908%	2/15/41	132,770.45	142,606.00
OREGON ST	5.892%	6/01/27	120,822.45	142,790.90
PORT AUTH NY NJ CONS	5.647%	11/01/40	140,000.00	172,949.00
PORT SEATTLE WA REV	7.000%	5/01/36	168,648.05	167,693.95
REGIONAL TRANSN CO	5.844%	11/01/50	247,619.30	326,753.40
SAN ANTONIO TX ELEC	5.718%	2/01/41	438,978.45	462,316.50
SAN ANTONIO TX ELEC	4.427%	2/01/42	305,725.30	331,755.00
SAN DIEGO CNTY	5.911%	4/01/48	166,443.04	198,254.15
SAN DIEGO CNTY CA	5.594%	7/01/43	263,628.25	294,327.80
TEXAS ST BUILD	5.517%	4/01/39	553,595.55	599,162.20
TEXAS ST TRANSN	5.178%	4/01/30	532,407.65	587,897.10
UNIV CA REGTS MED	6.583%	5/15/49	110,931.80	116,997.40
UNIV OF CALIFORNIA	4.601%	5/15/31	240,000.00	263,366.40
UNIV OF CA	4.765%	5/15/44	165,000.00	177,069.75
UNIVERSITY TX PERM	5.262%	7/01/39	273,074.76	281,025.00
UNIVERSITY TX UNIV	6.276%	8/15/41	98,083.80	103,292.10
UNIVERSITY VA UNIV	6.200%	9/01/39	534,781.41	577,845.90
WASHINGTON ST BUILD	5.481%	8/01/39	81,925.09	81,462.55
WASHINGTON ST BUILD	5.140%	8/01/40	300,597.08	335,535.75
WASHINGTON ST BUILD	5.090%	8/01/33	157,437.00	157,573.35
Total Municipal Obligations			$ 19,259,291.26	$ 21,306,522.80
U.S. Corporate Obligations				
A O L TIME WARNER	7.625%	4/15/31	$ 4,033.88	$ 5,576.52
AT&T CORP	8.000%	11/15/31	220,702.50	221,028.00
ATT INC	5.550%	8/15/41	109,404.00	111,430.00
ATT INC	4.300%	12/15/42	378,600.67	380,284.00
ATT INC	4.350%	6/15/45	449,531.86	466,661.25
AT & T WIRELESS	8.750%	3/01/31	1,207,846.65	1,339,980.15
ABBVIE INC	4.400%	11/06/42	374,560.57	386,876.25
ACE INA HOLDINGS	4.150%	3/13/43	319,824.55	341,347.50
AGILENT TECH INC	5.000%	7/15/20	4,976.75	5,439.10
AIRGAS INC	3.650%	7/15/24	259,493.00	265,683.60
ALEXANDRIA REAL	4.500%	7/30/29	84,925.20	87,042.55

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ALLSTATE CORP	4.500%	6/15/43	$ 55,185.39	$ 60,684.25
ALLSTATE CORP	5.750%	8/15/53	93,565.50	100,106.25
ALLTEL CORP	7.875%	7/01/32	437,647.99	463,746.15
ALTRIA GROUP INC	4.250%	8/09/42	243,988.25	263,535.25
ALTRIA GROUP INC	5.375%	1/31/44	258,892.40	295,963.20
AMAZON COM INC	4.800%	12/05/34	371,906.25	393,652.50
AMERICAN EXPRESS CO	4.050%	12/03/42	72,564.00	75,681.00
AMERICAN INTL GROUP	6.250%	5/01/36	347,376.47	362,852.00
AMER INTL GROUP	8.175%	5/15/58	443,943.13	521,675.00
AMERICAN INTL GROUP	4.875%	6/01/22	37,945.43	39,316.90
AMERICAN INTL GROUP	4.500%	7/16/44	820,848.22	866,338.20
AMERICAN TOWER CORP	5.050%	9/01/20	19,976.00	21,698.80
AMER TRANS SYST	5.250%	1/15/22	199,828.00	223,956.00
AMGEN INC	4.950%	10/01/41	355,350.87	385,866.00
AMGEN INC	5.650%	6/15/42	364,554.39	416,430.00
AMGEN INC	5.150%	11/15/41	660,051.83	710,104.50
ANADARKO PETROLEUM		10/10/36	324,257.70	347,032.05
ANHEUSER BUSCH	6.500%	5/01/42	159,908.75	168,307.50
AON CORP	8.205%	1/01/27	285,002.60	326,262.50
APACHE CORP	5.100%	9/01/40	238,126.50	220,394.25
APACHE CORP	4.750%	4/15/43	185,696.76	168,802.20
APPLE INC	2.850%	5/06/21	24,938.50	25,574.00
ARIZONA PUBLIC SERV	4.500%	4/01/42	153,533.70	164,171.35
ASCENSION HEALTH	4.847%	11/15/53	195,000.00	220,272.00
ASSET BACKED FD	1.280%	12/25/32	5,087.92	4,875.17
AT T INC	5.350%	9/01/40	21,192.41	20,573.58
AT T INC	5.350%	9/01/40	265,021.40	297,775.50
BAE SYSTEMS HOLDING	3.800%	10/07/24	22,105.05	22,551.76
BANC ONE CORP	7.625%	10/15/26	204,858.00	238,528.80
BANK OF AMERICA	5.650%	5/01/18	15,687.45	16,664.55
BANK OF AMER CRP	5.625%	7/01/20	31,165.20	34,157.70
BANK OF AMER CRP MTN	3.300%	1/11/23	14,435.85	15,001.20
BANK OF AMERICA MTN	5.000%	1/21/44	784,467.51	862,261.40
BANK OF AMERICA MTN	4.875%	4/01/44	21,664.41	23,200.59
BANK AMERICA M T N	4.200%	8/26/24	12,990.51	13,243.36
BANK OF AMER CRP MTN	4.250%	10/22/26	269,066.90	269,392.50
BARRICK NA FINANCE	5.700%	5/30/41	311,047.20	338,717.55
BAYER US FINANCE	3.375%	10/08/24	267,329.70	274,743.90
BEAR STEARNS CO INC	5.300%	10/30/15	9,053.30	10,366.50
BECTON DICKINSON	4.685%	12/15/44	355,000.00	382,320.80
BED BATH BEYOND INC	5.165%	8/01/44	339,989.80	355,738.60
BERKLEY WR CORP	6.250%	2/15/37	87,528.75	90,925.50

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BERKSHIRE HATHAWAY	4.500%	2/01/45	$ 767,667.90	$ 805,689.50
BESTFOODS MTN	6.625%	4/15/28	257,048.00	264,042.00
BROADCOM CORP MTN	4.500%	8/01/34	208,740.00	220,021.20
BUCKEYE PARTNERS LP	5.850%	11/15/43	374,792.40	360,190.80
BURLINGTON NORTH	5.400%	6/01/41	292,720.50	322,088.40
BURLINGTON NORTH	4.950%	9/15/41	61,569.20	61,178.70
BURLINGTON NORTH	4.400%	3/15/42	118,968.41	125,890.80
BURLINGTN NORTH	4.375%	9/01/42	557,512.05	554,704.20
BURLINGTON NORTH	4.450%	3/15/43	177,607.95	203,726.25
BURLINGTN NORTH	5.150%	9/01/43	629,418.95	657,278.40
BURLINGTN NORTH	4.900%	4/01/44	251,965.00	258,598.20
BURLINGTON TEST	7.000%	12/15/25	278,834.85	267,270.80
BURLINGTON RES FIN	7.200%	8/15/31	117,704.60	116,942.15
CBS CORP	5.750%	4/15/20	28,662.55	28,506.75
CF INDUSTRIES INC	4.950%	6/01/43	501,661.24	513,372.60
CSX CORP	4.750%	5/30/42	25,874.75	27,457.00
CSX CORP	4.100%	3/15/44	49,311.83	54,483.55
CVS CAREMARK CORP	5.300%	12/05/43	71,493.98	77,702.30
CALENERGY INC	8.480%	9/15/28	328,983.10	357,626.40
CAMERON INTL CORP	5.125%	12/15/43	152,058.00	150,094.50
CAMPBELL SOUP CO	3.800%	8/02/42	236,931.00	274,743.00
CAPITAL ONE FINL	4.750%	7/15/21	19,907.40	22,042.80
CAPITAL ONE FINL	3.750%	4/24/24	534,513.15	546,556.00
PROGRESS ENERGY CAR	4.100%	5/15/42	469,253.50	493,044.15
CATERPILLAR INC	4.750%	5/15/64	69,773.20	76,168.40
CATHOLIC HEALTH	4.350%	11/01/42	120,010.42	119,137.20
CELGENE CORP	4.625%	5/15/44	174,380.50	181,522.25
CENTERPOINT ENERGY	4.500%	1/15/21	9,992.80	10,966.20
CINCINNATI FINL CORP	6.920%	5/15/28	384,937.15	450,668.95
CINGULAR WIRE	7.125%	12/15/31	306,401.90	327,467.00
CITIGROUP INC	6.625%	1/15/28	79,396.50	94,626.00
CITIGROUP INC	6.625%	6/15/32	298,774.78	311,445.00
CITIGROUP INC	6.000%	10/31/33	106,743.95	112,102.85
CITIGROUP INC	5.850%	12/11/34	22,520.19	25,500.09
CITIGROUP INC	6.125%	8/25/36	257,145.07	309,938.20
CITIGROUP INC	8.125%	7/15/39	434,755.74	451,624.35
CITIGROUP INC	4.500%	1/14/22	23,922.61	25,133.48
CITIGROUP INC	3.375%	3/01/23	14,368.05	15,134.10
CITIGROUP INC	3.875%	10/25/23	53,887.35	57,167.00
CITIGROUP INC	5.300%	5/06/44	206,077.61	224,612.35
CITIGROUP INC	4.300%	11/20/26	747,370.50	748,320.00
CITIGROUP COMMERCI	5.772%	3/15/49	10,187.42	9,535.69

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COMCAST CORP	6.450%	3/15/37	$ 245,742.20	$ 252,779.80
COMCAST CORP	6.950%	8/15/37	1,047,141.25	1,091,897.50
COMCAST CORP	6.400%	5/15/38	614,331.75	634,220.00
COMCAST CORP	6.550%	7/01/39	190,754.47	198,029.40
COMCAST CORP	4.650%	7/15/42	221,322.82	246,264.75
GREENWICH CAPITAL	5.444%	3/10/39	27,441.89	26,667.00
COMPASS BANK	5.500%	4/01/20	29,312.10	32,643.60
CONOCOPHILLIPS	6.500%	2/01/39	282,177.08	272,373.25
CONOCOPHILLIPS CO	4.300%	11/15/44	387,847.20	407,975.10
CONOCOPHILLIPS CO	4.150%	11/15/34	527,940.50	538,692.00
CON EDISON NY	4.200%	3/15/42	421,421.50	440,746.25
CONSOLIDATED	4.625%	12/01/54	139,643.00	153,326.60
CONSTELLATION ENERGY	7.600%	4/01/32	298,887.75	340,709.25
CONSTELLATION ENERGY	5.150%	12/01/20	4,997.00	5,536.00
CORNING INC	7.250%	8/15/36	466,125.00	487,173.75
COX COMMUNICATIONS	4.800%	2/01/35	499,820.00	520,935.00
DEVON ENERGY CORP	5.600%	7/15/41	642,438.34	605,440.50
DIAMOND OFFSHORE	4.875%	11/01/43	8,031.92	6,815.36
DIAMOND OFFSHORE	4.875%	11/01/43	342,384.00	298,172.00
DIGNITY HEALTH	5.267%	11/01/64	135,000.00	146,458.80
DIRECTV HLDINGS LLC	6.350%	3/15/40	608,322.25	644,393.85
DIRECTV HLDGS FN	4.600%	2/15/21	19,492.60	21,422.60
DIRECTV HLDG FIN	6.375%	3/01/41	276,940.45	274,752.60
DIRECTV HLDG FIN	5.000%	3/01/21	5,491.83	5,452.50
DIRECTV HOLDINGS	3.800%	3/15/22	1,999.16	2,034.74
DIRECTV HOLDINGS	5.150%	3/15/42	53,094.60	62,001.60
DOMINION GAS HLDGS	4.600%	12/15/44	322,952.50	340,444.00
DOMINION RESOURCES	4.700%	12/01/44	269,006.40	287,328.60
DOMTAR CORP	6.750%	2/15/44	132,711.80	147,222.40
DOW CHEMICAL CO	4.125%	11/15/21	21,230.20	21,132.20
DOW CHEMICAL CO	4.375%	11/15/42	345,036.11	348,678.00
DOW CHEMICAL CO	4.625%	10/01/44	363,611.80	369,635.50
DR PEPPER SNAPPL	7.450%	5/01/38	479,506.75	551,817.00
DUKE ENERGY CAR	3.900%	6/15/21	26,972.46	29,079.27
DUKE ENERGY CAR	4.250%	12/15/41	328,082.65	338,458.05
DUKE ENERGY CAROLINA	4.000%	9/30/42	375,166.95	405,329.25
DUKE ENERGY PROGRESS	4.375%	3/30/44	109,688.00	109,801.00
ERP OPERATING LP	4.500%	7/01/44	363,876.25	380,399.35
EL PASO NAT GAS	8.375%	6/15/32	308,227.40	341,894.80
ELEC DATA SYSTEM	7.450%	10/15/29	5,017.05	6,317.45
ENABLE MIDSTREAM	3.900%	5/15/24	309,649.70	298,805.90
ENERGY TRANSFER	6.625%	10/15/36	203,944.47	202,892.40

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ENEGRY TRAN PTNR	6.700%	7/01/18	$ 27,538.25	$ 28,112.00
ENTERPRISE PRODUCTS	6.125%	10/15/39	371,984.00	404,656.55
ENTERPRISE PRODUCTS	5.200%	9/01/20	16,988.40	16,543.20
ENTERPRISE PRODUCTS	4.850%	8/15/42	781,178.40	841,727.70
ENTERPRISE PRODUCTS	4.850%	3/15/44	265,448.80	265,893.60
ENTERPRISE PRODUCTS	5.100%	2/15/45	157,314.00	161,278.50
EVEREST REINSURANCE	4.868%	6/01/44	85,000.00	89,021.35
EXELON GENERATION CO	4.250%	6/15/22	10,508.94	10,391.80
FEDERAL REALTY INVT	4.500%	12/01/44	138,404.00	145,700.80
FEDEX CORP	4.100%	4/15/43	379,672.30	382,709.25
FEDEX CORP	5.100%	1/15/44	424,281.75	490,734.75
FIFTH THIRD BANK	8.250%	3/01/38	458,131.68	525,763.00
FIFTH THIRD BANCORP	3.500%	3/15/22	8,937.54	9,225.72
WACHOVIA CORPORATION	7.574%	8/01/26	256,955.20	270,694.30
FLORIDA PWR & LT	5.950%	2/01/38	120,307.00	132,917.00
FLORIDA PWR LT	5.250%	2/01/41	172,626.54	192,399.95
FLORIDA POWER LIGHT	4.050%	6/01/42	94,867.00	100,599.30
FORD MTR CO DEL	7.400%	11/01/46	405,271.59	489,593.20
FORD MOTOR CRED	5.875%	8/02/21	116,277.00	121,567.95
FORD MOTOR CREDIT	3.664%	9/08/24	695,000.00	696,390.00
FREEPORT MCMORAN C G	5.450%	3/15/43	226,048.20	226,936.80
FREEPORT MCMORAN INC	5.400%	11/14/34	408,015.60	399,709.00
GTE CORP	6.940%	4/15/28	1,038,961.31	1,138,100.60
GENERAL ELECTRIC CO	4.125%	10/09/42	101,296.00	103,521.00
GENERAL ELECTRIC CO	4.500%	3/11/44	1,207,095.19	1,319,064.00
GENERAL ELEC CAP MTN	6.750%	3/15/32	978,738.85	1,031,239.40
GENERAL ELEC CAP MTN	6.150%	8/07/37	866,541.67	971,725.85
GEN ELEC CAP CRP MTN	5.875%	1/14/38	298,405.34	316,340.00
GENERAL ELEC CAP MTN	6.875%	1/10/39	720,027.34	785,053.05
GENERAL ELEC CAP MTN	4.650%	10/17/21	11,702.57	12,398.43
GILEAD SCIENCES INC	5.650%	12/01/41	324,458.40	346,690.40
GILEAD SCIENCES INC	4.800%	4/01/44	272,464.04	299,497.50
GILEAD SCIENCES INC	4.500%	2/01/45	425,831.95	454,240.00
GOLDMAN SACHS MTN	7.500%	2/15/19	24,678.35	29,736.50
GOLDMAN SACHS GP MTN	6.000%	6/15/20	21,541.22	23,120.60
GOLDMAN SACHS GP MTN	3.850%	7/08/24	9,972.10	10,256.00
GOLDMAN SACHS GRP	6.125%	2/15/33	814,813.07	833,482.80
GOLDMAN SACHS GROUP	5.950%	1/15/27	90,015.20	91,532.00
GOLDMAN SACHS GROUP	6.750%	10/01/37	191,582.71	207,467.70
GOLDMAN SACHS GROUP	6.250%	2/01/41	493,954.05	518,297.40
GOLDMAN SACHS GROUP	5.750%	1/24/22	38,046.72	40,487.65
GOLDMAN SACHS CAP I	6.345%	2/15/34	191,429.14	220,076.00

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GOLDMAN SACHS GROUP	6.450%	5/01/36	$ 382,664.19	$ 423,045.00
GAURDIAN LIFE IN	7.375%	9/30/39	7,918.16	11,416.88
HCP INC	5.375%	2/01/21	21,057.00	22,334.20
HSBC BK USA MTN	5.875%	11/01/34	82,926.54	99,940.80
HSBC BK USA N A MTN	7.000%	1/15/39	409,456.67	465,273.25
HALLIBURTON CO	7.600%	8/15/96	352,717.10	355,975.20
HARTFORD FINL SVCS	6.100%	10/01/41	14,512.50	18,735.00
HARTFORD FINL SVCS	6.100%	10/01/41	266,063.53	299,760.00
HARTFORD FINL	5.125%	4/15/22	14,997.73	16,861.35
HASBRO INC	6.350%	3/15/40	226,610.03	263,190.10
HEALTH CARE REIT	5.250%	1/15/22	27,466.33	28,890.68
HEWLETT PACKARD CO	3.750%	12/01/20	15,561.28	15,516.90
HEWLETT PACKARD CO	6.000%	9/15/41	420,825.60	404,910.00
HEWLETT PACKARD CO	2.750%	1/14/19	2,998.62	3,003.84
HOME DEPOT INC	5.950%	4/01/41	313,609.80	319,989.60
HUMANA INC	4.950%	10/01/44	489,249.95	521,017.00
INTEL CORP	4.800%	10/01/41	16,715.55	16,473.60
IBM CORP	4.000%	6/20/42	574,379.39	593,472.96
INTL PAPER CO	7.300%	11/15/39	97,616.67	119,331.90
INTERNATIONAL PAPER	3.650%	6/15/24	373,597.50	374,730.00
INTL PAPER CO	4.800%	6/15/44	189,010.10	194,028.00
JP MORGAN CHASE JPM	6.400%	5/15/38	170,952.25	176,382.90
JPMORGAN CHASE	4.400%	7/22/20	35,157.23	37,939.30
JPMORGAN CHASE	5.500%	10/15/40	344,347.05	359,133.00
JPMORGAN CHASE CO	5.600%	7/15/41	288,810.45	326,891.70
JPMORGAN CHASE	4.500%	1/24/22	10,324.65	10,917.50
JPMORGAN CHASE CO	3.625%	5/13/24	26,004.99	26,613.60
JPMORGAN CHASE CO	3.875%	9/10/24	293,451.25	295,250.75
JPMORGAN CHASE CO	4.125%	12/15/26	758,069.60	760,767.60
JP MORGAN CHASE	5.814%	6/12/43	43,292.77	44,227.59
JP MORGAN CHASE	5.420%	1/15/49	49,929.66	50,260.78
JP MORGAN CHASE	5.439%	1/15/49	59,242.63	56,770.55
JERSEY CENTRAL PWR	4.700%	4/01/24	333,261.35	357,639.30
JOHN SEVIER COMB	4.626%	1/15/42	279,569.95	307,756.18
JOHNSON JOHNSON	4.950%	5/15/33	490,727.75	512,409.75
JOHNSON CONTROLS INC	5.250%	12/01/41	164,876.25	186,110.10
JOHNSON CONTROLS INC	4.950%	7/02/64	172,291.60	175,264.90
JUNIPER NETWORKS	5.950%	3/15/41	137,387.90	130,321.10
KLA TENCOR CORP	4.650%	11/01/24	24,978.94	25,881.25
KEYSPAN GAS EAST	5.819%	4/01/41	163,188.20	179,902.80
KIMBERLY CLARK CORP	3.875%	3/01/21	24,851.18	27,368.50
KINDER MORGAN ENER	6.500%	2/01/37	271,704.65	264,147.05

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KINDER MORGAN ENER	6.850%	2/15/20	$ 14,320.41	$ 13,783.44
KINDER MORGAN ENER	4.150%	3/01/22	11,154.73	11,085.03
KINDER MORGAN ENER	3.950%	9/01/22	18,941.52	18,839.64
KINDER MORGAN ENER	5.000%	8/15/42	283,716.00	285,111.00
KINDER MORGAN ENER	2.650%	2/01/19	10,005.67	9,853.10
KRAFT FOODS GROUP IN	6.875%	1/26/39	329,562.66	337,048.80
KROGER CO	3.400%	4/15/22	22,569.89	22,396.22
KROGER CO THE	3.850%	8/01/23	9,916.40	10,368.80
LEGG MASON INC	5.625%	1/15/44	157,496.00	183,017.60
LINCOLN NATL CORP	6.150%	4/07/36	75,071.75	80,848.30
LINCOLN NATL CRP	8.750%	7/01/19	7,922.64	9,996.24
LITTON INDS INC	7.750%	3/15/26	333,650.00	337,622.50
LOWES COMPANIES	5.800%	4/15/40	168,668.35	183,675.85
ML CFC COMMERCIAL	5.166%	12/12/49	49,778.40	46,815.30
MACYS RETAIL HLDGS	3.875%	1/15/22	20,496.10	20,787.40
MACYS RETAIL HLDGS	4.300%	2/15/43	239,348.20	251,921.80
MARATHON OIL CORP	2.800%	11/01/22	154,623.35	145,157.50
MARATHON PETROLEUM	5.125%	3/01/21	4,364.04	4,372.16
MARATHON PETROLEUM	6.500%	3/01/41	326,249.85	321,348.60
MARATHON PREMIUM	4.750%	9/15/44	651,687.00	637,476.75
MARSH & MCLENNAN COS	5.875%	8/01/33	76,080.55	80,078.05
MARSH MCLENNAN COS	3.500%	6/03/24	84,835.95	84,702.50
MARSH MCLENNAN COS	3.500%	3/10/25	49,808.50	50,318.00
MASS ELECTRIC CO	5.900%	11/15/39	300,663.00	379,247.50
MASS INSTITUTE TECH	4.678%	7/01/14	87,652.85	98,305.05
MASS MUTUAL LIFE	8.875%	6/01/39	4,935.50	8,067.50
MASS MUTUAL LIFE	8.875%	6/01/39	178,635.60	193,620.00
MCDONALDS CORP MTN	3.700%	2/15/42	317,194.30	338,847.50
MEAD JOHNSON NUT	5.900%	11/01/39	124,319.60	141,574.20
MEAD JOHNSON	4.600%	6/01/44	301,580.40	315,027.00
MEDTRONIC INC	4.000%	4/01/43	366,340.00	381,376.00
MEDTRONIC INC	3.500%	3/15/25	24,793.91	25,574.25
MEDTRONIC INC	4.375%	3/15/35	555,055.20	594,081.60
MEDTRONIC INC	4.625%	3/15/45	521,480.85	563,674.80
MEMORIAL SLOAN	5.000%	7/01/42	246,383.61	287,647.15
MERCEDES BENZ AUTO	0.590%	2/15/16	11,112.98	11,113.17
MERCK CO INC	4.150%	5/18/43	222,228.52	239,379.75
MERRILL LYNCH & CO	6.110%	1/29/37	103,633.00	106,267.50
MERRILL LYNCH	5.288%	11/12/37	23,822.06	24,279.05
MERRILL LYNCH MORTGA	5.739%	8/12/43	21,152.02	19,795.51
METLIFE CAP TR	9.250%	4/08/38	183,750.00	214,500.00
METLIFE INC	7.717%	2/15/19	35,016.90	35,141.33

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METLIFE INC	10.750%	8/01/39	$ 557,219.74	$ 617,500.00
METLIFE INC	5.875%	2/06/41	108,498.25	105,935.50
METLIFE INC	4.875%	11/13/43	94,172.90	107,288.25
METLIFE INC	4.721%	12/15/44	381,772.11	417,097.50
METROPOLITAN EDISON	4.000%	4/15/25	274,801.25	280,472.50
MICROSOFT CORP	2.125%	11/15/22	24,856.75	24,258.00
MICROSOFT CORP	3.500%	11/15/42	483,637.05	554,445.45
MIDAMERICAN ENERGY	6.125%	4/01/36	24,628.40	25,126.60
MIDAMERICAN ENERGY	5.950%	5/15/37	100,782.00	112,002.30
MIDAMERICAN ENER	6.750%	12/30/31	628,627.60	653,685.40
MONONGAHELA POWER CO	5.400%	12/15/43	479,131.20	576,350.40
MONSANTO CO	4.700%	7/15/64	454,556.83	477,076.60
MORGAN STANLEY	7.250%	4/01/32	414,776.88	438,086.40
MORGAN STANLEY	6.625%	4/01/18	32,094.30	39,866.40
MORGAN STANLEY MTN	5.000%	11/24/25	298,728.40	298,793.60
MORGAN STANLEY MTN	3.750%	2/25/23	22,429.76	23,593.86
MORGAN STANLEY	5.500%	7/28/21	16,821.35	19,292.96
MOSAIC CO	4.875%	11/15/41	122,010.00	123,260.40
MOTIVA ENTERPR	6.850%	1/15/40	547,617.30	518,044.80
MOTOROLA INC	7.500%	5/15/25	5,614.95	6,154.05
MOTOROLA SOLUTIONS	3.500%	3/01/23	20,742.90	20,671.35
MURPHY OIL CORP	5.125%	12/01/42	473,299.30	408,216.00
MURRAY STREET TRUST	4.647%	3/09/17	4,338.60	4,221.60
MYLAN INC	2.600%	6/24/18	25,364.00	25,326.75
MYLAN INC	5.400%	11/29/43	255,108.97	271,905.90
NYU HOSPITALS	5.750%	7/01/43	105,000.00	128,764.65
NYU HOSPITAL CENTER	4.784%	7/01/44	100,000.00	105,181.00
NATIONWIDE MUTL	9.375%	8/15/39	14,999.55	23,766.90
NATIONWIDE MUTL	9.375%	8/15/39	473,712.07	546,638.70
NBCUNIVERSAL MEDIA	6.400%	4/30/40	136,366.25	167,473.75
NEVADA PWR CO	6.650%	4/01/36	199,395.00	207,424.50
NEWMONT MINING CORP	5.875%	4/01/35	385,871.65	360,124.70
NEWMONT MINING	6.250%	10/01/39	51,298.50	50,717.50
NEWS AMERICA HLDGS	7.750%	12/01/45	81,805.70	157,951.50
NEWS AMER INC	6.200%	12/15/34	171,780.00	191,533.50
NEWS AMER INC	6.150%	3/01/37	24,005.28	30,079.44
NEWS AMER INC	7.850%	3/01/39	172,333.00	207,663.40
NISOURCE FINANCE CRP	6.800%	1/15/19	24,988.70	29,350.00
NORDSTROM INC	5.000%	1/15/44	330,879.00	348,358.80
NORTH SHORE LONG	6.150%	11/01/43	214,404.45	286,633.70
NORTHERN STATES PWR	3.400%	8/15/42	177,945.60	194,225.20
NORTHROP GRUMMAN COR	4.750%	6/01/43	464,611.70	513,567.00

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NORTHWESTERN MUT	6.063%	3/30/40	$ 124,673.49	$ 148,651.30
NORTHWESTERN UNIV	4.643%	12/01/44	205,000.00	239,966.85
NOVANT HEALTH INC	4.371%	11/01/43	140,000.00	143,889.20
NOVARTIS CAPITAL	4.400%	5/06/44	133,705.00	145,683.20
OGLETHORPE POWER	4.200%	12/01/42	294,917.20	297,631.40
OMNICOM GROUP INC	3.625%	5/01/22	8,961.03	9,239.31
ONCOR ELEC DELIVERY	7.000%	5/01/32	387,891.00	442,253.70
ONCOR ELEC DELIVERY	4.550%	12/01/41	134,423.55	152,563.50
ORACLE CORP	6.500%	4/15/38	257,875.80	262,403.70
ORACLE CORP	6.125%	7/08/39	481,292.25	486,825.00
ORACLE CORP	5.375%	7/15/40	1,083,994.87	1,157,623.65
ORACLE CORP	4.300%	7/08/34	104,958.00	112,420.35
PNC FUNDING CORP	5.125%	2/08/20	10,007.36	11,236.70
PPL ELECTRIC UTI	6.450%	8/15/37	187,184.25	191,875.50
PPL ELECTRIC UTI	4.750%	7/15/43	109,302.60	126,723.30
PACIFIC BELL DEB	7.125%	3/15/26	687,003.45	732,573.00
PACIFIC GAS & ELEC	5.800%	3/01/37	297,315.00	306,247.50
PACIFIC GAS ELEC	5.400%	1/15/40	66,925.57	76,832.60
PACIFIC GAS & ELEC	4.500%	12/15/41	10,405.70	10,831.00
PACIFIC GAS ELECTRIC	3.750%	8/15/42	231,592.50	238,975.00
PACIFIC GAS ELEC	5.125%	11/15/43	209,678.70	240,548.70
PACIFIC GAS ELECTRIC	4.750%	2/15/44	471,246.40	505,908.00
PEPSI BOTTLING GROUP	7.000%	3/01/29	270,280.00	275,718.00
PFIZER INC	7.200%	3/15/39	500,934.67	545,156.25
PFIZER INC	4.300%	6/15/43	182,883.60	192,769.20
PHILIP MORRIS INTL	3.875%	8/21/42	380,993.67	379,756.00
PHILLIPS 66	4.300%	4/01/22	4,396.91	4,222.76
PHILLIPS 66	4.875%	11/15/44	665,165.25	685,778.50
PLAINS ALL AMER	4.900%	2/15/45	737,265.40	746,943.75
POTOMAC ELECTRIC	4.150%	3/15/43	288,110.95	319,801.65
PROGRESSIVE CORP	4.350%	4/25/44	109,652.40	119,088.20
PRUDENTIAL FIN MTN	5.400%	6/13/35	180,153.60	192,137.55
PRUDENTIAL FIN MTN	6.625%	12/01/37	269,866.80	277,151.70
PRUDENTIAL FIN MTN	6.625%	6/21/40	51,991.60	52,397.60
PRUDENTIAL FIN MTN	4.500%	11/15/20	19,026.74	18,450.10
PRUDENTIAL FIN MTN	6.200%	11/15/40	105,477.35	108,241.55
PRUDENTIAL FIN MTN	4.600%	5/15/44	104,735.92	110,661.60
PRUDENTIAL FIN	5.625%	6/15/43	9,650.00	10,223.00
PRUDENTIAL FIN	5.625%	6/15/43	270,882.94	270,909.50
PUBLIC SERVICE CO	6.500%	8/01/38	374,008.50	427,413.00
RAYTHEON COMPANY	4.200%	12/15/44	249,280.80	249,285.60
REGIONS FIN CORP	7.375%	12/10/37	228,522.00	230,874.00

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RELIANCE STAND MTN	2.500%	4/24/19	$ 24,941.75	$ 25,115.25
REPUBLIC NY CORP	7.200%	7/15/97	144,886.20	155,802.00
REBUBLIC SVCS	6.200%	3/01/40	114,383.70	116,360.10
RESIDENTIAL ASST	0.78%	5/25/33	686.04	622.90
REYNOLDS AMERICAN	4.750%	11/01/42	127,456.17	126,171.50
SBA TOWER TRUST	2.898%	10/15/44	25,000.00	25,065.50
ST JUDE MEDICAL INC	4.750%	4/15/43	257,710.65	270,672.30
CREDIT BASED SVC	3.950%	1/25/33	9,143.23	9,379.59
SEMPRA ENERGY	4.050%	12/01/23	24,916.25	26,447.75
SIMON PROP GP LP	4.750%	3/15/42	89,329.90	93,755.00
SIMON PROPERTY	4.250%	10/01/44	268,404.30	279,393.30
SOUTH CAROLINA ELEC	4.350%	2/01/42	295,095.15	332,822.70
SOUTH CAROL E G	4.600%	6/15/43	318,400.00	348,384.00
SOUTHERN CAL ED	6.000%	1/15/34	159,944.76	188,494.20
SOUTHERN CA EDISON	3.900%	12/01/41	392,279.40	380,287.50
SOUTHERN CAL EDISON	3.900%	3/15/43	551,686.65	562,065.15
SOUTHERN CAL EDISON	4.650%	10/01/43	550,462.35	594,573.00
SOUTHERN COPPER CORP	7.500%	7/27/35	101,831.40	101,249.10
SOUTHERN COPPER	6.750%	4/16/40	126,523.00	120,635.00
SOUTHERN POWER CO	5.250%	7/15/43	203,630.77	218,967.40
STATE STREET CORP	3.700%	11/20/23	9,976.00	10,506.60
WELLS FARGO HOME	0.485%	4/25/34	21,868.56	20,799.34
SUNOCO LOGISTICS	5.350%	5/15/45	783,498.90	798,745.30
SWISS RE TREASURY US	4.250%	12/06/42	68,914.30	72,533.30
SYSCO CORPORATION	4.500%	10/02/44	847,507.40	889,429.40
TELE COMMUNICATIONS	7.875%	2/15/26	183,489.66	258,039.85
TIAA ASSET MGMT FIN	4.125%	11/01/24	194,777.70	199,761.90
TARGET CORP	4.000%	7/01/42	158,792.64	172,691.10
TEACHERS INS ANN	6.850%	12/16/39	620,202.57	662,427.55
THERMO FISHER SCIEN	4.150%	2/01/24	9,973.00	10,545.90
TIME WARNER INC	6.200%	3/15/40	334,284.00	365,223.00
TIME WARNER INC	4.700%	1/15/21	9,976.20	10,945.70
TIME WARNER INC	6.100%	7/15/40	253,670.45	298,365.90
TIME WARNER INC	4.900%	6/15/42	173,503.70	179,115.40
TIME WARNER CABLE	6.550%	5/01/37	116,281.80	115,874.10
TIME WARNER CABLE	6.750%	6/15/39	72,597.17	91,509.60
TIME WARNER CABLE	4.125%	2/15/21	26,168.84	26,754.75
TIME WARNER CABLE	5.875%	11/15/40	510,906.00	548,485.60
TIME WARNER CABLE	5.500%	9/01/41	1,134,397.10	1,231,635.20
TOTAL SYSTEM SVCS	2.375%	6/01/18	13,080.63	12,888.72
TOTAL SYSTEM	3.750%	6/01/23	7,939.20	7,839.28
TRAVELERS COS INC	6.250%	6/15/37	207,253.20	219,189.30

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TRAVELERS COS INC	4.600%	8/01/43	$ 199,484.00	$ 224,522.00
TUFTS UNIVERSITY	5.017%	4/15/12	75,000.00	81,789.75
21ST CENTURY FOX	4.750%	9/15/44	99,921.00	109,277.00
TYSON FOOD INC	4.500%	6/15/22	17,088.88	18,405.73
TYSON FOODS INC	2.650%	8/15/19	8,037.22	8,072.88
TYSON FOODS INC	3.950%	8/15/24	18,028.20	18,606.96
BARCLAYS COML MTG	2.850%	12/10/45	20,356.25	19,927.60
UBS BARCLAYS COMM	3.091%	8/10/49	13,276.93	12,936.15
UNION PACIFIC CORP	4.750%	12/15/43	643,954.03	730,810.80
UNION PACIFIC CORP	4.150%	1/15/45	342,764.40	359,565.90
UNITED TECHNOLOGIES	4.500%	6/01/42	203,408.88	217,758.00
UNITEDHEALTH GRP INC	3.950%	10/15/42	201,340.35	314,150.00
VALERO ENERGY CORP	7.500%	4/15/32	305,935.00	172,740.40
VERIZON COMM INC	6.400%	2/15/38	171,361.40	27,131.00
VERIZON COMM INC	7.350%	4/01/39	27,427.00	465,558.85
VERIZON COMM INC	6.000%	4/01/41	444,082.70	16,563.45
VERIZON	5.150%	9/15/23	15,060.58	25,623.00
VERIZON COMM INC	6.550%	9/15/43	20,214.49	313,881.75
VERIZON COMM INC	6.550%	9/15/43	276,302.61	1,664,112.60
VERIZON COMM	4.862%	8/21/46	1,664,109.68	2,244,973.50
VERIZON COMM INC	5.012%	8/21/54	1,986,045.21	775,304.40
VERIZON COMM INC	4.400%	11/01/34	774,352.80	395,944.00
VIACOM INC	4.375%	3/15/43	394,935.51	146,596.50
VIACOM INC	4.875%	6/15/43	149,211.00	533,793.60
VIACOM INC	5.850%	9/01/43	517,382.91	586,229.00
VIRGINIA EL PWR	8.875%	11/15/38	500,339.71	163,846.50
VIRGINIA ELEC POWER	4.450%	2/15/44	152,515.50	26,703.88
WF RBS COMMERCIAL	3.337%	6/15/46	26,687.45	50,764.00
WACHOVIA BANK	5.416%	1/15/45	51,325.59	-
WAL MART STORES INC	5.000%	10/25/40	534,884.50	578,890.90
WAL MART STORES INC	5.625%	4/15/41	264,499.40	280,933.40
WAL MART STORES INC	4.750%	10/02/43	515,905.84	588,042.20
WALGREENS BOOTS	4.500%	11/18/34	139,069.00	145,796.00
WALGREENS BOOTS	4.800%	11/18/44	837,790.45	869,855.25
WASTE MGMT INC DEL	7.750%	5/15/32	712,717.20	757,702.40
WATSON PHARM	4.625%	10/01/42	375,035.70	382,172.70
WELLPOINT INC	4.625%	5/15/42	387,226.35	409,250.40
WELLPOINT INC	3.300%	1/15/23	9,966.30	9,990.20
WELLPOINT INC	4.650%	1/15/43	517,990.75	530,787.60
WELLPOINT INC	4.650%	8/15/44	614,160.73	651,303.45
WELLS FARGO COMPANY	4.125%	8/15/23	19,877.80	20,991.60

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WELLS FARGO CO MTN	4.650%	11/04/44	$ 189,207.84	$ 196,053.40
WELLS FARGO COMPANY	5.606%	1/15/44	1,001,957.63	1,105,400.19
WESTVACO CORP	8.200%	1/15/30	249,225.90	271,247.80
WILLIAMS CO INC	7.500%	1/15/31	65,920.00	67,907.20
WILLIAMS COS INC	8.750%	3/15/32	136,279.60	134,213.05
WILLIAMS COMPANIES	5.750%	6/24/44	115,648.60	100,033.90
WILLIAMS PARTNERS LP	3.900%	1/15/25	15,957.56	15,377.28
WISCONSIN PUBLIC	4.752%	11/01/44	260,000.00	303,123.60
Total U.S. Corporate Obligations			$ 108,464,712.21	$ 115,178,179.34
Foreign Obligations				
AON PLC	4.450%	5/24/43	$ 511,148.60	$ 518,268.40
AON PLC	4.600%	6/14/44	174,543.25	181,732.25
ACTAVIS FUNDING SCS	4.850%	6/15/44	201,844.00	202,948.00
AXIS SPECLTY FIN	5.150%	4/01/45	35,466.20	37,909.90
BHP BILLITON FIN	5.000%	9/30/43	334,706.75	374,061.60
BK TOKYO MIT UFJ	3.250%	9/08/24	707,358.80	704,511.70
BARRICK AUSTRALIA	5.950%	10/15/39	203,908.50	205,974.30
BRAZIL REP	8.250%	1/20/34	1,760,676.89	1,770,525.00
FED REPUBLIC BRAZI	7.184%	1/20/37	1,122,386.25	1,134,412.50
BRITISH COLUMBIA	7.250%	9/01/36	276,266.25	81,053.00
COCA COLA FEMSA	5.250%	11/26/43	68,826.80	471,625.00
COLOMBIA REP	7.375%	9/18/37	431,088.57	83,825.00
COLOMBIA REP	6.125%	1/18/41	75,360.08	-
CODELCO INC	4.250%	7/17/42	92,216.60	91,852.00
CODELCO INC	4.875%	11/04/44	532,957.95	548,456.40
COVIDIEN INTL FIN SA	2.950%	6/15/23	69,841.10	68,693.80
DEUTSCHE TELEKOM	9.250%	6/01/32	391,848.59	476,823.25
DEUTSCHE TEL FIN	4.875%	3/06/42	180,716.60	203,096.70
ELECTRICITE FRANCE	6.000%	1/22/14	150,277.15	180,565.70
ECOPETROL SA	5.875%	5/28/45	84,872.50	78,625.00
ECANA CORP	3.900%	11/15/21	9,851.48	9,855.30
ERICSSON LM	4.125%	5/15/22	3,994.53	4,183.96
FOMENTO ECONOMICO	4.375%	5/10/43	251,345.08	266,321.10
FRANCE TELECOM	9.000%	3/01/31	377,905.00	381,345.00
GDF SUEZ	1.625%	10/10/17	8,941.68	8,989.02
GOLDCORP INC	5.450%	6/09/44	194,058.15	195,830.70
GRUPO TELEVISA	8.500%	3/11/32	64,507.95	62,231.85
GRUPO TELEVISA	6.625%	1/15/40	188,550.00	187,926.65
GRUPO TELEVISA SAB	5.000%	5/13/45	149,280.15	152,586.00
HSBC HOLDINGS PLC	5.100%	4/05/21	21,576.80	22,608.00

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HSBC HOLDINGS PLC	4.000%	3/30/22	$ 24,878.99	$ 26,607.50
HYDRO QUEBEC	8.500%	12/01/29	877,637.85	891,928.50
'INTER AMERICAN DEVEL	4.375%	1/24/44	133,708.05	166,477.95
INVESCO FINANCE PLC	5.375%	11/30/43	245,745.00	300,622.50
'ISRAEL ST DLR BD	2.700%	8/01/19	2,000,000.00	2,000,000.00
PHILIPS ELECTRONICS	5.000%	3/15/42	306,828.50	307,782.75
LYB INTL FINANCE BV	5.250%	7/15/43	209,792.30	206,463.50
LYB INTL FINANCE BV	4.875%	3/15/44	174,170.70	169,745.40
LANDWIRTSCHAFTLICHE	5.125%	2/01/17	10,337.20	10,872.80
LLOYDS BANK PLC	4.200%	3/28/17	25,035.30	26,439.50
MAQUARIE GROUP MTN	4.875%	8/10/17	8,994.15	9,623.61
MACQUARIE BANK MTN	5.000%	2/22/17	6,066.48	6,399.60
METHANEX CORP	5.650%	12/01/44	337,800.20	347,633.00
MIZUHO FIN GRP	4.600%	3/27/24	251,735.00	259,042.50
NEXEN INC	6.400%	5/15/37	343,218.79	342,526.25
NEXEN INC	7.500%	7/30/39	26,077.45	27,757.00
NOBLE HOLDING INTL	4.900%	8/01/20	2,991.75	2,811.00
NOBLE HLDG INTL	6.050%	3/01/41	163,923.00	128,977.50
NOBLE HOLDING INTL	3.950%	3/15/22	4,911.35	4,380.25
NORSK HYDRO A S	7.150%	1/15/29	369,947.25	414,300.00
NORSK HYDRO A S	7.250%	9/23/27	132,155.00	136,673.00
PANAMA	8.875%	9/30/27	448,045.00	478,500.00
PANAMA	9.375%	4/01/29	255,090.00	273,150.00
REPUBLIC OF PANAMA	4.300%	4/29/53	35,300.00	37,600.00
PETROLEOS MEXICANOS	6.625%	6/15/35	461,562.50	473,550.00
PERRIGO FINANCE PLC	4.900%	12/15/44	271,648.00	275,516.80
PERRIGO FINANCE PLC	3.900%	12/15/24	423,210.75	432,773.25
REPUBLIC OF PERU	5.625%	11/18/50	760,692.41	806,587.50
PETROLEO MEXICANOS	6.500%	6/02/41	998,808.17	1,118,812.50
PETROLEOS MEXICANOS	3.500%	1/30/23	23,209.00	23,912.50
PETROLEOS MEXICANOS	3.500%	7/18/18	12,940.46	13,162.50
PETROLEOS MEXICANOS	5.500%	6/27/44	168,126.75	168,300.00
PHILIPPINES REP	10.625%	3/16/25	108,150.00	112,700.00
REPUBLIC OF PHILIPPI	9.500%	2/02/30	315,447.76	324,500.00
REPUBLIC PHILLIPINES	7.750%	1/14/31	323,800.00	331,200.00
REPUBLIC OF PH	6.375%	1/15/32	155,294.81	163,750.00
PHILIPPINES REP	6.375%	10/23/34	184,455.42	201,000.00
REPUBLIC OF POLAND	3.875%	7/16/15	27,061.86	27,488.70
QUEBEC PROVINCE	7.500%	9/15/29	177,122.40	192,125.70
RIO TINTO FIN USA	2.250%	12/14/18	20,808.06	21,042.42
ROYAL BK SCOTLND	5.625%	8/24/20	11,705.00	11,387.00
ROYAL BK SCOTLAND	6.125%	1/11/21	24,422.00	23,567.60

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SHELL INTERNATIONAL	4.550%	8/12/43	$ 242,746.33	$ 262,552.80
REPUBLIC OF S A	5.375%	7/24/44	14,745.45	15,843.75
STATOIL ASA	3.950%	5/15/43	945,252.05	962,660.20
SUNCOR ENERGY INC	6.500%	6/15/38	273,391.85	264,503.75
TALISMAN ENERGY	5.850%	2/01/37	148,040.50	150,407.35
TECK RESOURCES LTD	5.400%	2/01/43	237,965.55	211,302.50
TELEFONICA EMIS	5.462%	2/16/21	10,004.10	11,149.90
TRANS CANADA PIPE	6.200%	10/15/37	152,237.20	194,591.10
TRANSOCEAN INC	6.800%	3/15/38	670,696.01	505,576.90
TRANSOCEAN INC	6.500%	11/15/20	11,232.60	9,429.70
TRANSOCEAN INC	6.375%	12/15/21	1,140.19	922.45
REPUBLIC OF TURKEY	6.625%	2/17/45	502,886.05	601,352.50
UNITED MEXICAN MTN	6.750%	9/27/34	1,196,675.83	1,240,700.00
MEXICAN UTD STS MTN	6.050%	1/11/40	456,015.26	470,855.00
UNITED MEXICAN	5.550%	1/21/45	1,880,067.50	2,063,437.50
VALE OVERSEAS LTD	6.875%	11/21/36	452,544.84	416,405.05
VALE SA	5.625%	9/11/42	2,950.48	2,794.23
VODAFONE GROUP	4.375%	2/19/43	515,497.95	521,405.65
WPP FINANCE 2010	4.750%	11/21/21	14,571.38	17,494.40
WEATHERFORD INTL LTD	5.950%	4/15/42	184,730.00	169,346.00
WEATHERFORD INTL	7.000%	3/15/38	108,164.15	91,355.80
XL CAPITAL LTD	6.250%	5/15/27	23,458.75	30,185.75
XLIT LTD	5.250%	12/15/43	54,873.50	62,163.20
YAMANA GOLD INC	4.950%	7/15/24	26,175.35	25,375.48
Total Foreign Obligations			$ 27,665,239.78	$ 28,611,856.82
Domestic Common Stocks				
INTELSAT SA	20,000.00	Shares	$ 406,262.50	$ 347,200.00
ACCO BRANDS CORP	65,000.00	Shares	465,539.60	585,650.00
A H BELO CORP CL A	14,000.00	Shares	61,294.18	145,320.00
AMC NETWORKS INC A W I	8,000.00	Shares	370,971.35	510,160.00
AOL INC	9,000.00	Shares	326,917.60	415,530.00
AARONS INC	13,000.00	Shares	373,943.80	397,410.00
ACUITY BRANDS INC	4,000.00	Shares	246,705.00	560,280.00
AKORN INC	4,000.00	Shares	93,305.20	144,800.00
ALBANY INTL CORP CL A	10,000.00	Shares	209,306.85	379,900.00
ALERE INC	19,000.00	Shares	698,199.20	722,000.00
ASCENT CAPITAL GROUP INC A	15,000.00	Shares	920,818.18	793,950.00
BADGER METER INC	5,000.00	Shares	205,511.60	296,750.00
BIO-REFERENCE LABS INC	8,000.00	Shares	233,753.20	257,040.00
BIOSCRIP INC	65,000.00	Shares	444,180.00	454,350.00
BLACK HILLS CORP	5,000.00	Shares	158,262.00	265,200.00

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BLOUNT INTERNATIONAL INC	36,000.00	Shares	$ 498,927.27	$ 632,520.00
BLUCORA INC	40,000.00	Shares	580,781.75	554,000.00
BOULDER BRANDS INC	40,000.00	Shares	397,092.09	442,400.00
BOYD GAMING CORPORATION	38,000.00	Shares	231,455.40	485,640.00
THE BRINKS CO	25,000.00	Shares	588,563.55	610,250.00
CST BRANDS INC	17,000.00	Shares	536,961.00	741,370.00
CABLEVISION SYSTEMS NY GROUP CL A	25,000.00	Shares	373,917.31	516,000.00
CALAVO GROWERS INC	2,000.00	Shares	45,900.00	94,600.00
CANTEL MEDICAL CORP	15,000.00	Shares	261,772.25	648,900.00
CASEYS GEN STORES INC	6,000.00	Shares	363,611.33	541,920.00
CHEESECAKE FACTORY INC	5,000.00	Shares	166,205.80	251,550.00
CHEMED CORP	6,500.00	Shares	434,496.90	686,855.00
CHEMTURA CORP	30,000.00	Shares	671,867.60	741,900.00
CHURCHILL DOWNS INC	3,000.00	Shares	173,032.62	285,900.00
CINCINNATI BELL INC	45,000.00	Shares	182,443.50	143,550.00
CIRCOR INTERNATIONAL INC	7,000.00	Shares	370,637.18	421,960.00
CLARCOR INC	5,000.00	Shares	250,505.40	333,200.00
CLEAR CHANNEL OUTDOOR HLDGS INC	35,000.00	Shares	191,584.60	370,650.00
COHEN STEERS INC	10,500.00	Shares	336,788.30	441,840.00
COMSCORE INC	7,000.00	Shares	86,737.00	325,010.00
COOPER TIRE & RUBR CO	14,000.00	Shares	426,414.20	485,100.00
CORE MARK HLDG CO INC	12,000.00	Shares	285,657.85	743,160.00
CRANE CO	11,000.00	Shares	473,567.00	645,700.00
CREDIT ACCEP CORP MICH	1,500.00	Shares	134,576.76	204,615.00
CUBIC CORP	4,000.00	Shares	195,345.80	210,560.00
CURTISS WRIGHT CORP	8,000.00	Shares	249,568.10	564,720.00
D S T SYSTEMS INC	8,000.00	Shares	562,549.45	753,200.00
DANA HOLDING CORP	20,000.00	Shares	256,943.30	434,800.00
DARLING INGREDIENTS INC.	15,000.00	Shares	268,884.20	272,400.00
DEAN FOODS CO	7,500.00	Shares	144,722.61	145,350.00
DIEBOLD INC	10,000.00	Shares	324,549.70	346,400.00
DIGITALGLOBE INC	20,000.00	Shares	334,360.07	619,400.00
DONALDSON CO INC	4,000.00	Shares	161,920.00	154,520.00
EARTHLINK HOLDINGS CORP	94,000.00	Shares	567,141.92	412,660.00
ECHOSTAR CORPORATION A	17,000.00	Shares	592,396.70	892,500.00
EL PASO ELEC CO	15,000.00	Shares	519,817.00	600,900.00
ENTRAVISION COMMUNICATIONS A	25,000.00	Shares	140,142.90	162,000.00
EVERBANK FINANCIAL CORP	19,000.00	Shares	338,180.30	362,140.00
EXACTECH INC	5,000.00	Shares	107,219.00	117,850.00
EXELIS INC	25,000.00	Shares	246,497.32	438,250.00
FARO TECHNOLOGIES INC	5,000.00	Shares	168,009.90	313,400.00
FEDERAL MOGUL HOLDINGS CORP	40,000.00	Shares	368,557.66	643,600.00

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FEDERAL SIGNAL CORP	34,000.00	Shares	$ 238,066.16	$ 524,960.00
FERRO CORP	20,000.00	Shares	67,758.40	259,200.00
FOREST CITY ENTERPRISES INC CL A	28,000.00	Shares	548,871.41	596,400.00
FORRESTER RESH INC	4,000.00	Shares	117,482.60	157,440.00
FOSTER L B CO CL A	2,500.00	Shares	115,014.25	121,425.00
FREQUENCY ELECTRS INC	3,000.00	Shares	34,620.00	34,290.00
FULLER H B CO	16,000.00	Shares	650,544.40	712,480.00
FURMANITE CORPORATION	19,000.00	Shares	97,306.90	148,580.00
G A T X CORP	8,000.00	Shares	357,926.85	460,320.00
GNC ACQUISITIONS HOLDINGS INC	8,500.00	Shares	353,614.65	399,160.00
GENCORP INC	20,000.00	Shares	334,048.80	366,000.00
GLOBAL BRASS COPPER HOLDIN	25,000.00	Shares	375,078.86	329,000.00
GRACO INC	10,000.00	Shares	509,859.35	801,800.00
GRAHAM HOLDINGS CO	600.00	Shares	417,617.33	518,226.00
GREAT LAKES DREDGE & DOCK CORP NEW	28,000.00	Shares	227,455.90	239,680.00
GREATBATCH INC	9,000.00	Shares	234,429.05	443,700.00
GREEN DOT CORP CL A	8,000.00	Shares	89,989.00	163,920.00
GUIDANCE SOFTWARE INC	38,000.00	Shares	350,252.40	275,500.00
HC2 HOLDINGS INC	40,000.00	Shares	417,002.24	337,200.00
HSN INC	3,000.00	Shares	179,280.00	228,000.00
ITT CORP	14,000.00	Shares	271,015.06	566,440.00
IMPAX LABORATORIES INC	5,000.00	Shares	131,390.30	158,400.00
INGLES MARKETS INC CL A	15,000.00	Shares	284,289.41	556,350.00
INTERNAP CORP	63,000.00	Shares	425,864.34	501,480.00
INTERNATIONAL RECTIFIER CORP	10,000.00	Shares	394,612.00	399,000.00
INVENTURE FOODS INC	15,000.00	Shares	91,173.94	191,100.00
IRIDIUM COMMUNICATION INC	50,000.00	Shares	361,089.00	487,500.00
JANUS CAPITAL GROUP INC	35,000.00	Shares	320,815.50	564,550.00
JOHN BEAN TECHNOLOGIES CORP	18,000.00	Shares	281,906.30	591,480.00
JOURNAL COMMUNICATIONS INC A	30,000.00	Shares	288,690.20	342,900.00
KAR AUCTION SERVICES INC	14,000.00	Shares	291,892.42	485,100.00
KLX INC WHEN ISSUED	10,000.00	Shares	419,100.70	412,500.00
KAMAN CORP	15,000.00	Shares	564,948.50	601,350.00
KENNAMETAL INC	11,500.00	Shares	467,800.80	411,585.00
LAMAR ADVERTISING CO A	3,000.00	Shares	97,481.80	160,920.00
LANDAUER INC	10,000.00	Shares	481,345.59	341,400.00
LAYNE CHRISTENSEN COMPANY	15,000.00	Shares	317,391.49	143,100.00
LEVEL 3 COMMUNICATIONS INC	8,400.00	Shares	300,894.60	414,792.00
LIBERTY BROADBAND C	14,000.00	Shares	697,128.10	697,480.00
LIBERTY VENTURES SER A	15,000.00	Shares	289,036.48	565,800.00
LIBERTY TRIPADVISOR HDG A	8,000.00	Shares	94,900.78	215,200.00
LORAL SPACE & COMMUNICATIONS INC	10,000.00	Shares	650,197.69	787,100.00

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MACQUARIE INFRASTRUCTURE	16,000.00	Shares	$ 694,588.45	$ 1,137,440.00
THE MADISON SQUARE GARDEN COMPANY	7,000.00	Shares	259,047.05	526,820.00
MARTIN MARIETTA MATLS INC	4,000.00	Shares	244,076.78	441,280.00
MEDALLION FINL CORP	20,000.00	Shares	252,471.35	200,200.00
MEDASSETS INC	11,000.00	Shares	202,510.90	217,360.00
MEREDITH CORP	7,000.00	Shares	279,760.50	380,240.00
MITEK SYS INC	30,000.00	Shares	107,834.90	99,300.00
MUELLER WTR PRODS INC	38,000.00	Shares	185,432.60	389,120.00
MURPHY USA INC W I	3,000.00	Shares	149,793.00	206,580.00
NAVISTAR INTERNATIONAL	13,000.00	Shares	333,465.60	435,240.00
NUVASIVE INC	8,000.00	Shares	120,917.70	377,280.00
ORBCOMM INC	15,000.00	Shares	73,764.60	98,100.00
OUTERWALL INC	9,000.00	Shares	472,544.14	676,980.00
PANDORA MEDIA INC	15,000.00	Shares	135,200.62	267,450.00
PATTERSON U T I ENERGY INC	13,000.00	Shares	199,284.00	215,670.00
PENFORD CORP	6,000.00	Shares	71,919.99	112,140.00
PENSKE AUTOMOTIVE GROUP INC	16,000.00	Shares	608,277.30	785,120.00
POLARIS INDS INC	1,000.00	Shares	83,061.80	151,240.00
POST HOLDINGS INC	15,000.00	Shares	582,249.02	628,350.00
RPC ENERGY SVCS INC	14,000.00	Shares	179,986.30	182,560.00
RAVEN INDS INC	10,000.00	Shares	281,433.73	250,000.00
REALD INC	40,000.00	Shares	430,665.40	472,000.00
RENTRAK CORPORATION	1,200.00	Shares	60,896.76	87,384.00
ROFIN SINAR TECHNOLOGIES INC	8,000.00	Shares	161,726.25	230,160.00
ROLLINS INC	12,000.00	Shares	289,577.25	397,200.00
RUSH ENTERPRISES INC	10,000.00	Shares	173,562.90	320,500.00
RUSH ENTERPRISES INC	12,500.00	Shares	173,500.29	352,000.00
RYMAN HOSPITALITY PROPERTIES	7,000.00	Shares	277,570.90	369,180.00
SCHOLASTIC CORP	8,000.00	Shares	223,105.80	291,360.00
SEALED AIR CORP	25,000.00	Shares	353,020.30	1,060,750.00
SENSIENT TECHNOLOGIES CORP	7,000.00	Shares	323,671.63	422,380.00
SNYDERS-LANCE INC	10,000.00	Shares	237,802.33	305,500.00
SOUTHWEST GAS CORP	5,000.00	Shares	224,517.80	309,050.00
SPARTON CORP	10,262.00	Shares	118,551.54	290,825.08
STANDEX INTL CORP	4,000.00	Shares	179,057.70	309,040.00
STARZ A	11,000.00	Shares	188,621.42	326,700.00
TAKE-TWO INTERACTIVE SOFTWARE INC	22,000.00	Shares	203,046.50	616,660.00
TELEPHONE AND DATA SYSTEMS INC	8,000.00	Shares	180,180.90	202,000.00
TENNANT CO	3,500.00	Shares	131,505.00	252,595.00
TENNECO AUTOMOTIVE INC	9,500.00	Shares	297,369.10	537,795.00
TITAN MACHY INC	15,000.00	Shares	293,430.50	209,100.00
TI VO INC	20,000.00	Shares	259,053.60	236,800.00

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
TREDEGAR CORP			$ -	$ -
TRINITY INDS INC	10,000.00	Shares	123,155.12	280,100.00
TYLER TECHNOLOGIES INC	1,500.00	Shares	58,819.90	164,160.00
VISTEON CORP	6,000.00	Shares	581,965.50	641,160.00
VITAMIN SHOPPE INC	2,000.00	Shares	91,272.00	97,160.00
WASHINGTON TRUST BANCORP INC	5,000.00	Shares	129,502.05	200,900.00
WATTS WATER TECHNOLOGIES CL A	7,500.00	Shares	280,153.00	475,800.00
WHITEWAVE FOODS CO A	6,192.00	Shares	102,346.57	216,658.08
WOODWARD INC	11,000.00	Shares	388,941.55	541,530.00
WORLD WRESTLING ENTERTAINMENT INC	26,000.00	Shares	226,782.88	320,840.00
ZEBRA TECHNOLOGIES CORP CL A	9,000.00	Shares	360,493.83	696,690.00
Total Domestic Common Stocks			$ 44,705,943.00	$ 60,794,035.16
Foreign Stocks				
ENDO INTERNATIONAL PLC	7,000.00	Shares	$ 215,566.80	$ 504,840.00
INTERXION HOLDING NV	11,000.00	Shares	209,081.74	300,740.00
MDC PARTNERS INC CL A	16,500.00	Shares	109,296.50	374,880.00
PROGRESSIVE WASTE SOLUTIONS	33,000.00	Shares	675,574.15	992,640.00
ROYAL DUTCH SHELL PLC A D R	376.00	Shares	29,667.91	25,173.20
Total Foreign Stocks			$ 1,239,187.10	$ 2,198,273.20
Hedge Funds				
GROSVENOR INSTITUTIONAL PARTNERS L P FUND			$ 29,003,705.00	$ 40,501,788.79
KING STREET CAPITAL, LTD - CLASS S SERIES 65			19,601.84	18,951.07
KING STREET CAPITAL LTD			34,604.01	34,382.92
DAVIDSON KEMPNER INTERNATION (BVI), LTD - CLASS C TRANCHE 3			686,092.54	686,092.54
KING STREET CAPITAL, LTD. CLASS S SERIES 75			6,808.75	6,791.38
KING STREET CAPITAL, LTD, CLASS S SERIES 80			85,844.90	85,734.42
AEW GLOBAL PROPERTIES SECURITIES FUN			25,000,000.00	36,556,655.29
HOPLITE OFFSHORE FUND LTD SUB CLASS 3Y			3,255,411.66	3,543,328.53
PELHAM LONG/SHORT EQUITY FUND CLASS B			2,491,808.33	3,740,818.29
KING STREET CAPITAL SERIES 53			17,991.01	23,378.60
FIR TREE INTERNATIONAL VAALUE FUND (NON-US0 LP CLASS 2-C-AN-NR			2,500,000.00	2,783,987.50
SILVER POINT CAPITAL OFFSHORE FUND, LTD.			3,800,000.00	4,292,652.56
WEXFORD OFFSHORE SPECTRUM FUND			3,700,000.00	3,928,561.00
ANCHORAGE SHORT CREDIT OFFSHORE FUND			1,500,000.00	1,155,484.95
ANCHORAGE CAPITAL PARTNERS OFFSHORE, LTD.			3,800,000.00	4,499,880.20
OZ ASIA OVERSEAS INSTITUTIONAL FUND,			165,000.00	161,593.31
MARBLE ARCH OFFSHORE PARTNERS LTD			2,600,000.00	2,849,153.93
AURELIUS CAPITAL INTERNATIONAL, LTD CLASS A - SERIES 67			5,059,595.09	5,281,342.61
KING STREET CAPITAL, LTD, CLASS S SERIES 60			131,696.15	140,361.73
KING STREET CAPITAL LTD, CLASS S SERIES 56			13,583.75	13,703.42

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
SANSAR CAPITAL LTD CLASS A-17		$ 70,002.05	$ 59,857.56
FARALLON CAPITAL INSTITUTIONAL PARTNERS LP		14,010.00	150,592.00
PROSPECT HARBOR CREDIT PARTNERS OFFSHORE PLAN ASSETS LP		300,058.00	102,897.98
BROOKSIDE CAYMAN PA LIMITED		31,520.27	132,284.00
KING STREET CAPITAL, LTD. CLASS A SERIES 1		3,150,350.81	3,700,650.32
CERBERUS INTERNATIONAL SPV, LTD		913,666.08	1,394,711.48
Total Hedge Funds		$ 88,351,350.24	$ 115,845,636.38
U.S. Equity Mutual Fund			
SEI INST INV WRLD EQ EX US A		$ 178,618,974.18	$ 163,640,938.60
SEI INST INV S/M CAP EQUITY FD CL A		68,809,608.92	63,973,228.53
SEI INST INV L C DIS EQTY A		258,002,383.72	243,048,470.26
VANGUARD INSTL INDEX INSTL#94		198,483,819.65	243,770,878.98
Total U.S. Equity Mutual Funds		$ 703,914,786.47	$ 714,433,516.37
Interest Rate Swaps			
SWAP FIXED CALL OPTION ASSET MODEL MODEL MODEL MODEL MODEL		$ 1,150,000.00	$ 1,150,000.00
DEUTSCHE BANK FI 2.6% SWAP EFFDT:10-4-12; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 4-4-13		-	55,403,900.00
DE1STPMT:4 -4-13L 3 MOBB A LIBOR SWAP EFFDT: 10-4-12; INIT LEVEL: 0.354%; RESET: Q-2; PAY:SEMI-ANNUAL; ACT/360;		-	(56,500,000.00)
DEUTSCHE BANK FI 2.425% SWAP EFFDT:10-4-12; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 4/4/13		-	11,425,050.00
DEUTSCHE BANK FL 3 MOBB A LIBOR SWAP INIT LEVEL: 0.354%; RESET: Q-2; PAY: SEMI-ANNUAL; ACT/360; 1 ST PMT: 4-4-13		-	(11,700,000.00)
BARCLAYS BANK FI 2.675% SWAP EFFDT: 11-6-12; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 5-7-13		-	11,445,950.00
BARCLAYS BANK FL 3 MOBB A LIBOR SWAP EFFDT: 11-6-12; RESET: Q-2; ACT/360; PAY: SEMI-ANNUAL; INIT LEVEL:0.31275%		-	(11,739,200.00)
BARCLAYS BANK FI 2.51% SWAP EFFDT:11-6-12; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 5-7-13		-	32,712,730.00
BARCLAYS BANK FL 3 MOB 1 ST PMT: 5-7-13 EFFDT: 11-6-12; MATURITY:11-6-32 INIT LEVEL: 0.31275%; RESET: Q-2; PAY: SEMI-ANNUAL; ACT/360;		-	(33,609,740.00)
GOLDMAN SACHS FI 2.56% SWAP EFFDT:12-6-12;PAY:SEMI-ANNUAL; 30/360;1STPMT:6-6-13		-	58,338,000.00
GOLDM1STPMT:6/6/13MOBBALIBOR SWAP EFFDT:12-6-12;INIT LEVEL: 0.31050%; RESET:Q-2;PAY:SEMI-ANNUAL;ACT/360;		-	(61,248,000.00)
GOLDMAN SACHS FI 2.928% SWAP EFFDT: 3-6-13; MATURITY: 3-6-43; PAY: SEMI-ANNUAL; 30/360 1 ST PMT: 9-6-13		-	8,261,030.00
GOLDMAN SACHS F 1 ST PMT: 9-6-13 SWAP EFFDT: 3-6-13; MATURITY: 3-6-43; INIT LEVEL: .2831%; RESET = Q; PAY: SEMI-ANNUAL; ACT/360		-	(7,899,210.00)
GOLDMAN SACHS FI 2.742% SWAP EFFDT: 3-6-13; MATURITY: 3-6-33; PAY: SEMI-ANNUAL; 30/360 1 ST PMT: 9-6-13		-	3,677,400.00
GOLDMAN SACHS F 1 ST PMT: 9-6-13 SWAP EFFDT: 3-6-13; MATURITY: 3-6-33; INIT LEVEL: .2831%; RESET=Q; PAY: SEMI-ANNUAL; ACT/360		-	(3,599,640.00)

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, 2014

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
CREDIT SUISSE FL 3 MOBB A LIBR SWAP CME INITIATION LEVEL: .25060%; RESET=Q; PAY=Q, ACT/360 1 ST PMT: 12-27-13		$ -	$ 19,357,352.00
CREDIT SUISSE FI 3.705% SWAP CME PAY: SEMI-ANNUAL; 30/360; 1 STPMT: 3-25-14		-	(23,237,176.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWAP CME EFFDT: 10-4-13; RESET: QUARTERLY-2; PAY: QUARTERLY + 0; ACT/360 1 STPMT: 1-6-14		-	-
CREDIT SUISSE FI 3.68% SWAP CME EFFDT: 10-4-13;30/360; 1 ST PTM: 4-4-14; PAY: SEMI-ANNUAL		-	-
CREDIT SUISSE FL 3 MOBB A LIBOR SWP CME PAY: QUARERLY; ACT/360; 1 ST PMT: 6/25/14 EXP 3/25/44		-	24,997,500.00
CREDIT SUISSE FI 3.5820% SWAP CME EXECUTING: GOLDMANS; RESET: S-2; PAY: S+0;30/360; 1 ST PMT: 9/25/14 EXP 3/25/44		-	(29,497,500.00)
CREDIT SUISSE FL 3MOBBALIBOR SWP CME PAY:QUARERLY;ACT/360;1 ST PMT:6/25/14 EXP 3/25/34		-	8,299,170.00
CREDIT SUISSE FI 3.4720% SWAP CME EXECUTING: WELLS FARGO; RESET: Q-2; PAY: Q+0;30/360; 1 ST PMT:9/25/14		-	(9,393,110.00)
CREDIT SUISSE FI 3.314% SWAP CME EFFDT:05-7-14; PAY:SEMI-ANNUAL; 30/360; 1 ST PMT: 11-7-14; EXP 05-07-34		-	(1,379,400.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWP CME EFFDT: 05-07-14; RESET: QUARTERLY-2; PAY: QUARTERLY + 0; ACT/360; 1 STPMT: 8-07-14; EXP 05-07-34		-	1,246,656.00
CREDIT SUISSE FI 3.2745% SWAP CME EFFDT:06-05-14; PAY: SEMI-ANNUAL; 30/360;1 ST PMT:12/05/14; EXP 06-05-34		-	(4,020,475.00)
CREDI05-14; EXP 06-05-34 A LIBR SWP CME EFFDT: 06-05-14; RESET: QUARTERLY - 2; PAY: QUARTERLY + 0; ACT/360; 1 ST PMT:09-		-	3,649,635.00
CREDIT SUISSE FI 3.407% SWAP CME EFFDT: 07-07-14; PAY:SEMI-ANNUAL; 30/360;1 ST PMT: 1-07-15; EXP 07-07-44		-	(1,030,140.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWP CME EFFDT: 07-07-14; RESET:QUARTERLY-2; PAY: QUARTERLY + 0; ACT/360; 1 ST PMT: 10-07-14; EXP 07-07-44		-	899,910.00
CREDIT SUISSE FI 3.2721% SWAP CME EFFDT: 08-06-14; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 02-06-15; EXP 08-06-44		-	(3,071,200.00)
CREDI 06-14; EXP 08-06-44 A LIBR SWP CME EFFDT: 08-06-14; RESET:QUARTERLY-2; PAY:QUARTERLY + 0; ACT/360; 1 ST PMT: 11-		-	2,749,725.00
CREDIT SUISSE FI 3.1320% SWAP CME EFFDT:10-06-14; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 4-07-15; EXP 10-06-44		-	(5,440,000.00)
CREDIT SUISSE FL 3MOBBALIBR SWP CME EFFDT:10-06-14; RESET: QUARTERLY -2; PAY: QUARTERLY + 0; ACT/360; 1 ST PMT: 01-06-15; EXP 10-06-44		-	4,999,500.00
CREDIT SUISSE FI 3.0265% SWAP CME EFFDT:10-06-14;PAY:SEMI-ANNUAL; 30/360;1 ST PMT: 4-07-15; EXP 10-06-34		-	(1,913,400.00)
CREDIT SUISSE FL 3MOBBALIBR SWP CME EFFDT: 10-06-14; RESET:QUARTERLY-2; PAY:QUARTERLY + 0;ACT/360; 1 ST PMT: 01-06-15; EXP 10-06-34		-	1,799,820.00
'INTEREST RATE SWAP 20 YRS		-	(1,206,465.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWP CME RCV CPN 0.23185; EFFDT: 11-06-14;PMTFR Q = Q; IN = ACT 30/360; 1 ST PMT: 02-06-15		-	1,149,885.00
CREDIT SUISEE FI 2.9750% SWAP CME EFFDT:12-04-14;PAY:SEMI-ANNUAL; 30/360;1STPMT:06-04-15;		-	(3,588,360.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWP CME EFFDT: 12-04-14; RESET: QUARTERLY -2; PAY: QUARTERLY + 0; ACT/360; 1 ST PMT: 03-04-15		-	3,399,660.00
CLEARED SWAP CASH/EXCESS CASH LEFT AT FCM		12,107,950.32	12,107,950.32

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, 2014

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
LEAP WIRELESS CONTRA		$ 312,439.50	$ -
Total Interest Rate Swaps		$ 13,570,389.82	$ (3,002,192.68)
U.S. Treasury Bills			
U S TREASURY BILL		$ 1,154,965.35	$ 1,154,973.43
U S TREASURY BILL		1,649,983.50	1,649,958.29
U S TREASURY BILL		1,654,966.90	1,654,937.25
U S TREASURY BILL		1,014,949.25	1,014,929.45
Total U.S. Treasury Bills		$ 5,474,865.00	$ 5,474,798.42
Principal Cash			
Principal Cash		$ (2,989,839.91)	$ (2,989,839.91)
Total Principal Cash		$ (2,989,839.91)	$ (2,989,839.91)
Total Assets		$ 1,203,392,858.55	$ 1,287,197,062.87
Adjustment for Accrued Income		$ 2,615,540.02	$ 2,615,540.02
Grand Total		$ 1,206,008,398.57	$ 1,289,812,602.89

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, 2014

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.27%	$ 27,430,076	$ 29,336,163
Athletics Investment Group, LLC	2.75	33,186,370	35,492,454
Atlanta National League Baseball Club, Inc.	3.92	47,313,353	50,601,106
AZPB Limited Partnership	1.96	23,587,378	25,226,439
Baltimore Orioles L.P.	3.00	36,127,910	38,638,399
The Baseball Club of Seattle, LLLP	3.97	47,900,468	51,229,019
Boston Red Sox Baseball Club Limited Partnership	3.93	47,406,850	50,701,100
Chicago White Sox, Ltd.	4.48	54,071,894	57,829,292
The Cincinnati Reds, LLC	2.39	28,856,113	30,861,293
Cleveland Indians Baseball Company Limited Partnership	3.01	36,352,734	38,878,846
Colorado Rockies Baseball Club, Ltd.	2.50	30,117,550	32,210,386
Detroit Tigers, Inc.	1.89	22,912,597	24,504,768
Houston Astros, LLC	4.37	52,704,216	56,366,574
Kansas City Royals Baseball Corporation	3.16	38,195,718	40,849,897
Los Angeles Dodgers LLC	1.51	18,233,074	19,500,070
Miami Marlins, L.P.	1.74	20,945,939	22,401,449
New York Yankees Partnership	3.97	47,847,987	51,172,891
Padres, L.P.	2.94	35,469,035	37,933,739
The Phillies	5.18	62,525,057	66,869,855
Pittsburgh Associates	2.83	33,969,907	36,330,438
Rangers Baseball, LLC	0.86	10,317,694	11,034,659
San Francisco Baseball Associates LLC	4.21	50,724,786	54,249,597
Sterling Mets, L.P.	3.12	37,663,678	40,280,886
St. Louis Cardinals, L.L.C.	2.33	28,143,514	30,099,176
Tampa Bay Rays Baseball, Ltd.	2.04	24,450,484	26,149,520
Washington Nationals Baseball Club, LLC	0.88	10,572,282	11,306,938
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.14	134,356,102	143,692,361
Major League Baseball – Office Employees' Plan	12.09	145,802,425	155,934,076
Minor League Players' Pension Plan	1.56	18,823,208	20,131,212
Total Group Trust	100.00%	$ 1,206,008,399	$ 1,289,812,603

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, 2014

(a) Identity of Party Involved	(b) Description of Assets	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Category (i)—Single transactions that exceed 5% of Plan assets						
US Bank	See attached.					
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	See attached.					

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 $1,069,360,522. Five percent of this amount is $53,468,026.*

Note 2: *There were no category (iv) reportable transactions during the Plan year ended December 31, 2014.*

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 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V435 - First American Prime Obligations							
06/02/2014 060006871401	B	63,028,124.410	1.0000		- 63,028,124 *	63,028,124	
06/04/2014 060006871401	S	- 81,808,312.700	1.0000		81,808,313 *	81,808,313	
Issue: 783980774 - Sei Inst Inv Wrld Eq Ex US A							
06/02/2014 060006871401	B	8,520,526.723	12.9100		- 110,000,000 *	110,000,000	
Issue: 783980816 - Sei Inst Inv S/M Cap Equity Fd Cl A							
05/30/2014 060006871401	B	3,616,100.616	15.5800		- 56,338,848 *	56,338,848	
Issue: 783980824 - Sei Inst Inv L C Dis Eqty A							
05/30/2014 060006871401	B	14,475,160.302	14.7900		- 214,087,621 *	214,087,621	
Issue: 9SPMTGU63 - Thornburg International Equity Fund							
05/30/2014 060006871410	S	- 5,178,974.890	12.1700		63,028,124 *	53,130,479	9,897,646
Issue: 922040100 - Vanguard Instl Index Instl#94							
06/03/2014 060006871413	B	691,916.337	176.9000		- 122,400,000 *	122,400,000	
Issue: 99MSCY7A1 - Silchester International Fund							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/01/2014 060006871410	S	- 1,015,104.340	106.0254		107,626,807 *	68,516,308	39,110,499
GRAND TOTAL				**0**	**818,317,837**	**769,309,693**	**49,008,145**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

Broker: Barclays Capital Inc. Fixed In

Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/01/2014 060006871402	S	- 37,500.000	1.0317		38,689	38,722	- 32
Issue: 01F032427 - F N M A Tba 15Yr 3.500% 2/15/29							
01/02/2014 060006871402	B	72,500.000	1.0436		- 75,661	75,661	
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/02/2014 060006871402	S	- 37,500.000	1.0314		38,678	38,722	- 44
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/06/2014 060006871402	S	- 50,000.000	1.0622		53,109	52,995	115
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
01/06/2014 060006871402	B	50,000.000	1.0589		- 52,945	52,945	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
01/06/2014 060006871402	S	- 445,000.000	.9952		442,879	443,039	- 159
Issue: 02R040615 - F H L M C Gd Tba 30Y 4.000% 1/15/44							
01/06/2014 060006871402	S	- 45,000.000	1.0290		46,304	46,390	- 86
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
01/06/2014 060006871402	B	445,000.000	.9922		- 441,523	441,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02R040623 - F H L M C Gd Tba 30Y 4.000% 2/15/44							
01/06/2014 060006871402	B	45,000.000	1.0258		- 46,160	46,160	
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/06/2014 060006871402	S	- 215,000.000	1.0315		221,769	222,004	- 235
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
01/06/2014 060006871402	B	215,000.000	1.0283		- 221,080	221,080	
Issue: 01F050619 - F N M A Tba 30Yr 5.000% 1/15/45							
01/07/2014 060006871402	S	- 60,000.000	1.0880		65,280	65,063	218
Issue: 01F050627 - F N M A Tba 30Yr 5.000% 2/15/44							
01/07/2014 060006871402	B	60,000.000	1.0845		- 65,072	65,072	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
01/08/2014 060006871406	B	460,000.000	.3755		- 172,739	172,739	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
01/08/2014 060006871406	S	- 450,000.000	.3816		171,720	177,051	- 5,331
Issue: 01F022410 - F N M A Tba 15Yr 2.500% 1/15/29							
01/10/2014 060006871402	S	- 87,279.000	.9941		86,764	86,723	41
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
01/10/2014 060006871402	B	87,279.000	.9917		- 86,553	86,553	
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
01/10/2014 060006871406	S	- 145,000.000	.9198		133,377	139,110	- 5,733
Issue: 61945CAE3 - Mosaic Co 5.625% 11/15/43							
01/10/2014 060006871406	B	130,000.000	1.0354		- 134,602	134,602	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022410 - F N M A Tba 15Yr 2.500% 1/15/29							
01/13/2014 060006871402	S	- 162,721.000	.9970		162,238	161,685	553
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
01/13/2014 060006871402	B	162,721.000	.9947		- 161,857	161,857	
Issue: 65473QBB8 - Nisource Finance 5.250% 2/15/43							
01/14/2014 060006871406	S	- 75,000.000	.9964		74,731	74,898	- 167
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/14/2014 060006871406	B	65,000.000	.9683		- 62,938	62,938	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
01/15/2014 060006871406	B	770,000.000	.4167		- 320,836	320,836	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
01/15/2014 060006871406	S	- 770,000.000	.4078		244,219	244,219	
Issue: 03027XAB6 - American Tower Corp 3.500% 1/31/23							
01/24/2014 060006871406	S	- 75,000.000	.9420		70,651	74,530	- 3,880
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/24/2014 060006871406	B	65,000.000	1.0014		- 65,091	65,091	
Issue: 03027XAB6 - American Tower Corp 3.500% 1/31/23							
01/27/2014 060006871406	S	- 30,000.000	.9399		28,197	29,812	- 1,615
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/27/2014 060006871406	B	25,000.000	.9989		- 24,973	24,973	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/31/2014 060006871406	S	- 1,900,000.000	.4268		789,093	789,093	

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							
02/04/2014 060006871406	B	380,000.000	.3516		- 133,619	133,619	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/04/2014 060006871406	B	1,030,000.000	.3514		- 361,932	361,932	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/04/2014 060006871406	S	- 1,030,000.000	.3478		322,819	322,819	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/04/2014 060006871406	S	- 380,000.000	.3436		130,583	134,005	- 3,422
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
02/04/2014 060006871406	S	- 85,000.000	1.1187		95,089	87,322	7,766
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/04/2014 060006871406	B	65,000.000	1.0047		- 65,305	65,305	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/05/2014 060006871406	S	- 175,000.000	.9978		174,617	174,713	- 96
Issue: 655844BN7 - Norfolk Southern 4.800% 8/15/43							
02/05/2014 060006871406	B	200,000.000	1.0052		- 201,030	201,030	
Issue: 01F050627 - F N M A Tba 30Yr 5.000% 2/15/44							
02/06/2014 060006871402	S	- 60,000.000	1.0940		65,639	65,072	567
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/06/2014 060006871402	S	- 50,000.000	1.0726		53,631	52,950	680
Issue: 01F050635 - F N M A Tba 30Yr 5.000% 3/15/44							
02/06/2014 060006871402	B	60,000.000	1.0914		- 65,482	65,482	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
02/06/2014 060006871402	B	50,000.000	1.0695		- 53,475	53,475	
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
02/06/2014 060006871402	S	- 445,000.000	1.0120		450,354	441,579	8,775
Issue: 02R040623 - F H L M C Gd Tba 30Y 4.000% 2/15/44							
02/06/2014 060006871402	S	- 45,000.000	1.0439		46,978	46,160	817
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/06/2014 060006871402	B	445,000.000	1.0091		- 449,033	449,033	
Issue: 02R040631 - F H L M C Gd Tba 30Y 4.000% 3/15/44							
02/06/2014 060006871402	B	45,000.000	1.0406		- 46,828	46,828	
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
02/06/2014 060006871402	S	- 215,000.000	1.0459		224,860	221,080	3,779
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
02/06/2014 060006871402	B	215,000.000	1.0427		- 224,171	224,171	
Issue: 912796CJ6 - U S Treasury Bill 4/24/14							
02/07/2014 060006871402	B	37,700.000	.9998		- 37,692	37,692	
Issue: 534187AR0 - Lincoln Natl Corp 6.150% 4/07/36							
02/10/2014 060006871406	B	65,000.000	1.1550		- 75,072	75,072	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
02/10/2014 060006871406	S	- 1,840,000.000	.4737		867,036	867,036	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
02/10/2014 060006871406	B	1,830,000.000	.4491		- 821,780	821,780	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/10/2014 060006871406	B	50,000.000	.9945		- 49,727	49,727	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/10/2014 060006871406	S	- 55,000.000	.9944		54,691	54,896	- 205
Issue: 45685EAJ5 - Ing US Inc 5.700% 7/15/43							
02/10/2014 060006871406	S	- 55,000.000	1.0966		60,310	54,805	5,505
Issue: 01F022436 - F N M A Tba 15Yr 2.500% 3/15/29							
02/11/2014 060006871402	B	250,000.000	1.0003		- 250,078	250,078	
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
02/11/2014 060006871402	S	- 250,000.000	1.0024		250,596	248,409	2,186
Issue: 01F032427 - F N M A Tba 15Yr 3.500% 2/15/29							
02/12/2014 060006871402	S	- 145,000.000	1.0539		152,816	151,332	1,484
Issue: 01F032435 - F N M A Tba 15Yr 3.500% 3/15/29							
02/12/2014 060006871402	B	145,000.000	1.0516		- 152,477	152,477	
Issue: 947075AE7 - Weatherford Intl 7.000% 3/15/38							
02/12/2014 060006871406	B	95,000.000	1.1386		- 108,164	108,164	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/12/2014 060006871406	S	- 75,000.000	.9825		73,688	74,837	- 1,150
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/13/2014 060006871406	B	70,000.000	1.1781		- 82,467	82,467	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/13/2014 060006871406	S	- 65,000.000	.9884		64,248	64,784	- 536

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
02/14/2014 060006871406	B	540,000.000	.4063		- 219,424	219,424	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
02/14/2014 060006871406	S	- 540,000.000	.3897		189,420	189,420	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
02/20/2014 060006871406	B	60,000.000	1.3691		- 82,145	82,145	
Issue: 13063A5E0 - California ST 7.500% 4/01/34							
02/20/2014 060006871406	S	- 70,000.000	1.3344		93,405	85,165	8,240
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/24/2014 060006871406	S	- 100,000.000	.9997		99,969	100,028	- 59
Issue: 126117AS9 - Cna Financial Corp 3.950% 5/15/24							
02/24/2014 060006871406	B	105,000.000	.9999		- 104,987	104,987	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
02/26/2014 060006871406	S	- 160,000.000	.3787		58,432	58,432	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
02/26/2014 060006871406	B	160,000.000	.3747		- 59,949	59,949	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
02/26/2014 060006871406	S	- 730,000.000	.8567		625,376	611,596	13,780
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
02/26/2014 060006871406	B	1,155,000.000	.3208		- 370,547	370,547	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/26/2014 060006871406	B	640,000.000	1.0181		- 651,575	651,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/26/2014 060006871406	S	- 1,160,000.000	.3176		346,896	346,896	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/26/2014 060006871406	S	- 105,000.000	1.0075		105,788	105,176	612
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
02/26/2014 060006871406	B	110,000.000	1.0005		- 110,054	110,054	
Issue: 96950FAK0 - Williams Partners LP 5.800% 11/15/43							
02/27/2014 060006871406	S	- 225,000.000	1.0558		237,546	223,054	14,492
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	B	185,000.000	1.0259		- 189,798	189,798	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/28/2014 060006871406	B	2,375,000.000	.3211		- 762,565	762,565	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/01/2014 060006871402	S	- 65,000.000	1.0102		65,663	65,597	66
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/01/2014 060006871402	S	- 100,000.000	1.0067		100,672	100,919	- 247
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/05/2014 060006871406	B	685,000.000	.3803		- 260,526	260,526	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/05/2014 060006871406	S	- 690,000.000	.3680		247,261	247,261	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
03/06/2014 060006871406	S	- 150,000.000	1.0792		161,879	163,240	- 1,362

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 540424AR9 - Loews Corp 4.125% 5/15/43							
03/06/2014 060006871406	S	- 50,000.000	.8969		44,844	49,422	- 4,579
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	135,000.000	1.0148		- 137,004	137,004	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	40,000.000	1.0119		- 40,475	40,475	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 700,000.000	1.0120		708,367	711,730	- 3,363
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
03/06/2014 060006871406	B	780,000.000	.9909		- 772,894	772,894	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/07/2014 060006871402	B	215,000.000	1.0391		- 223,398	223,398	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/07/2014 060006871402	B	106,000.000	1.0387		- 110,099	110,099	
Issue: 01F050635 - F N M A Tba 30Yr 5.000% 3/15/44							
03/07/2014 060006871402	S	- 60,000.000	1.0927		65,559	65,482	77
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/07/2014 060006871402	S	- 50,000.000	1.0693		53,467	53,471	- 4
Issue: 01F050643 - F N M A Tba 30Yr 5.000% 4/15/44							
03/07/2014 060006871402	B	60,000.000	1.0904		- 65,426	65,426	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
03/07/2014 060006871402	B	50,000.000	1.0664		- 53,320	53,320	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
03/07/2014 060006871402	S	- 215,000.000	1.0422		224,070	224,171	- 101
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
03/07/2014 060006871406	S	- 1,245,000.000	.3475		429,836	429,836	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/07/2014 060006871406	B	1,230,000.000	.3759		- 462,382	462,382	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/10/2014 060006871402	S	- 280,000.000	1.0066		281,848	282,572	- 724
Issue: 02R040631 - F H L M C Gd Tba 30Y 4.000% 3/15/44							
03/10/2014 060006871402	S	- 45,000.000	1.0402		46,809	46,828	- 19
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/10/2014 060006871402	B	280,000.000	1.0037		- 281,039	281,039	
Issue: 02R040649 - F H L M C Gd Tba 30Y 4.000% 4/15/44							
03/10/2014 060006871402	B	45,000.000	1.0372		- 46,673	46,673	
Issue: 01F032435 - F N M A Tba 15Yr 3.500% 3/15/29							
03/11/2014 060006871402	S	- 145,000.000	1.0535		152,754	152,669	85
Issue: 01F032435 - F N M A Tba 15Yr 3.500% 3/15/29							
03/11/2014 060006871402	S	- 145,000.000	1.0542		152,862	152,669	193
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	B	110,000.000	1.0044		- 110,481	110,481	
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
03/11/2014 060006871406	S	- 125,000.000	.9983		124,791	124,416	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: 01F022436 - F N M A Tba 15Yr 2.500% 3/15/29							
03/12/2014 060006871402	S	- 250,000.000	1.0019		250,469	250,078	391
Issue: 01F022444 - F N M A Tba 15Yr 2.500% 4/15/29							
03/12/2014 060006871402	B	250,000.000	.9996		- 249,893	249,893	
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
03/14/2014 060006871406	S	- 230,000.000	1.0246		235,649	241,850	- 6,201
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/14/2014 060006871406	B	195,000.000	1.0292		- 200,698	200,698	
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
03/19/2014 060006871406	B	855,000.000	.4317		- 369,061	369,061	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
03/19/2014 060006871406	S	- 860,000.000	.4455		383,087	384,377	- 1,290
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
03/21/2014 060006871406	B	2,015,000.000	.4022		- 810,473	810,473	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/25/2014 060006871406	B	150,000.000	1.4519		- 217,785	217,785	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
03/25/2014 060006871406	B	105,000.000	1.4103		- 148,086	148,086	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 100,000.000	1.0284		102,844	102,344	500
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 155,000.000	1.0284		159,408	158,633	775

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
03/27/2014 060006871406	B	150,000.000	1.1454		- 171,816	171,816	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 135,000.000	1.0406		140,484	138,362	2,122
Issue: 459200HU8 - IBM Corp 3.625% 2/12/24							
03/27/2014 060006871406	B	480,000.000	1.0124		- 485,957	485,957	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	S	- 465,000.000	1.0041		466,889	465,751	1,138
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/31/2014 060006871402	B	23,000.000	1.0012		- 23,028	23,028	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/01/2014 060006871402	S	- 50,000.000	1.0664		53,320	53,444	- 124
Issue: 61754JAB4 - Morgan Stanley Cap 5.83149% 6/11/42							
04/01/2014 060006871402	S	- 35,489.340	1.1197		39,738	41,187	- 1,449
Issue: 3138AEJH7 - F N M A #Ai1163 4.500% 4/01/41							
04/01/2014 060006871402	B	50,000.030	1.0664		- 53,320	53,320	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
04/02/2014 060006871406	S	- 2,005,000.000	.3698		725,782	725,782	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/02/2014 060006871406	S	- 1,825,000.000	.3965		723,686	754,431	- 30,746
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
04/04/2014 060006871402	S	- 321,000.000	1.0414		334,304	333,498	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: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
04/04/2014 060006871402	B	321,000.000	1.0380		- 333,188	333,188	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/04/2014 060006871402	S	- 280,000.000	1.0078		282,188	281,011	1,176
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/44							
04/04/2014 060006871402	B	280,000.000	1.0045		- 281,269	281,269	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
04/04/2014 060006871406	S	- 300,000.000	1.0635		319,041	303,811	15,230
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/04/2014 060006871406	B	285,000.000	1.0298		- 293,505	293,505	
Issue: 01F050643 - F N M A Tba 30Yr 5.000% 4/15/44							
04/07/2014 060006871402	S	- 60,000.000	1.0927		65,562	65,426	136
Issue: 01F050650 - F N M A Tba 30Yr 5.000% 5/15/44							
04/07/2014 060006871402	B	60,000.000	1.0903		- 65,419	65,419	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
04/07/2014 060006871402	S	- 75,000.000	.9881		74,106	73,576	531
Issue: 02R040649 - F H L M C Gd Tba 30Y 4.000% 4/15/44							
04/07/2014 060006871402	S	- 45,000.000	1.0419		46,886	46,673	213
Issue: 02R040656 - F H L M C Gd Tba 30Y 4.000% 5/15/44							
04/07/2014 060006871402	B	45,000.000	1.0384		- 46,730	46,730	
Issue: 01F022444 - F N M A Tba 15Yr 2.500% 4/15/29							
04/10/2014 060006871402	S	- 250,000.000	1.0076		251,904	249,893	2,012

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/29							
04/10/2014 060006871402	B	250,000.000	1.0054		- 251,338	251,338	
Issue: 494550BB1 - Kinder Morgan Ener 6.850% 2/15/20							
04/15/2014 060006871402	B	7,000.000	1.1944		- 8,361	8,361	
Issue: 494550BR6 - Kinder Morgan Ener 2.650% 2/01/19							
04/15/2014 060006871402	S	- 7,000.000	1.0102		7,071	7,004	67
Issue: 494550BB1 - Kinder Morgan Ener 6.850% 2/15/20							
04/16/2014 060006871402	B	5,000.000	1.1919		- 5,959	5,959	
Issue: 494550BR6 - Kinder Morgan Ener 2.650% 2/01/19							
04/16/2014 060006871402	S	- 5,000.000	1.0083		5,041	5,003	39
Issue: 61980AAD5 - Motiva Enterpr 6.850% 1/15/40							
04/22/2014 060006871406	B	100,000.000	1.2907		- 129,065	129,065	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/22/2014 060006871406	B	425,000.000	.3495		- 148,521	148,521	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/22/2014 060006871406	S	- 855,000.000	.3456		267,515	267,515	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/22/2014 060006871406	B	430,000.000	.3416		- 146,875	146,875	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/22/2014 060006871406	S	- 95,000.000	1.0442		99,201	98,857	343
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/23/2014 060006871402	S	- 35,000.000	1.0043		35,149	34,965	184

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D23 - U S Treasury Nt 1.625% 4/30/19							
04/30/2014 060006871402	B	105,000.000	.9961		- 104,586	104,586	
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
04/30/2014 060006871406	S	- 90,000.000	1.0075		90,672	88,367	2,305
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
04/30/2014 060006871406	B	90,000.000	1.0546		- 94,916	94,916	
Issue: 628530AX5 - Mylan Inc 2.600% 6/24/18							
05/01/2014 060006871402	B	25,000.000	1.0146		- 25,364	25,364	
Issue: 628530BF3 - Mylan Inc 2.550% 3/28/19							
05/01/2014 060006871402	S	- 25,000.000	1.0042		25,104	25,001	103
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/44							
05/02/2014 060006871402	B	321,000.000	1.0473		- 336,197	336,197	
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
05/02/2014 060006871402	S	- 321,000.000	1.0508		337,301	333,188	4,113
Issue: 01F050650 - F N M A Tba 30Yr 5.000% 5/15/44							
05/02/2014 060006871402	S	- 60,000.000	1.0981		65,888	65,419	469
Issue: 01F050668 - F N M A Tba 30Yr 5.000% 6/15/44							
05/02/2014 060006871402	B	60,000.000	1.0953		- 65,719	65,719	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/44							
05/02/2014 060006871402	S	- 280,000.000	1.0156		284,375	281,237	3,138
Issue: 02R040656 - F H L M C Gd Tba 30Y 4.000% 5/15/44							
05/02/2014 060006871402	S	- 45,000.000	1.0496		47,232	46,730	503

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/02/2014 060006871402	B	280,000.000	1.0123		- 283,456	283,456	
Issue: 02R040664 - F H L M C Gd Tba 30Y 4.000% 6/15/44							
05/02/2014 060006871402	B	45,000.000	1.0463		- 47,081	47,081	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/44							
05/06/2014 060006871402	B	145,000.000	1.0478		- 151,933	151,933	
Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/29							
05/06/2014 060006871402	S	- 150,000.000	1.0084		151,266	150,803	463
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/06/2014 060006871406	S	- 425,000.000	.3751		144,690	144,690	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
05/06/2014 060006871406	B	430,000.000	.3662		- 157,462	157,462	
Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/29							
05/12/2014 060006871402	S	- 100,000.000	1.0072		100,719	100,535	184
Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/29							
05/12/2014 060006871402	B	100,000.000	1.0050		- 100,500	100,500	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/12/2014 060006871406	S	- 330,000.000	1.0512		346,900	348,128	- 1,228
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	B	335,000.000	1.0273		- 344,134	344,134	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
05/13/2014 060006871406	S	- 45,000.000	1.0060		45,270	44,920	351

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							
05/13/2014 060006871406	B	40,000.000	1.2998		- 51,992	51,992	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
05/13/2014 060006871406	B	125,000.000	1.1059		- 138,234	138,234	
Issue: 931142DQ3 - Wal Mart Stores Inc 4.300% 4/22/44							
05/13/2014 060006871406	S	- 125,000.000	1.0010		125,121	124,186	935
Issue: 761713AZ9 - Reynolds American 6.150% 9/15/43							
05/21/2014 060006871406	B	115,000.000	1.1302		- 129,972	129,972	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/21/2014 060006871406	S	- 100,000.000	1.0414		104,141	104,027	113
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/29/2014 060006871406	B	2,075,000.000	.4304		- 893,059	893,059	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/29/2014 060006871406	S	- 2,080,000.000	.4385		859,845	859,845	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/30/2014 060006871406	S	- 1,370,000.000	.4550		560,730	560,730	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/03/2014 060006871406	S	- 740,000.000	.3901		265,141	265,141	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/03/2014 060006871406	B	745,000.000	.3849		- 286,713	286,713	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/03/2014 060006871406	B	2,035,000.000	.3591		- 730,769	730,769	

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							
06/03/2014 060006871406	S	- 2,040,000.000	.3554		662,632	662,632	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/44							
06/06/2014 060006871402	S	- 466,000.000	1.0561		492,140	488,130	4,010
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/06/2014 060006871402	B	466,000.000	1.0525		- 490,465	490,465	
Issue: 01F050668 - F N M A Tba 30Yr 5.000% 6/15/44							
06/06/2014 060006871402	S	- 60,000.000	1.1041		66,244	65,719	525
Issue: 01F050676 - F N M A Tba 30Yr 5.000% 7/15/44							
06/06/2014 060006871402	B	60,000.000	1.1008		- 66,047	66,047	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/09/2014 060006871402	S	- 280,000.000	1.0221		286,191	284,114	2,076
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/09/2014 060006871402	S	- 21,833.000	1.0226		22,326	22,154	172
Issue: 02R040664 - F H L M C Gd Tba 30Y 4.000% 6/15/44							
06/09/2014 060006871402	S	- 45,000.000	1.0532		47,394	47,081	313
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/09/2014 060006871402	B	280,000.000	1.0186		- 285,206	285,206	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/09/2014 060006871402	B	21,833.000	1.0191		- 22,249	22,249	
Issue: 02R040672 - F H L M C Gd Tba 30Y 4.000% 7/15/44							
06/09/2014 060006871402	B	45,000.000	1.0498		- 47,243	47,243	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/29							
06/10/2014 060006871402	S	- 100,000.000	1.0089		100,895	100,500	395
Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/29							
06/10/2014 060006871402	B	100,000.000	1.0065		- 100,652	100,652	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/10/2014 060006871402	B	21,833.000	1.0222		- 22,317	22,317	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
06/13/2014 060006871406	S	- 365,000.000	.4115		133,298	133,298	
Issue: 912834DV7 - U S Treas Bd Strip 5/15/39							
06/13/2014 060006871406	B	365,000.000	.4155		- 151,639	151,639	
Issue: 912828TG5 - U S Treasury Nt 0.500% 7/31/17							
06/17/2014 060006871402	S	- 65,000.000	.9830		63,898	64,713	- 815
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/19/2014 060006871406	B	415,000.000	.4070		- 168,897	168,897	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/19/2014 060006871406	S	- 425,000.000	.3611		142,416	142,416	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
06/23/2014 060006871402	B	40,043.120	1.0262		- 41,091	41,091	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
06/23/2014 060006871402	B	23,965.200	1.0263		- 24,596	24,596	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
06/23/2014 060006871402	B	39,840.890	1.0259		- 40,871	40,871	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/23/2014 060006871406	B	1,115,000.000	.4159		- 463,751	463,751	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/23/2014 060006871406	S	- 1,110,000.000	.4092		419,434	419,434	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/24/2014 060006871406	S	- 1,290,000.000	.4160		487,450	487,450	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/24/2014 060006871406	B	1,325,000.000	.3545		- 469,766	469,766	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/24/2014 060006871406	B	275,000.000	1.0444		- 287,203	287,203	
Issue: 96950FAN4 - Williams Partners LP 5.400% 3/04/44							
06/24/2014 060006871406	S	- 330,000.000	1.0681		352,457	333,608	18,849
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/01/2014 060006871406	B	205,000.000	.9953		- 204,039	204,039	
Issue: 64952GAF5 - New York Life Ins 6.750% 11/15/39							
07/01/2014 060006871406	S	- 55,000.000	1.3240		72,818	68,896	3,922
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/01/2014 060006871406	B	50,000.000	1.0463		- 52,313	52,313	
Issue: 86562MAA8 - Sumitomo Mitsui 4.436% 4/02/24							
07/01/2014 060006871406	S	- 215,000.000	1.0386		223,295	215,000	8,295
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/02/2014 060006871406	S	- 1,285,000.000	.4092		485,560	485,560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
07/02/2014 060006871406	B	1,290,000.000	.4820		- 621,741	621,741	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/07/2014 060006871402	B	301,833.000	1.0181		- 307,304	307,304	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
07/07/2014 060006871402	S	- 301,833.000	1.0211		308,188	307,429	759
Issue: 02R040672 - F H L M C Gd Tba 30Y 4.000% 7/15/44							
07/07/2014 060006871402	S	- 45,000.000	1.0533		47,399	47,243	156
Issue: 02R040680 - F H L M C Gd Tba 30Y 4.000% 8/15/44							
07/07/2014 060006871402	B	45,000.000	1.0505		- 47,271	47,271	
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
07/08/2014 060006871402	S	- 466,000.000	1.0551		491,666	490,465	1,201
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
07/08/2014 060006871402	B	466,000.000	1.0522		- 490,319	490,319	
Issue: 01F050676 - F N M A Tba 30Yr 5.000% 7/15/44							
07/08/2014 060006871402	S	- 60,000.000	1.1064		66,384	66,047	338
Issue: 01F050684 - F N M A Tba 30Yr 5.000% 8/15/44							
07/08/2014 060006871402	B	60,000.000	1.1042		- 66,253	66,253	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/08/2014 060006871406	S	- 100,000.000	1.2043		120,428	118,560	1,868
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
07/08/2014 060006871406	B	95,000.000	1.0371		- 98,521	98,521	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/09/2014 060006871406	B	485,000.000	.4310		- 209,045	209,045	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/09/2014 060006871406	S	- 485,000.000	.4234		173,322	173,322	
Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/29							
07/14/2014 060006871402	S	- 100,000.000	1.0141		101,414	100,652	762
Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/29							
07/14/2014 060006871402	B	100,000.000	1.0116		- 101,156	101,156	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/17/2014 060006871402	B	57,500.000	1.0023		- 57,635	57,635	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
07/17/2014 060006871406	S	- 625,000.000	.4565		224,433	224,433	
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
07/17/2014 060006871406	B	620,000.000	.3922		- 243,152	243,152	
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
07/23/2014 060006871402	S	- 368,222.000	1.0572		389,280	387,439	1,841
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
07/23/2014 060006871402	B	368,222.000	1.0542		- 388,187	388,187	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/23/2014 060006871406	B	840,000.000	.3655		- 307,054	307,054	
Issue: 912834LX4 - U S Treas Bd Strip 11/15/42							
07/23/2014 060006871406	B	380,000.000	.3838		- 145,855	145,855	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
07/23/2014 060006871406	B	290,000.000	.3942		- 114,306	114,306	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/23/2014 060006871406	S	- 825,000.000	.4308		294,195	294,195	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
07/23/2014 060006871406	S	- 660,000.000	.4407		250,171	250,171	
Issue: 01F050684 - F N M A Tba 30Yr 5.000% 8/15/44							
07/24/2014 060006871402	S	- 60,000.000	1.1013		66,080	66,253	- 173
Issue: 01F050692 - F N M A Tba 30Yr 5.000% 9/15/44							
07/24/2014 060006871402	B	60,000.000	1.0992		- 65,953	65,953	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/24/2014 060006871402	S	- 301,833.000	1.0214		308,294	307,304	990
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
07/24/2014 060006871402	B	301,833.000	1.0186		- 307,445	307,445	
Issue: 02R040698 - F H L M C Gd Tba 30Y 4.000% 9/15/44							
07/24/2014 060006871402	B	45,000.000	1.0488		- 47,194	47,194	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
07/25/2014 060006871406	B	505,000.000	.3783		- 191,036	191,036	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
07/25/2014 060006871406	S	- 510,000.000	.4510		181,167	181,167	
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
07/28/2014 060006871406	B	135,000.000	1.0155		- 137,097	137,097	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12527GAE3 - Cf Industries Inc 5.375% 3/15/44							
07/28/2014 060006871406	S	- 130,000.000	1.0789		140,253	129,672	10,581
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/29/2014 060006871406	S	- 605,000.000	.4390		216,206	216,206	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/29/2014 060006871406	B	610,000.000	.4678		- 285,376	285,376	
Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/29							
07/31/2014 060006871402	S	- 100,000.000	1.0051		100,512	101,156	- 645
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/29							
07/31/2014 060006871402	B	100,000.000	1.0030		- 100,297	100,297	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
07/31/2014 060006871406	S	- 1,545,000.000	.3847		555,054	555,054	
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/01/2014 060006871402	S	- 97,778.000	1.0554		103,198	102,881	317
Issue: 01F050684 - F N M A Tba 30Yr 5.000% 8/15/44							
08/01/2014 060006871402	S	- 60,000.000	1.1013		66,080	66,253	- 173
Issue: 02R040680 - F H L M C Gd Tba 30Y 4.000% 8/15/44							
08/01/2014 060006871402	S	- 45,000.000	1.0516		47,320	47,271	49
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/01/2014 060006871406	B	1,190,000.000	.4351		- 517,745	517,745	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/01/2014 060006871406	S	- 1,190,000.000	.4312		425,264	425,264	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92936MAE7 - Wpp Finance 2010 5.625% 11/15/43							
08/05/2014 060006871406	S	- 110,000.000	1.0914		120,052	107,201	12,851
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	B	90,000.000	1.0659		- 95,934	95,934	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	S	- 290,000.000	1.0590		307,117	307,559	- 442
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/07/2014 060006871406	B	815,000.000	.4374		- 356,481	356,481	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/07/2014 060006871406	S	- 1,620,000.000	.4313		612,146	612,146	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/07/2014 060006871406	B	805,000.000	.4170		- 335,685	335,685	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	B	35,000.000	1.0722		- 37,527	37,527	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/18/2014 060006871406	B	800,000.000	.3899		- 311,928	311,928	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/18/2014 060006871406	S	- 800,000.000	.3860		292,255	292,255	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
08/19/2014 060006871406	S	- 835,000.000	.4473		322,194	322,194	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
08/19/2014 060006871406	B	835,000.000	.4556		- 380,418	380,418	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/20/2014 060006871406	B	190,000.000	1.0302		- 195,730	195,730	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
08/20/2014 060006871406	S	- 800,000.000	.3684		283,401	283,401	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
08/20/2014 060006871406	S	- 215,000.000	1.3022		279,962	274,273	5,689
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
08/20/2014 060006871406	B	800,000.000	.3747		- 299,720	299,720	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/21/2014 060006871406	B	95,000.000	.9974		- 94,755	94,755	
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
08/21/2014 060006871406	S	- 90,000.000	1.1089		99,801	98,431	1,370
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/26/2014 060006871406	B	120,000.000	1.0470		- 125,644	125,644	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/26/2014 060006871406	B	810,000.000	.4337		- 351,281	351,281	
Issue: 694308HF7 - Pacific Gas Elec 5.125% 11/15/43							
08/26/2014 060006871406	S	- 130,000.000	1.1387		148,025	129,801	18,223
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/26/2014 060006871406	S	- 805,000.000	.4275		329,530	329,530	
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
08/27/2014 060006871402	B	368,222.000	1.0545		- 388,302	388,302	

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 - F N M A Tba 30Yr 3.500% 10/15/44							
08/29/2014 060006871402	B	301,833.000	1.0263		- 309,756	309,756	
Issue: 02R0406A5 - F H L M C Gd Tba 30Y 4.000% 10/15/44							
08/29/2014 060006871402	B	45,000.000	1.0545		- 47,454	47,454	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/29/2014 060006871406	S	- 865,000.000	.4195		319,909	319,909	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/29/2014 060006871406	S	- 1,550,000.000	.4543		597,859	597,859	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
08/29/2014 060006871406	S	- 715,000.000	.5084		281,967	281,967	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/01/2014 060006871402	S	- 368,222.000	1.0580		389,582	388,187	1,395
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/29							
09/01/2014 060006871402	B	100,000.000	1.0030		- 100,297	100,297	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/01/2014 060006871402	S	- 301,833.000	1.0293		310,676	307,449	3,227
Issue: 02R040698 - F H L M C Gd Tba 30Y 4.000% 9/15/44							
09/01/2014 060006871402	S	- 45,000.000	1.0579		47,605	47,194	411
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/02/2014 060006871406	B	680,000.000	.4472		- 304,116	304,116	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/02/2014 060006871406	S	- 680,000.000	.4434		243,562	243,562	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/29							
09/03/2014 060006871402	S	- 100,000.000	1.0120		101,203	100,297	906
Issue: 01F0224A0 - F N M A Tba 15Yr 2.500% 10/15/29							
09/03/2014 060006871402	B	100,000.000	1.0097		- 100,969	100,969	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/03/2014 060006871406	S	- 750,000.000	.4161		285,003	285,003	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/03/2014 060006871406	S	- 550,000.000	.4364		221,004	221,004	
Issue: 912796CF4 - U S Treasury Bill 10/16/14							
09/03/2014 060006871406	S	- 715,000.000	.0000		714,964	714,964	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/04/2014 060006871406	B	85,000.000	1.0463		- 88,931	88,931	
Issue: 494550AT3 - Kinder Morgan Energy 5.800% 3/15/35							
09/04/2014 060006871406	S	- 125,000.000	1.0879		135,983	119,412	16,571
Issue: 3138XHHR5 - F N M A #Av5639 4.000% 1/01/44							
09/05/2014 060006871402	S	- 102,210.610	1.0670		109,054	108,503	551
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/05/2014 060006871402	B	117,000.000	1.0553		- 123,472	123,472	
Issue: 01F050692 - F N M A Tba 30Yr 5.000% 9/15/44							
09/09/2014 060006871402	S	- 60,000.000	1.1041		66,248	66,101	148
Issue: 912796CF4 - U S Treasury Bill 10/16/14							
09/09/2014 060006871406	S	- 515,000.000	1.0000		514,974	514,974	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
09/10/2014 060006871406	S	- 105,000.000	.9977		104,760	104,857	- 97
Issue: 544646ZR6 - Los Angeles Ca Uni 6.758% 7/01/34							
09/10/2014 060006871406	B	210,000.000	1.3418		- 281,776	281,776	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
09/10/2014 060006871406	B	105,000.000	.9946		- 104,437	104,437	
Issue: 544646A69 - Los Angeles Ca Uni 5.981% 5/01/27							
09/10/2014 060006871406	S	- 285,000.000	1.2181		347,159	302,049	45,109
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/11/2014 060006871406	S	- 160,000.000	1.0215		163,438	164,852	- 1,415
Issue: 18600TAA0 - Cleveland Clinic 4.858% 1/01/14							
09/11/2014 060006871406	B	150,000.000	1.0000		- 150,000	150,000	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/11/2014 060006871406	S	- 800,000.000	.4317		286,543	286,543	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/11/2014 060006871406	B	320,000.000	.3799		- 121,568	121,568	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/11/2014 060006871406	B	485,000.000	.4630		- 224,574	224,574	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/12/2014 060006871406	B	40,000.000	1.0098		- 40,394	40,394	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/12/2014 060006871406	B	210,000.000	1.0098		- 212,067	212,067	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 292505AG9 - Encana Corp 6.500% 2/01/38							
09/12/2014 060006871406	S	- 45,000.000	1.2450		56,027	56,439	- 413
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
09/12/2014 060006871406	B	80,000.000	1.1304		- 90,433	90,433	
Issue: 670346AN5 - Nucor Corp 5.200% 8/01/43							
09/12/2014 060006871406	S	- 250,000.000	1.0501		262,520	244,078	18,443
Issue: 94974BFP0 - Wells Fargo Com Mtn 5.375% 11/02/43							
09/12/2014 060006871406	S	- 80,000.000	1.0908		87,264	88,118	- 854
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/15/2014 060006871406	S	- 800,000.000	.4026		296,652	296,652	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/15/2014 060006871406	B	815,000.000	.3752		- 305,821	305,821	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/17/2014 060006871406	B	265,000.000	.9788		- 259,369	259,369	
Issue: 378272AH1 - Glencore Funding LLC 4.625% 4/29/24							
09/17/2014 060006871406	S	- 290,000.000	1.0174		295,055	288,828	6,226
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/18/2014 060006871406	S	- 1,210,000.000	.3910		447,503	447,503	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/18/2014 060006871406	B	1,210,000.000	.3867		- 467,943	467,943	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/18/2014 060006871406	S	- 800,000.000	.4253		310,341	310,341	

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							
09/18/2014 060006871406	B	545,000.000	.4212		- 229,549	229,549	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/18/2014 060006871406	S	- 545,000.000	.4131		209,271	209,271	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
09/18/2014 060006871406	B	805,000.000	.4996		- 402,154	402,154	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/19/2014 060006871406	S	- 60,000.000	1.0102		60,609	61,520	- 911
Issue: 084423AP7 - Berkley WR Corp 6.250% 2/15/37							
09/19/2014 060006871406	B	75,000.000	1.1671		- 87,529	87,529	
Issue: 01F0304A3 - F N M A Tba 15Yr 3.000% 10/15/29							
09/22/2014 060006871402	B	122,000.000	1.0293		- 125,579	125,579	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/23/2014 060006871406	B	620,000.000	.4036		- 250,226	250,226	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/23/2014 060006871406	S	- 615,000.000	.4386		240,522	240,522	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
09/24/2014 060006871402	B	485,222.000	1.0486		- 508,801	508,801	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
09/25/2014 060006871406	S	- 1,985,000.000	.4868		629,578	629,578	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
09/25/2014 060006871406	B	520,000.000	.4476		- 232,742	232,742	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
09/25/2014 060006871406	B	990,000.000	.4279		- 423,611	423,611	
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
09/25/2014 060006871406	B	435,000.000	.4129		- 179,594	179,594	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
09/26/2014 060006871402	B	35,700.000	.9794		- 34,964	34,964	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
09/26/2014 060006871402	B	14,300.000	.9794		- 14,006	14,006	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
09/26/2014 060006871402	B	202,833.000	1.0191		- 206,700	206,700	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/26/2014 060006871406	S	- 85,000.000	1.0309		87,630	87,118	512
Issue: 444859BE1 - Humana Inc 4.950% 10/01/44							
09/26/2014 060006871406	B	105,000.000	1.0105		- 106,106	106,106	
Issue: 01F050684 - F N M A Tba 30Yr 5.000% 8/15/44							
09/30/2014 060006871402	S	60,000.000	1.1013		- 66,080	66,253	173
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
09/30/2014 060006871402	S	- 50,000.000	1.0516		52,578	52,445	133
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	25,000.000	1.0366		- 25,914	25,914	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/30/2014 060006871406	S	- 870,000.000	.4427		340,250	340,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03938JAA7 - Arch Capital Grp US 5.144% 11/01/43							
09/30/2014 060006871406	S	- 30,000.000	1.0845		32,535	30,000	2,535
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/01/2014 060006871402	S	- 485,222.000	1.0518		510,336	511,773	- 1,437
Issue: 01F0224A0 - F N M A Tba 15Yr 2.500% 10/15/29							
10/01/2014 060006871402	S	- 100,000.000	1.0055		100,547	100,969	- 422
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 99,000.000	1.0209		101,073	101,517	- 444
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 202,833.000	1.0220		207,302	207,990	- 688
Issue: 02R0406A5 - F H L M C Gd Tba 30Y 4.000% 10/15/44							
10/01/2014 060006871402	S	- 45,000.000	1.0523		47,352	47,403	- 51
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/01/2014 060006871406	S	- 805,000.000	.4541		314,829	314,829	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/01/2014 060006871406	B	815,000.000	.3949		- 321,819	321,819	
Issue: 78403DAG5 - SBA Tower Trust 2.898% 10/15/44							
10/07/2014 060006871402	B	25,000.000	1.0000		- 25,000	25,000	
Issue: 494550BW5 - Kinder Morgan Ener 5.400% 9/01/44							
10/07/2014 060006871406	S	- 230,000.000	1.0124		232,850	229,089	3,761
Issue: 494550BP0 - Kinder Morgan Ener 5.000% 3/01/43							
10/07/2014 060006871406	B	240,000.000	.9581		- 229,954	229,954	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	115,000.000	1.0611		- 122,026	122,026	
Issue: 92936MAE7 - Wpp Finance 2010 5.625% 11/15/43							
10/09/2014 060006871406	S	- 140,000.000	1.1134		155,873	136,437	19,436
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/14/2014 060006871406	B	335,000.000	1.0127		- 339,253	339,253	
Issue: 01F0304A3 - F N M A Tba 15Yr 3.000% 10/15/29							
10/15/2014 060006871402	S	- 122,000.000	1.0454		127,542	125,579	1,963
Issue: 01F0304B1 - F N M A Tba 15Yr 3.000% 11/15/29							
10/15/2014 060006871402	B	122,000.000	1.0436		- 127,314	127,314	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/16/2014 060006871406	B	410,000.000	.4828		- 197,960	197,960	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
10/16/2014 060006871406	S	- 410,000.000	.5268		193,538	193,538	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/20/2014 060006871406	B	115,000.000	1.0814		- 124,362	124,362	
Issue: 760759AK6 - Rebublic Svcs 6.200% 3/01/40							
10/20/2014 060006871406	S	- 130,000.000	1.2860		167,185	147,716	19,469
Issue: 912834MZ8 - U S Treas Bd Strip 11/15/43							
10/21/2014 060006871406	B	200,000.000	.4029		- 80,582	80,582	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
10/21/2014 060006871406	S	- 205,000.000	.4927		72,478	72,478	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44							
10/22/2014 060006871402	B	106,000.000	1.0808		- 114,563	114,563	
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
10/24/2014 060006871402	B	435,222.000	1.0592		- 460,995	460,995	
Issue: 912834MZ8 - U S Treas Bd Strip 11/15/43							
10/24/2014 060006871406	B	290,000.000	.3979		- 115,397	115,397	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
10/24/2014 060006871406	S	- 295,000.000	.4872		104,298	104,298	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
10/27/2014 060006871402	B	202,833.000	1.0330		- 209,520	209,520	
Issue: 01F0304C9 - F N M A Tba 15Yr 3.000% 12/15/29							
10/28/2014 060006871402	B	122,000.000	1.0369		- 126,499	126,499	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/31/2014 060006871406	S	- 2,490,000.000	.4570		906,297	906,297	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/01/2014 060006871402	S	- 435,222.000	1.0620		462,219	456,492	5,728
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/01/2014 060006871402	S	- 202,833.000	1.0359		210,106	206,656	3,451
Issue: 01F0304B1 - F N M A Tba 15Yr 3.000% 11/15/29							
11/01/2014 060006871402	S	- 122,000.000	1.0389		126,742	127,314	- 572
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
11/05/2014 060006871406	B	830,000.000	.4254		- 353,082	353,082	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/05/2014 060006871406	S	- 825,000.000	.4526		335,278	335,278	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/06/2014 060006871406	S	- 200,000.000	1.0544		210,875	210,730	145
Issue: 677704A65 - Ohio Univ Gen Recpts 5.590% 12/01/14							
11/06/2014 060006871406	B	225,000.000	1.0000		- 225,000	225,000	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/13/2014 060006871402	S	- 50,000.000	1.0516		52,578	52,444	135
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/13/2014 060006871402	S	50,000.000	1.0516		- 52,578	52,445	- 133
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/13/2014 060006871406	B	1,255,000.000	.3878		- 486,702	486,702	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/13/2014 060006871406	S	- 1,140,000.000	.4178		462,312	462,312	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/13/2014 060006871406	B	1,145,000.000	.3951		- 452,332	452,332	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
11/13/2014 060006871406	S	- 1,255,000.000	.3912		431,822	431,822	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/17/2014 060006871406	S	- 710,000.000	1.0603		752,822	750,189	2,633
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/17/2014 060006871406	B	1,610,000.000	.3917		- 630,589	630,589	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/17/2014 060006871406	B	730,000.000	1.0120		- 738,741	738,741	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/17/2014 060006871406	S	- 1,610,000.000	.4048		598,245	598,245	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	395,000.000	1.0144		- 400,678	400,678	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/18/2014 060006871406	S	- 875,000.000	.9935		869,326	869,501	- 175
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
11/21/2014 060006871402	B	106,000.000	1.0830		- 114,795	114,795	
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
11/21/2014 060006871402	B	435,222.000	1.0608		- 461,675	461,675	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
11/24/2014 060006871402	B	202,833.000	1.0322		- 209,362	209,362	
Issue: 01F030413 - F N M A Tba 15Yr 3.000% 1/15/29							
11/24/2014 060006871402	B	122,000.000	1.0373		- 126,556	126,556	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	S	- 105,000.000	1.0198		107,075	106,461	614
Issue: 49456BAH4 - Kinder Morgan Inc 5.550% 6/01/45							
11/24/2014 060006871406	B	140,000.000	.9966		- 139,528	139,528	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
11/28/2014 060006871402	B	29,700.000	1.0170		- 30,206	30,206	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
11/28/2014 060006871406	S	- 1,295,000.000	.5320		496,917	496,917	
Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44							
12/01/2014 060006871402	B	106,000.000	1.0808		- 114,563	114,563	
Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44							
12/01/2014 060006871402	S	- 106,000.000	1.0859		115,105	114,563	542
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
12/01/2014 060006871402	S	- 435,222.000	1.0641		463,120	461,453	1,667
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/01/2014 060006871402	S	- 202,833.000	1.0354		210,003	209,523	480
Issue: 01F0304C9 - F N M A Tba 15Yr 3.000% 12/15/29							
12/01/2014 060006871402	S	- 122,000.000	1.0397		126,847	126,499	348
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/01/2014 060006871406	B	925,000.000	.4113		- 380,406	380,406	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/01/2014 060006871406	B	840,000.000	.4068		- 341,712	341,712	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/01/2014 060006871406	S	- 335,000.000	.4455		127,583	127,583	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	S	- 320,000.000	1.0336		330,738	325,739	4,998
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/01/2014 060006871406	B	415,000.000	.4868		- 202,001	202,001	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 224044CF2 - Cox Communications 4.800% 2/01/35							
12/01/2014 060006871406	B	500,000.000	.9996		- 499,820	499,820	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/01/2014 060006871406	S	- 840,000.000	.4279		281,482	281,482	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/01/2014 060006871406	S	- 410,000.000	.4711		170,216	170,216	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/01/2014 060006871406	S	- 925,000.000	.4248		345,917	345,917	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/01/2014 060006871406	B	335,000.000	.4168		- 139,625	139,625	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	B	395,000.000	1.0248		- 404,782	404,782	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	S	- 405,000.000	1.0225		414,097	412,264	1,833
Issue: 72650RBH4 - Plains All Amer 4.900% 2/15/45							
12/02/2014 060006871406	B	515,000.000	.9988		- 514,361	514,361	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/04/2014 060006871406	B	430,000.000	.4761		- 204,702	204,702	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/04/2014 060006871406	S	- 430,000.000	.4878		179,978	179,978	
Issue: 912803EJ8 - U S Treas Bd Strip 8/15/44							
12/05/2014 060006871406	B	935,000.000	.4004		- 374,346	374,346	

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							
12/05/2014 060006871406	S	- 935,000.000	.4138		315,339	315,339	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/08/2014 060006871406	S	- 1,585,000.000	.4885		692,551	692,551	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/08/2014 060006871406	B	1,565,000.000	.4698		- 735,174	735,174	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/09/2014 060006871406	B	905,000.000	.4840		- 438,056	438,056	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/09/2014 060006871406	S	- 900,000.000	.4827		331,422	331,422	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
12/09/2014 060006871406	S	- 1,365,000.000	.5480		644,339	644,339	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
12/09/2014 060006871406	B	1,420,000.000	.5382		- 764,287	764,287	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/10/2014 060006871406	B	2,050,000.000	.4935		- 1,011,573	1,011,573	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/10/2014 060006871406	S	- 2,035,000.000	.4876		749,382	749,382	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	S	- 115,000.000	1.0866		124,955	119,524	5,431
Issue: 694308GJ0 - Pacific Gas & Elec 5.800% 3/01/37							
12/16/2014 060006871406	B	150,000.000	1.2297		- 184,449	184,449	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/22/2014 060006871406	B	1,040,000.000	.4353		- 452,691	452,691	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/22/2014 060006871406	S	- 1,050,000.000	.4992		400,751	400,751	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/29/2014 060006871406	S	- 185,000.000	.4327		71,982	71,982	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/29/2014 060006871406	S	- 555,000.000	.4957		211,826	211,826	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/29/2014 060006871406	B	185,000.000	.4449		- 82,307	82,307	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/29/2014 060006871406	B	550,000.000	.4389		- 241,395	241,395	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/31/2014 060006871406	S	- 885,000.000	.4620		372,291	372,291	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/31/2014 060006871406	B	605,000.000	.5024		- 303,958	303,958	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
12/31/2014 060006871406	S	- 1,160,000.000	.5471		493,236	493,236	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/31/2014 060006871406	S	- 605,000.000	.4950		256,073	256,073	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/31/2014 060006871406	S	- 3,455,000.000	.4495		1,142,534	1,142,534	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Barclays Capital Inc. Fixed In				**0**	**106,108,994**	**105,819,843**	**289,225**
Broker: Citigroup Global Markets Inc.							
Issue: 05329W102 - Autonation Inc							
01/06/2014 060006871408	S	- 4,216.000	48.9883	130	206,405	212,321	- 5,916
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
01/07/2014 060006871406	S	- 290,000.000	.9014		261,392	284,399	- 23,007
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/07/2014 060006871406	B	240,000.000	.9544		- 229,050	229,050	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/08/2014 060006871406	S	- 215,000.000	.9792		210,532	213,273	- 2,741
Issue: 865622BJ2 - Sumitomo Mitsui Bk 3.950% 1/10/24							
01/08/2014 060006871406	B	220,000.000	.9939		- 218,654	218,654	
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
01/09/2014 060006871406	S	- 150,000.000	.9946		149,192	148,224	968
Issue: 026874CY1 - American Intl Group 4.125% 2/15/24							
01/09/2014 060006871406	B	150,000.000	.9997		- 149,949	149,949	
Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20							
01/10/2014 060006871402	S	- 48,000.000	1.1319		54,332	50,129	4,203
Issue: 172967HD6 - Citigroup Inc 3.875% 10/25/23							
01/10/2014 060006871402	B	55,000.000	.9798		- 53,887	53,887	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
01/10/2014 060006871406	S	- 310,000.000	1.0373		321,557	365,046	- 43,489
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/10/2014 060006871406	B	220,000.000	.9644		- 212,163	212,163	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/10/2014 060006871406	S	- 45,000.000	.9684		43,580	42,977	603
Issue: 744573106 - Public Svc Enterprise Group Inc							
01/10/2014 060006871409	B	200.000	32.2748	8	- 6,463	6,463	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
01/13/2014 060006871406	S	- 250,000.000	.9540		238,500	236,976	1,524
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/13/2014 060006871406	B	210,000.000	.9738		- 204,488	204,488	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/13/2014 060006871406	S	- 135,000.000	.9702		130,971	129,797	1,174
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/13/2014 060006871406	S	- 145,000.000	.9702		140,673	139,412	1,261
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/13/2014 060006871406	S	- 525,000.000	.9934		521,555	520,783	771
Issue: 268317AL8 - Electricite France 6.000% 1/22/14							
01/13/2014 060006871406	B	155,000.000	.9695		- 150,277	150,277	
Issue: 828807CR6 - Simon Property Group 3.750% 2/01/24							
01/13/2014 060006871406	B	540,000.000	.9938		- 536,647	536,647	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 268317AK0 - Electricite De 4.875% 1/22/44							
01/13/2014 060006871406	B	155,000.000	.9673		- 149,925	149,925	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/14/2014 060006871406	B	40,000.000	.9690		- 38,759	38,759	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/14/2014 060006871406	B	95,000.000	.9700		- 92,154	92,154	
Issue: 026874AZ0 - American Intl Group 6.250% 5/01/36							
01/15/2014 060006871406	S	- 110,000.000	1.1976		131,736	138,821	- 7,085
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/15/2014 060006871406	B	100,000.000	.9663		- 96,625	96,625	
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
01/16/2014 060006871406	B	75,000.000	1.4888		- 111,656	111,656	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
01/16/2014 060006871406	S	- 45,000.000	1.0771		48,470	43,272	5,197
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	B	35,000.000	.9720		- 34,021	34,021	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 65,000.000	.9713		63,131	62,495	636
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 185,000.000	.9722		179,855	177,870	1,984
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 130,000.000	.9725		126,430	124,990	1,440

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
01/16/2014 060006871406	B	205,000.000	1.0043		- 205,877	205,877	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
01/16/2014 060006871406	B	125,000.000	.9953		- 124,409	124,409	
Issue: 91324P102 - United Health Group Inc							
01/21/2014 060006871405	S	- 10.000	72.5042		725	526	199
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/22/2014 060006871406	B	155,000.000	.9758		- 151,246	151,246	
Issue: 65473QBD4 - Nisource Finance 5.650% 2/01/45							
01/22/2014 060006871406	S	- 170,000.000	1.0604		180,261	168,880	11,382
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/23/2014 060006871405	S	- 7,015.000	72.4634	289	508,041	495,685	12,357
Issue: 416515BB9 - Hartford Finl Svcs 4.300% 4/15/43							
01/23/2014 060006871406	S	- 65,000.000	.9057		58,869	64,517	- 5,649
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/23/2014 060006871406	B	55,000.000	.9847		- 54,158	54,158	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/23/2014 060006871406	S	- 160,000.000	.9847		157,550	157,325	225
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
01/23/2014 060006871406	B	180,000.000	.9920		- 178,564	178,564	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/24/2014 060006871405	S	- 505.000	71.3208	21	35,996	35,684	313

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/24/2014 060006871405	S	- 5,675.000	72.1803	234	409,389	400,999	8,390
Issue: 140420NB2 - Capital One Bank USA 3.375% 2/15/23							
01/24/2014 060006871406	S	- 225,000.000	.9510		213,984	226,847	- 12,863
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/24/2014 060006871406	B	190,000.000	1.0020		- 190,386	190,386	
Issue: H84989104 - Te Connectivity Ltd							
01/24/2014 060006871409	S	- 300.000	58.3237	12	17,485	8,517	8,968
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/27/2014 060006871405	S	- 2,000.000	70.9852	82	141,888	141,321	567
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
01/27/2014 060006871406	S	- 90,000.000	1.0342		93,080	105,981	- 12,901
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/27/2014 060006871406	B	60,000.000	.9897		- 59,381	59,381	
Issue: H84989104 - Te Connectivity Ltd							
01/27/2014 060006871409	S	- 1,700.000	57.5279	70	97,728	48,261	49,467
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/28/2014 060006871405	S	- 3,030.000	70.4818	125	213,435	214,102	- 667
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/28/2014 060006871406	B	155,000.000	.9878		- 153,111	153,111	
Issue: H84989104 - Te Connectivity Ltd							
01/28/2014 060006871409	S	- 500.000	56.5275	21	28,243	14,194	14,049

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/29/2014 060006871405	S	- 295.000	70.0709	12	20,659	20,845	- 186
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/29/2014 060006871406	B	85,000.000	.9946		- 84,538	84,538	
Issue: 912828B33 - U S Treasury Nt 1.500% 1/31/19							
01/31/2014 060006871402	B	65,000.000	.9996		- 64,975	64,975	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/31/2014 060006871406	S	- 245,000.000	1.0032		245,785	244,531	1,254
Issue: 172967BU4 - Citigroup Inc 5.875% 2/22/33							
02/03/2014 060006871406	S	- 60,000.000	1.0549		63,296	65,609	- 2,312
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/03/2014 060006871406	B	40,000.000	1.0138		- 40,550	40,550	
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
02/03/2014 060006871406	B	105,000.000	1.0613		- 111,438	111,438	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
02/03/2014 060006871406	S	- 110,000.000	1.0142		111,564	110,242	1,322
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/04/2014 060006871406	B	1,215,000.000	.3930		- 477,507	477,507	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/04/2014 060006871406	S	- 1,215,000.000	.3971		482,464	506,700	- 24,236
Issue: 458140100 - Intel Corp							
02/05/2014 060006871404	S	- 32,950.000	23.5297	1,332	773,972	743,717	30,255

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							
02/05/2014 060006871406	B	50,000.000	.9984		- 49,922	49,922	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/05/2014 060006871406	S	- 185,000.000	.9933		183,764	184,697	- 932
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/05/2014 060006871406	S	- 90,000.000	.9954		89,585	89,852	- 267
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
02/05/2014 060006871406	S	- 55,000.000	1.1442		62,933	56,084	6,849
Issue: 29379VBC6 - Enterprise Products 5.100% 2/15/45							
02/05/2014 060006871406	B	220,000.000	.9985		- 219,659	219,659	
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
02/06/2014 060006871406	S	- 60,000.000	1.0094		60,566	60,109	458
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
02/06/2014 060006871406	B	60,000.000	1.0096		- 60,578	60,578	
Issue: 020002101 - Allstate Corp							
02/07/2014 060006871405	B	100.000	52.2550	1	- 5,226	5,226	
Issue: 50540R409 - Laboratory Corp Of America Holdings							
02/07/2014 060006871405	B	290.000	89.0550	2	- 25,828	25,828	
Issue: 682189105 - On Semiconductor Corporation							
02/10/2014 060006871405	S	- 810.000	8.8850	6	7,191	5,768	1,423
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/10/2014 060006871406	B	75,000.000	.9916		- 74,367	74,367	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/10/2014 060006871406	S	- 200,000.000	.9941		198,820	199,621	- 800
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
02/10/2014 060006871406	S	- 85,000.000	1.1541		98,099	86,676	11,423
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/10/2014 060006871406	B	195,000.000	1.0173		- 198,374	198,374	
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
02/13/2014 060006871406	S	- 60,000.000	1.1484		68,905	60,032	8,873
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
02/13/2014 060006871406	S	- 75,000.000	1.1288		84,660	77,049	7,611
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
02/13/2014 060006871406	B	65,000.000	1.0974		- 71,330	71,330	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/13/2014 060006871406	B	40,000.000	.9884		- 39,534	39,534	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/13/2014 060006871406	B	60,000.000	.9883		- 59,297	59,297	
Issue: 21036P108 - Constellation Brands Inc A							
02/13/2014 060006871408	B	6,090.000	79.2300	183	- 482,693	482,693	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/14/2014 060006871406	S	- 1,140,000.000	.3990		382,525	382,525	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
02/14/2014 060006871406	B	1,140,000.000	.3945		- 449,741	449,741	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
02/14/2014 060006871406	B	285,000.000	.8730		- 248,808	248,808	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/14/2014 060006871406	B	85,000.000	.9881		- 83,991	83,991	
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
02/14/2014 060006871406	S	- 270,000.000	1.0099		272,676	260,203	12,473
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
02/14/2014 060006871406	S	- 95,000.000	1.0180		96,706	94,173	2,533
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
02/18/2014 060006871406	S	- 610,000.000	.3927		213,975	213,975	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
02/18/2014 060006871406	B	610,000.000	.3647		- 222,491	222,491	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	S	- 105,000.000	1.0106		106,116	106,107	8
Issue: 404280AM1 - Hsbc Holdings Plc 6.100% 1/14/42							
02/18/2014 060006871406	B	110,000.000	1.1915		- 131,068	131,068	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
02/18/2014 060006871409	S	- 2,200.000	68.0736	91	149,671	106,169	43,503
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/19/2014 060006871406	S	- 385,000.000	.4209		159,895	159,895	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
02/19/2014 060006871406	B	390,000.000	.3534		- 137,814	137,814	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
02/19/2014 060006871409	S	- 2,900.000	66.3473	119	192,288	139,949	52,338
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
02/21/2014 060006871406	S	- 105,000.000	.8185		85,946	97,603	- 11,658
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/21/2014 060006871406	B	60,000.000	1.0078		- 60,469	60,469	
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
02/25/2014 060006871406	B	510,000.000	.3677		- 187,542	187,542	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
02/25/2014 060006871406	S	- 510,000.000	.4315		170,824	170,824	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/25/2014 060006871406	S	- 130,000.000	1.0177		132,305	131,684	621
Issue: 50247VAC3 - Lyb Intl Finance Bv 4.875% 3/15/44							
02/25/2014 060006871406	B	155,000.000	.9883		- 153,188	153,188	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
02/26/2014 060006871406	S	- 130,000.000	.8265		107,441	120,842	- 13,401
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
02/26/2014 060006871406	S	- 1,095,000.000	.4630		496,801	496,801	
Issue: 912834JH2 - U S Treas Bd Strip 11/15/40							
02/26/2014 060006871406	B	1,095,000.000	.3592		- 393,357	393,357	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/26/2014 060006871406	B	75,000.000	1.0178		- 76,336	76,336	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828B33 - U S Treasury Nt 1.500% 1/31/19							
02/28/2014 060006871402	B	64,000.000	.9993		- 63,955	63,955	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/28/2014 060006871402	B	22,000.000	1.0056		- 22,124	22,124	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
02/28/2014 060006871402	B	16,000.000	1.0013		- 16,021	16,021	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/05/2014 060006871406	B	75,000.000	1.0210		- 76,573	76,573	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/05/2014 060006871406	B	150,000.000	1.0208		- 153,123	153,123	
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
03/06/2014 060006871406	B	110,000.000	.8742		- 96,158	96,158	
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
03/06/2014 060006871406	B	155,000.000	1.0791		- 167,259	167,259	
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
03/06/2014 060006871406	B	300,000.000	1.0225		- 306,762	306,762	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	35,000.000	1.0141		- 35,495	35,495	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 245,000.000	1.0163		248,981	249,106	- 124
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 80,000.000	1.0159		81,275	81,341	- 66

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92553PAW2 - Viacom Inc 5.250% 4/01/44							
03/06/2014 060006871406	S	- 160,000.000	.9982		159,706	159,730	- 24
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	B	95,000.000	1.0056		- 95,534	95,534	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	B	90,000.000	1.0050		- 90,450	90,450	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/10/2014 060006871406	S	- 385,000.000	.9981		384,263	386,879	- 2,616
Issue: 92343VBY9 - Verizon Comm 4.150% 3/15/24							
03/10/2014 060006871406	B	410,000.000	.9984		- 409,336	409,336	
Issue: 98956P102 - Zimmer Holdings Inc							
03/11/2014 060006871405	B	500.000	98.2211	9	- 49,119	49,119	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	B	110,000.000	1.0077		- 110,842	110,842	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	B	100,000.000	1.0073		- 100,734	100,734	
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
03/14/2014 060006871406	S	- 45,000.000	1.0132		45,594	45,082	513
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/14/2014 060006871406	B	40,000.000	1.0309		- 41,238	41,238	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/18/2014 060006871406	S	- 90,000.000	1.0222		92,000	91,438	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: 9128334Y3 - U S Treas Bd Strip 8/15/34							
03/19/2014 060006871406	S	- 3,170,000.000	.4730		1,031,431	1,031,431	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
03/19/2014 060006871406	B	3,170,000.000	.4681		- 1,483,750	1,483,750	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
03/19/2014 060006871406	B	1,340,000.000	.4195		- 562,076	562,076	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
03/19/2014 060006871406	S	- 1,345,000.000	.4423		573,388	573,388	
Issue: 853254AL4 - Standard Chartered 5.200% 1/26/24							
03/21/2014 060006871406	S	- 185,000.000	1.0225		189,161	184,976	4,185
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/21/2014 060006871406	B	170,000.000	.9984		- 169,734	169,734	
Issue: 00440EAQ0 - Ace Ina Holdings 4.150% 3/13/43							
03/24/2014 060006871406	B	60,000.000	.9499		- 56,991	56,991	
Issue: 00440EAQ0 - Ace Ina Holdings 4.150% 3/13/43							
03/24/2014 060006871406	B	30,000.000	.9499		- 28,496	28,496	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 50,000.000	1.0345		51,727	51,172	555
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 25,000.000	1.0345		25,863	25,586	277
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 180,000.000	1.0284		185,119	184,219	900

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 064255AX0 - Bk Tokyo Mitsubishi 4.700% 3/10/44							
03/25/2014 060006871406	B	200,000.000	1.0226		- 204,512	204,512	
Issue: 64971M4P4 - New York Ny City 5.508% 8/01/37							
03/26/2014 060006871406	B	620,000.000	1.1612		- 719,913	719,913	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/26/2014 060006871406	S	- 500,000.000	1.0284		514,219	511,824	2,395
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
03/27/2014 060006871406	B	225,000.000	1.3057		- 293,776	293,776	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
03/27/2014 060006871406	B	830,000.000	.4246		- 352,393	352,393	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 200,000.000	1.0414		208,281	204,981	3,300
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	B	130,000.000	1.0070		- 130,914	130,914	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	B	200,000.000	1.0069		- 201,375	201,375	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/27/2014 060006871406	S	- 855,000.000	.3286		269,568	269,568	
Issue: 60688UAB2 - Mizuho Fin Grp 4.600% 3/27/24							
03/27/2014 060006871406	S	- 140,000.000	1.0097		141,362	139,656	1,707
Issue: 86562MAA8 - Sumitomo Mitsui 4.436% 4/02/24							
03/27/2014 060006871406	S	- 215,000.000	1.0029		215,621	215,000	621

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							
04/02/2014 060006871406	S	- 765,000.000	.3443		260,442	260,442	
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
04/02/2014 060006871406	B	220,000.000	.9171		- 201,762	201,762	
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
04/02/2014 060006871406	S	- 200,000.000	1.0247		204,940	199,592	5,348
Issue: 072024ND0 - Bay Area Toll Ca 6.263% 4/01/49							
04/03/2014 060006871406	B	105,000.000	1.2767		- 134,048	134,048	
Issue: 02209SAM5 - Altria Group Inc 4.250% 8/09/42							
04/03/2014 060006871406	B	275,000.000	.8872		- 243,988	243,988	
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
04/03/2014 060006871406	S	- 245,000.000	1.0451		256,045	243,956	12,088
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/03/2014 060006871406	S	- 115,000.000	1.0241		117,767	118,316	- 549
Issue: 026874CY1 - American Intl Group 4.125% 2/15/24							
04/04/2014 060006871406	S	- 130,000.000	1.0313		134,065	132,210	1,855
Issue: 172967HD6 - Citigroup Inc 3.875% 10/25/23							
04/04/2014 060006871406	B	130,000.000	.9994		- 129,926	129,926	
Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50							
04/07/2014 060006871406	S	- 140,000.000	1.3512		189,167	185,562	3,605
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/07/2014 060006871406	B	160,000.000	1.0369		- 165,900	165,900	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89417EAH2 - Travelers Cos 5.350% 11/01/40							
04/10/2014 060006871406	B	105,000.000	1.1517		- 120,925	120,925	
Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50							
04/10/2014 060006871406	S	- 95,000.000	1.3509		128,336	125,917	2,420
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/10/2014 060006871406	B	110,000.000	1.0366		- 114,022	114,022	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/10/2014 060006871406	S	- 80,000.000	1.0383		83,066	82,563	503
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/10/2014 060006871406	S	- 95,000.000	1.0444		99,216	98,043	1,172
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
04/11/2014 060006871406	S	- 90,000.000	1.1264		101,375	95,625	5,750
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/11/2014 060006871406	B	90,000.000	1.1611		- 104,500	104,500	
Issue: 949746JM4 - Wells Fargo & Co New 5.375% 2/07/35							
04/11/2014 060006871406	B	50,000.000	1.1392		- 56,959	56,959	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/11/2014 060006871406	B	45,000.000	1.0469		- 47,109	47,109	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/11/2014 060006871406	S	- 40,000.000	1.0475		41,900	41,333	567
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
04/11/2014 060006871406	B	1,285,000.000	.3372		- 433,341	433,341	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
04/11/2014 060006871406	S	- 50,000.000	1.0379		51,897	49,876	2,020
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/11/2014 060006871406	S	- 1,285,000.000	.3339		409,326	409,326	
Issue: 718286BG1 - Philippines Rep 6.375% 10/23/34							
04/15/2014 060006871406	B	260,000.000	1.2500		- 325,000	325,000	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	B	130,000.000	1.0563		- 137,323	137,323	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	S	- 190,000.000	1.0554		200,517	197,642	2,875
Issue: 72650RBE1 - Plains All Amer 4.700% 6/15/44							
04/15/2014 060006871406	B	230,000.000	.9973		- 229,388	229,388	
Issue: 74733V100 - Qep Resources Inc							
04/16/2014 060006871405	B	630.000	31.6278	11	- 19,936	19,936	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/23/2014 060006871406	S	- 285,000.000	1.0036		286,024	286,248	- 224
Issue: 12591DAC5 - Cnooc Finance 2014 4.250% 4/30/24							
04/23/2014 060006871406	B	305,000.000	.9957		- 303,673	303,673	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/24/2014 060006871406	B	85,000.000	1.1623		- 98,793	98,793	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
04/24/2014 060006871406	B	1,245,000.000	.3876		- 482,599	482,599	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/24/2014 060006871406	S	- 1,245,000.000	.3810		436,355	436,355	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
04/24/2014 060006871406	S	- 85,000.000	1.0191		86,620	84,830	1,790
Issue: 447011107 - Huntsman Corp							
04/29/2014 060006871405	B	335.000	24.7889	6	- 8,310	8,310	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/29/2014 060006871406	B	660,000.000	.4049		- 267,214	267,214	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/29/2014 060006871406	S	- 660,000.000	.4011		235,861	235,861	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/29/2014 060006871406	B	175,000.000	1.0484		- 183,477	183,477	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/29/2014 060006871406	S	- 140,000.000	1.0498		146,967	146,911	56
Issue: 064255AX0 - Bk Tokyo Mitsubishi 4.700% 3/10/44							
04/29/2014 060006871406	S	- 200,000.000	1.0333		206,658	204,512	2,146
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
04/29/2014 060006871406	B	180,000.000	.9958		- 179,249	179,249	
Issue: 447011107 - Huntsman Corp							
04/30/2014 060006871405	B	230.000	25.0750	6	- 5,773	5,773	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/30/2014 060006871406	B	2,135,000.000	.3572		- 762,686	762,686	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/30/2014 060006871406	S	- 2,145,000.000	.3494		671,134	671,134	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
05/01/2014 060006871406	S	- 590,000.000	.4572		245,034	245,034	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
05/01/2014 060006871406	S	- 135,000.000	.9523		128,556	123,095	5,462
Issue: 92553PAP7 - Viacom Inc 4.375% 3/15/43							
05/01/2014 060006871406	B	220,000.000	.9231		- 203,075	203,075	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/01/2014 060006871406	B	590,000.000	.4424		- 261,034	261,034	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/01/2014 060006871406	B	110,000.000	1.0644		- 117,081	117,081	
Issue: 064255AW2 - Bk Tokyo Mit Ufj 3.750% 3/10/24							
05/01/2014 060006871406	S	- 215,000.000	1.0195		219,184	214,538	4,646
Issue: 92553PAW2 - Viacom Inc 5.250% 4/01/44							
05/01/2014 060006871406	S	- 200,000.000	1.0535		210,694	208,086	2,608
Issue: 064255AX0 - Bk Tokyo Mitsubishi 4.700% 3/10/44							
05/01/2014 060006871406	B	105,000.000	1.0554		- 110,814	110,814	
Issue: 651639AM8 - Newmont Mining 6.250% 10/01/39							
05/06/2014 060006871406	B	50,000.000	1.0260		- 51,299	51,299	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	S	- 35,000.000	1.0672		37,352	36,863	488

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343V104 - Verizon Communications Inc							
05/07/2014 060006871405	B	1,250.000	47.7908	21	- 59,760	59,760	
Issue: 111621306 - Brocade Communications Sys							
05/07/2014 060006871405	S	- 55.000	8.2900	1	455	405	50
Issue: 64110D104 - Netapp Inc							
05/07/2014 060006871405	S	- 150.000	33.8343	3	5,072	5,933	- 860
Issue: 111621306 - Brocade Communications Sys							
05/08/2014 060006871405	S	- 485.000	8.1754	8	3,957	3,574	382
Issue: 64110D104 - Netapp Inc							
05/08/2014 060006871405	S	- 75.000	33.9250	1	2,543	2,966	- 423
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/08/2014 060006871406	S	- 80,000.000	1.0711		85,688	84,395	1,293
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
05/08/2014 060006871406	B	100,000.000	1.0169		- 101,693	101,693	
Issue: 29265N108 - Energen Corp							
05/09/2014 060006871405	B	150.000	82.0550	4	- 12,312	12,312	
Issue: 64110D104 - Netapp Inc							
05/09/2014 060006871405	S	- 785.000	34.0813	22	26,732	31,049	- 4,317
Issue: 29273RAZ2 - Energy Transfer 5.950% 10/01/43							
05/12/2014 060006871406	S	- 160,000.000	1.0980		175,683	165,683	10,000
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	B	135,000.000	1.0259		- 138,502	138,502	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	S	- 255,000.000	1.0275		262,013	262,791	- 779
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
05/12/2014 060006871406	B	280,000.000	1.1588		- 324,458	324,458	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
05/14/2014 060006871406	S	- 105,000.000	1.1495		120,702	111,562	9,139
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
05/14/2014 060006871406	B	105,000.000	1.1794		- 123,839	123,839	
Issue: Y0486S104 - Avago Technologies							
05/16/2014 060006871405	S	- 545.000	67.8595	10	36,973	28,442	8,532
Issue: Y0486S104 - Avago Technologies							
05/19/2014 060006871405	S	- 60.000	68.5200	2	4,109	3,131	978
Issue: 887317AU9 - Time Warner Inc 4.650% 6/01/44							
05/20/2014 060006871406	B	170,000.000	.9893		- 168,181	168,181	
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
05/20/2014 060006871406	S	- 110,000.000	1.1178		122,961	109,401	13,561
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	B	100,000.000	1.0478		- 104,781	104,781	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	S	- 140,000.000	1.0476		146,661	145,642	1,019
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/21/2014 060006871406	B	445,000.000	.4222		- 187,883	187,883	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/21/2014 060006871406	S	- 445,000.000	.4264		183,957	183,957	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/22/2014 060006871406	S	- 70,000.000	1.0366		72,559	72,821	- 262
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
05/22/2014 060006871406	B	90,000.000	1.0033		- 90,293	90,293	
Issue: 292505AG9 - Encana Corp 6.500% 2/01/38							
05/23/2014 060006871406	B	45,000.000	1.2542		- 56,439	56,439	
Issue: 292505AK0 - Encana Corp 5.150% 11/15/41							
05/23/2014 060006871406	S	- 50,000.000	1.0769		53,843	49,645	4,198
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	B	120,000.000	.9986		- 119,831	119,831	
Issue: 172967HD6 - Citigroup Inc 3.875% 10/25/23							
05/27/2014 060006871406	S	- 130,000.000	1.0165		132,141	129,926	2,215
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
05/28/2014 060006871406	B	250,000.000	.9592		- 239,800	239,800	
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
05/28/2014 060006871406	S	- 235,000.000	1.1333		266,335	257,099	9,236
Issue: 144141DB1 - Progress Energy Car 4.100% 5/15/42							
05/30/2014 060006871406	B	170,000.000	1.0003		- 170,053	170,053	
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
05/30/2014 060006871406	B	105,000.000	1.1990		- 125,899	125,899	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26442RAB7 - Duke Energy Progress 4.375% 3/30/44							
05/30/2014 060006871406	S	- 160,000.000	1.0434		166,949	160,048	6,901
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
05/30/2014 060006871406	S	- 85,000.000	1.0237		87,010	85,284	1,726
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
06/02/2014 060006871406	B	280,000.000	.4493		- 125,793	125,793	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
06/02/2014 060006871406	S	- 280,000.000	.4368		99,465	99,465	
Issue: 00206RCG5 - At T Inc 4.800% 6/15/44							
06/04/2014 060006871406	S	- 220,000.000	1.0005		220,101	219,199	902
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
06/04/2014 060006871406	B	225,000.000	.9328		- 209,882	209,882	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/11/2014 060006871406	B	300,000.000	1.0309		- 309,281	309,281	
Issue: 74432QBD6 - Prudential Fin Mtn 6.625% 12/01/37							
06/16/2014 060006871406	B	210,000.000	1.2851		- 269,867	269,867	
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
06/16/2014 060006871406	S	- 210,000.000	1.0592		222,434	210,380	12,054
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/19/2014 060006871406	S	- 195,000.000	.9882		192,692	192,914	- 222
Issue: 969457BW9 - Williams Companies 4.550% 6/24/24							
06/19/2014 060006871406	B	210,000.000	.9974		- 209,450	209,450	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/24/2014 060006871406	S	- 1,290,000.000	.3850		490,206	490,206	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/24/2014 060006871406	B	1,285,000.000	.4020		- 516,531	516,531	
Issue: 98462YAA8 - Yamana Gold Inc 4.950% 7/15/24							
06/25/2014 060006871402	B	2,000.000	1.0116		- 2,023	2,023	
Issue: 98462YAA8 - Yamana Gold Inc 4.950% 7/15/24							
06/25/2014 060006871402	B	8,000.000	.9990		- 7,992	7,992	
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
06/26/2014 060006871402	B	3,000.000	.9835		- 2,951	2,951	
Issue: 61166WAP6 - Monsanto Co 4.400% 7/15/44							
06/26/2014 060006871406	B	370,000.000	.9921		- 367,066	367,066	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/26/2014 060006871406	S	- 315,000.000	1.0513		331,156	329,481	1,675
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/27/2014 060006871406	B	260,000.000	.4147		- 107,817	107,817	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/27/2014 060006871406	S	- 260,000.000	.4104		101,752	101,752	
Issue: 61166WAP6 - Monsanto Co 4.400% 7/15/44							
06/30/2014 060006871406	S	- 215,000.000	.9982		214,604	213,295	1,309
Issue: 61166WAQ4 - Monsanto Co 4.700% 7/15/64							
06/30/2014 060006871406	B	185,000.000	.9998		- 184,959	184,959	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
07/01/2014 060006871402	B	3,000.000	.9815		- 2,944	2,944	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/01/2014 060006871406	B	90,000.000	.9942		- 89,480	89,480	
Issue: 61166WAP6 - Monsanto Co 4.400% 7/15/44							
07/01/2014 060006871406	S	- 155,000.000	.9954		154,279	153,771	508
Issue: 61166WAQ4 - Monsanto Co 4.700% 7/15/64							
07/01/2014 060006871406	B	135,000.000	.9965		- 134,530	134,530	
Issue: 60688UAB2 - Mizuho Fin Grp 4.600% 3/27/24							
07/01/2014 060006871406	S	- 95,000.000	1.0440		99,183	95,659	3,524
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
07/02/2014 060006871402	B	2,000.000	.9809		- 1,962	1,962	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/10/2014 060006871406	S	- 60,000.000	1.0485		62,909	62,773	135
Issue: 836205AS3 - Republic Of S A 5.375% 7/24/44							
07/17/2014 060006871406	B	235,000.000	.9830		- 231,012	231,012	
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
07/17/2014 060006871406	S	- 75,000.000	1.1145		83,585	75,687	7,898
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/17/2014 060006871406	B	65,000.000	1.0680		- 69,418	69,418	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/17/2014 060006871406	S	- 175,000.000	1.0622		185,883	184,637	1,246

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	B	60,000.000	1.0707		- 64,240	64,240	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/24/2014 060006871406	S	- 55,000.000	1.0611		58,358	58,294	64
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/30/2014 060006871406	B	90,000.000	1.0697		- 96,272	96,272	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
07/30/2014 060006871406	S	- 115,000.000	1.0710		123,162	118,550	4,612
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/31/2014 060006871402	B	68,900.000	.9956		- 68,599	68,599	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/31/2014 060006871406	B	140,000.000	1.0521		- 147,301	147,301	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/31/2014 060006871406	B	70,000.000	1.0530		- 73,711	73,711	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/31/2014 060006871406	B	70,000.000	1.0525		- 73,675	73,675	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
08/01/2014 060006871406	B	80,000.000	1.1398		- 91,183	91,183	
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
08/01/2014 060006871406	S	- 75,000.000	1.0280		77,103	75,394	1,709
Issue: 172967HV6 - Citigroup Inc 4.000% 8/05/24							
08/07/2014 060006871406	B	190,000.000	.9913		- 188,347	188,347	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
08/07/2014 060006871406	S	- 165,000.000	1.1089		182,969	177,493	5,475
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/12/2014 060006871402	S	- 20,000.000	.9731		19,462	20,121	- 659
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/13/2014 060006871406	S	- 70,000.000	1.0693		74,848	74,570	278
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
08/14/2014 060006871406	B	60,000.000	1.0875		- 65,252	65,252	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/14/2014 060006871406	S	- 55,000.000	1.0766		59,213	58,591	623
Issue: 931142DQ3 - Wal Mart Stores Inc 4.300% 4/22/44							
08/14/2014 060006871406	S	- 60,000.000	1.0184		61,102	61,513	- 410
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/15/2014 060006871406	B	1,470,000.000	1.0513		- 1,545,338	1,545,338	
Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40							
08/15/2014 060006871406	B	265,000.000	1.1640		- 308,452	308,452	
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
08/15/2014 060006871406	S	- 265,000.000	1.0388		275,274	264,870	10,404
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/15/2014 060006871406	S	- 1,430,000.000	1.1004		1,573,597	1,523,353	50,244
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/18/2014 060006871406	B	70,000.000	1.0380		- 72,658	72,658	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/18/2014 060006871406	S	- 70,000.000	1.0403		72,822	73,560	- 738
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/18/2014 060006871406	S	- 70,000.000	1.5115		105,806	103,162	2,643
Issue: 40049JAZ0 - Grupo Televisa 6.625% 1/15/40							
08/18/2014 060006871406	B	85,000.000	1.2166		- 103,408	103,408	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/20/2014 060006871406	B	630,000.000	.4383		- 276,135	276,135	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
08/20/2014 060006871406	S	- 635,000.000	.3883		212,787	212,787	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
08/20/2014 060006871406	B	1,345,000.000	.4786		- 643,690	643,690	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
08/20/2014 060006871406	S	- 1,340,000.000	.4747		562,076	562,076	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
08/25/2014 060006871406	B	210,000.000	1.0370		- 217,764	217,764	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
08/25/2014 060006871406	S	- 190,000.000	1.2841		243,975	202,761	41,214
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/26/2014 060006871406	S	- 115,000.000	1.0473		120,445	120,235	210
Issue: 344419AB2 - Fomento Economico 4.375% 5/10/43							
08/26/2014 060006871406	B	150,000.000	.9598		- 143,975	143,975	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/28/2014 060006871406	B	80,000.000	1.0575		- 84,600	84,600	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
08/28/2014 060006871406	S	- 90,000.000	1.0828		97,448	91,534	5,914
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/29/2014 060006871406	B	160,000.000	1.0032		- 160,519	160,519	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 1,750,000.000	1.0434		1,826,016	1,840,169	- 14,153
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 85,000.000	1.0373		88,174	89,288	- 1,114
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 230,000.000	1.0455		240,467	241,377	- 910
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 1,210,000.000	.9979		1,207,448	1,204,868	2,580
Issue: 345397WW9 - Ford Motor Credit 3.664% 9/08/24							
09/03/2014 060006871406	B	1,285,000.000	1.0000		- 1,285,000	1,285,000	
Issue: 828807CT2 - Simon Property 4.250% 10/01/44							
09/03/2014 060006871406	B	270,000.000	.9941		- 268,404	268,404	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
09/03/2014 060006871406	S	- 800,000.000	.4650		301,485	301,485	
Issue: 88283LHU3 - Texas ST Transn 5.178% 4/01/30							
09/03/2014 060006871406	B	135,000.000	1.1893		- 160,558	160,558	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/04/2014 060006871406	S	- 300,000.000	1.0318		309,539	315,086	- 5,547
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/04/2014 060006871406	B	665,000.000	.9929		- 660,246	660,246	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/04/2014 060006871406	S	- 100,000.000	.9931		99,313	99,486	- 173
Issue: 22546QAP2 - Cred Suis Ny Mtn 3.625% 9/09/24							
09/04/2014 060006871406	B	105,000.000	1.0002		- 105,018	105,018	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/08/2014 060006871406	S	- 175,000.000	1.0279		179,888	183,503	- 3,616
Issue: 494550BW5 - Kinder Morgan Ener 5.400% 9/01/44							
09/08/2014 060006871406	B	230,000.000	.9960		- 229,089	229,089	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	B	65,000.000	1.0284		- 66,848	66,848	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
09/09/2014 060006871406	S	- 80,000.000	1.0166		81,325	79,792	1,533
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/15/2014 060006871406	B	50,000.000	1.0088		- 50,438	50,438	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
09/15/2014 060006871406	S	- 60,000.000	1.1979		71,873	69,666	2,206
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
09/16/2014 060006871406	B	100,000.000	.9979		- 99,789	99,789	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
09/16/2014 060006871406	S	- 105,000.000	1.1926		125,224	121,916	3,308
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
09/17/2014 060006871406	B	405,000.000	.3643		- 147,554	147,554	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/17/2014 060006871406	S	- 400,000.000	.4409		167,421	167,421	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
09/19/2014 060006871402	S	- 55,000.000	.9925		54,585	55,043	- 458
Issue: 912828D80 - U S Treasury Nt 1.625% 8/31/19							
09/19/2014 060006871402	B	40,000.000	.9907		- 39,627	39,627	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/19/2014 060006871406	S	- 80,000.000	1.0075		80,600	82,027	- 1,427
Issue: 47770VAZ3 - Jobs Oh Beverage Sys 4.532% 1/01/35							
09/19/2014 060006871406	B	120,000.000	1.0314		- 123,767	123,767	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
09/23/2014 060006871402	S	- 15,000.000	.9673		14,510	14,154	355
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
09/24/2014 060006871402	B	99,000.000	1.0209		- 101,073	101,073	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	B	60,000.000	1.0228		- 61,369	61,369	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	S	- 130,000.000	1.0250		133,250	133,169	81

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 760719BH6 - Republic Ny Corp 7.200% 7/15/97							
09/24/2014 060006871406	B	115,000.000	1.2599		- 144,886	144,886	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
09/24/2014 060006871406	S	- 55,000.000	1.4876		81,816	78,385	3,432
Issue: 21H0326B1 - G N M A II Tba 30Yr 3.500% 11/15/44							
09/26/2014 060006871402	B	98,000.000	1.0297		- 100,909	100,909	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/26/2014 060006871406	B	55,000.000	1.0307		- 56,691	56,691	
Issue: 760942BA9 - Republica Orient 5.100% 6/18/50							
09/26/2014 060006871406	S	- 140,000.000	.9800		137,200	139,524	- 2,324
Issue: 25459HBG9 - Directv Holdings 5.150% 3/15/42							
09/29/2014 060006871406	S	- 250,000.000	1.0248		256,203	221,228	34,975
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
09/29/2014 060006871406	B	235,000.000	1.1785		- 276,940	276,940	
Issue: 76720AAC0 - Rio Tinto Fin USA 3.500% 3/22/22							
09/30/2014 060006871402	S	- 5,000.000	1.0156		5,078	4,930	149
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
09/30/2014 060006871402	B	7,000.000	.9970		- 6,979	6,979	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
09/30/2014 060006871402	B	50,000.000	1.0516		- 52,578	52,578	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	90,000.000	1.0363		- 93,263	93,263	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	145,000.000	1.0366		- 150,302	150,302	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
09/30/2014 060006871406	S	- 120,000.000	1.1494		137,922	118,682	19,240
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
09/30/2014 060006871406	S	- 170,000.000	1.0404		176,860	171,570	5,289
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
10/01/2014 060006871402	B	3,000.000	1.0021		- 3,006	3,006	
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 99,000.000	1.0246		101,440	101,517	- 77
Issue: 21H0326A3 - G N M A II Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	B	98,000.000	1.0372		- 101,644	101,644	
Issue: 21H0326A3 - G N M A II Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 98,000.000	1.0321		101,151	101,644	- 494
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	70,000.000	1.0464		- 73,248	73,248	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	50,000.000	1.0531		- 52,656	52,656	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	30,000.000	1.0509		- 31,528	31,528	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	125,000.000	1.0531		- 131,641	131,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	S	- 170,000.000	1.0488		178,288	175,302	2,986
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
10/01/2014 060006871406	S	- 150,000.000	1.0115		151,721	149,623	2,098
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
10/01/2014 060006871406	S	- 60,000.000	1.0082		60,494	59,774	720
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
10/01/2014 060006871406	S	- 40,000.000	1.1618		46,472	39,561	6,911
Issue: 871829AW7 - Sysco Corporation 4.500% 10/02/44							
10/01/2014 060006871406	B	200,000.000	1.0246		- 204,924	204,924	
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
10/01/2014 060006871406	B	655,000.000	.9615		- 629,763	629,763	
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
10/01/2014 060006871406	S	- 85,000.000	1.0811		91,895	84,638	7,257
Issue: 85771PAQ5 - Statoil Asa 4.800% 11/08/43							
10/01/2014 060006871406	S	- 595,000.000	1.0963		652,275	630,054	22,220
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/02/2014 060006871406	B	30,000.000	1.0466		- 31,397	31,397	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/02/2014 060006871406	S	- 200,000.000	1.0429		208,578	206,937	1,641
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/02/2014 060006871406	B	75,000.000	.9956		- 74,672	74,672	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 22546QAP2 - Cred Suis Ny Mtn 3.625% 9/09/24							
10/02/2014 060006871406	S	- 80,000.000	.9942		79,537	79,640	- 103
Issue: 29379VBF9 - Enterprise Products 4.950% 10/15/54							
10/02/2014 060006871406	B	230,000.000	.9836		- 226,219	226,219	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
10/02/2014 060006871406	S	- 35,000.000	1.0778		37,723	36,080	1,643
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/10/2014 060006871406	B	175,000.000	1.0643		- 186,245	186,245	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/15/2014 060006871402	S	- 32,200.000	1.0327		33,252	31,958	1,293
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
10/15/2014 060006871402	B	96,900.000	1.0650		- 103,199	103,199	
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
10/16/2014 060006871402	B	2,000.000	1.0318		- 2,064	2,064	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/16/2014 060006871406	B	410,000.000	.4724		- 193,672	193,672	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/16/2014 060006871406	S	- 415,000.000	.4279		150,093	150,093	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/21/2014 060006871406	S	- 175,000.000	1.0794		188,891	183,211	5,680
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/21/2014 060006871406	S	- 905,000.000	.4448		335,587	335,587	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
10/21/2014 060006871406	B	225,000.000	.9690		- 218,027	218,027	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/21/2014 060006871406	B	900,000.000	.4500		- 405,000	405,000	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/22/2014 060006871406	B	85,000.000	1.0722		- 91,136	91,136	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
10/22/2014 060006871406	S	- 95,000.000	1.0402		98,814	82,485	16,329
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/22/2014 060006871406	B	335,000.000	.4137		- 138,600	138,600	
Issue: 172967BU4 - Citigroup Inc 5.875% 2/22/33							
10/22/2014 060006871406	S	- 38,000.000	1.1448		43,502	41,552	1,950
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
10/22/2014 060006871406	S	- 335,000.000	.4100		124,480	124,480	
Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33							
10/22/2014 060006871406	B	35,000.000	1.1556		- 40,446	40,446	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
10/23/2014 060006871402	S	- 17,000.000	.9540		16,217	16,602	- 384
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	B	25,000.000	1.0627		- 26,566	26,566	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	B	50,000.000	1.0611		- 53,057	53,057	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/24/2014 060006871406	B	135,000.000	1.0653		- 143,817	143,817	
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
10/24/2014 060006871406	B	100,000.000	1.0130		- 101,296	101,296	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
10/24/2014 060006871406	S	- 175,000.000	.9376		164,077	158,925	5,151
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
10/24/2014 060006871406	S	- 95,000.000	1.0720		101,839	95,562	6,277
Issue: 21H0326C9 - G N M A II Tba 30Yr 3.500% 12/15/44							
10/27/2014 060006871402	B	98,000.000	1.0448		- 102,395	102,395	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/27/2014 060006871406	B	275,000.000	1.0098		- 277,696	277,696	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	B	165,000.000	1.0619		- 175,216	175,216	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/30/2014 060006871406	S	- 100,000.000	1.0632		106,320	105,189	1,132
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/30/2014 060006871406	B	475,000.000	1.0077		- 478,637	478,637	
Issue: 05565QCP1 - Bp Capital 3.814% 2/10/24							
10/30/2014 060006871406	S	- 520,000.000	1.0257		533,343	523,443	9,901
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/01/2014 060006871402	S	- 50,000.000	1.0502		52,512	52,444	68

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H0326B1 - G N M A II Tba 30Yr 3.500% 11/15/44							
11/01/2014 060006871402	S	- 98,000.000	1.0474		102,647	100,909	1,738
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/05/2014 060006871406	B	155,000.000	1.0591		- 164,155	164,155	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/05/2014 060006871406	B	185,000.000	1.0603		- 196,158	196,158	
Issue: 620076BE8 - Motorola Solutions 5.500% 9/01/44							
11/05/2014 060006871406	S	- 250,000.000	1.0172		254,290	249,703	4,588
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
11/05/2014 060006871406	S	- 170,000.000	1.2655		215,133	217,607	- 2,474
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/10/2014 060006871406	B	415,000.000	.4677		- 194,096	194,096	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/10/2014 060006871406	S	- 415,000.000	.4525		168,655	168,655	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/12/2014 060006871406	B	415,000.000	.4698		- 194,959	194,959	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/12/2014 060006871406	S	- 415,000.000	.4544		168,655	168,655	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
11/13/2014 060006871406	S	- 705,000.000	1.0019		706,349	709,107	- 2,757
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
11/13/2014 060006871406	B	660,000.000	.9954		- 656,938	656,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/14/2014 060006871406	S	- 85,000.000	1.0580		89,927	89,811	116
Issue: 56585AAJ1 - Marathon Petroleum 5.000% 9/15/54							
11/14/2014 060006871406	S	- 270,000.000	.9612		259,532	266,679	- 7,147
Issue: 234667JL8 - Dallas Cnty Tx Hosp 5.621% 8/15/44							
11/14/2014 060006871406	B	95,000.000	1.2424		- 118,023	118,023	
Issue: 718546AL8 - Phillips 66 4.875% 11/15/44							
11/14/2014 060006871406	B	280,000.000	.9896		- 277,082	277,082	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	115,000.000	1.0137		- 116,572	116,572	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	60,000.000	1.0142		- 60,851	60,851	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/19/2014 060006871406	S	- 200,000.000	1.0111		202,219	202,570	- 352
Issue: 912796EV7 - U S Treasury Bill 2/19/15							
11/19/2014 060006871406	B	1,655,000.000	.0000		- 1,654,937	1,654,937	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/20/2014 060006871406	B	55,000.000	1.0125		- 55,688	55,688	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
11/20/2014 060006871406	S	- 70,000.000	1.0419		72,931	72,161	770
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
11/21/2014 060006871402	B	96,900.000	1.0608		- 102,790	102,790	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/21/2014 060006871406	S	- 690,000.000	1.0181		702,506	699,602	2,904
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
11/21/2014 060006871406	B	775,000.000	1.3512		- 1,047,141	1,047,141	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	S	- 60,000.000	1.0153		60,916	60,851	66
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	S	- 120,000.000	1.0213		122,550	121,701	849
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
11/24/2014 060006871406	B	145,000.000	1.1157		- 161,771	161,771	
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
11/26/2014 060006871406	S	- 195,000.000	1.0525		205,239	194,904	10,335
Issue: 68389XAH8 - Oracle Corp 6.125% 7/08/39							
11/26/2014 060006871406	B	190,000.000	1.2743		- 242,111	242,111	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/28/2014 060006871402	B	56,200.000	1.0041		- 56,428	56,428	
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
12/01/2014 060006871402	S	- 96,900.000	1.0641		103,111	102,740	371
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	B	50,000.000	1.0415		- 52,074	52,074	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	B	70,000.000	1.0247		- 71,731	71,731	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	B	55,000.000	1.0249		- 56,371	56,371	
Issue: 21H0326C9 - G N M A II Tba 30Yr 3.500% 12/15/44							
12/08/2014 060006871402	S	- 98,000.000	1.0450		102,410	102,395	15
Issue: 21H032613 - G N M A II Tba 30Yr 3.500% 1/15/44							
12/08/2014 060006871402	B	98,000.000	1.0420		- 102,119	102,119	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/08/2014 060006871406	B	130,000.000	1.0393		- 135,104	135,104	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/08/2014 060006871406	B	190,000.000	1.0400		- 197,593	197,593	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/09/2014 060006871406	B	50,000.000	1.0502		- 52,508	52,508	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
12/09/2014 060006871406	S	- 70,000.000	1.1769		82,383	69,231	13,152
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/09/2014 060006871406	S	- 95,000.000	1.0028		95,267	94,711	556
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
12/09/2014 060006871406	B	90,000.000	1.0048		- 90,433	90,433	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	B	455,000.000	1.0528		- 479,030	479,030	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	S	- 175,000.000	1.0539		184,434	181,402	3,031

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	S	- 195,000.000	1.0513		204,994	202,134	2,860
Issue: 56585AAH5 - Marathon Premium 4.750% 9/15/44							
12/10/2014 060006871406	B	255,000.000	.9273		- 236,467	236,467	
Issue: 494550BP0 - Kinder Morgan Ener 5.000% 3/01/43							
12/10/2014 060006871406	S	- 685,000.000	.9382		642,667	652,058	- 9,391
Issue: 12189LAS0 - Burlingtn North 4.900% 4/01/44							
12/10/2014 060006871406	B	230,000.000	1.0955		- 251,965	251,965	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
12/11/2014 060006871406	S	- 1,435,000.000	1.1044		1,584,834	1,565,902	18,932
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/11/2014 060006871406	B	1,470,000.000	1.0543		- 1,549,816	1,549,816	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/11/2014 060006871406	S	- 730,000.000	.4951		358,016	358,016	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/11/2014 060006871406	B	715,000.000	.4768		- 340,912	340,912	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/17/2014 060006871406	S	- 995,000.000	.5075		435,768	435,768	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/17/2014 060006871406	B	985,000.000	.5029		- 495,337	495,337	
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
12/18/2014 060006871406	S	- 190,000.000	1.0762		204,486	189,907	14,579

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XAH8 - Oracle Corp 6.125% 7/08/39							
12/18/2014 060006871406	B	185,000.000	1.2929		- 239,181	239,181	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/18/2014 060006871406	B	395,000.000	.4996		- 197,342	197,342	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/18/2014 060006871406	S	- 395,000.000	.5078		165,329	165,329	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
12/19/2014 060006871402	S	- 45,800.000	1.0183		46,637	45,604	1,033
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/29/2014 060006871406	B	415,000.000	.5084		- 210,982	210,982	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/29/2014 060006871406	S	- 415,000.000	.4934		158,392	158,392	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/31/2014 060006871406	S	- 125,000.000	1.0750		134,375	132,454	1,921
Total For Citigroup Global Markets Inc.				**2,842**	**92,394,752**	**91,784,907**	**609,844**
Broker: Deutsche Bank Securities, Inc.							
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/03/2014 060006871406	S	- 860,000.000	.3555		305,739	320,058	- 14,319
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/03/2014 060006871406	B	865,000.000	.3509		- 303,529	303,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/03/2014 060006871406	B	1,130,000.000	.2893		- 326,909	326,909	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
01/06/2014 060006871406	S	- 305,000.000	1.2591		384,038	399,365	- 15,327
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
01/06/2014 060006871406	B	315,000.000	1.0223		- 322,021	322,021	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/08/2014 060006871406	S	- 1,095,000.000	.3601		394,320	407,515	- 13,195
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/08/2014 060006871406	B	1,095,000.000	.3667		- 401,482	401,482	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/09/2014 060006871406	S	- 960,000.000	.3581		337,417	337,417	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/09/2014 060006871406	B	485,000.000	.3419		- 165,836	165,836	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/09/2014 060006871406	B	480,000.000	.3691		- 177,154	177,154	
Issue: 718286BY2 - Philippines Rep 4.200% 1/21/24							
01/10/2014 060006871406	B	80,000.000	1.0165		- 81,320	81,320	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
01/15/2014 060006871406	S	- 140,000.000	.9234		129,275	145,019	- 15,744
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/15/2014 060006871406	B	85,000.000	.9666		- 82,158	82,158	

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							
01/15/2014 060006871406	S	- 245,000.000	.9633		236,004	235,373	631
Issue: 912796CH0 - U S Treasury Bill 4/17/14							
01/15/2014 060006871406	B	2,905,000.000	.9999		- 2,904,761	2,904,761	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
01/15/2014 060006871406	B	315,000.000	.9925		- 312,644	312,644	
Issue: 912796CH0 - U S Treasury Bill 4/17/14							
01/15/2014 060006871415	B	1,215,000.000	.9999		- 1,214,900	1,214,900	
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
01/16/2014 060006871406	B	120,000.000	1.1284		- 135,408	135,408	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 95,000.000	.9736		92,491	91,339	1,153
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/21/2014 060006871406	S	- 1,205,000.000	.3532		418,819	418,819	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
01/21/2014 060006871406	B	1,210,000.000	.3483		- 421,395	421,395	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/22/2014 060006871406	S	- 410,000.000	.9766		400,423	399,720	702
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
01/22/2014 060006871406	B	445,000.000	.9953		- 442,922	442,922	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
01/24/2014 060006871406	S	- 900,000.000	.3385		282,075	282,075	

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							
01/24/2014 060006871406	B	905,000.000	.3300		- 298,605	298,605	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/24/2014 060006871406	B	265,000.000	.9935		- 263,271	263,271	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/24/2014 060006871406	B	360,000.000	.9948		- 358,130	358,130	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/27/2014 060006871406	S	- 410,000.000	.4246		170,278	170,278	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/27/2014 060006871406	B	430,000.000	.3171		- 136,370	136,370	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/28/2014 060006871406	S	- 1,025,000.000	.3614		367,309	367,309	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/28/2014 060006871406	B	1,065,000.000	.3135		- 333,920	333,920	
Issue: 94973VAY3 - Wellpoint Inc 4.625% 5/15/42							
01/29/2014 060006871406	B	150,000.000	.9499		- 142,481	142,481	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
01/29/2014 060006871406	S	- 148,000.000	.9532		141,074	145,181	- 4,107
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/30/2014 060006871406	S	- 1,025,000.000	.3773		384,969	384,969	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/30/2014 060006871406	S	- 485,000.000	1.0048		487,349	486,068	1,281

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/30/2014 060006871406	B	1,065,000.000	.3169		- 337,445	337,445	
Issue: 126650CC2 - Cvs Caremark Corp 4.000% 12/05/23							
01/30/2014 060006871406	B	515,000.000	1.0230		- 526,824	526,824	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/31/2014 060006871406	S	- 2,865,000.000	.3798		1,076,036	1,076,036	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/31/2014 060006871406	S	- 1,470,000.000	.3201		437,492	437,492	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/04/2014 060006871406	B	3,500,000.000	.3733		- 1,306,445	1,306,445	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/04/2014 060006871406	S	- 3,500,000.000	.3699		1,254,225	1,254,225	
Issue: 055451AU2 - Bhp Finance USA 3.850% 9/30/23							
02/04/2014 060006871406	B	350,000.000	1.0207		- 357,238	357,238	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
02/04/2014 060006871406	S	- 335,000.000	1.0108		338,612	335,738	2,874
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/05/2014 060006871406	B	785,000.000	.3381		- 265,385	265,385	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/05/2014 060006871406	S	- 765,000.000	.3912		299,291	319,033	- 19,742
Issue: 001084102 - Agco Corp							
02/06/2014 060006871405	S	- 120.000	50.5000	3	6,057	6,336	- 280

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							
02/06/2014 060006871406	B	585,000.000	.3397		- 198,701	198,701	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/06/2014 060006871406	S	- 575,000.000	.3773		202,099	202,099	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/06/2014 060006871406	S	- 175,000.000	1.1560		202,298	205,547	- 3,249
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/06/2014 060006871406	B	170,000.000	1.2903		- 219,343	219,343	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
02/07/2014 060006871406	S	- 265,000.000	1.0535		279,185	265,762	13,424
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
02/07/2014 060006871406	B	270,000.000	1.0842		- 292,721	292,721	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/10/2014 060006871406	B	765,000.000	.3324		- 254,294	254,294	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/10/2014 060006871406	S	- 775,000.000	.3147		231,512	231,512	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
02/13/2014 060006871406	B	110,000.000	1.3787		- 151,658	151,658	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/13/2014 060006871406	S	- 105,000.000	.9894		103,884	104,651	- 767
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/14/2014 060006871406	S	- 1,715,000.000	.9864		1,691,687	1,709,300	- 17,613

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
02/14/2014 060006871406	S	- 570,000.000	1.0023		571,336	569,844	1,492
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/14/2014 060006871406	B	1,680,000.000	1.0094		- 1,695,725	1,695,725	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/14/2014 060006871406	B	560,000.000	1.0000		- 560,022	560,022	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/21/2014 060006871406	S	- 460,000.000	.3741		161,679	161,679	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/21/2014 060006871406	S	- 4,290,000.000	.3118		1,282,918	1,282,918	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/21/2014 060006871406	B	480,000.000	.3076		- 147,624	147,624	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/21/2014 060006871406	B	4,300,000.000	.3085		- 1,326,722	1,326,722	
Issue: 83001A102 - Six Flags Entertainment							
02/24/2014 060006871405	B	325.000	39.4645	9	- 12,835	12,835	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/24/2014 060006871406	S	- 830,000.000	.4047		326,861	326,861	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/24/2014 060006871406	B	870,000.000	.3093		- 269,091	269,091	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/25/2014 060006871406	S	- 3,095,000.000	.3678		1,138,372	1,215,576	- 77,204

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							
02/25/2014 060006871406	S	- 695,000.000	.4095		273,697	273,697	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/25/2014 060006871406	B	3,210,000.000	.3135		- 1,006,335	1,006,335	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/25/2014 060006871406	B	725,000.000	.3136		- 227,324	227,324	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
02/27/2014 060006871406	B	145,000.000	1.1689		- 169,483	169,483	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	S	- 110,000.000	1.0288		113,163	111,754	1,409
Issue: 806854AH8 - Schlumberger Inv 3.650% 12/01/23							
02/27/2014 060006871406	S	- 210,000.000	1.0223		214,689	209,286	5,403
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/27/2014 060006871406	B	230,000.000	1.0097		- 232,228	232,228	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/27/2014 060006871406	B	195,000.000	1.0084		- 196,645	196,645	
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
02/27/2014 060006871406	S	- 245,000.000	1.0025		245,622	244,371	1,251
Issue: 097023105 - Boeing Co							
02/27/2014 060006871409	B	600.000	126.9667	24	- 76,204	76,204	
Issue: 064058100 - Bank Of New York Mellon Corp							
02/27/2014 060006871409	B	2,300.000	31.5856	92	- 72,739	72,739	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967424 - Citigroup Inc							
02/27/2014 060006871409	B	1,500.000	48.0942	60	- 72,201	72,201	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
02/28/2014 060006871406	S	- 985,000.000	.3329		314,107	314,107	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
02/28/2014 060006871406	B	990,000.000	.3293		- 325,967	325,967	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/28/2014 060006871406	B	2,230,000.000	.3214		- 716,633	716,633	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/04/2014 060006871406	B	805,000.000	.3943		- 317,436	317,436	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
03/04/2014 060006871406	B	785,000.000	.3526		- 276,815	276,815	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/04/2014 060006871406	S	- 805,000.000	.3909		299,680	299,680	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/04/2014 060006871406	S	- 775,000.000	.3675		269,365	269,365	
Issue: 98956P102 - Zimmer Holdings Inc							
03/05/2014 060006871405	B	120.000	96.5450	2	- 11,587	11,587	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/05/2014 060006871406	S	- 630,000.000	.4264		261,647	261,647	
Issue: 14149YAW8 - Cardinal Health Inc 4.600% 3/15/43							
03/05/2014 060006871406	S	- 185,000.000	.9883		182,836	166,402	16,433

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 341081FD4 - Florida Pwr Lt 5.250% 2/01/41							
03/05/2014 060006871406	S	- 100,000.000	1.1407		114,074	111,372	2,702
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
03/05/2014 060006871406	B	305,000.000	.8737		- 266,466	266,466	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
03/05/2014 060006871406	S	- 305,000.000	.8699		265,307	270,623	- 5,316
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
03/05/2014 060006871406	B	630,000.000	.4118		- 259,453	259,453	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/05/2014 060006871406	B	220,000.000	1.0224		- 224,933	224,933	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/05/2014 060006871406	B	155,000.000	1.0228		- 158,536	158,536	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/06/2014 060006871406	S	- 1,160,000.000	.3270		370,671	370,671	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
03/06/2014 060006871406	B	1,165,000.000	.3233		- 376,645	376,645	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	1,105,000.000	1.0122		- 1,118,467	1,118,467	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/07/2014 060006871402	B	56,000.000	.9955		- 55,746	55,746	
Issue: 83001A102 - Six Flags Entertainment							
03/07/2014 060006871405	B	80.000	42.0350	2	- 3,365	3,365	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	S	- 400,000.000	1.0043		401,703	405,603	- 3,900
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/12/2014 060006871406	S	- 740,000.000	.3850		282,738	282,738	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
03/12/2014 060006871406	S	- 620,000.000	.4200		246,987	246,987	
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
03/12/2014 060006871406	B	625,000.000	.3620		- 226,275	226,275	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
03/12/2014 060006871406	B	770,000.000	.3202		- 246,577	246,577	
Issue: 21685WCJ4 - Rabobank Mtn 5.250% 5/24/41							
03/12/2014 060006871406	S	- 60,000.000	1.0694		64,166	63,671	495
Issue: 404280AQ2 - Hsbc Holdings Plc 5.250% 3/14/44							
03/12/2014 060006871406	B	65,000.000	.9866		- 64,129	64,129	
Issue: 928662303 - Volkswagen A G Sponsored Adr							
03/12/2014 060006871408	S	- 8,082.000	48.3761	249	390,726	335,382	55,344
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
03/13/2014 060006871406	B	1,090,000.000	.3193		- 348,037	348,037	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
03/13/2014 060006871406	S	- 1,090,000.000	.3162		325,963	325,963	
Issue: 928662303 - Volkswagen A G Sponsored Adr							
03/13/2014 060006871408	S	- 8,073.000	49.1480	242	396,521	335,008	61,512

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							
03/18/2014 060006871406	S	- 1,620,000.000	.3478		563,468	569,860	- 6,392
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/18/2014 060006871406	B	1,625,000.000	.3439		- 558,903	558,903	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/18/2014 060006871406	S	- 785,000.000	.3846		277,004	277,004	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/18/2014 060006871406	S	- 785,000.000	.3829		294,834	294,834	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/18/2014 060006871406	S	- 590,000.000	.3385		199,691	207,292	- 7,601
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/18/2014 060006871406	S	- 430,000.000	.3394		145,946	151,077	- 5,131
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
03/18/2014 060006871406	B	590,000.000	.3344		- 197,272	197,272	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/18/2014 060006871406	B	815,000.000	.3173		- 258,567	258,567	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/18/2014 060006871406	B	820,000.000	.3186		- 261,260	261,260	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/18/2014 060006871406	B	435,000.000	.3180		- 138,313	138,313	
Issue: 853254AL4 - Standard Chartered 5.200% 1/26/24							
03/20/2014 060006871406	S	- 145,000.000	1.0154		147,233	144,981	2,252

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/20/2014 060006871406	S	- 485,000.000	1.0169		493,184	496,368	- 3,184
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/20/2014 060006871406	B	1,030,000.000	.9970		- 1,026,876	1,026,876	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/20/2014 060006871406	B	130,000.000	.9975		- 129,675	129,675	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
03/21/2014 060006871406	B	5,360,000.000	.3390		- 1,816,772	1,816,772	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/24/2014 060006871406	S	- 785,000.000	.3567		276,136	276,136	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
03/24/2014 060006871406	B	795,000.000	.3442		- 273,647	273,647	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
03/25/2014 060006871406	S	- 845,000.000	.3582		302,662	319,342	- 16,680
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/25/2014 060006871406	S	- 1,065,000.000	.3952		406,913	406,913	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/25/2014 060006871406	S	- 900,000.000	.3909		321,628	321,628	
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
03/25/2014 060006871406	S	- 170,000.000	.9220		156,742	152,157	4,585
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
03/25/2014 060006871406	B	160,000.000	1.0252		- 164,030	164,030	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/25/2014 060006871406	B	865,000.000	.3243		- 280,494	280,494	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/25/2014 060006871406	B	1,975,000.000	.4019		- 793,772	793,772	
Issue: 9128334Z0 - U S Treas Bd Strip 2/15/35							
03/26/2014 060006871406	B	805,000.000	.4698		- 378,173	378,173	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
03/26/2014 060006871406	S	- 810,000.000	.4847		362,018	362,018	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/26/2014 060006871406	B	740,000.000	.3725		- 275,672	275,672	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/26/2014 060006871406	S	- 745,000.000	.3679		261,112	261,112	
Issue: 713448BZ0 - Pepsico Inc 4.000% 3/05/42							
03/27/2014 060006871406	B	200,000.000	.9396		- 187,910	187,910	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 160,000.000	1.0483		167,725	163,985	3,740
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
03/31/2014 060006871406	S	- 80,000.000	1.1538		92,301	80,042	12,259
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
03/31/2014 060006871406	B	110,000.000	.9837		- 108,202	108,202	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/31/2014 060006871406	B	1,690,000.000	1.0352		- 1,749,480	1,749,480	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/31/2014 060006871406	B	85,000.000	1.0217		- 86,844	86,844	
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
03/31/2014 060006871406	S	- 105,000.000	1.0350		108,675	104,796	3,879
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/01/2014 060006871406	S	- 1,065,000.000	.3489		362,576	362,576	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/01/2014 060006871406	B	1,075,000.000	.3403		- 365,833	365,833	
Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37							
04/01/2014 060006871406	B	105,000.000	1.1809		- 123,989	123,989	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
04/01/2014 060006871406	S	- 100,000.000	1.2263		122,634	120,358	2,276
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
04/03/2014 060006871406	B	165,000.000	.9807		- 161,809	161,809	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/03/2014 060006871406	S	- 140,000.000	1.0252		143,522	144,037	- 515
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/04/2014 060006871406	B	1,075,000.000	.3313		- 356,126	356,126	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
04/04/2014 060006871406	S	- 2,150,000.000	.3281		653,697	653,697	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/04/2014 060006871406	B	1,080,000.000	.3247		- 350,622	350,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/07/2014 060006871406	S	- 860,000.000	.3606		310,116	325,011	- 14,895
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/07/2014 060006871406	B	875,000.000	.3332		- 291,576	291,576	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/09/2014 060006871406	S	- 855,000.000	.3622		309,715	323,121	- 13,406
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/09/2014 060006871406	B	875,000.000	.3280		- 286,983	286,983	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
04/10/2014 060006871406	S	- 135,000.000	1.1283		152,326	143,437	8,889
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/10/2014 060006871406	B	130,000.000	1.1646		- 151,402	151,402	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/10/2014 060006871406	S	- 860,000.000	.3877		333,413	336,564	- 3,151
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/10/2014 060006871406	B	890,000.000	.3319		- 295,391	295,391	
Issue: 74733V100 - Qep Resources Inc							
04/14/2014 060006871405	B	100.000	30.9700	2	- 3,099	3,099	
Issue: 760759AK6 - Rebublic Svcs 6.200% 3/01/40							
04/15/2014 060006871406	S	- 90,000.000	1.2375		111,373	102,265	9,108
Issue: 760759AN0 - Republic Services 5.700% 5/15/41							
04/15/2014 060006871406	B	90,000.000	1.1699		- 105,289	105,289	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 75951AAA6 - Reliance Stand Mtn 2.500% 4/24/19							
04/16/2014 060006871402	B	25,000.000	.9977		- 24,942	24,942	
Issue: 74733V100 - Qep Resources Inc							
04/16/2014 060006871405	B	220.000	31.6281	4	- 6,962	6,962	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/16/2014 060006871406	S	- 375,000.000	.3590		131,753	131,753	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/16/2014 060006871406	B	375,000.000	.3548		- 133,031	133,031	
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
04/16/2014 060006871406	S	- 190,000.000	1.1231		213,387	194,992	18,395
Issue: 912796DJ5 - U S Treasury Bill 7/17/14							
04/16/2014 060006871406	B	2,905,000.000	.9999		- 2,904,780	2,904,780	
Issue: 92553PAW2 - Viacom Inc 5.250% 4/01/44							
04/16/2014 060006871406	B	200,000.000	1.0404		- 208,086	208,086	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/17/2014 060006871406	S	- 210,000.000	.3686		73,871	73,871	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/17/2014 060006871406	B	210,000.000	.3558		- 74,714	74,714	
Issue: 74733V100 - Qep Resources Inc							
04/22/2014 060006871405	B	120.000	31.5236	2	- 3,785	3,785	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
04/22/2014 060006871406	B	50,000.000	1.2257		- 61,283	61,283	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/22/2014 060006871406	S	- 45,000.000	1.0417		46,877	46,827	50
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/23/2014 060006871406	B	1,285,000.000	.4097		- 526,452	526,452	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/23/2014 060006871406	S	- 1,285,000.000	.4059		459,214	459,214	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/30/2014 060006871406	S	- 490,000.000	.3716		172,365	172,365	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/30/2014 060006871406	S	- 485,000.000	.4082		173,322	173,322	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
04/30/2014 060006871406	B	255,000.000	1.0981		- 280,026	280,026	
Issue: 12189LAS0 - Burlingtn North 4.900% 4/01/44							
04/30/2014 060006871406	S	- 260,000.000	1.0638		276,575	265,453	11,122
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
05/01/2014 060006871402	S	- 61,000.000	.9951		60,702	59,842	860
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/01/2014 060006871406	S	- 855,000.000	.3730		291,082	291,082	
Issue: 544646ZR6 - Los Angeles Ca Uni 6.758% 7/01/34							
05/01/2014 060006871406	S	- 45,000.000	1.3235		59,558	58,880	678
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/01/2014 060006871406	B	860,000.000	.3683		- 316,755	316,755	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/01/2014 060006871406	B	35,000.000	1.0617		- 37,160	37,160	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
05/02/2014 060006871406	S	- 1,265,000.000	.4192		452,067	452,067	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
05/02/2014 060006871406	B	1,285,000.000	.3692		- 474,396	474,396	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
05/02/2014 060006871406	B	75,000.000	1.1673		- 87,548	87,548	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
05/02/2014 060006871406	B	850,000.000	.3573		- 303,722	303,722	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
05/02/2014 060006871406	B	300,000.000	1.1126		- 333,792	333,792	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
05/02/2014 060006871406	S	- 850,000.000	.3538		260,182	260,182	
Issue: 12189LAS0 - Burlingtn North 4.900% 4/01/44							
05/02/2014 060006871406	S	- 300,000.000	1.0781		323,436	306,292	17,144
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
05/02/2014 060006871406	S	- 70,000.000	1.0242		71,695	70,171	1,524
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	B	80,000.000	1.0688		- 85,500	85,500	
Issue: 98389BAN0 - Xcel Energy Inc 4.800% 9/15/41							
05/06/2014 060006871406	S	- 95,000.000	1.0675		101,414	94,775	6,640

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/07/2014 060006871406	S	- 175,000.000	1.0696		187,188	184,316	2,872
Issue: 06051GFB0 - Bank Of America Mtn 4.125% 1/22/24							
05/07/2014 060006871406	B	170,000.000	1.0207		- 173,524	173,524	
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
05/07/2014 060006871406	S	- 170,000.000	1.0125		172,130	169,363	2,768
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
05/09/2014 060006871406	B	4,265,000.000	.3385		- 1,443,617	1,443,617	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/09/2014 060006871406	B	650,000.000	.3645		- 236,912	236,912	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/09/2014 060006871406	S	- 1,655,000.000	1.0558		1,747,318	1,745,914	1,404
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/09/2014 060006871406	B	1,675,000.000	1.0318		- 1,728,321	1,728,321	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
05/09/2014 060006871406	S	- 4,260,000.000	.3419		1,356,987	1,356,987	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/09/2014 060006871406	S	- 640,000.000	.4215		264,568	264,568	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/12/2014 060006871406	B	250,000.000	.9864		- 246,592	246,592	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
05/12/2014 060006871406	S	- 250,000.000	1.0102		252,549	253,351	- 802

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59022CAJ2 - Merrill Lynch & Co 6.110% 1/29/37							
05/13/2014 060006871406	B	65,000.000	1.1512		- 74,828	74,828	
Issue: 59023VAA8 - Merrill Lynch 7.750% 5/14/38							
05/13/2014 060006871406	S	- 55,000.000	1.3629		74,957	63,670	11,287
Issue: 912828B33 - U S Treasury Nt 1.500% 1/31/19							
05/15/2014 060006871402	S	- 62,000.000	1.0020		62,124	61,966	157
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/15/2014 060006871406	S	- 80,000.000	1.0017		80,138	79,479	659
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
05/15/2014 060006871406	S	- 40,000.000	1.2645		50,579	48,355	2,224
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/15/2014 060006871406	B	40,000.000	1.0600		- 42,400	42,400	
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
05/15/2014 060006871406	B	85,000.000	1.0078		- 85,662	85,662	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
05/19/2014 060006871406	B	1,235,000.000	.3675		- 453,850	453,850	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
05/19/2014 060006871406	S	- 660,000.000	.5058		307,090	307,090	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/19/2014 060006871406	S	- 1,210,000.000	.4063		442,209	442,209	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
05/19/2014 060006871406	B	640,000.000	.4008		- 256,499	256,499	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/20/2014 060006871406	B	515,000.000	.3794		- 195,396	195,396	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/20/2014 060006871406	S	- 510,000.000	.4091		179,064	179,064	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
05/21/2014 060006871406	B	875,000.000	.3506		- 306,758	306,758	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/21/2014 060006871406	S	- 855,000.000	.4242		353,446	353,446	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
05/22/2014 060006871406	B	875,000.000	.3539		- 309,636	309,636	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/22/2014 060006871406	S	- 855,000.000	.4231		353,446	353,446	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	B	160,000.000	.9972		- 159,550	159,550	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/27/2014 060006871406	B	755,000.000	.3827		- 288,961	288,961	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/27/2014 060006871406	B	900,000.000	.3869		- 348,246	348,246	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/27/2014 060006871406	S	- 1,640,000.000	.4165		619,004	619,004	
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
05/27/2014 060006871406	S	- 170,000.000	1.0186		173,154	169,363	3,791

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
05/28/2014 060006871406	B	255,000.000	1.0477		- 267,161	267,161	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
05/28/2014 060006871406	S	- 255,000.000	1.0139		258,552	245,527	13,025
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/29/2014 060006871406	S	- 105,000.000	1.0067		105,705	104,600	1,106
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
05/29/2014 060006871406	S	- 655,000.000	.5186		304,763	304,763	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
05/29/2014 060006871406	B	635,000.000	.4134		- 262,509	262,509	
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
05/29/2014 060006871406	B	100,000.000	1.1097		- 110,968	110,968	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/30/2014 060006871406	S	- 790,000.000	.4380		326,576	326,576	
Issue: 460146CK7 - Intl Paper Co 4.800% 6/15/44							
06/03/2014 060006871406	B	190,000.000	.9948		- 189,010	189,010	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
06/03/2014 060006871406	S	- 343,000.000	1.0012		343,415	336,467	6,948
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/03/2014 060006871406	S	- 1,725,000.000	.3633		560,082	560,082	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/03/2014 060006871406	B	1,730,000.000	.3591		- 621,243	621,243	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/03/2014 060006871406	B	285,000.000	1.0377		- 295,732	295,732	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/03/2014 060006871406	S	- 160,000.000	1.0350		165,606	168,180	- 2,573
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
06/09/2014 060006871406	B	865,000.000	.3661		- 316,668	316,668	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/09/2014 060006871406	S	- 850,000.000	.4001		332,651	332,651	
Issue: 00507UAG6 - Actavis Funding Scs 4.850% 6/15/44							
06/12/2014 060006871406	S	- 375,000.000	.9913		371,723	370,853	870
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
06/12/2014 060006871406	B	390,000.000	.9616		- 375,036	375,036	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
06/12/2014 060006871406	S	- 80,000.000	1.2015		96,122	92,554	3,568
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
06/12/2014 060006871406	B	640,000.000	.4276		- 273,677	273,677	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
06/12/2014 060006871406	S	- 645,000.000	.4671		216,043	216,043	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/12/2014 060006871406	B	870,000.000	.3506		- 305,057	305,057	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
06/12/2014 060006871406	B	80,000.000	1.0562		- 84,498	84,498	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/12/2014 060006871406	S	- 850,000.000	.4275		351,379	351,379	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/13/2014 060006871406	S	- 640,000.000	.3832		243,203	243,203	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
06/13/2014 060006871406	B	645,000.000	.3748		- 241,727	241,727	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
06/13/2014 060006871406	S	- 520,000.000	.4241		200,648	200,648	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
06/13/2014 060006871406	S	- 520,000.000	.4329		184,720	184,720	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
06/13/2014 060006871406	S	- 140,000.000	1.2023		168,318	161,969	6,349
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
06/13/2014 060006871406	B	1,040,000.000	.4283		- 445,453	445,453	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
06/13/2014 060006871406	B	140,000.000	1.0570		- 147,979	147,979	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/19/2014 060006871406	B	850,000.000	.4196		- 356,626	356,626	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/19/2014 060006871406	S	- 850,000.000	.4159		303,760	303,760	
Issue: 912828WC0 - U S Treasury Nt 1.750% 10/31/20							
06/20/2014 060006871402	S	- 60,000.000	.9806		58,838	59,182	- 345

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
06/23/2014 060006871402	S	- 172,288.730	1.0273		177,000	176,847	153
Issue: 912828B33 - U S Treasury Nt 1.500% 1/31/19							
06/23/2014 060006871402	S	- 67,000.000	.9950		66,662	66,963	- 301
Issue: 96950FAQ7 - Williams Partners LP 3.900% 1/15/25							
06/24/2014 060006871402	B	4,000.000	.9987		- 3,995	3,995	
Issue: 98462YAA8 - Yamana Gold Inc 4.950% 7/15/24							
06/25/2014 060006871402	B	2,000.000	1.0095		- 2,019	2,019	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
06/27/2014 060006871406	S	- 1,275,000.000	.4504		531,001	531,001	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
06/27/2014 060006871406	B	1,300,000.000	.3532		- 459,173	459,173	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/01/2014 060006871406	B	190,000.000	.9941		- 188,872	188,872	
Issue: 969457BV1 - Williams Companies 5.750% 6/24/44							
07/01/2014 060006871406	B	115,000.000	1.0056		- 115,649	115,649	
Issue: 969457BW9 - Williams Companies 4.550% 6/24/24							
07/01/2014 060006871406	S	- 210,000.000	1.0049		211,021	209,450	1,571
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/01/2014 060006871406	B	1,960,000.000	.4276		- 838,057	838,057	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/01/2014 060006871406	S	- 1,955,000.000	.4199		698,648	698,648	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/01/2014 060006871406	S	- 85,000.000	1.0436		88,705	88,934	- 229
Issue: 718172AU3 - Philip Morris Intl 3.875% 8/21/42							
07/02/2014 060006871406	S	- 200,000.000	.9094		181,884	190,497	- 8,613
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
07/02/2014 060006871406	B	180,000.000	1.0570		- 190,260	190,260	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/08/2014 060006871406	S	- 855,000.000	.4095		334,608	334,608	
Issue: 61945CAE3 - Mosaic Co 5.625% 11/15/43							
07/08/2014 060006871406	S	- 85,000.000	1.1238		95,525	87,124	8,401
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
07/08/2014 060006871406	B	875,000.000	.3563		- 311,763	311,763	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	B	75,000.000	1.0417		- 78,129	78,129	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/09/2014 060006871406	B	820,000.000	.3850		- 315,692	315,692	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
07/09/2014 060006871406	S	- 830,000.000	.3613		269,600	269,600	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/10/2014 060006871406	B	485,000.000	.3850		- 186,720	186,720	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/10/2014 060006871406	B	840,000.000	.4272		- 358,882	358,882	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/10/2014 060006871406	S	- 840,000.000	.4235		300,186	300,186	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/10/2014 060006871406	S	- 850,000.000	.4109		332,651	332,651	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
07/10/2014 060006871406	B	870,000.000	.3576		- 311,086	311,086	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
07/10/2014 060006871406	S	- 490,000.000	.3541		159,409	159,409	
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
07/16/2014 060006871406	B	125,000.000	1.0124		- 126,545	126,545	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
07/16/2014 060006871406	B	900,000.000	.3656		- 329,058	329,058	
Issue: 337358BH7 - Wachovia Corporation 7.574% 8/01/26							
07/16/2014 060006871406	S	- 105,000.000	1.3118		137,740	131,611	6,129
Issue: 126408GY3 - Csx Corp 4.100% 3/15/44							
07/16/2014 060006871406	S	- 145,000.000	.9540		138,336	130,004	8,332
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
07/16/2014 060006871406	S	- 1,545,000.000	.4385		548,831	548,831	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
07/16/2014 060006871406	B	645,000.000	.4137		- 266,804	266,804	
Issue: 912796CF4 - U S Treasury Bill 10/16/14							
07/16/2014 060006871406	B	2,845,000.000	.9999		- 2,844,856	2,844,856	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/16/2014 060006871406	B	120,000.000	1.0556		- 126,675	126,675	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/17/2014 060006871406	B	865,000.000	.3623		- 313,398	313,398	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/17/2014 060006871406	S	- 850,000.000	.4344		303,760	303,760	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/18/2014 060006871406	S	- 635,000.000	.4243		226,441	226,441	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/18/2014 060006871406	B	640,000.000	.4600		- 294,426	294,426	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
07/22/2014 060006871406	B	1,580,000.000	.3744		- 591,520	591,520	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
07/22/2014 060006871406	S	- 650,000.000	.3719		211,133	211,133	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
07/22/2014 060006871406	S	- 1,580,000.000	.3709		513,215	513,215	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
07/22/2014 060006871406	B	650,000.000	.3646		- 236,984	236,984	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/23/2014 060006871406	B	790,000.000	.9799		- 774,137	774,137	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	S	- 610,000.000	1.0689		652,033	646,530	5,503

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/24/2014 060006871406	B	340,000.000	.9799		- 333,173	333,173	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/24/2014 060006871406	B	65,000.000	1.2007		- 78,046	78,046	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/24/2014 060006871406	B	50,000.000	1.2172		- 60,860	60,860	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/24/2014 060006871406	S	- 40,000.000	1.0622		42,488	42,352	136
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
07/24/2014 060006871406	S	- 245,000.000	1.2824		314,176	305,448	8,728
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
07/24/2014 060006871406	S	- 65,000.000	1.0620		69,033	67,006	2,026
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/25/2014 060006871406	B	830,000.000	.3637		- 301,846	301,846	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/25/2014 060006871406	S	- 815,000.000	.4394		341,799	341,799	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/28/2014 060006871406	B	820,000.000	.3645		- 298,915	298,915	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/28/2014 060006871406	S	- 805,000.000	.4334		304,184	304,184	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/30/2014 060006871406	B	2,270,000.000	.3648		- 828,119	828,119	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/30/2014 060006871406	B	825,000.000	.3631		- 299,558	299,558	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/30/2014 060006871406	S	- 810,000.000	.4200		300,128	300,128	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
07/30/2014 060006871406	S	- 2,270,000.000	.3683		746,985	746,985	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	4,062.080	1.0197		- 4,142	4,142	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	63,470.000	1.0200		- 64,742	64,742	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/31/2014 060006871406	B	1,570,000.000	1.0607		- 1,665,243	1,665,243	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/04/2014 060006871406	B	1,070,000.000	.4367		- 467,248	467,248	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/04/2014 060006871406	S	- 1,070,000.000	.4329		382,380	382,380	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/05/2014 060006871406	B	810,000.000	.4330		- 350,754	350,754	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/05/2014 060006871406	S	- 1,615,000.000	.4226		575,910	575,910	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/05/2014 060006871406	B	805,000.000	.4076		- 328,078	328,078	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/06/2014 060006871406	B	1,015,000.000	.3961		- 402,062	402,062	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/06/2014 060006871406	S	- 1,010,000.000	.4009		383,804	383,804	
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
08/06/2014 060006871406	S	- 210,000.000	.9500		199,500	197,849	1,651
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/06/2014 060006871406	B	160,000.000	1.0683		- 170,925	170,925	
Issue: 313385B96 - F H L B Disc Nts 8/15/14							
08/07/2014 060006871402	S	- 102,000.000	.0000		101,996	101,996	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/07/2014 060006871406	S	- 810,000.000	.4314		306,073	306,073	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/07/2014 060006871406	B	810,000.000	.4121		- 333,817	333,817	
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
08/08/2014 060006871406	B	340,000.000	1.0003		- 340,105	340,105	
Issue: 907818DZ8 - Union Pacific Corp 4.150% 1/15/45							
08/08/2014 060006871406	B	345,000.000	.9935		- 342,764	342,764	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
08/08/2014 060006871406	S	- 820,000.000	.4302		320,910	320,910	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/08/2014 060006871406	S	- 1,075,000.000	.3879		349,037	349,037	

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							
08/08/2014 060006871406	B	835,000.000	.3836		- 320,273	320,273	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/08/2014 060006871406	B	1,075,000.000	.3838		- 412,628	412,628	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/08/2014 060006871406	B	460,000.000	.3795		- 174,552	174,552	
Issue: 94973VBF3 - Wellpoint Inc 5.100% 1/15/44							
08/08/2014 060006871406	S	- 325,000.000	1.0704		347,870	329,597	18,273
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/08/2014 060006871406	S	- 460,000.000	.3763		149,417	149,417	
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
08/08/2014 060006871406	S	- 345,000.000	1.0882		375,439	344,441	30,999
Issue: 172967HV6 - Citigroup Inc 4.000% 8/05/24							
08/11/2014 060006871406	S	- 190,000.000	.9916		188,395	188,347	48
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
08/11/2014 060006871406	B	165,000.000	1.1073		- 182,701	182,701	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/11/2014 060006871406	B	55,000.000	1.0771		- 59,239	59,239	
Issue: 620076BE8 - Motorola Solutions 5.500% 9/01/44							
08/12/2014 060006871406	B	250,000.000	.9988		- 249,703	249,703	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	S	- 185,000.000	1.0686		197,697	197,077	620

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							
08/14/2014 060006871406	S	- 805,000.000	.4332		306,139	306,139	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/14/2014 060006871406	B	820,000.000	.3744		- 306,967	306,967	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
08/15/2014 060006871406	S	- 625,000.000	1.0159		634,961	623,891	11,070
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/15/2014 060006871406	B	1,245,000.000	1.0532		- 1,311,192	1,311,192	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/15/2014 060006871406	B	615,000.000	1.0042		- 617,588	617,588	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/15/2014 060006871406	S	- 1,215,000.000	1.1023		1,339,348	1,294,318	45,030
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/18/2014 060006871406	S	- 445,000.000	.4419		169,232	169,232	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/18/2014 060006871406	B	445,000.000	.4377		- 194,763	194,763	
Issue: 313385G26 - F H L B Disc Nts 9/17/14							
08/19/2014 060006871402	B	180,000.000	.0000		- 179,993	179,993	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/19/2014 060006871406	S	- 100,000.000	1.0325		103,250	105,007	- 1,757
Issue: 14170TAM3 - Carefusion Corp 3.875% 5/15/24							
08/19/2014 060006871406	S	- 245,000.000	1.0137		248,361	244,601	3,761

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 14170TAK7 - Carefusion Corp 4.875% 5/15/44							
08/19/2014 060006871406	B	120,000.000	1.0110		- 121,324	121,324	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/19/2014 060006871406	B	220,000.000	.9977		- 219,484	219,484	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
08/19/2014 060006871406	S	- 590,000.000	.4355		229,425	229,425	
Issue: 912834DV7 - U S Treas Bd Strip 5/15/39							
08/19/2014 060006871406	B	590,000.000	.4394		- 259,222	259,222	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
08/22/2014 060006871406	S	- 540,000.000	.4868		229,610	229,610	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
08/22/2014 060006871406	B	1,400,000.000	.4338		- 607,306	607,306	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/22/2014 060006871406	B	530,000.000	.3895		- 206,440	206,440	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/22/2014 060006871406	S	- 1,395,000.000	.4305		516,887	516,887	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/25/2014 060006871406	S	- 815,000.000	.4543		345,477	345,477	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/25/2014 060006871406	B	1,630,000.000	.4478		- 729,849	729,849	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/25/2014 060006871406	S	- 720,000.000	.4769		320,673	320,673	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/25/2014 060006871406	S	- 815,000.000	.4346		295,777	295,777	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/25/2014 060006871406	B	720,000.000	.3802		- 273,730	273,730	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/26/2014 060006871406	B	110,000.000	1.0438		- 114,813	114,813	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/26/2014 060006871406	S	- 330,000.000	.4125		122,046	122,046	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/26/2014 060006871406	S	- 250,000.000	.9983		249,570	250,186	- 616
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
08/26/2014 060006871406	B	270,000.000	1.0127		- 273,434	273,434	
Issue: 912834JH2 - U S Treas Bd Strip 11/15/40							
08/26/2014 060006871406	S	- 250,000.000	.4240		96,214	96,214	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/26/2014 060006871406	B	330,000.000	.3820		- 126,057	126,057	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
08/26/2014 060006871406	S	- 135,000.000	1.1014		148,682	139,167	9,515
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
08/26/2014 060006871406	B	250,000.000	.4166		- 104,143	104,143	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/27/2014 060006871406	S	- 195,000.000	1.0531		205,359	203,876	1,483

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308HA8 - Pacific Gas Electric 3.750% 8/15/42							
08/27/2014 060006871406	B	250,000.000	.9264		- 231,593	231,593	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/27/2014 060006871406	S	- 500,000.000	.4456		192,858	192,858	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/27/2014 060006871406	B	505,000.000	.3808		- 192,304	192,304	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/27/2014 060006871406	B	1,645,000.000	.3810		- 626,778	626,778	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/27/2014 060006871406	S	- 1,640,000.000	.4600		686,428	686,428	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/28/2014 060006871406	B	3,160,000.000	.4632		- 1,463,838	1,463,838	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/28/2014 060006871406	S	- 3,155,000.000	.4593		1,169,993	1,169,993	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
08/29/2014 060006871402	B	10,000.000	1.0088		- 10,088	10,088	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/29/2014 060006871406	B	1,455,000.000	1.0595		- 1,541,504	1,541,504	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/29/2014 060006871406	B	1,425,000.000	1.0574		- 1,506,826	1,506,826	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/29/2014 060006871406	S	- 810,000.000	.4609		347,890	347,890	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HV6 - Citigroup Inc 4.000% 8/05/24							
09/03/2014 060006871406	B	65,000.000	.9959		- 64,735	64,735	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	B	335,000.000	.9942		- 333,063	333,063	
Issue: 345397WK5 - Ford Motor Cred 4.375% 8/06/23							
09/03/2014 060006871406	S	- 375,000.000	1.0625		398,419	371,498	26,921
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
09/03/2014 060006871406	S	- 60,000.000	1.1137		66,821	65,621	1,201
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
09/03/2014 060006871406	S	- 1,150,000.000	.5045		512,509	512,509	
Issue: 912796EG0 - U S Treasury Bill 12/04/14							
09/03/2014 060006871415	B	2,345,000.000	.9999		- 2,344,881	2,344,881	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/04/2014 060006871406	S	- 105,000.000	1.0325		108,413	110,280	- 1,868
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
09/04/2014 060006871406	B	145,000.000	1.1644		- 168,841	168,841	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	S	- 70,000.000	1.0289		72,023	72,896	- 872
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	S	- 130,000.000	1.0275		133,570	135,378	- 1,808
Issue: 260543CL5 - Dow Chemical Co 4.625% 10/01/44							
09/09/2014 060006871406	B	160,000.000	.9834		- 157,341	157,341	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
09/09/2014 060006871406	B	100,000.000	1.1478		- 114,777	114,777	
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
09/10/2014 060006871406	S	- 155,000.000	1.0004		155,067	154,788	278
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
09/10/2014 060006871406	B	155,000.000	1.0004		- 155,064	155,064	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/11/2014 060006871406	B	115,000.000	1.0194		- 117,228	117,228	
Issue: 96950FAP9 - Williams Partners 4.900% 1/15/45							
09/11/2014 060006871406	S	- 145,000.000	.9841		142,689	143,853	- 1,164
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/11/2014 060006871406	S	- 405,000.000	.4033		153,902	153,902	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/11/2014 060006871406	B	405,000.000	.4240		- 171,736	171,736	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/12/2014 060006871406	B	405,000.000	.4115		- 166,666	166,666	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/12/2014 060006871406	S	- 415,000.000	.3606		139,862	139,862	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/15/2014 060006871406	B	65,000.000	1.0080		- 65,518	65,518	
Issue: 84265VAE5 - Southern Copper 6.750% 4/16/40							
09/15/2014 060006871406	B	115,000.000	1.1002		- 126,523	126,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 84265VAG0 - Southern Copper Corp 5.250% 11/08/42							
09/15/2014 060006871406	S	- 120,000.000	.9372		112,464	107,690	4,774
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
09/15/2014 060006871406	S	- 75,000.000	1.2322		92,416	87,236	5,180
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
09/15/2014 060006871406	B	610,000.000	.3933		- 239,913	239,913	
Issue: 912834KV9 - U S Treas Bd Strip 11/15/41							
09/15/2014 060006871406	S	- 610,000.000	.3897		237,717	244,720	- 7,003
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/16/2014 060006871406	S	- 1,250,000.000	.3754		418,871	418,871	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
09/16/2014 060006871406	B	1,255,000.000	.3611		- 453,130	453,130	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/18/2014 060006871406	B	390,000.000	.4206		- 164,018	164,018	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
09/18/2014 060006871406	S	- 400,000.000	.3628		130,924	130,924	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/19/2014 060006871406	B	200,000.000	1.0100		- 202,000	202,000	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/19/2014 060006871406	B	505,000.000	.3753		- 189,516	189,516	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/19/2014 060006871406	S	- 505,000.000	.3724		165,835	165,835	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
09/19/2014 060006871406	S	- 230,000.000	1.1064		254,467	232,106	22,361
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/22/2014 060006871406	B	190,000.000	1.0184		- 193,503	193,503	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/22/2014 060006871406	S	- 190,000.000	1.0100		191,900	191,277	623
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/22/2014 060006871406	B	1,280,000.000	.4346		- 556,288	556,288	
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
09/22/2014 060006871406	B	195,000.000	1.2835		- 250,283	250,283	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/22/2014 060006871406	S	- 1,300,000.000	.3691		438,879	438,879	
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
09/22/2014 060006871406	S	- 225,000.000	1.0355		232,994	217,336	15,658
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	S	- 60,000.000	1.0234		61,406	61,463	- 56
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
09/24/2014 060006871406	B	55,000.000	1.4861		- 81,738	81,738	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
09/26/2014 060006871402	S	- 88,600.000	1.0305		91,300	87,911	3,388
Issue: 912828D23 - U S Treasury Nt 1.625% 4/30/19							
09/26/2014 060006871402	S	- 87,000.000	.9958		86,633	86,657	- 24

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 90131HAF2 - 21ST Century Fox 4.750% 9/15/44							
09/26/2014 060006871406	S	- 155,000.000	.9963		154,431	154,878	- 446
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
09/26/2014 060006871406	B	150,000.000	1.0847		- 162,699	162,699	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/29/2014 060006871406	S	- 155,000.000	1.0409		161,345	159,150	2,195
Issue: 91324PCA8 - Unitedhealth Grp Inc 3.950% 10/15/42							
09/29/2014 060006871406	B	200,000.000	.9377		- 187,542	187,542	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	570,000.000	1.0327		- 588,659	588,659	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	S	- 130,000.000	1.0307		133,996	133,668	329
Issue: 59156RBL1 - Metlife Inc 4.721% 12/15/44							
10/01/2014 060006871406	B	155,000.000	1.0094		- 156,454	156,454	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
10/02/2014 060006871406	S	- 115,000.000	.9550		109,825	111,861	- 2,036
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
10/02/2014 060006871406	B	115,000.000	1.2375		- 142,313	142,313	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
10/10/2014 060006871406	S	- 240,000.000	1.0275		246,600	240,359	6,241
Issue: 172967HV6 - Citigroup Inc 4.000% 8/05/24							
10/14/2014 060006871406	S	- 65,000.000	1.0069		65,449	64,735	714

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/14/2014 060006871406	B	60,000.000	1.0159		- 60,956	60,956	
Issue: 912796EP0 - U S Treasury Bill 1/15/15							
10/15/2014 060006871406	B	1,650,000.000	.0000		- 1,649,958	1,649,958	
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
10/16/2014 060006871402	B	2,000.000	1.0297		- 2,059	2,059	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/16/2014 060006871406	S	- 25,000.000	1.0884		27,211	26,069	1,142
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
10/16/2014 060006871406	B	35,000.000	1.2288		- 43,007	43,007	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
10/17/2014 060006871402	S	- 25,900.000	1.0276		26,614	25,493	1,121
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/22/2014 060006871406	B	75,000.000	1.0728		- 80,461	80,461	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/22/2014 060006871406	S	- 615,000.000	.3954		218,966	218,966	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/22/2014 060006871406	S	- 105,000.000	1.1325		118,916	120,297	- 1,381
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/22/2014 060006871406	B	615,000.000	.4116		- 253,159	253,159	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	B	75,000.000	1.0645		- 79,840	79,840	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	S	- 45,000.000	1.0628		47,827	47,267	560
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/23/2014 060006871406	S	- 870,000.000	.3883		309,757	309,757	
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
10/23/2014 060006871406	B	65,000.000	.9203		- 59,819	59,819	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/23/2014 060006871406	S	- 110,000.000	1.1298		124,281	126,025	- 1,744
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
10/23/2014 060006871406	B	870,000.000	.3911		- 340,231	340,231	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/24/2014 060006871406	B	45,000.000	1.0661		- 47,974	47,974	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/24/2014 060006871406	S	- 70,000.000	1.1281		78,965	80,198	- 1,233
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	B	50,000.000	1.0600		- 53,000	53,000	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	S	- 150,000.000	1.0623		159,352	157,728	1,624
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/28/2014 060006871406	S	- 75,000.000	1.1348		85,111	85,926	- 815
Issue: 717081DE0 - Pfizer Inc 4.300% 6/15/43							
10/28/2014 060006871406	B	180,000.000	1.0160		- 182,884	182,884	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828F39 - U S Treasury Nt 1.750% 9/30/19							
10/29/2014 060006871402	B	212,800.000	1.0075		- 214,404	214,404	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/30/2014 060006871406	B	60,000.000	1.0645		- 63,872	63,872	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/30/2014 060006871406	S	- 90,000.000	1.1298		101,681	103,111	- 1,430
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/31/2014 060006871406	B	105,000.000	1.0575		- 111,038	111,038	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/31/2014 060006871406	S	- 1,260,000.000	.3915		448,614	448,614	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
10/31/2014 060006871406	B	695,000.000	1.0127		- 703,850	703,850	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
10/31/2014 060006871406	B	705,000.000	1.0132		- 714,308	714,308	
Issue: 68233JAT1 - Oncor Elec Delivery 4.550% 12/01/41							
10/31/2014 060006871406	S	- 125,000.000	1.0848		135,603	124,466	11,136
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/04/2014 060006871406	S	- 380,000.000	.4640		153,808	153,808	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
11/04/2014 060006871406	B	375,000.000	.4456		- 167,093	167,093	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/10/2014 060006871406	B	410,000.000	.4141		- 169,773	169,773	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/10/2014 060006871406	S	- 410,000.000	.4099		137,390	137,390	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/12/2014 060006871406	B	120,000.000	1.0522		- 126,263	126,263	
Issue: 30219GAG3 - Express Scripts Hldg 6.125% 11/15/41							
11/12/2014 060006871406	S	- 135,000.000	1.2212		164,867	154,899	9,968
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/13/2014 060006871406	S	- 920,000.000	.4553		334,857	334,857	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/13/2014 060006871406	B	915,000.000	.4455		- 407,651	407,651	
Issue: 91324PBW1 - Unitedhealth Group 4.375% 3/15/42							
11/14/2014 060006871406	B	135,000.000	1.0075		- 136,015	136,015	
Issue: 91324PCA8 - Unitedhealth Grp Inc 3.950% 10/15/42							
11/14/2014 060006871406	S	- 135,000.000	.9439		127,422	126,591	832
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
11/17/2014 060006871406	S	- 440,000.000	1.0038		441,650	442,563	- 913
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/17/2014 060006871406	B	435,000.000	.9927		- 431,817	431,817	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/18/2014 060006871406	S	- 1,445,000.000	.3910		539,713	539,713	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/18/2014 060006871406	B	1,445,000.000	.4530		- 654,599	654,599	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/18/2014 060006871406	S	- 1,460,000.000	.4080		482,807	482,807	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
11/18/2014 060006871406	B	1,445,000.000	.3943		- 569,706	569,706	
Issue: 718286BG1 - Philippines Rep 6.375% 10/23/34							
11/19/2014 060006871406	S	- 215,000.000	1.3190		283,585	264,386	19,199
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/20/2014 060006871406	B	620,000.000	.4607		- 285,603	285,603	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/20/2014 060006871406	S	- 620,000.000	.4579		228,313	228,313	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
11/24/2014 060006871406	B	85,000.000	.9985		- 84,873	84,873	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	B	140,000.000	1.0178		- 142,494	142,494	
Issue: 30219GAG3 - Express Scripts Hldg 6.125% 11/15/41							
11/24/2014 060006871406	S	- 155,000.000	1.2319		190,946	177,847	13,099
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/25/2014 060006871406	B	90,000.000	1.0236		- 92,123	92,123	
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
11/25/2014 060006871406	S	- 110,000.000	1.0074		110,814	109,541	1,273
Issue: 71654QBR2 - Petroleos Mexicanos 6.375% 1/23/45							
12/01/2014 060006871406	S	- 30,000.000	1.1450		34,350	30,921	3,429

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/01/2014 060006871406	B	410,000.000	.4722		- 193,590	193,590	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/01/2014 060006871406	S	- 410,000.000	.4647		170,216	170,216	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
12/01/2014 060006871406	S	- 120,000.000	1.1750		141,000	133,260	7,740
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
12/01/2014 060006871406	B	30,000.000	1.1575		- 34,725	34,725	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
12/01/2014 060006871406	B	130,000.000	1.1555		- 150,215	150,215	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	B	515,000.000	1.0231		- 526,909	526,909	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
12/02/2014 060006871406	S	- 70,000.000	1.3885		97,195	95,541	1,654
Issue: 195325BR5 - Republic Of Colombia 5.625% 2/26/44							
12/02/2014 060006871406	S	- 80,000.000	1.1300		90,400	88,318	2,082
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/03/2014 060006871406	B	1,135,000.000	.4657		- 528,558	528,558	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/03/2014 060006871406	S	- 1,130,000.000	.4641		416,119	416,119	
Issue: 912803EJ8 - U S Treas Bd Strip 8/15/44							
12/04/2014 060006871406	B	415,000.000	.4041		- 167,702	167,702	

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							
12/04/2014 060006871406	S	- 415,000.000	.4237		137,236	137,236	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/05/2014 060006871406	B	630,000.000	.4019		- 253,203	253,203	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/05/2014 060006871406	S	- 630,000.000	.4126		212,474	212,474	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/09/2014 060006871406	B	415,000.000	.4830		- 200,453	200,453	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
12/09/2014 060006871406	S	- 890,000.000	.5225		396,388	396,388	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/09/2014 060006871406	B	890,000.000	.5183		- 461,278	461,278	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/09/2014 060006871406	S	- 420,000.000	.4997		175,792	175,792	
Issue: 912796EY1 - U S Treasury Bill 3/12/15							
12/10/2014 060006871406	B	1,015,000.000	.9999		- 1,014,929	1,014,929	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/10/2014 060006871406	B	445,000.000	.4953		- 220,386	220,386	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/10/2014 060006871406	B	430,000.000	.4864		- 209,165	209,165	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/10/2014 060006871406	S	- 435,000.000	.5033		182,071	182,071	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/10/2014 060006871406	S	- 445,000.000	.5033		186,256	186,256	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/12/2014 060006871406	S	- 170,000.000	1.0694		181,794	176,392	5,402
Issue: 718546AL8 - Phillips 66 4.875% 11/15/44							
12/12/2014 060006871406	B	225,000.000	1.0054		- 226,220	226,220	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/17/2014 060006871406	B	680,000.000	.4375		- 297,507	297,507	
Issue: 912803EJ8 - U S Treas Bd Strip 8/15/44							
12/17/2014 060006871406	S	- 1,350,000.000	.4351		542,047	542,047	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
12/17/2014 060006871406	B	675,000.000	.4322		- 291,755	291,755	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/18/2014 060006871406	S	- 415,000.000	.5002		182,201	182,201	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/18/2014 060006871406	B	410,000.000	.4838		- 198,354	198,354	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/19/2014 060006871406	B	1,230,000.000	.4990		- 613,758	613,758	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/19/2014 060006871406	S	- 1,220,000.000	.4923		465,635	465,635	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/22/2014 060006871406	B	195,000.000	.4336		- 84,560	84,560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/22/2014	S	- 195,000.000	.4624		82,030	82,030	
060006871406							
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/23/2014	B	1,105,000.000	.4887		- 539,958	539,958	
060006871406							
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/23/2014	S	- 1,105,000.000	.4839		485,389	485,389	
060006871406							
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/30/2014	S	- 1,375,000.000	.5080		606,268	606,268	
060006871406							
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/30/2014	B	1,375,000.000	.5034		- 692,216	692,216	
060006871406							
Issue: 912828H29 - U S Treasury Nt 0.625% 12/31/16							
12/31/2014	B	153,500.000	.9991		- 153,356	153,356	
060006871402							
Total For Deutsche Bank Securities, Inc.				**691**	**178,527,444**	**178,167,106**	**360,341**
Broker: Goldman, Sachs & Co.							
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/02/2014	S	- 1,405,000.000	.3024		424,928	456,643	- 31,715
060006871406							
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/02/2014	B	1,420,000.000	.2892		- 410,593	410,593	
060006871406							
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/03/2014	S	- 235,000.000	.9448		222,020	223,984	- 1,964
060006871406							

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							
01/06/2014 060006871406	B	995,000.000	.3275		- 325,833	325,833	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/06/2014 060006871406	S	- 770,000.000	.3076		236,860	271,536	- 34,676
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/06/2014 060006871406	S	- 1,015,000.000	.3107		315,340	357,934	- 42,594
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/06/2014 060006871406	B	780,000.000	.2904		- 226,504	226,504	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/06/2014 060006871406	B	440,000.000	.2926		- 128,748	128,748	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/06/2014 060006871406	S	- 420,000.000	.3663		153,846	177,086	- 23,240
Issue: 344419AB2 - Fomento Economico 4.375% 5/10/43							
01/07/2014 060006871406	B	260,000.000	.8464		- 220,061	220,061	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/07/2014 060006871406	S	- 200,000.000	.9525		190,500	190,640	- 140
Issue: 744573106 - Public Svc Enterprise Group Inc							
01/09/2014 060006871409	B	2,000.000	31.7298	80	- 63,540	63,540	
Issue: 594918104 - Microsoft Corp							
01/09/2014 060006871409	B	2,500.000	35.5444	100	- 88,961	88,961	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/10/2014 060006871406	S	- 1,730,000.000	.3136		542,580	562,272	- 19,693

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/10/2014 060006871406	S	- 560,000.000	.3097		173,415	178,579	- 5,163
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/10/2014 060006871406	B	565,000.000	.3025		- 170,929	170,929	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/10/2014 060006871406	B	1,750,000.000	.2999		- 524,755	524,755	
Issue: 88732J207 - Time Warner Cable Inc							
01/14/2014 060006871405	S	- 1,410.000	136.1227	60	191,873	114,578	77,295
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/14/2014 060006871406	S	- 1,440,000.000	.3195		460,008	507,808	- 47,800
Issue: 698299AD6 - Panama 8.875% 9/30/27							
01/14/2014 060006871406	B	55,000.000	1.3490		- 74,195	74,195	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/14/2014 060006871406	B	1,460,000.000	.3015		- 440,117	440,117	
Issue: 88732J207 - Time Warner Cable Inc							
01/15/2014 060006871405	S	- 1,010.000	135.5411	43	136,854	82,074	54,780
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/16/2014 060006871406	S	- 775,000.000	.3344		259,183	296,936	- 37,753
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/16/2014 060006871406	B	500,000.000	.3726		- 186,300	186,300	
Issue: 59023VAA8 - Merrill Lynch 7.750% 5/14/38							
01/16/2014 060006871406	S	- 115,000.000	1.3004		149,545	133,127	16,418

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							
01/16/2014 060006871406	B	795,000.000	.3040		- 241,672	241,672	
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
01/16/2014 060006871406	B	120,000.000	1.0023		- 120,278	120,278	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/16/2014 060006871406	S	- 500,000.000	.3794		189,710	208,519	- 18,809
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
01/17/2014 060006871406	S	- 180,000.000	.9391		169,029	186,678	- 17,649
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/17/2014 060006871406	B	115,000.000	.9727		- 111,855	111,855	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
01/17/2014 060006871406	B	170,000.000	1.0225		- 173,825	173,825	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/21/2014 060006871406	S	- 770,000.000	.3704		270,637	270,637	
Issue: 237194AH8 - Darden Restaurants 6.800% 10/15/37							
01/21/2014 060006871406	S	- 100,000.000	1.0677		106,769	120,102	- 13,333
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/21/2014 060006871406	B	75,000.000	.9781		- 73,359	73,359	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/21/2014 060006871406	B	805,000.000	.3065		- 246,708	246,708	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
01/23/2014 060006871406	S	- 120,000.000	.9353		112,238	124,302	- 12,064

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							
01/23/2014 060006871406	B	70,000.000	.9845		- 68,917	68,917	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
01/27/2014 060006871406	S	- 65,000.000	.9644		62,689	67,412	- 4,723
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/27/2014 060006871406	S	- 700,000.000	.3484		243,859	268,201	- 24,342
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/27/2014 060006871406	B	40,000.000	.9898		- 39,594	39,594	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/27/2014 060006871406	B	715,000.000	.3178		- 227,198	227,198	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
01/27/2014 060006871406	S	- 195,000.000	1.1300		220,350	241,089	- 20,739
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/28/2014 060006871406	S	- 775,000.000	.3198		230,979	230,979	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/28/2014 060006871406	B	775,000.000	.3162		- 245,086	245,086	
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
01/28/2014 060006871406	S	- 210,000.000	1.1150		234,150	292,298	- 58,148
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/31/2014 060006871406	S	- 2,045,000.000	.3342		665,105	665,105	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/31/2014 060006871406	B	1,645,000.000	.9997		- 1,644,550	1,644,550	

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							
01/31/2014 060006871406	B	1,555,000.000	1.0005		- 1,555,790	1,555,790	
Issue: 44919P508 - Iac Interactivecorp							
02/03/2014 060006871405	S	- 2,250.000	66.8012	93	150,210	100,820	49,390
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
02/03/2014 060006871406	S	- 970,000.000	.3566		345,931	371,649	- 25,718
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
02/03/2014 060006871406	S	- 350,000.000	1.2054		421,880	362,753	59,126
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
02/03/2014 060006871406	B	395,000.000	1.1243		- 444,083	444,083	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/03/2014 060006871406	B	990,000.000	.3261		- 322,809	322,809	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/05/2014 060006871406	S	- 385,000.000	.4219		159,895	159,895	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
02/05/2014 060006871406	B	390,000.000	.3545		- 138,259	138,259	
Issue: 880770102 - Teradyne Inc							
02/05/2014 060006871408	B	24,240.000	18.7208	727	- 454,519	454,519	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/06/2014 060006871406	B	610,000.000	.3842		- 234,350	234,350	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/06/2014 060006871406	S	- 740,000.000	.3984		248,306	248,306	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
02/06/2014 060006871406	B	740,000.000	.4243		- 313,997	313,997	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/06/2014 060006871406	B	155,000.000	.4052		- 62,809	62,809	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/06/2014 060006871406	S	- 765,000.000	.3882		296,942	319,033	- 22,091
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
02/11/2014 060006871406	B	350,000.000	1.1949		- 418,226	418,226	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/11/2014 060006871406	S	- 315,000.000	.9880		311,210	314,316	- 3,106
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
02/14/2014 060006871406	S	- 285,000.000	1.0790		307,515	303,499	4,016
Issue: 966244105 - Whitewave Foods Co A							
02/18/2014 060006871417	S	- 20,300.000	26.7097	618	541,588	361,267	180,321
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/20/2014 060006871406	S	- 360,000.000	1.0055		361,969	363,808	- 1,839
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
02/20/2014 060006871406	B	405,000.000	.9934		- 402,319	402,319	
Issue: 83001A102 - Six Flags Entertainment							
02/21/2014 060006871405	B	135.000	39.9450	1	- 5,394	5,394	
Issue: 74733V100 - Qep Resources Inc							
02/25/2014 060006871405	B	480.000	31.9888	8	- 15,363	15,363	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/26/2014 060006871406	S	- 690,000.000	1.0075		695,175	691,156	4,019
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
02/26/2014 060006871406	B	740,000.000	.9970		- 737,765	737,765	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
02/28/2014 060006871406	B	540,000.000	.3254		- 175,732	175,732	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/28/2014 060006871406	B	70,000.000	1.0296		- 72,070	72,070	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/28/2014 060006871406	S	- 540,000.000	.3222		161,486	161,486	
Issue: 98956P102 - Zimmer Holdings Inc							
03/03/2014 060006871405	B	30.000	94.3017	1	- 2,830	2,830	
Issue: 83001A102 - Six Flags Entertainment							
03/03/2014 060006871405	B	550.000	40.5194	9	- 22,295	22,295	
Issue: 88732J207 - Time Warner Cable Inc							
03/03/2014 060006871405	S	- 1,705.000	138.8698	33	236,740	138,550	98,190
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/03/2014 060006871406	B	585,000.000	.3524		- 206,166	206,166	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/03/2014 060006871406	B	490,000.000	.3484		- 170,731	170,731	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/03/2014 060006871406	S	- 575,000.000	.3779		217,275	225,834	- 8,559

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							
03/03/2014 060006871406	S	- 495,000.000	.3366		158,174	158,174	
Issue: 88732J207 - Time Warner Cable Inc							
03/04/2014 060006871405	S	- 1,070.000	140.1241	21	149,912	86,949	62,963
Issue: 88732J207 - Time Warner Cable Inc							
03/05/2014 060006871405	S	- 1,065.000	141.1204	19	150,275	86,543	63,732
Issue: 83001A102 - Six Flags Entertainment							
03/06/2014 060006871405	B	415.000	42.0289	8	- 17,450	17,450	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/06/2014 060006871406	B	630,000.000	1.0009		- 630,566	630,566	
Issue: 83001A102 - Six Flags Entertainment							
03/07/2014 060006871405	B	190.000	42.0092	3	- 7,985	7,985	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/07/2014 060006871406	B	1,540,000.000	.3342		- 514,591	514,591	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/07/2014 060006871406	B	805,000.000	.3715		- 299,017	299,017	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/07/2014 060006871406	S	- 1,555,000.000	.3225		496,891	496,891	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/07/2014 060006871406	S	- 810,000.000	.3564		281,530	281,530	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/10/2014 060006871406	S	- 120,000.000	.9410		112,920	116,427	- 3,507

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	B	380,000.000	1.0066		- 382,494	382,494	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/11/2014 060006871406	S	- 140,000.000	.9385		131,390	135,831	- 4,441
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
03/13/2014 060006871406	S	- 985,000.000	.3506		340,071	340,071	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/13/2014 060006871406	B	995,000.000	.3377		- 335,972	335,972	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
03/13/2014 060006871406	B	100,000.000	1.2036		- 120,358	120,358	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/13/2014 060006871406	S	- 80,000.000	1.0278		82,225	81,136	1,089
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/18/2014 060006871406	B	120,000.000	.9325		- 111,900	111,900	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/18/2014 060006871406	B	110,000.000	.9365		- 103,015	103,015	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
03/18/2014 060006871406	S	- 120,000.000	.9950		119,400	113,813	5,587
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/21/2014 060006871406	S	- 800,000.000	.3468		277,456	281,412	- 3,956
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
03/21/2014 060006871406	B	2,175,000.000	.3554		- 772,995	772,995	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/21/2014 060006871406	B	2,470,000.000	.3471		- 857,411	857,411	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/21/2014 060006871406	B	2,940,000.000	.3891		- 1,143,954	1,143,954	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/21/2014 060006871406	B	3,125,000.000	.3857		- 1,205,375	1,205,375	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/21/2014 060006871406	B	3,380,000.000	.3815		- 1,289,504	1,289,504	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/21/2014 060006871406	B	2,845,000.000	.3353		- 953,872	953,872	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/21/2014 060006871406	B	2,455,000.000	.3731		- 915,911	915,911	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/21/2014 060006871406	B	9,295,000.000	1.0264		- 9,540,083	9,540,083	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
03/21/2014 060006871406	B	4,340,000.000	.3250		- 1,410,543	1,410,543	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/21/2014 060006871406	B	2,105,000.000	1.0000		- 2,105,082	2,105,082	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/21/2014 060006871406	B	815,000.000	.3174		- 258,705	258,705	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/21/2014 060006871406	B	2,570,000.000	.4004		- 1,029,079	1,029,079	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
03/24/2014 060006871406	B	155,000.000	1.3346		- 206,869	206,869	
Issue: 61945CAE3 - Mosaic Co 5.625% 11/15/43							
03/24/2014 060006871406	B	155,000.000	1.0721		- 166,182	166,182	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 120,000.000	1.0344		124,125	122,813	1,312
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 135,000.000	1.0341		139,598	138,164	1,434
Issue: 026874AZ0 - American Intl Group 6.250% 5/01/36							
03/25/2014 060006871406	B	200,000.000	1.2321		- 246,416	246,416	
Issue: 084664BU4 - Berkshire Hathaway 4.400% 5/15/42							
03/25/2014 060006871406	S	- 165,000.000	.9717		160,322	171,287	- 10,965
Issue: 020002BA8 - Allstate Corp 4.500% 6/15/43							
03/25/2014 060006871406	B	165,000.000	1.0064		- 166,063	166,063	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 175,000.000	1.0284		179,977	179,102	875
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/26/2014 060006871406	S	- 395,000.000	1.0053		397,098	395,061	2,037
Issue: 86562MAA8 - Sumitomo Mitsui 4.436% 4/02/24							
03/26/2014 060006871406	B	430,000.000	1.0000		- 430,000	430,000	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
03/27/2014 060006871405	B	180.000	52.3089	1	- 9,417	9,417	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 115,000.000	1.0406		119,672	117,864	1,808
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	B	340,000.000	1.0072		- 342,444	342,444	
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
03/27/2014 060006871406	S	- 365,000.000	.9962		363,598	364,063	- 465
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
03/27/2014 060006871406	B	130,000.000	1.0182		- 132,367	132,367	
Issue: 125509109 - Cigna Corp							
03/28/2014 060006871405	S	- 730.000	79.3505	14	57,912	35,412	22,500
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
03/28/2014 060006871405	B	500.000	52.9100	9	- 26,464	26,464	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
03/31/2014 060006871405	B	15.000	53.3483		- 800	800	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/31/2014 060006871406	S	- 1,760,000.000	.3415		564,546	564,546	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/01/2014 060006871405	B	10.000	53.8750		- 539	539	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/01/2014 060006871406	S	- 920,000.000	.3531		323,624	323,624	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
04/01/2014 060006871406	S	- 250,000.000	.9943		248,580	241,222	7,358

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
04/01/2014 060006871406	B	255,000.000	.9629		- 245,527	245,527	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/01/2014 060006871406	S	- 1,565,000.000	.3825		538,561	538,561	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/01/2014 060006871406	B	1,570,000.000	.3777		- 592,926	592,926	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/01/2014 060006871406	B	935,000.000	.3301		- 308,653	308,653	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/02/2014 060006871405	B	260.000	54.1198	4	- 14,076	14,076	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
04/02/2014 060006871406	S	- 1,600,000.000	.4280		507,468	507,468	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/02/2014 060006871406	S	- 1,940,000.000	1.0200		1,978,724	1,996,781	- 18,057
Issue: H84989104 - Te Connectivity Ltd							
04/02/2014 060006871409	S	- 800.000	61.7577	33	49,373	22,711	26,662
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/03/2014 060006871405	B	270.000	54.1761	5	- 14,632	14,632	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/03/2014 060006871406	S	- 1,365,000.000	.3550		484,561	515,860	- 31,298
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/03/2014 060006871406	S	- 95,000.000	1.0239		97,275	97,739	- 464

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/03/2014 060006871406	B	1,395,000.000	.3213		- 448,186	448,186	
Issue: 91412GVC6 - Univ Of Ca 4.765% 5/15/44							
04/03/2014 060006871406	B	165,000.000	1.0000		- 165,000	165,000	
Issue: H84989104 - Te Connectivity Ltd							
04/03/2014 060006871409	S	- 1,600.000	61.5088	66	98,348	45,422	52,926
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/04/2014 060006871405	B	430.000	53.3717	7	- 22,957	22,957	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/04/2014 060006871406	S	- 860,000.000	.3451		296,786	302,154	- 5,368
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/04/2014 060006871406	B	870,000.000	.3302		- 287,309	287,309	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/07/2014 060006871405	B	160.000	52.5121	3	- 8,405	8,405	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/07/2014 060006871405	B	600.000	52.5553	10	- 31,543	31,543	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
04/07/2014 060006871406	B	310,000.000	.3999		- 123,954	123,954	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/07/2014 060006871406	S	- 305,000.000	.4062		123,903	126,083	- 2,180
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/08/2014 060006871406	S	- 1,335,000.000	.3562		469,607	469,607	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/08/2014 060006871406	B	1,360,000.000	.3263		- 443,741	443,741	
Issue: 224399105 - Crane Co							
04/09/2014 060006871405	B	410.000	70.5143	8	- 28,918	28,918	
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
04/09/2014 060006871406	B	170,000.000	1.0521		- 178,860	178,860	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/09/2014 060006871406	S	- 110,000.000	1.0336		113,695	113,378	317
Issue: 68389X105 - Oracle Corporation							
04/10/2014 060006871405	B	5,815.000	39.8045	108	- 231,571	231,571	
Issue: G9319H102 - Validus Holdings Ltd							
04/10/2014 060006871405	S	- 750.000	37.2453	15	27,919	21,915	6,004
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/10/2014 060006871406	S	- 860,000.000	.3942		323,860	323,860	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
04/10/2014 060006871406	B	90,000.000	1.0895		- 98,055	98,055	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/10/2014 060006871406	B	890,000.000	.3295		- 293,264	293,264	
Issue: 268648102 - Emc Corporation							
04/11/2014 060006871405	B	9,560.000	26.7115	177	- 255,539	255,539	
Issue: 30219G108 - Express Scripts Hldgs C							
04/11/2014 060006871405	B	2,940.000	72.1363	54	- 212,135	212,135	

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							
04/11/2014 060006871406	S	- 855,000.000	.3458		274,254	274,254	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/11/2014 060006871406	B	860,000.000	.3383		- 290,929	290,929	
Issue: 29476L107 - Equity Residential							
04/14/2014 060006871405	S	- 970.000	58.0237	18	56,265	56,912	- 646
Issue: 50540R409 - Laboratory Corp Of America Holdings							
04/14/2014 060006871405	B	785.000	100.4595	15	- 78,875	78,875	
Issue: 755111507 - Raytheon Company							
04/14/2014 060006871405	B	1,020.000	97.2390	19	- 99,203	99,203	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/14/2014 060006871406	S	- 855,000.000	.3484		274,254	274,254	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/14/2014 060006871406	B	860,000.000	.3409		- 293,191	293,191	
Issue: 912796DE6 - U S Treasury Bill 7/03/14							
04/14/2014 060006871415	S	- 1,000,000.000	.9999		999,940	999,952	- 12
Issue: 44919P508 - Iac Interactivecorp							
04/15/2014 060006871405	S	- 1,375.000	66.5674	27	91,503	61,612	29,890
Issue: 89417EAH2 - Travelers Cos 5.350% 11/01/40							
04/15/2014 060006871406	S	- 105,000.000	1.1515		120,902	120,925	- 23
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	B	95,000.000	1.0542		- 100,151	100,151	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	S	- 300,000.000	1.0567		317,016	311,669	5,347
Issue: 931142DQ3 - Wal Mart Stores Inc 4.300% 4/22/44							
04/15/2014 060006871406	B	345,000.000	.9935		- 342,754	342,754	
Issue: 29476L107 - Equity Residential							
04/16/2014 060006871405	S	- 2,985.000	58.2650	59	173,862	175,135	- 1,273
Issue: 74733V100 - Qep Resources Inc							
04/17/2014 060006871405	B	2,270.000	32.2679	42	- 73,290	73,290	
Issue: 364730101 - Gannett Inc							
04/21/2014 060006871405	S	- 460.000	26.8369	9	12,336	7,037	5,299
Issue: 29476L107 - Equity Residential							
04/21/2014 060006871405	S	- 2,315.000	57.9819	46	134,182	135,825	- 1,643
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/21/2014 060006871406	S	- 855,000.000	.3639		300,760	300,760	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
04/21/2014 060006871406	S	- 645,000.000	.3749		222,686	222,686	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/21/2014 060006871406	S	- 855,000.000	.3702		316,512	323,121	- 6,608
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/21/2014 060006871406	B	420,000.000	.3977		- 167,034	167,034	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/21/2014 060006871406	B	805,000.000	.3976		- 320,068	320,068	

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							
04/21/2014 060006871406	S	- 1,345,000.000	.3583		472,555	472,555	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/21/2014 060006871406	B	1,350,000.000	.3540		- 477,887	477,887	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/21/2014 060006871406	B	640,000.000	.3953		- 252,986	252,986	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/21/2014 060006871406	S	- 810,000.000	.3887		314,847	316,997	- 2,150
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/21/2014 060006871406	B	865,000.000	.3494		- 302,231	302,231	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/21/2014 060006871406	B	435,000.000	.3395		- 147,674	147,674	
Issue: 29476L107 - Equity Residential							
04/22/2014 060006871405	S	- 275.000	57.8335	5	15,899	16,135	- 236
Issue: 565849106 - Marathon Oil Corporation							
04/22/2014 060006871405	S	- 1,220.000	36.4423	24	44,436	40,351	4,085
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/22/2014 060006871406	S	- 95,000.000	1.0467		99,435	98,857	577
Issue: 743315AP8 - Progressive Corp 4.350% 4/25/44							
04/22/2014 060006871406	B	110,000.000	.9968		- 109,652	109,652	
Issue: 364730101 - Gannett Inc							
04/23/2014 060006871405	S	- 2,030.000	27.0414	39	54,855	31,056	23,800

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							
04/23/2014 060006871405	B	1,005.000	161.7068	19	- 162,534	162,534	
Issue: 565849106 - Marathon Oil Corporation							
04/23/2014 060006871405	S	- 7,375.000	36.5116	142	269,131	243,923	25,207
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/23/2014 060006871406	S	- 865,000.000	.3495		270,644	270,644	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/23/2014 060006871406	B	870,000.000	.3454		- 300,507	300,507	
Issue: 037833100 - Apple Inc							
04/24/2014 060006871405	B	2,535.000	568.3908	47	- 1,440,918	1,440,918	
Issue: 037604105 - Apollo Education Group Inc							
04/24/2014 060006871405	B	445.000	28.0405	8	- 12,486	12,486	
Issue: 565849106 - Marathon Oil Corporation							
04/24/2014 060006871405	S	- 8,240.000	36.4318	159	300,039	272,533	27,506
Issue: 460146103 - International Paper Co							
04/25/2014 060006871405	B	295.000	45.6538	5	- 13,473	13,473	
Issue: 125509109 - Cigna Corp							
04/25/2014 060006871405	S	- 285.000	78.9980	6	22,509	13,825	8,683
Issue: 268648102 - Emc Corporation							
04/25/2014 060006871405	B	1,645.000	25.5111	30	- 41,996	41,996	
Issue: 30219G108 - Express Scripts Hldgs C							
04/25/2014 060006871405	B	310.000	71.0660	6	- 22,036	22,036	

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							
04/25/2014 060006871405	B	420.000	55.5439	8	- 23,336	23,336	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/25/2014 060006871406	B	1,670,000.000	.4131		- 689,860	689,860	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/25/2014 060006871406	S	- 1,675,000.000	.4094		598,586	598,586	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/25/2014 060006871406	S	- 45,000.000	1.0584		47,630	46,905	724
Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35							
04/25/2014 060006871406	B	75,000.000	.9812		- 73,589	73,589	
Issue: 460146103 - International Paper Co							
04/28/2014 060006871405	B	4,190.000	46.1879	78	- 193,605	193,605	
Issue: 224399105 - Crane Co							
04/28/2014 060006871405	B	250.000	70.1039	5	- 17,531	17,531	
Issue: 14040H105 - Capital One Financial Corp							
04/28/2014 060006871405	B	3,035.000	73.2348	56	- 222,324	222,324	
Issue: 91913Y100 - Valero Energy Corp							
04/28/2014 060006871405	B	3,825.000	57.6924	71	- 220,744	220,744	
Issue: 037833AR1 - Apple Inc 2.850% 5/06/21							
04/29/2014 060006871402	B	25,000.000	.9975		- 24,939	24,939	
Issue: 060505104 - Bank Of America Corp							
04/29/2014 060006871405	S	- 15,440.000	15.1379	291	233,438	211,169	22,269

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718546104 - Phillips 66							
04/29/2014 060006871405	B	85.000	84.4018	1	- 7,175	7,175	
Issue: 50540R409 - Laboratory Corp Of America Holdings							
04/29/2014 060006871405	B	125.000	98.9885	2	- 12,376	12,376	
Issue: 89417E109 - Travelers Cos Inc							
04/29/2014 060006871405	B	2,480.000	90.6818	46	- 224,937	224,937	
Issue: 254709108 - Discover Finl Svcs							
04/29/2014 060006871405	B	255.000	55.8310	5	- 14,242	14,242	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/29/2014 060006871406	S	- 850,000.000	.3452		265,950	265,950	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/29/2014 060006871406	B	855,000.000	.3412		- 291,700	291,700	
Issue: 447011107 - Huntsman Corp							
04/30/2014 060006871405	B	4,315.000	25.0360	80	- 108,110	108,110	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/30/2014 060006871406	S	- 2,135,000.000	.3562		711,239	711,239	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/30/2014 060006871406	B	2,155,000.000	.3443		- 741,988	741,988	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/30/2014 060006871406	B	1,320,000.000	1.0550		- 1,392,652	1,392,652	
Issue: 58155Q103 - McKesson Corporation							
05/01/2014 060006871405	S	- 2,165.000	168.7583	45	365,317	129,837	235,480

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58155Q103 - McKesson Corporation							
05/01/2014 060006871405	S	- 890.000	168.1451	20	149,629	53,374	96,255
Issue: 447011107 - Huntsman Corp							
05/01/2014 060006871405	B	3,090.000	25.0587	57	- 77,489	77,489	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/01/2014 060006871406	B	1,490,000.000	.3825		- 569,925	569,925	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/01/2014 060006871406	S	- 1,495,000.000	.3781		564,989	564,989	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/01/2014 060006871406	S	- 855,000.000	.3675		291,082	291,082	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/01/2014 060006871406	B	330,000.000	.4002		- 132,066	132,066	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
05/01/2014 060006871406	B	520,000.000	.3467		- 180,289	180,289	
Issue: 037833100 - Apple Inc							
05/02/2014 060006871405	B	50.000	590.5767		- 29,529	29,529	
Issue: 037833100 - Apple Inc							
05/02/2014 060006871405	B	315.000	592.5341	6	- 186,654	186,654	
Issue: 958102105 - Western Digital Corp							
05/02/2014 060006871405	B	50.000	83.6882		- 4,185	4,185	
Issue: 58155Q103 - McKesson Corporation							
05/02/2014 060006871405	S	- 125.000	168.1796	1	21,022	7,496	13,525

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58155Q103 - McKesson Corporation							
05/02/2014 060006871405	S	- 620.000	168.0037	13	104,149	37,182	66,968
Issue: 447011107 - Huntsman Corp							
05/02/2014 060006871405	B	2,730.000	25.3661	51	- 69,300	69,300	
Issue: 56585A102 - Marathon Petroleum Corp							
05/02/2014 060006871405	B	210.000	95.5636	1	- 20,070	20,070	
Issue: 958102105 - Western Digital Corp							
05/05/2014 060006871405	B	10.000	83.8325		- 838	838	
Issue: 958102105 - Western Digital Corp							
05/05/2014 060006871405	B	535.000	83.8222	10	- 44,855	44,855	
Issue: 56585A102 - Marathon Petroleum Corp							
05/05/2014 060006871405	B	300.000	94.8795	5	- 28,469	28,469	
Issue: 428236BF9 - Hewlett Packard Co 3.750% 12/01/20							
05/06/2014 060006871402	B	7,000.000	1.0360		- 7,252	7,252	
Issue: 3138LVPL1 - F N M A #Ao4926 3.500% 6/01/42							
05/06/2014 060006871402	S	- 96,274.290	1.0259		98,771	96,470	2,302
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/06/2014 060006871402	B	121,833.000	1.0174		- 123,956	123,956	
Issue: 428236BY8 - Hewlett Packard Co 2.750% 1/14/19							
05/06/2014 060006871402	S	- 7,000.000	1.0173		7,121	6,997	124
Issue: 224399105 - Crane Co							
05/06/2014 060006871405	B	190.000	71.6037	4	- 13,608	13,608	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/06/2014 060006871406	B	635,000.000	.3869		- 245,675	245,675	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/06/2014 060006871406	S	- 640,000.000	.3742		217,886	217,886	
Issue: 92343V104 - Verizon Communications Inc							
05/07/2014 060006871405	B	10,000.000	48.0666	185	- 480,851	480,851	
Issue: 64110D104 - Netapp Inc							
05/07/2014 060006871405	S	- 4,030.000	33.6426	78	135,502	159,398	- 23,896
Issue: 582839AG1 - Mead Johnson 4.600% 6/01/44							
05/07/2014 060006871406	B	240,000.000	1.0061		- 241,466	241,466	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/07/2014 060006871406	S	- 200,000.000	1.0659		213,188	210,987	2,201
Issue: 30161N101 - Exelon Corporation							
05/07/2014 060006871409	S	- 800.000	36.6786	33	29,310	32,458	- 3,148
Issue: 92343V104 - Verizon Communications Inc							
05/08/2014 060006871405	B	3,355.000	48.4788	62	- 162,708	162,708	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/08/2014 060006871406	B	1,680,000.000	.4183		- 702,727	702,727	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/08/2014 060006871406	B	640,000.000	.4161		- 266,330	266,330	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/08/2014 060006871406	B	1,065,000.000	.4123		- 439,089	439,089	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/08/2014 060006871406	S	- 1,680,000.000	.4224		694,490	694,490	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/08/2014 060006871406	S	- 1,705,000.000	.4203		704,825	704,825	
Issue: 30161N101 - Exelon Corporation							
05/08/2014 060006871409	S	- 500.000	36.4171	20	18,188	20,286	- 2,098
Issue: 224399105 - Crane Co							
05/09/2014 060006871405	B	215.000	73.0075	4	- 15,701	15,701	
Issue: 111621306 - Brocade Communications Sys							
05/09/2014 060006871405	S	- 4,005.000	8.1148	75	32,425	29,517	2,908
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/09/2014 060006871406	B	430,000.000	.3994		- 171,746	171,746	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/09/2014 060006871406	S	- 430,000.000	.3952		168,282	168,282	
Issue: 224399105 - Crane Co							
05/12/2014 060006871405	B	155.000	74.1108	3	- 11,490	11,490	
Issue: 29265N108 - Energen Corp							
05/12/2014 060006871405	B	1,100.000	84.5395	20	- 93,014	93,014	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/12/2014 060006871406	B	385,000.000	.9867		- 379,887	379,887	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
05/12/2014 060006871406	B	485,000.000	.9982		- 484,137	484,137	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
05/12/2014 060006871406	B	185,000.000	1.2394		- 229,295	229,295	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	S	- 180,000.000	1.0272		184,894	185,500	- 606
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	S	- 415,000.000	1.0254		425,553	427,680	- 2,126
Issue: 92343VBY9 - Verizon Comm 4.150% 3/15/24							
05/12/2014 060006871406	S	- 410,000.000	1.0294		422,034	409,336	12,698
Issue: 30161N101 - Exelon Corporation							
05/12/2014 060006871409	S	- 600.000	35.7400	24	21,420	24,344	- 2,924
Issue: 46629YAD1 - Jp Morgan Chase 5.431% 6/12/47							
05/13/2014 060006871402	S	- 48,187.380	1.0993		52,972	53,505	- 533
Issue: 224399105 - Crane Co							
05/13/2014 060006871405	B	195.000	74.0215	4	- 14,438	14,438	
Issue: 224399105 - Crane Co							
05/14/2014 060006871405	B	140.000	73.0329	3	- 10,227	10,227	
Issue: 224399105 - Crane Co							
05/15/2014 060006871405	B	95.000	72.2222	2	- 6,863	6,863	
Issue: 25490A309 - Directv							
05/19/2014 060006871404	S	- 8,880.000	84.6893	372	751,669	660,552	91,117
Issue: 983134107 - Wynn Resorts Ltd							
05/19/2014 060006871404	B	1,780.000	201.5945	71	- 358,909	358,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67103H107 - O Reilly Automotive Inc							
05/19/2014 060006871404	B	2,280.000	146.3980	91	- 333,879	333,879	
Issue: Y0486S104 - Avago Technologies							
05/19/2014 060006871405	S	- 2,290.000	68.4510	46	156,707	119,507	37,200
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/19/2014 060006871406	S	- 1,495,000.000	.3914		535,656	535,656	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/19/2014 060006871406	S	- 635,000.000	.3893		227,519	227,519	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/19/2014 060006871406	B	1,500,000.000	.3864		- 579,600	579,600	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/19/2014 060006871406	B	640,000.000	.3761		- 240,691	240,691	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
05/20/2014 060006871406	B	240,000.000	.9934		- 238,406	238,406	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	S	- 175,000.000	1.0470		183,224	182,048	1,176
Issue: 224399105 - Crane Co							
05/21/2014 060006871405	B	10.000	72.8467		- 729	729	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/21/2014 060006871406	B	640,000.000	.3759		- 240,576	240,576	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/21/2014 060006871406	S	- 640,000.000	.3720		238,086	240,691	- 2,605

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	B	120,000.000	.9984		- 119,813	119,813	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	S	- 120,000.000	.9986		119,831	119,543	289
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
05/27/2014 060006871406	B	110,000.000	1.0027		- 110,300	110,300	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/27/2014 060006871406	S	- 185,000.000	.3912		66,285	66,285	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/27/2014 060006871406	B	185,000.000	.3860		- 71,414	71,414	
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
05/27/2014 060006871406	S	- 125,000.000	1.0079		125,991	124,339	1,652
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
05/28/2014 060006871406	S	- 360,000.000	1.0135		364,860	345,704	19,156
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/28/2014 060006871406	S	- 2,985,000.000	.4173		1,048,052	1,048,052	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
05/28/2014 060006871406	B	3,055,000.000	.3593		- 1,097,539	1,097,539	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/30/2014 060006871406	B	1,700,000.000	1.0605		- 1,802,863	1,802,863	
Issue: 3138XHHR5 - F N M A #Av5639 4.000% 1/01/44							
06/01/2014 060006871402	B	104,758.820	1.0616		- 111,208	111,208	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/01/2014 060006871402	S	- 100,000.000	1.0233		102,328	101,469	859
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
06/02/2014 060006871406	S	- 85,000.000	1.1806		100,348	96,067	4,282
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/02/2014 060006871406	B	75,000.000	1.0473		- 78,551	78,551	
Issue: 46625HJX9 - Jpmorgan Chase Co 3.625% 5/13/24							
06/04/2014 060006871402	B	4,000.000	.9968		- 3,987	3,987	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
06/05/2014 060006871406	S	- 95,000.000	1.1194		106,339	99,797	6,543
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
06/05/2014 060006871406	B	95,000.000	1.2445		- 118,228	118,228	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/10/2014 060006871402	S	- 21,833.000	1.0222		22,317	22,154	164
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/12/2014 060006871406	B	850,000.000	.4183		- 355,538	355,538	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/12/2014 060006871406	S	- 850,000.000	.4029		332,651	332,651	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/13/2014 060006871406	B	495,000.000	.4190		- 207,410	207,410	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/13/2014 060006871406	S	- 495,000.000	.4153		176,896	176,896	

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							
06/16/2014 060006871406	S	- 425,000.000	.3600		150,724	150,724	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/16/2014 060006871406	B	425,000.000	.3524		- 149,770	149,770	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/16/2014 060006871406	B	190,000.000	1.0439		- 198,342	198,342	
Issue: 72650RBE1 - Plains All Amer 4.700% 6/15/44							
06/16/2014 060006871406	S	- 230,000.000	1.0048		231,099	229,388	1,711
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
06/17/2014 060006871406	S	- 850,000.000	.3756		303,745	303,745	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/17/2014 060006871406	B	1,010,000.000	.4173		- 421,453	421,453	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/17/2014 060006871406	S	- 1,010,000.000	.4136		360,938	360,938	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/17/2014 060006871406	S	- 850,000.000	.3631		284,833	284,833	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/17/2014 060006871406	B	840,000.000	.4048		- 340,066	340,066	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/17/2014 060006871406	B	855,000.000	.3479		- 297,437	297,437	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/19/2014 060006871406	S	- 1,065,000.000	.3665		356,878	356,878	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/19/2014 060006871406	B	1,075,000.000	.3509		- 377,185	377,185	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/20/2014 060006871406	S	- 845,000.000	.3527		297,989	299,675	- 1,686
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/20/2014 060006871406	B	850,000.000	.3450		- 293,250	293,250	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/25/2014 060006871406	B	830,000.000	.3931		- 326,256	326,256	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/25/2014 060006871406	S	- 380,000.000	.3895		144,402	144,402	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/25/2014 060006871406	B	825,000.000	.4243		- 350,048	350,048	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/25/2014 060006871406	S	- 825,000.000	.4207		294,826	294,826	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/25/2014 060006871406	S	- 850,000.000	.3554		272,214	272,214	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
06/25/2014 060006871406	B	385,000.000	.3532		- 135,994	135,994	
Issue: 378272AF5 - Glencore Funding LLC 4.125% 5/30/23							
06/26/2014 060006871402	S	- 4,000.000	1.0079		4,031	3,766	265
Issue: 378272AF5 - Glencore Funding LLC 4.125% 5/30/23							
06/30/2014 060006871402	S	- 3,000.000	1.0026		3,008	2,825	183

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
06/30/2014 060006871406	B	260,000.000	.9951		- 258,731	258,731	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
06/30/2014 060006871406	B	935,000.000	.4187		- 391,456	391,456	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/30/2014 060006871406	B	135,000.000	1.0556		- 142,504	142,504	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/30/2014 060006871406	S	- 210,000.000	1.0548		221,509	219,743	1,766
Issue: 378272AF5 - Glencore Funding LLC 4.125% 5/30/23							
07/01/2014 060006871402	S	- 3,000.000	1.0012		3,004	2,825	179
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/01/2014 060006871406	S	- 1,275,000.000	.4095		454,666	454,666	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/01/2014 060006871406	B	1,285,000.000	.4607		- 591,961	591,961	
Issue: 416515BB9 - Hartford Finl Svcs 4.300% 4/15/43							
07/01/2014 060006871406	S	- 145,000.000	.9608		139,320	143,923	- 4,603
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/01/2014 060006871406	B	115,000.000	1.0438		- 120,031	120,031	
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
07/07/2014 060006871406	B	440,000.000	.3695		- 162,576	162,576	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/07/2014 060006871406	S	- 425,000.000	.4020		166,325	166,325	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/09/2014 060006871406	B	835,000.000	.4245		- 354,424	354,424	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/09/2014 060006871406	S	- 835,000.000	.4206		298,400	298,400	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/10/2014 060006871406	B	1,500,000.000	.3858		- 578,700	578,700	
Issue: 254845JZ4 - Dist Of Columbia Wtr 4.814% 10/01/14							
07/10/2014 060006871406	B	245,000.000	1.0000		- 245,000	245,000	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/10/2014 060006871406	S	- 1,510,000.000	.3732		505,997	505,997	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/10/2014 060006871406	S	- 260,000.000	1.0482		272,533	272,017	516
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/11/2014 060006871406	S	- 845,000.000	.4239		301,973	301,973	
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
07/11/2014 060006871406	B	325,000.000	.4098		- 133,198	133,198	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
07/11/2014 060006871406	S	- 325,000.000	.4060		129,063	129,063	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/11/2014 060006871406	B	840,000.000	.4018		- 337,470	337,470	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
07/14/2014 060006871406	S	- 650,000.000	.4157		251,408	251,408	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834LR7 - U S Treas Bd Strip 8/15/42							
07/14/2014 060006871406	B	640,000.000	.3706		- 237,165	237,165	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/16/2014 060006871406	B	615,000.000	.4285		- 263,540	263,540	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/16/2014 060006871406	S	- 615,000.000	.4247		219,779	219,779	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
07/17/2014 060006871406	B	645,000.000	.3688		- 237,870	237,870	
Issue: 912834LX4 - U S Treas Bd Strip 11/15/42							
07/17/2014 060006871406	B	385,000.000	.3724		- 143,355	143,355	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
07/17/2014 060006871406	S	- 1,740,000.000	.4176		647,602	647,602	
Issue: 912834KV9 - U S Treas Bd Strip 11/15/41							
07/17/2014 060006871406	B	1,740,000.000	.3869		- 673,171	673,171	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
07/17/2014 060006871406	S	- 650,000.000	.4773		217,717	217,717	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
07/17/2014 060006871406	S	- 390,000.000	.4682		123,695	123,695	
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
07/18/2014 060006871402	S	- 10,000.000	1.3583		13,583	10,085	3,498
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
07/21/2014 060006871406	S	- 268,000.000	.9498		254,541	243,383	11,158

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/21/2014 060006871406	B	210,000.000	1.0692		- 224,536	224,536	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/23/2014 060006871406	S	- 1,890,000.000	.3973		687,467	687,467	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/23/2014 060006871406	S	- 230,000.000	1.0410		239,430	228,320	11,110
Issue: 20030NAF8 - Comcast Corp 5.650% 6/15/35							
07/23/2014 060006871406	S	- 310,000.000	1.1939		370,097	307,101	62,996
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	B	225,000.000	1.0698		- 240,715	240,715	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
07/23/2014 060006871406	B	1,915,000.000	.3661		- 701,005	701,005	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
07/23/2014 060006871406	B	280,000.000	1.2934		- 362,146	362,146	
Issue: 92344GAS5 - Verizon Global Fdg 7.750% 6/15/32							
07/30/2014 060006871406	S	- 275,000.000	1.4035		385,963	357,286	28,677
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
07/30/2014 060006871406	B	230,000.000	1.2653		- 291,010	291,010	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/31/2014 060006871406	B	455,000.000	.3555		- 161,762	161,762	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/31/2014 060006871406	S	- 445,000.000	.4269		159,027	159,027	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
07/31/2014 060006871406	S	- 330,000.000	1.1500		379,500	340,132	39,368
Issue: 902494AY9 - Tyson Foods Inc 5.150% 8/15/44							
08/05/2014 060006871406	S	- 225,000.000	1.0115		227,594	224,111	3,483
Issue: 65473QBC6 - Nisource Finance 4.800% 2/15/44							
08/05/2014 060006871406	S	- 290,000.000	1.0143		294,150	288,768	5,382
Issue: 94973VBF3 - Wellpoint Inc 5.100% 1/15/44							
08/05/2014 060006871406	S	- 95,000.000	1.0768		102,294	96,344	5,950
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	B	80,000.000	1.0609		- 84,875	84,875	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	B	175,000.000	1.0663		- 186,594	186,594	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	B	235,000.000	1.0670		- 250,752	250,752	
Issue: 902494AX1 - Tyson Foods Inc 3.950% 8/15/24							
08/06/2014 060006871402	B	2,000.000	1.0046		- 2,009	2,009	
Issue: 902494AX1 - Tyson Foods Inc 3.950% 8/15/24							
08/07/2014 060006871402	B	2,000.000	1.0060		- 2,012	2,012	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
08/07/2014 060006871406	S	- 810,000.000	.3659		286,943	286,943	
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
08/07/2014 060006871406	B	785,000.000	.9979		- 783,359	783,359	

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							
08/07/2014 060006871406	B	795,000.000	.4149		- 329,853	329,853	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/07/2014 060006871406	S	- 630,000.000	1.0777		678,973	668,829	10,143
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
08/11/2014 060006871406	B	75,000.000	1.0053		- 75,398	75,398	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
08/11/2014 060006871406	S	- 815,000.000	.3864		273,104	273,104	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
08/11/2014 060006871406	S	- 260,000.000	1.2505		325,127	323,986	1,141
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
08/11/2014 060006871406	B	805,000.000	.4251		- 342,230	342,230	
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
08/11/2014 060006871406	B	260,000.000	1.1244		- 292,336	292,336	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/11/2014 060006871406	S	- 60,000.000	1.0775		64,650	63,774	876
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
08/12/2014 060006871406	S	- 110,000.000	1.3975		153,724	143,426	10,298
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	B	105,000.000	1.0745		- 112,826	112,826	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
08/13/2014 060006871406	S	- 150,000.000	1.1659		174,881	171,816	3,065

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/13/2014 060006871406	B	130,000.000	1.0713		- 139,263	139,263	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
08/14/2014 060006871406	S	- 460,000.000	.3694		162,955	162,955	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/14/2014 060006871406	B	805,000.000	.4380		- 352,566	352,566	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/14/2014 060006871406	S	- 815,000.000	.3797		266,345	266,345	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/14/2014 060006871406	B	460,000.000	.3721		- 171,184	171,184	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
08/19/2014 060006871406	S	- 165,000.000	1.2050		198,825	191,583	7,242
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
08/19/2014 060006871406	B	145,000.000	1.2231		- 177,350	177,350	
Issue: 887317AU9 - Time Warner Inc 4.650% 6/01/44							
08/20/2014 060006871406	S	- 170,000.000	.9872		167,827	168,181	- 354
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
08/20/2014 060006871406	S	- 150,000.000	1.0290		154,350	151,008	3,342
Issue: 887317AP0 - Time Warner Inc 4.900% 6/15/42							
08/20/2014 060006871406	B	170,000.000	1.0206		- 173,504	173,504	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/20/2014 060006871406	S	- 630,000.000	.4379		233,628	233,628	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/20/2014 060006871406	B	640,000.000	.3704		- 237,024	237,024	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/22/2014 060006871406	B	215,000.000	.3887		- 83,571	83,571	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
08/22/2014 060006871406	S	- 220,000.000	.4899		69,777	69,777	
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
08/26/2014 060006871406	S	- 195,000.000	1.0117		197,272	196,260	1,012
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
08/26/2014 060006871406	B	195,000.000	1.0291		- 200,682	200,682	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/27/2014 060006871406	S	- 805,000.000	.4033		289,203	289,203	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/27/2014 060006871406	B	795,000.000	.4347		- 345,618	345,618	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/29/2014 060006871406	S	- 105,000.000	1.0589		111,185	110,410	775
Issue: 878744AB7 - Teck Resources 5.200% 3/01/42							
08/29/2014 060006871406	B	150,000.000	.9869		- 148,034	148,034	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/29/2014 060006871406	S	- 1,800,000.000	.4031		587,630	587,630	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
09/02/2014 060006871406	S	- 125,000.000	1.0338		129,223	124,675	4,548

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
09/02/2014 060006871406	B	145,000.000	1.2237		- 177,431	177,431	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 965,000.000	1.0388		1,002,431	1,013,686	- 11,254
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	B	2,165,000.000	.9950		- 2,154,090	2,154,090	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
09/03/2014 060006871406	S	- 300,000.000	1.0351		310,542	260,480	50,062
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
09/03/2014 060006871406	S	- 350,000.000	.4064		135,772	135,772	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
09/03/2014 060006871406	S	- 805,000.000	.4011		289,203	289,203	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/03/2014 060006871406	S	- 750,000.000	.3979		251,323	251,323	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/03/2014 060006871406	B	810,000.000	.3892		- 315,276	315,276	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/03/2014 060006871406	B	290,000.000	1.2757		- 369,953	369,953	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
09/03/2014 060006871406	S	- 1,150,000.000	.3840		372,550	372,550	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	S	- 75,000.000	1.0284		77,127	78,103	- 976

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74432QBQ7 - Prudential Fin Mtn 6.200% 11/15/40							
09/09/2014 060006871406	B	85,000.000	1.2409		- 105,477	105,477	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/10/2014 060006871406	B	140,000.000	1.0227		- 143,172	143,172	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
09/10/2014 060006871406	B	910,000.000	.3643		- 331,486	331,486	
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
09/10/2014 060006871406	S	- 200,000.000	1.0192		203,842	199,920	3,922
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/10/2014 060006871406	S	- 910,000.000	.3674		306,685	306,685	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
09/15/2014 060006871406	B	430,000.000	.3829		- 164,643	164,643	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/15/2014 060006871406	S	- 430,000.000	.3788		144,092	144,092	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/16/2014 060006871406	S	- 535,000.000	.4230		207,540	207,540	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/16/2014 060006871406	B	535,000.000	.4108		- 219,757	219,757	
Issue: 38141EC23 - Goldman Sachs Gp Mtn 3.850% 7/08/24							
09/17/2014 060006871402	B	10,000.000	.9972		- 9,972	9,972	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
09/23/2014 060006871406	B	615,000.000	.4810		- 295,803	295,803	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/23/2014 060006871406	S	- 615,000.000	.4463		257,410	257,410	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/24/2014 060006871406	S	- 450,000.000	.4100		166,867	166,867	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/24/2014 060006871406	B	460,000.000	.3683		- 169,427	169,427	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/26/2014 060006871406	B	415,000.000	.4043		- 167,776	167,776	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/26/2014 060006871406	S	- 410,000.000	.4355		147,932	147,932	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	S	- 80,000.000	1.0348		82,788	82,257	530
Issue: 59156RBL1 - Metlife Inc 4.721% 12/15/44							
09/30/2014 060006871406	B	95,000.000	1.0268		- 97,548	97,548	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/01/2014 060006871406	B	495,000.000	.4593		- 227,373	227,373	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/01/2014 060006871406	B	330,000.000	.4045		- 133,488	133,488	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/01/2014 060006871406	S	- 815,000.000	.4449		294,060	294,060	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/02/2014 060006871406	B	810,000.000	.4463		- 361,535	361,535	

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							
10/02/2014 060006871406	S	- 820,000.000	.3915		271,503	271,503	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/03/2014 060006871406	S	- 155,000.000	1.0434		161,733	160,012	1,720
Issue: 92857WBD1 - Vodafone Group 4.375% 2/19/43							
10/03/2014 060006871406	B	205,000.000	.9448		- 193,690	193,690	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/08/2014 060006871406	B	235,000.000	1.0598		- 249,063	249,063	
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
10/08/2014 060006871406	S	- 285,000.000	1.0567		301,165	275,292	25,873
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	55,000.000	1.0594		- 58,266	58,266	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
10/09/2014 060006871406	S	- 70,000.000	1.0355		72,486	69,833	2,653
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/10/2014 060006871406	S	- 295,000.000	1.0656		314,359	306,357	8,002
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
10/10/2014 060006871406	B	350,000.000	1.0506		- 367,696	367,696	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/16/2014 060006871406	B	25,000.000	1.0880		- 27,199	27,199	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/16/2014 060006871406	B	35,000.000	1.1109		- 38,883	38,883	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/16/2014 060006871406	B	45,000.000	1.1109		- 49,992	49,992	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
10/16/2014 060006871406	S	- 30,000.000	1.0454		31,363	29,928	1,435
Issue: 017175AD2 - Alleghany Corp 4.900% 9/15/44							
10/16/2014 060006871406	S	- 45,000.000	1.0286		46,285	44,691	1,594
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
10/16/2014 060006871406	S	- 55,000.000	1.3147		72,307	69,647	2,660
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/17/2014 060006871406	S	- 160,000.000	1.0766		172,250	166,989	5,261
Issue: 50247VAB5 - Lyb Intl Finance Bv 5.250% 7/15/43							
10/17/2014 060006871406	B	190,000.000	1.1042		- 209,792	209,792	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
10/20/2014 060006871406	S	- 630,000.000	.5631		293,131	293,131	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
10/20/2014 060006871406	B	620,000.000	.5439		- 337,212	337,212	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/21/2014 060006871406	S	- 235,000.000	1.0734		252,249	246,026	6,222
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/21/2014 060006871406	B	180,000.000	1.0150		- 182,700	182,700	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/21/2014 060006871406	S	- 820,000.000	.4363		311,603	311,603	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/21/2014 060006871406	B	410,000.000	.4661		- 191,109	191,109	
Issue: 195325BR5 - Republic Of Colombia 5.625% 2/26/44							
10/21/2014 060006871406	B	285,000.000	1.1199		- 319,174	319,174	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
10/21/2014 060006871406	B	410,000.000	.3995		- 163,811	163,811	
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
10/21/2014 060006871406	S	- 195,000.000	1.0404		202,870	200,682	2,188
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/22/2014 060006871406	S	- 985,000.000	.3949		350,702	350,702	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/22/2014 060006871406	B	70,000.000	1.3392		- 93,745	93,745	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/22/2014 060006871406	B	985,000.000	.4044		- 398,285	398,285	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
10/22/2014 060006871406	S	- 55,000.000	1.3813		75,973	71,354	4,619
Issue: 654579AD3 - Nippon Life Ins 5.100% 10/16/44							
10/27/2014 060006871406	S	- 300,000.000	1.0400		312,000	300,000	12,000
Issue: 718286AY3 - Republic Of Philippi 9.500% 2/02/30							
10/28/2014 060006871406	B	65,000.000	1.6125		- 104,813	104,813	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
10/29/2014 060006871406	B	690,000.000	1.0164		- 701,309	701,309	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
10/29/2014 060006871406	S	- 690,000.000	1.2207		842,269	765,514	76,756
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/30/2014 060006871406	B	35,000.000	1.0634		- 37,220	37,220	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/30/2014 060006871406	S	- 50,000.000	1.1317		56,584	57,284	- 700
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/06/2014 060006871406	S	- 275,000.000	1.0523		289,395	289,659	- 265
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/06/2014 060006871406	S	- 90,000.000	1.0523		94,711	94,798	- 87
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
11/06/2014 060006871406	B	350,000.000	.9998		- 349,944	349,944	
Issue: 931427AB4 - Walgreens Boots 4.500% 11/18/34							
11/06/2014 060006871406	B	140,000.000	.9934		- 139,069	139,069	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/14/2014 060006871406	B	820,000.000	.4538		- 372,091	372,091	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/14/2014 060006871406	S	- 830,000.000	.3974		279,926	279,926	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
11/18/2014 060006871406	S	- 2,135,000.000	1.0052		2,146,009	2,147,437	- 1,428
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/18/2014 060006871406	B	2,100,000.000	.9941		- 2,087,695	2,087,695	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25459HAT2 - Directv Hldings LLC 5.200% 3/15/20							
11/19/2014 060006871402	S	- 2,000.000	1.1124		2,225	2,208	17
Issue: 25459HBA2 - Directv Hldg Fin 5.000% 3/01/21							
11/19/2014 060006871402	B	2,000.000	1.0939		- 2,188	2,188	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
11/19/2014 060006871406	S	- 200,000.000	.9989		199,774	199,497	277
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
11/19/2014 060006871406	B	200,000.000	.9907		- 198,146	198,146	
Issue: 25459HAT2 - Directv Hldings LLC 5.200% 3/15/20							
11/24/2014 060006871402	S	- 2,000.000	1.1185		2,237	2,208	29
Issue: 25459HBA2 - Directv Hldg Fin 5.000% 3/01/21							
11/24/2014 060006871402	B	3,000.000	1.1014		- 3,304	3,304	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/28/2014 060006871406	B	750,000.000	1.0902		- 817,646	817,646	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/28/2014 060006871406	B	685,000.000	1.0923		- 748,255	748,255	
Issue: 585055BM7 - Medtronic Inc 3.500% 3/15/25							
12/01/2014 060006871402	B	3,000.000	.9936		- 2,981	2,981	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/01/2014 060006871406	B	830,000.000	.4796		- 398,101	398,101	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
12/01/2014 060006871406	B	345,000.000	1.0115		- 348,968	348,968	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/01/2014 060006871406	S	- 820,000.000	.4704		301,962	301,962	
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
12/01/2014 060006871406	S	- 350,000.000	1.0159		355,579	367,696	- 12,117
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/02/2014 060006871406	S	- 1,165,000.000	.9969		1,161,405	1,157,696	3,709
Issue: 195325BR5 - Republic Of Colombia 5.625% 2/26/44							
12/02/2014 060006871406	S	- 465,000.000	1.1275		524,288	513,349	10,939
Issue: 912796DP1 - U S Treasury Bill 3/05/15							
12/03/2014 060006871415	B	1,155,000.000	.0000		- 1,154,973	1,154,973	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/04/2014 060006871406	S	- 285,000.000	1.0372		295,598	290,111	5,487
Issue: 075887BG3 - Becton Dickinson 4.685% 12/15/44							
12/04/2014 060006871406	B	355,000.000	1.0000		- 355,000	355,000	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
12/08/2014 060006871406	S	- 5,000.000	1.0507		5,253	4,988	265
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/08/2014 060006871406	S	- 620,000.000	.4354		227,976	227,976	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/08/2014 060006871406	B	615,000.000	.4679		- 287,771	287,771	
Issue: 345397WW9 - Ford Motor Credit 3.664% 9/08/24							
12/09/2014 060006871406	S	- 145,000.000	.9997		144,958	145,000	- 42

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/09/2014 060006871406	B	135,000.000	1.0047		- 135,633	135,633	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	B	55,000.000	1.0584		- 58,214	58,214	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	S	- 170,000.000	1.0578		179,828	176,219	3,609
Issue: 72650RBH4 - Plains All Amer 4.900% 2/15/45							
12/10/2014 060006871406	B	220,000.000	1.0132		- 222,904	222,904	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
12/10/2014 060006871406	S	- 65,000.000	1.2543		81,530	78,310	3,220
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/15/2014 060006871406	B	495,000.000	.4657		- 230,522	230,522	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/15/2014 060006871406	S	- 710,000.000	.5056		310,950	310,950	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/15/2014 060006871406	B	710,000.000	.5011		- 355,746	355,746	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/15/2014 060006871406	S	- 495,000.000	.4452		185,112	185,112	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/30/2014 060006871406	B	290,000.000	1.0775		- 312,475	312,475	
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
12/30/2014 060006871406	S	- 375,000.000	.9949		373,073	361,396	11,676

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/31/2014 060006871406	B	2,710,000.000	1.0766		- 2,917,590	2,917,590	
Total For Goldman, Sachs & Co.				**5,012**	**164,226,230**	**162,854,974**	**1,371,256**
Broker: J.P. Morgan Securities LLC							
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/06/2014 060006871402	S	- 95,000.000	1.0623		100,923	100,690	233
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
01/06/2014 060006871402	B	95,000.000	1.0591		- 100,611	100,611	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/07/2014 060006871406	B	185,000.000	.9536		- 176,415	176,415	
Issue: 191241AF5 - Coca Cola Femsa 5.250% 11/26/43							
01/07/2014 060006871406	S	- 200,000.000	1.0481		209,618	196,648	12,970
Issue: 011659109 - Alaska Air Group Inc							
01/08/2014 060006871404	B	4,110.000	75.0129	164	- 308,467	308,467	
Issue: 481165108 - Joy Global Inc							
01/08/2014 060006871404	S	- 11,900.000	55.2108	487	656,521	780,128	- 123,607
Issue: 521865204 - Lear Corp							
01/10/2014 060006871405	S	- 290.000	82.0731	5	23,796	13,279	10,517
Issue: 02503X105 - American Capital Agency Corp							
01/10/2014 060006871405	B	1,100.000	20.1447	17	- 22,176	22,176	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/10/2014 060006871409	B	2,800.000	71.8337	28	- 201,162	201,162	
Issue: 780259107 - Royal Dutch Shell A D R							
01/10/2014 060006871409	S	- 2,600.000	75.6845	29	196,750	167,455	29,295
Issue: 681904108 - Omnicare Inc							
01/13/2014 060006871405	S	- 770.000	62.6858	12	48,256	25,310	22,945
Issue: 060505104 - Bank Of America Corp							
01/13/2014 060006871405	B	535.000	16.7695	8	- 8,980	8,980	
Issue: 521865204 - Lear Corp							
01/13/2014 060006871405	S	- 825.000	81.6215	14	67,324	37,777	29,547
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/13/2014 060006871409	B	1,500.000	71.6266	15	- 107,455	107,455	
Issue: 780259107 - Royal Dutch Shell A D R							
01/13/2014 060006871409	S	- 1,600.000	75.4801	18	120,750	103,049	17,701
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/14/2014 060006871409	B	3,000.000	71.2926	30	- 213,908	213,908	
Issue: 780259107 - Royal Dutch Shell A D R							
01/14/2014 060006871409	S	- 3,000.000	75.0575	34	225,139	193,217	31,921
Issue: 478366107 - Johnson Controls Inc							
01/15/2014 060006871409	S	- 2,200.000	51.5801	90	113,386	63,262	50,125
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/15/2014 060006871409	B	2,300.000	71.2764	23	- 163,959	163,959	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259107 - Royal Dutch Shell A D R							
01/15/2014 060006871409	S	- 2,200.000	75.0156	25	165,009	141,693	23,317
Issue: 268648102 - Emc Corporation							
01/16/2014 060006871405	B	5,030.000	26.3335	75	- 132,533	132,533	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 130,000.000	.9712		126,257	124,990	1,267
Issue: 524901AR6 - Legg Mason Inc 5.625% 1/15/44							
01/16/2014 060006871406	B	160,000.000	.9844		- 157,496	157,496	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/16/2014 060006871409	B	2,800.000	71.7884	28	- 201,036	201,036	
Issue: 780259107 - Royal Dutch Shell A D R							
01/16/2014 060006871409	S	- 2,500.000	75.4163	28	188,512	161,014	27,498
Issue: 268648102 - Emc Corporation							
01/17/2014 060006871405	B	13,185.000	26.1929	198	- 345,551	345,551	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/17/2014 060006871409	B	5,100.000	70.6944	51	- 360,592	360,592	
Issue: 780259107 - Royal Dutch Shell A D R							
01/17/2014 060006871409	S	- 5,000.000	74.1444	56	370,666	322,029	48,637
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/21/2014 060006871406	S	- 305,000.000	.9800		298,888	295,553	3,335
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
01/21/2014 060006871406	B	365,000.000	.9983		- 364,369	364,369	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/21/2014 060006871409	B	3,000.000	71.2050	30	- 213,645	213,645	
Issue: 780259107 - Royal Dutch Shell A D R							
01/21/2014 060006871409	S	- 3,100.000	74.7582	35	231,715	199,658	32,058
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/22/2014 060006871409	B	4,600.000	72.0235	46	- 331,354	331,354	
Issue: 780259107 - Royal Dutch Shell A D R							
01/22/2014 060006871409	S	- 4,400.000	75.4380	50	331,877	283,385	48,492
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/23/2014 060006871406	S	- 155,000.000	.9894		153,353	152,408	945
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
01/23/2014 060006871406	B	175,000.000	.9947		- 174,067	174,067	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/23/2014 060006871409	B	3,400.000	72.3933	34	- 246,171	246,171	
Issue: 780259107 - Royal Dutch Shell A D R							
01/23/2014 060006871409	S	- 3,000.000	75.8279	34	227,450	193,217	34,233
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/24/2014 060006871409	B	1,300.000	71.9124	13	- 93,499	93,499	
Issue: 780259107 - Royal Dutch Shell A D R							
01/24/2014 060006871409	S	- 1,300.000	75.3767	15	97,975	83,727	14,248
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/27/2014 060006871409	B	3,000.000	71.0941	30	- 213,312	213,312	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259107 - Royal Dutch Shell A D R							
01/27/2014 060006871409	S	- 3,000.000	74.5509	34	223,619	193,217	30,402
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
01/28/2014 060006871406	B	205,000.000	1.1165		- 228,874	228,874	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/28/2014 060006871406	S	- 160,000.000	.9903		158,450	158,735	- 285
Issue: 037604105 - Apollo Education Group Inc							
01/29/2014 060006871405	B	1,360.000	32.6446	20	- 44,417	44,417	
Issue: 900123AY6 - Republic Of Turkey 6.875% 3/17/36							
01/29/2014 060006871406	S	- 130,000.000	1.0250		133,250	163,691	- 30,441
Issue: 44919P508 - Iac Interactivecorp							
01/31/2014 060006871405	S	- 1,555.000	70.1218	25	109,014	69,678	39,336
Issue: 55616P104 - MacYs Inc							
02/04/2014 060006871405	S	- 1,675.000	51.1368	27	85,628	79,106	6,522
Issue: 20030NAY7 - Comcast Corp 6.550% 7/01/39							
02/04/2014 060006871406	S	- 335,000.000	1.2252		410,425	440,709	- 30,283
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
02/04/2014 060006871406	B	370,000.000	.9696		- 358,748	358,748	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/04/2014 060006871406	S	- 1,260,000.000	.3388		426,913	444,332	- 17,418
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/04/2014 060006871406	B	1,265,000.000	.3347		- 423,358	423,358	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21685WCJ4 - Rabobank Mtn 5.250% 5/24/41							
02/05/2014 060006871406	B	60,000.000	1.0612		- 63,671	63,671	
Issue: 21684AAB2 - Rabobank Nederland 5.750% 12/01/43							
02/05/2014 060006871406	S	- 60,000.000	1.0495		62,969	60,985	1,985
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/06/2014 060006871402	S	- 95,000.000	1.0725		101,884	100,606	1,278
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
02/06/2014 060006871402	B	95,000.000	1.0694		- 101,591	101,591	
Issue: 912796CD9 - U S Treasury Bill 3/20/14							
02/07/2014 060006871402	S	- 14,400.000	.9999		14,398	14,398	
Issue: 001084102 - Agco Corp							
02/12/2014 060006871405	S	- 1,685.000	51.9798	33	87,553	88,972	- 1,419
Issue: 900123AW0 - Republic Of Turkey 7.375% 2/05/25							
02/12/2014 060006871406	S	- 360,000.000	1.1238		404,550	455,007	- 50,457
Issue: 00846U101 - Agilent Technologies Inc							
02/14/2014 060006871405	S	- 4,740.000	55.4888	92	262,925	244,680	18,245
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/14/2014 060006871406	S	- 245,000.000	.9878		242,014	243,704	- 1,690
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
02/14/2014 060006871406	B	300,000.000	1.0103		- 303,099	303,099	
Issue: 80105N105 - Sanofi A D R							
02/14/2014 060006871409	B	1,500.000	50.0752	15	- 75,278	75,278	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	S	- 175,000.000	1.0129		177,263	176,846	417
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
02/18/2014 060006871406	B	200,000.000	.9957		- 199,146	199,146	
Issue: 224399105 - Crane Co							
02/25/2014 060006871405	B	100.000	66.4948	2	- 6,651	6,651	
Issue: 11041RAL2 - British Aerospace Fi 7.500% 7/01/27							
02/25/2014 060006871406	S	- 230,000.000	1.2992		298,821	291,277	7,544
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/25/2014 060006871406	B	310,000.000	1.0042		- 311,308	311,308	
Issue: 74733V100 - Qep Resources Inc							
02/26/2014 060006871405	B	9,190.000	27.6840	156	- 254,572	254,572	
Issue: 83001A102 - Six Flags Entertainment							
02/26/2014 060006871405	B	1,115.000	40.4542	19	- 45,125	45,125	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
02/26/2014 060006871406	S	- 285,000.000	.8851		252,256	248,808	3,449
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/26/2014 060006871406	B	215,000.000	1.0231		- 219,972	219,972	
Issue: 83001A102 - Six Flags Entertainment							
02/27/2014 060006871405	B	685.000	40.4967	12	- 27,752	27,752	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
02/27/2014 060006871406	B	145,000.000	1.1679		- 169,344	169,344	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
02/27/2014 060006871406	S	- 5,000.000	.8348		4,174	4,648	- 474
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	B	5,000.000	1.0266		- 5,133	5,133	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	S	- 110,000.000	1.0273		113,008	111,754	1,254
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/27/2014 060006871406	B	225,000.000	1.0088		- 226,969	226,969	
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
02/27/2014 060006871406	S	- 240,000.000	1.0017		240,413	239,384	1,029
Issue: 224399105 - Crane Co							
02/28/2014 060006871405	B	100.000	70.4237	2	- 7,044	7,044	
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
02/28/2014 060006871406	B	270,000.000	.3644		- 98,385	98,385	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
02/28/2014 060006871406	S	- 270,000.000	.4409		115,104	115,104	
Issue: 31417E2N0 - F N M A #Ab7980 3.500% 2/01/43							
03/01/2014 060006871402	B	66,944.910	1.0096		- 67,586	67,586	
Issue: 74733V100 - Qep Resources Inc							
03/03/2014 060006871405	B	1,775.000	28.5125	30	- 50,640	50,640	
Issue: 224399105 - Crane Co							
03/04/2014 060006871405	B	410.000	72.3610	7	- 29,675	29,675	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 871503108 - Symantec Corp							
03/04/2014 060006871405	S	- 5,555.000	21.0612	105	116,890	89,839	27,052
Issue: 98956P102 - Zimmer Holdings Inc							
03/04/2014 060006871405	B	825.000	96.7983	14	- 79,873	79,873	
Issue: 231021106 - Cummins Inc							
03/04/2014 060006871409	S	- 200.000	145.7484	9	29,141	19,849	9,292
Issue: 693718108 - Paccar Inc							
03/04/2014 060006871409	S	- 1,100.000	65.8847	45	72,428	47,684	24,744
Issue: 224399105 - Crane Co							
03/05/2014 060006871405	B	15.000	72.1265		- 1,082	1,082	
Issue: 74733V100 - Qep Resources Inc							
03/05/2014 060006871405	B	2,210.000	28.9819	38	- 64,088	64,088	
Issue: 224399105 - Crane Co							
03/06/2014 060006871405	B	215.000	72.7135	4	- 15,637	15,637	
Issue: 871503108 - Symantec Corp							
03/06/2014 060006871405	S	- 515.000	20.9616	10	10,786	8,329	2,457
Issue: 98956P102 - Zimmer Holdings Inc							
03/06/2014 060006871405	B	715.000	98.3694	12	- 70,346	70,346	
Issue: 74733V100 - Qep Resources Inc							
03/06/2014 060006871405	B	1,320.000	28.8768	22	- 38,140	38,140	
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/07/2014 060006871402	S	- 95,000.000	1.0694		101,594	101,594	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
03/07/2014 060006871402	B	95,000.000	1.0666		- 101,323	101,323	
Issue: 224399105 - Crane Co							
03/07/2014 060006871405	B	10.000	72.9869		- 730	730	
Issue: 74733V100 - Qep Resources Inc							
03/07/2014 060006871405	B	1,535.000	29.1998	26	- 44,848	44,848	
Issue: 585055106 - Medtronic Inc							
03/10/2014 060006871405	B	3,765.000	59.8834	70	- 225,531	225,531	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
03/10/2014 060006871406	S	- 60,000.000	1.3864		83,181	77,507	5,674
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	B	55,000.000	1.0061		- 55,335	55,335	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	S	- 260,000.000	1.0048		261,259	263,693	- 2,434
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/10/2014 060006871406	S	- 170,000.000	1.0176		172,990	170,033	2,958
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
03/10/2014 060006871406	B	170,000.000	1.0004		- 170,070	170,070	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
03/10/2014 060006871406	B	390,000.000	.9917		- 386,747	386,747	
Issue: 83001A102 - Six Flags Entertainment							
03/11/2014 060006871405	B	505.000	42.3845	9	- 21,414	21,414	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/11/2014 060006871406	B	220,000.000	1.2051		- 265,115	265,115	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
03/11/2014 060006871406	S	- 305,000.000	.8655		263,968	266,466	- 2,498
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
03/11/2014 060006871406	B	300,000.000	.8601		- 258,036	258,036	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	S	- 210,000.000	1.0086		211,805	212,941	- 1,137
Issue: 452227JN2 - Illinois ST Sales 4.620% 6/15/38							
03/11/2014 060006871406	B	625,000.000	1.0000		- 625,000	625,000	
Issue: 98956P102 - Zimmer Holdings Inc							
03/12/2014 060006871405	B	1,055.000	96.8684	18	- 102,214	102,214	
Issue: 44919P508 - Iac Interactivecorp							
03/12/2014 060006871405	S	- 1,290.000	75.8821	26	97,862	57,804	40,059
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
03/12/2014 060006871406	S	- 60,000.000	1.0943		65,660	63,750	1,911
Issue: 14149YAW8 - Cardinal Health Inc 4.600% 3/15/43							
03/12/2014 060006871406	S	- 70,000.000	.9721		68,045	62,963	5,082
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/12/2014 060006871406	B	60,000.000	1.0164		- 60,984	60,984	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/12/2014 060006871406	B	45,000.000	1.0155		- 45,696	45,696	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98956P102 - Zimmer Holdings Inc							
03/13/2014 060006871405	B	1,610.000	95.0711	27	- 153,092	153,092	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/13/2014 060006871406	S	- 55,000.000	1.0256		56,409	55,781	628
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/13/2014 060006871406	S	- 215,000.000	1.0058		216,251	216,050	202
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
03/13/2014 060006871406	B	65,000.000	.9971		- 64,808	64,808	
Issue: 4424355B5 - Houston Tx Utility 3.828% 5/15/28							
03/13/2014 060006871406	B	190,000.000	1.0000		- 190,000	190,000	
Issue: 44919P508 - Iac Interactivecorp							
03/14/2014 060006871405	S	- 290.000	74.1213	6	21,489	12,995	8,495
Issue: 68389X105 - Oracle Corporation							
03/19/2014 060006871405	B	21,500.000	38.4253	398	- 826,542	826,542	
Issue: 406216BE0 - Halliburton Company 4.750% 8/01/43							
03/24/2014 060006871406	B	150,000.000	1.0403		- 156,042	156,042	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 140,000.000	1.0341		144,769	143,282	1,487
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
03/25/2014 060006871406	B	150,000.000	.9204		- 138,057	138,057	
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
03/25/2014 060006871406	B	145,000.000	1.4601		- 211,713	211,713	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 115,000.000	1.0311		118,576	117,696	880
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 115,000.000	1.0325		118,738	117,696	1,042
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 90,000.000	1.0325		92,925	92,110	815
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 115,000.000	1.0313		118,594	117,696	898
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/25/2014 060006871406	B	130,000.000	1.0394		- 135,125	135,125	
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/25/2014 060006871406	B	105,000.000	1.0394		- 109,139	109,139	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
03/26/2014 060006871406	S	- 60,000.000	1.1786		70,717	70,473	244
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/26/2014 060006871406	B	50,000.000	1.0331		- 51,656	51,656	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/26/2014 060006871406	S	- 100,000.000	1.0319		103,188	102,365	823
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/26/2014 060006871406	S	- 90,000.000	1.0322		92,897	92,128	769
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
03/26/2014 060006871406	B	95,000.000	1.3158		- 124,996	124,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
03/26/2014 060006871406	B	110,000.000	1.0124		- 111,359	111,359	
Issue: 478160104 - Johnson Johnson							
03/26/2014 060006871409	S	- 2,200.000	98.0221	93	215,556	141,588	73,968
Issue: 80105N105 - Sanofi A D R							
03/26/2014 060006871409	B	3,100.000	52.1388	124	- 162,078	162,078	
Issue: 126408GY3 - Csx Corp 4.100% 3/15/44							
03/27/2014 060006871406	B	205,000.000	.9181		- 188,200	188,200	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
03/27/2014 060006871406	B	1,355,000.000	.4889		- 662,487	662,487	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
03/27/2014 060006871406	S	- 1,345,000.000	.4791		620,571	620,571	
Issue: 842400FZ1 - Southern Cal Edison 4.650% 10/01/43							
03/27/2014 060006871406	B	295,000.000	1.0492		- 309,505	309,505	
Issue: 85771PAQ5 - Statoil Asa 4.800% 11/08/43							
03/27/2014 060006871406	B	485,000.000	1.0734		- 520,609	520,609	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 260,000.000	1.0406		270,563	266,475	4,087
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 265,000.000	1.0406		275,766	271,600	4,166
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 450,000.000	1.0414		468,633	461,207	7,426

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 170,000.000	1.0406		176,906	174,234	2,673
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 130,000.000	1.0406		135,281	133,238	2,044
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 85,000.000	1.0434		88,692	87,117	1,575
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 20,000.000	1.0434		20,869	20,498	371
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 385,000.000	1.0444		402,084	394,588	7,496
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 50,000.000	1.0444		52,219	51,245	974
Issue: 13342BAM7 - Cameron Intl Corp 5.125% 12/15/43							
03/27/2014 060006871406	B	305,000.000	1.0137		- 309,185	309,185	
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
03/27/2014 060006871406	B	145,000.000	1.0312		- 149,524	149,524	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
03/27/2014 060006871406	B	125,000.000	1.0346		- 129,323	129,323	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
03/27/2014 060006871406	B	30,000.000	1.0346		- 31,037	31,037	
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
03/27/2014 060006871406	B	470,000.000	1.0406		- 489,087	489,087	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
03/27/2014 060006871406	B	60,000.000	1.0406		- 62,437	62,437	
Issue: 806857108 - Schlumberger Ltd							
03/28/2014 060006871405	S	- 1,875.000	97.6441	39	183,044	135,190	47,854
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/01/2014 060006871402	S	- 95,000.000	1.0666		101,323	101,544	- 220
Issue: 3138WA7G6 - F N M A #As1794 4.500% 2/01/44							
04/01/2014 060006871402	B	94,999.240	1.0666		- 101,323	101,323	
Issue: 14040H105 - Capital One Financial Corp							
04/01/2014 060006871405	B	225.000	76.8197	4	- 17,289	17,289	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
04/01/2014 060006871406	S	- 150,000.000	1.4065		210,978	196,342	14,636
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/01/2014 060006871406	B	145,000.000	1.0288		- 149,169	149,169	
Issue: 02006KAC9 - Ally Auto Receivable 0.720% 5/20/16							
04/04/2014 060006871402	S	- 42,000.000	1.0018		42,075	41,998	78
Issue: 58155Q103 - McKesson Corporation							
04/04/2014 060006871405	S	- 580.000	171.1392	13	99,248	34,783	64,465
Issue: 26884L109 - Equitable Corp							
04/04/2014 060006871405	B	335.000	103.1984	1	- 34,573	34,573	
Issue: 438128308 - Honda Motor Co Ltd A D R							
04/04/2014 060006871409	B	2,600.000	35.3756	52	- 92,029	92,029	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 224399105 - Crane Co							
04/07/2014 060006871405	B	190.000	69.7620	4	- 13,258	13,258	
Issue: 58155Q103 - McKesson Corporation							
04/07/2014 060006871405	S	- 1,335.000	168.7376	30	225,235	80,061	145,174
Issue: 74733V100 - Qep Resources Inc							
04/07/2014 060006871405	B	1,335.000	30.9249	23	- 41,307	41,307	
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
04/07/2014 060006871406	B	315,000.000	.3837		- 120,853	120,853	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/07/2014 060006871406	S	- 310,000.000	.3820		118,426	121,320	- 2,894
Issue: 438128308 - Honda Motor Co Ltd A D R							
04/07/2014 060006871409	B	2,900.000	35.0449	58	- 101,688	101,688	
Issue: 224399105 - Crane Co							
04/08/2014 060006871405	B	310.000	70.1138	6	- 21,741	21,741	
Issue: 38141G104 - Goldman Sachs Group Inc							
04/08/2014 060006871405	S	- 3,870.000	156.7991	85	606,728	481,149	125,579
Issue: 74733V100 - Qep Resources Inc							
04/08/2014 060006871405	B	650.000	31.2478	11	- 20,322	20,322	
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
04/08/2014 060006871406	S	- 30,000.000	.8610		25,830	23,301	2,529
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
04/08/2014 060006871406	B	30,000.000	.9920		- 29,760	29,760	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 438128308 - Honda Motor Co Ltd A D R							
04/08/2014 060006871409	B	1,900.000	33.9211	38	- 64,488	64,488	
Issue: 74733V100 - Qep Resources Inc							
04/09/2014 060006871405	B	585.000	31.2533	10	- 18,293	18,293	
Issue: 26884L109 - Equitable Corp							
04/09/2014 060006871405	B	2,425.000	103.9267	45	- 252,067	252,067	
Issue: 438128308 - Honda Motor Co Ltd A D R							
04/09/2014 060006871409	B	1,700.000	33.8708	34	- 57,614	57,614	
Issue: 74733V100 - Qep Resources Inc							
04/10/2014 060006871405	B	555.000	31.2945	9	- 17,378	17,378	
Issue: 74733V100 - Qep Resources Inc							
04/11/2014 060006871405	B	910.000	30.9006	15	- 28,135	28,135	
Issue: 364730101 - Gannett Inc							
04/14/2014 060006871405	S	- 775.000	26.3548	14	20,411	11,856	8,555
Issue: 74733V100 - Qep Resources Inc							
04/14/2014 060006871405	B	875.000	30.9253	15	- 27,075	27,075	
Issue: 44919P508 - Iac Interactivecorp							
04/14/2014 060006871405	S	- 995.000	67.3879	18	67,033	44,585	22,448
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
04/14/2014 060006871406	S	- 75,000.000	1.4330		107,475	98,171	9,304
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/14/2014 060006871406	B	70,000.000	1.0489		- 73,423	73,423	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74733V100 - Qep Resources Inc							
04/15/2014 060006871405	B	950.000	31.1882	16	- 29,645	29,645	
Issue: 949746JM4 - Wells Fargo & Co New 5.375% 2/07/35							
04/15/2014 060006871406	S	- 50,000.000	1.1391		56,956	56,959	- 3
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	B	40,000.000	1.0542		- 42,169	42,169	
Issue: 20030N200 - Comcast Corp Special Cl A							
04/15/2014 060006871409	B	100.000	47.3753	4	- 4,742	4,742	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/16/2014 060006871406	S	- 210,000.000	1.0545		221,443	218,168	3,275
Issue: 638671AL1 - Nationwide Mutual 4.950% 4/22/44							
04/16/2014 060006871406	B	260,000.000	.9997		- 259,919	259,919	
Issue: 74733V100 - Qep Resources Inc							
04/21/2014 060006871405	B	785.000	32.3317	13	- 25,394	25,394	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/21/2014 060006871406	S	- 590,000.000	1.0031		591,844	592,585	- 741
Issue: 14040HBF1 - Capital One Finl 3.750% 4/24/24							
04/21/2014 060006871406	B	615,000.000	.9991		- 614,440	614,440	
Issue: 74733V100 - Qep Resources Inc							
04/22/2014 060006871405	B	1,375.000	31.5117	23	- 43,352	43,352	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/22/2014 060006871406	S	- 625,000.000	1.0019		626,172	627,738	- 1,566

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 378272AH1 - Glencore Funding LLC 4.625% 4/29/24							
04/22/2014 060006871406	B	680,000.000	.9960		- 677,253	677,253	
Issue: 219350AV7 - Corning Inc 5.750% 8/15/40							
04/24/2014 060006871406	S	- 185,000.000	1.1796		218,226	224,362	- 6,136
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/24/2014 060006871406	B	165,000.000	1.0517		- 173,534	173,534	
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
04/25/2014 060006871406	B	75,000.000	.9676		- 72,568	72,568	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
04/25/2014 060006871406	S	- 70,000.000	1.2312		86,187	72,509	13,677
Issue: 437076102 - Home Depot Inc							
04/28/2014 060006871405	B	10,145.000	80.2331	188	- 814,152	814,152	
Issue: 30219G108 - Express Scripts Hldgs C							
04/28/2014 060006871405	B	1,190.000	70.7730	22	- 84,242	84,242	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
04/28/2014 060006871406	B	225,000.000	.8781		- 197,575	197,575	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
04/28/2014 060006871406	S	- 195,000.000	1.0719		209,017	197,428	11,589
Issue: 89151E109 - Total Sa Spon A D R							
04/29/2014 060006871409	S	- 100.000	70.3205	1	7,031	5,044	1,987
Issue: 30161N101 - Exelon Corporation							
04/29/2014 060006871409	S	- 200.000	36.0319	8	7,198	8,115	- 916

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89151E109 - Total Sa Spon A D R							
04/30/2014 060006871409	S	- 3,500.000	70.8021	40	247,767	176,541	71,226
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
05/01/2014 060006871406	S	- 200,000.000	1.2096		241,920	230,370	11,550
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/01/2014 060006871406	B	180,000.000	1.0644		- 191,588	191,588	
Issue: 55616XAJ6 - MacYs Retail Hldgs 4.300% 2/15/43							
05/02/2014 060006871406	S	- 245,000.000	.9405		230,423	216,529	13,894
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
05/02/2014 060006871406	S	- 115,000.000	1.2587		144,749	142,224	2,525
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/02/2014 060006871406	B	190,000.000	1.0711		- 203,508	203,508	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
05/02/2014 060006871406	B	115,000.000	1.0455		- 120,237	120,237	
Issue: 56585A102 - Marathon Petroleum Corp							
05/05/2014 060006871405	B	140.000	95.1066	2	- 13,317	13,317	
Issue: 149123CE9 - Caterpillar Inc 4.750% 5/15/64							
05/05/2014 060006871406	B	180,000.000	.9968		- 179,417	179,417	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/05/2014 060006871406	S	- 175,000.000	1.0662		186,587	184,244	2,343
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/06/2014 060006871402	B	138,167.000	1.0175		- 140,585	140,585	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3132JA6M2 - F H L M C Gd Q19475 3.500% 6/01/43							
05/06/2014 060006871402	S	- 96,819.260	1.0205		98,809	97,228	1,581
Issue: 31417E2N0 - F N M A #Ab7980 3.500% 2/01/43							
05/06/2014 060006871402	S	- 66,706.980	1.0209		68,098	67,345	753
Issue: 665772CL1 - Northern States Pwr 4.125% 5/15/44							
05/06/2014 060006871406	B	100,000.000	.9971		- 99,709	99,709	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/06/2014 060006871406	S	- 4,275,000.000	.3751		1,455,410	1,455,410	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/06/2014 060006871406	B	4,290,000.000	.3705		- 1,589,359	1,589,359	
Issue: 50076QAR7 - Kraft Foods Group In 6.875% 1/26/39							
05/06/2014 060006871406	B	295,000.000	1.2935		- 381,574	381,574	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	S	- 90,000.000	1.0701		96,311	94,791	1,519
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	S	- 260,000.000	1.0691		277,956	273,841	4,115
Issue: 224399105 - Crane Co							
05/07/2014 060006871405	B	460.000	72.5992	9	- 33,404	33,404	
Issue: 29265N108 - Energen Corp							
05/07/2014 060006871405	B	420.000	81.8759	8	- 34,396	34,396	
Issue: 582839AG1 - Mead Johnson 4.600% 6/01/44							
05/07/2014 060006871406	B	60,000.000	1.0019		- 60,114	60,114	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/07/2014 060006871406	S	- 50,000.000	1.0672		53,359	52,747	613
Issue: 29265N108 - Energen Corp							
05/08/2014 060006871405	B	910.000	82.3748	17	- 74,978	74,978	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/09/2014 060006871409	B	600.000	54.8551	6	- 32,919	32,919	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/12/2014 060006871409	B	4,800.000	54.8869	48	- 263,505	263,505	
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
05/13/2014 060006871406	S	- 185,000.000	.9977		184,580	181,643	2,937
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/13/2014 060006871406	B	160,000.000	1.0316		- 165,050	165,050	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/13/2014 060006871409	B	4,600.000	55.1204	46	- 253,600	253,600	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/14/2014 060006871409	B	3,400.000	54.7815	34	- 186,291	186,291	
Issue: 46625HJX9 - Jpmorgan Chase Co 3.625% 5/13/24							
05/15/2014 060006871402	B	9,000.000	1.0001		- 9,001	9,001	
Issue: 268317AK0 - Electricite De 4.875% 1/22/44							
05/15/2014 060006871406	S	- 155,000.000	1.0563		163,723	149,925	13,798
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/15/2014 060006871406	B	135,000.000	1.0558		- 142,530	142,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/15/2014 060006871409	B	2,600.000	55.2225	26	- 143,605	143,605	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/16/2014 060006871409	B	1,700.000	55.3547	17	- 94,120	94,120	
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/16/2014 060006871409	B	100.000	33.3168	1	- 3,333	3,333	
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/19/2014 060006871409	B	3,500.000	33.2673	70	- 116,506	116,506	
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/20/2014 060006871409	B	2,500.000	33.6834	50	- 84,259	84,259	
Issue: 46625HJX9 - Jpmorgan Chase Co 3.625% 5/13/24							
05/21/2014 060006871402	B	8,000.000	.9982		- 7,985	7,985	
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/21/2014 060006871409	B	2,200.000	33.6461	44	- 74,065	74,065	
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
05/22/2014 060006871406	S	- 115,000.000	1.0547		121,286	120,925	361
Issue: 50076QAR7 - Kraft Foods Group In 6.875% 1/26/39							
05/22/2014 060006871406	B	110,000.000	1.2895		- 141,849	141,849	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	S	- 280,000.000	.9978		279,388	278,933	455
Issue: 571748AV4 - Marsh McLennan Cos 3.500% 6/03/24							
05/27/2014 060006871406	B	290,000.000	.9981		- 289,440	289,440	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
05/28/2014 060006871406	B	250,000.000	.9564		- 239,103	239,103	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
05/28/2014 060006871406	S	- 245,000.000	.9549		233,953	220,589	13,364
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
05/28/2014 060006871406	S	- 275,000.000	1.1064		304,252	277,518	26,734
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/28/2014 060006871406	B	230,000.000	1.0641		- 244,734	244,734	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/30/2014 060006871402	B	70,000.000	1.0029		- 70,202	70,202	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/30/2014 060006871402	S	- 100,000.000	1.0285		102,852	101,446	1,406
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/30/2014 060006871406	B	205,000.000	1.0023		- 205,480	205,480	
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
05/30/2014 060006871406	S	- 190,000.000	1.0096		191,832	190,200	1,632
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/02/2014 060006871406	B	90,000.000	1.0491		- 94,416	94,416	
Issue: 064255AX0 - Bk Tokyo Mitsubishi 4.700% 3/10/44							
06/02/2014 060006871406	S	- 105,000.000	1.0474		109,977	110,814	- 837
Issue: 444859AV4 - Humana Inc 6.450% 6/01/16							
06/06/2014 060006871402	S	- 5,000.000	1.1055		5,528	4,417	1,111

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859AU6 - Humana Inc 6.300% 8/01/18							
06/06/2014 060006871402	S	- 10,000.000	1.1594		11,594	9,474	2,119
Issue: 98372PAF5 - Xl Group Plc 5.250% 9/15/14							
06/06/2014 060006871402	S	- 5,000.000	1.0120		5,060	4,794	266
Issue: 120568AQ3 - Bunge Ltd Fin Corp 5.100% 7/15/15							
06/06/2014 060006871402	S	- 9,000.000	1.0437		9,393	8,286	1,108
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/09/2014 060006871402	S	- 38,167.000	1.0218		38,999	38,728	271
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/09/2014 060006871402	B	38,167.000	1.0183		- 38,865	38,865	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/09/2014 060006871406	B	120,000.000	.9908		- 118,898	118,898	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
06/09/2014 060006871406	B	55,000.000	1.2576		- 69,167	69,167	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/09/2014 060006871406	S	- 820,000.000	.3554		266,242	266,242	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/09/2014 060006871406	B	820,000.000	.3512		- 287,968	287,968	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/09/2014 060006871406	S	- 55,000.000	1.0357		56,962	57,812	- 850
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
06/09/2014 060006871406	S	- 125,000.000	1.0114		126,430	124,339	2,091

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							
06/10/2014 060006871406	S	- 2,985,000.000	.3544		969,186	969,186	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/10/2014 060006871406	B	2,995,000.000	.3502		- 1,048,909	1,048,909	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/12/2014 060006871402	S	- 100,000.000	1.0285		102,852	101,469	1,382
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/12/2014 060006871402	S	100,000.000	1.0285		- 102,852	101,446	- 1,406
Issue: 912828SM3 - U S Treasury Nt 1.000% 3/31/17							
06/17/2014 060006871402	S	- 110,000.000	1.0030		110,335	109,974	361
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
06/18/2014 060006871406	S	- 465,000.000	1.0340		480,791	468,030	12,762
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/18/2014 060006871406	B	410,000.000	1.0422		- 427,297	427,297	
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
06/23/2014 060006871402	S	- 26,299.530	1.0274		27,020	26,995	24
Issue: 96950FAQ7 - Williams Partners LP 3.900% 1/15/25							
06/24/2014 060006871402	B	12,000.000	.9969		- 11,963	11,963	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/25/2014 060006871406	B	1,035,000.000	.3920		- 405,679	405,679	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/25/2014 060006871406	S	- 1,060,000.000	.3545		339,467	339,467	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/27/2014 060006871406	B	150,000.000	.9970		- 149,555	149,555	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
06/27/2014 060006871406	B	70,000.000	1.2673		- 88,712	88,712	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/27/2014 060006871406	S	- 65,000.000	1.0503		68,270	68,016	255
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
06/27/2014 060006871406	S	- 155,000.000	1.0139		157,159	154,181	2,979
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/07/2014 060006871402	B	38,167.000	1.0181		- 38,859	38,859	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
07/07/2014 060006871402	S	- 38,167.000	1.0211		38,971	38,875	96
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/07/2014 060006871406	S	- 130,000.000	1.0104		131,352	124,838	6,514
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
07/07/2014 060006871406	B	135,000.000	1.2500		- 168,750	168,750	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/09/2014 060006871406	S	- 105,000.000	.9947		104,442	104,490	- 48
Issue: 015271AG4 - Alexandria Real 4.500% 7/30/29							
07/09/2014 060006871406	B	85,000.000	.9991		- 84,925	84,925	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/10/2014 060006871406	S	- 55,000.000	1.2041		66,224	65,208	1,016

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
07/10/2014 060006871406	S	- 80,000.000	1.1037		88,294	80,733	7,561
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
07/10/2014 060006871406	B	55,000.000	1.0360		- 56,981	56,981	
Issue: 075896AC4 - Bed Bath Beyond Inc 5.165% 8/01/44							
07/14/2014 060006871406	B	340,000.000	.0000		- 339,990	339,990	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/14/2014 060006871406	S	- 270,000.000	1.0482		283,025	282,636	389
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/17/2014 060006871406	S	- 225,000.000	1.0021		225,466	223,907	1,559
Issue: 200340AQ0 - Comerica Inc 3.800% 7/22/26							
07/17/2014 060006871406	B	205,000.000	.9978		- 204,549	204,549	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
07/18/2014 060006871402	S	- 7,000.000	.9450		6,615	5,513	1,101
Issue: 02364WAJ4 - America Movil Sa De 6.375% 3/01/35							
07/21/2014 060006871406	S	- 60,000.000	1.2127		72,764	69,418	3,346
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/21/2014 060006871406	B	45,000.000	1.0698		- 48,143	48,143	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
07/23/2014 060006871406	S	- 75,000.000	1.0560		79,200	75,112	4,088
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/23/2014 060006871406	S	- 270,000.000	1.0300		278,100	268,028	10,072

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/24/2014 060006871402	S	- 38,167.000	1.0216		38,990	38,859	131
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
07/24/2014 060006871402	B	38,167.000	1.0188		- 38,883	38,883	
Issue: 111320AJ6 - Broadcom Corp Mtn 4.500% 8/01/34							
07/24/2014 060006871406	B	210,000.000	.9940		- 208,740	208,740	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/24/2014 060006871406	S	- 595,000.000	.4274		224,831	224,831	
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
07/24/2014 060006871406	B	610,000.000	.3943		- 240,541	240,541	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/24/2014 060006871406	S	- 140,000.000	1.0615		148,608	148,232	376
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/25/2014 060006871406	B	70,000.000	.9830		- 68,810	68,810	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/28/2014 060006871406	B	190,000.000	.9820		- 186,580	186,580	
Issue: 761713AZ9 - Reynolds American 6.150% 9/15/43							
07/28/2014 060006871406	S	- 115,000.000	1.1546		132,781	129,972	2,809
Issue: 105756BV1 - Fed Republic Brazil 4.250% 1/07/25							
07/28/2014 060006871406	S	- 340,000.000	1.0185		346,290	336,333	9,957
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/28/2014 060006871406	B	100,000.000	1.0725		- 107,250	107,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
07/29/2014 060006871406	B	90,000.000	1.0073		- 90,659	90,659	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/29/2014 060006871406	B	160,000.000	1.0225		- 163,600	163,600	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
07/29/2014 060006871406	S	- 150,000.000	1.2225		183,375	171,458	11,917
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
07/29/2014 060006871406	S	- 90,000.000	1.0645		95,805	90,329	5,476
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	3,757.420	1.0215		- 3,838	3,838	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	13,811.070	1.0215		- 14,108	14,108	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
08/01/2014 060006871406	S	- 270,000.000	1.1450		309,150	278,290	30,860
Issue: 20030NBM2 - Comcast Corp 4.200% 8/15/34							
08/05/2014 060006871406	B	450,000.000	.9962		- 448,308	448,308	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	S	- 310,000.000	1.0647		330,065	329,106	959
Issue: 902494AX1 - Tyson Foods Inc 3.950% 8/15/24							
08/06/2014 060006871402	B	3,000.000	1.0053		- 3,016	3,016	
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
08/06/2014 060006871406	B	105,000.000	.9416		- 98,863	98,863	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/06/2014 060006871406	S	- 80,000.000	1.0689		85,513	84,885	627
Issue: 037411AW5 - Apache Corp 5.100% 9/01/40							
08/07/2014 060006871406	B	225,000.000	1.0583		- 238,127	238,127	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/07/2014 060006871406	S	- 175,000.000	1.0698		187,223	185,786	1,437
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
08/11/2014 060006871406	B	85,000.000	.9937		- 84,463	84,463	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/11/2014 060006871406	S	- 70,000.000	1.0728		75,094	74,403	691
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
08/12/2014 060006871406	S	- 80,000.000	1.4644		117,150	104,716	12,435
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	B	75,000.000	1.0702		- 80,262	80,262	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
08/13/2014 060006871406	B	95,000.000	.9580		- 91,010	91,010	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
08/13/2014 060006871406	S	- 145,000.000	1.2548		181,946	180,685	1,262
Issue: 88732JAY4 - Time Warner Cabl 5.875% 11/15/40							
08/13/2014 060006871406	B	145,000.000	1.1726		- 170,033	170,033	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
08/14/2014 060006871406	B	75,000.000	.9660		- 72,450	72,450	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834KV9 - U S Treas Bd Strip 11/15/41							
08/19/2014 060006871406	B	610,000.000	.4012		- 244,720	244,720	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
08/19/2014 060006871406	S	- 630,000.000	.5208		290,676	290,676	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/20/2014 060006871406	B	85,000.000	1.0303		- 87,577	87,577	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
08/20/2014 060006871406	S	- 130,000.000	.9162		119,107	114,040	5,068
Issue: 902494AW3 - Tyson Foods Inc 2.650% 8/15/19							
08/21/2014 060006871402	B	2,000.000	1.0097		- 2,019	2,019	
Issue: 902494AW3 - Tyson Foods Inc 2.650% 8/15/19							
08/21/2014 060006871402	B	2,000.000	1.0102		- 2,020	2,020	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/22/2014 060006871406	B	95,000.000	1.0375		- 98,563	98,563	
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
08/22/2014 060006871406	S	- 110,000.000	1.1391		125,305	111,007	14,298
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
08/29/2014 060006871402	B	38,167.000	1.0264		- 39,175	39,175	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
08/29/2014 060006871402	S	- 38,167.000	1.0295		39,291	38,877	414
Issue: 900123CF5 - Republic Of Turkey 5.750% 3/22/24							
08/29/2014 060006871406	S	- 170,000.000	1.1100		188,700	183,770	4,930

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 900123CG3 - Republic Of Turkey 6.625% 2/17/45							
08/29/2014 060006871406	B	80,000.000	1.2000		- 96,000	96,000	
Issue: 01F050692 - F N M A Tba 30Yr 5.000% 9/15/44							
09/03/2014 060006871402	S	- 60,000.000	1.1034		66,204	66,101	103
Issue: 40049JBA4 - Grupo Televisa Sab 5.000% 5/13/45							
09/03/2014 060006871406	S	- 40,000.000	1.0320		41,282	39,808	1,474
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
09/03/2014 060006871406	S	- 325,000.000	1.0120		328,900	316,128	12,772
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 585,000.000	.9965		582,943	581,549	1,394
Issue: 46625HJY7 - Jpmorgan Chase Co 3.875% 9/10/24							
09/03/2014 060006871406	B	630,000.000	.9948		- 626,693	626,693	
Issue: 40049JAT4 - Grupo Televisa 8.500% 3/11/32							
09/03/2014 060006871406	B	45,000.000	1.4335		- 64,508	64,508	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/05/2014 060006871406	B	90,000.000	.9936		- 89,423	89,423	
Issue: 12591DAC5 - Cnooc Finance 2014 4.250% 4/30/24							
09/05/2014 060006871406	S	- 95,000.000	1.0337		98,202	94,587	3,616
Issue: 01F050692 - F N M A Tba 30Yr 5.000% 9/15/44							
09/09/2014 060006871402	B	60,000.000	1.1041		- 66,248	66,248	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/09/2014 060006871406	S	- 155,000.000	.3854		50,601	50,601	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/09/2014 060006871406	B	155,000.000	.3814		- 59,112	59,112	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/10/2014 060006871406	S	- 405,000.000	1.0223		414,033	420,585	- 6,552
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
09/10/2014 060006871406	S	- 310,000.000	.9840		305,040	301,537	3,503
Issue: 90131HAF2 - 21ST Century Fox 4.750% 9/15/44							
09/10/2014 060006871406	B	490,000.000	.9992		- 489,613	489,613	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
09/10/2014 060006871406	S	- 105,000.000	1.1450		120,225	108,511	11,714
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
09/10/2014 060006871406	B	300,000.000	1.2715		- 381,450	381,450	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/12/2014 060006871406	S	- 1,325,000.000	.3769		444,004	444,004	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/12/2014 060006871406	B	1,330,000.000	.3693		- 491,129	491,129	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/15/2014 060006871406	S	- 130,000.000	1.0032		130,421	133,943	- 3,521
Issue: 878091BD8 - Teachers Insur 4.900% 9/15/44							
09/15/2014 060006871406	B	155,000.000	.9991		- 154,856	154,856	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/16/2014 060006871406	B	130,000.000	1.0083		- 131,082	131,082	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/16/2014 060006871406	S	- 315,000.000	1.0023		315,726	323,955	- 8,229
Issue: 444859BE1 - Humana Inc 4.950% 10/01/44							
09/16/2014 060006871406	B	385,000.000	.9952		- 383,144	383,144	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/17/2014 060006871406	B	810,000.000	.3668		- 297,116	297,116	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/17/2014 060006871406	S	- 800,000.000	.4397		334,843	334,843	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
09/18/2014 060006871406	S	- 815,000.000	.3554		289,372	289,372	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/18/2014 060006871406	B	815,000.000	.3583		- 291,982	291,982	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	B	105,000.000	1.0194		- 107,034	107,034	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	S	- 200,000.000	1.0186		203,719	204,875	- 1,157
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
09/24/2014 060006871406	B	1,060,000.000	.3658		- 387,737	387,737	
Issue: 55616XAJ6 - MacYs Retail Hldgs 4.300% 2/15/43							
09/24/2014 060006871406	B	260,000.000	.9206		- 239,348	239,348	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/24/2014 060006871406	S	- 1,045,000.000	.4253		421,065	421,065	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/24/2014 060006871406	B	585,000.000	.4235		- 247,724	247,724	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
09/24/2014 060006871406	S	- 585,000.000	.4171		239,472	239,472	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
09/24/2014 060006871406	S	- 120,000.000	1.0513		126,152	120,439	5,713
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/26/2014 060006871402	B	35,000.000	.9863		- 34,519	34,519	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
09/26/2014 060006871402	B	38,167.000	1.0188		- 38,883	38,883	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/29/2014 060006871406	B	815,000.000	.4365		- 355,739	355,739	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/29/2014 060006871406	S	- 825,000.000	.3871		270,919	270,919	
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
09/30/2014 060006871402	B	2,000.000	.9991		- 1,998	1,998	
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
09/30/2014 060006871402	B	3,000.000	.9999		- 3,000	3,000	
Issue: 02R0406A5 - F H L M C Gd Tba 30Y 4.000% 10/15/44							
09/30/2014 060006871402	B	45,000.000	1.0523		- 47,352	47,352	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	245,000.000	1.0367		- 253,996	253,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
09/30/2014 060006871406	S	- 285,000.000	1.0511		299,561	286,043	13,518
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 38,167.000	1.0217		38,996	39,137	- 141
Issue: 02R0406A5 - F H L M C Gd Tba 30Y 4.000% 10/15/44							
10/01/2014 060006871402	S	- 45,000.000	1.0522		47,348	47,403	- 54
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	55,000.000	1.0544		- 57,991	57,991	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
10/01/2014 060006871406	S	- 65,000.000	1.0257		66,672	64,845	1,828
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/03/2014 060006871406	B	1,445,000.000	.4143		- 598,620	598,620	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/03/2014 060006871406	S	- 1,435,000.000	.4493		561,217	561,217	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/06/2014 060006871406	S	- 125,000.000	1.0486		131,069	129,042	2,027
Issue: 71656LBB6 - Petroleos Mexicanos 5.500% 6/27/44							
10/06/2014 060006871406	B	165,000.000	1.0190		- 168,127	168,127	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/07/2014 060006871406	S	- 115,000.000	1.0589		121,774	119,316	2,458
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/07/2014 060006871406	B	735,000.000	.4588		- 337,218	337,218	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 254010AE1 - Dignity Health 5.267% 11/01/64							
10/07/2014 060006871406	B	135,000.000	1.0000		- 135,000	135,000	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
10/07/2014 060006871406	S	- 685,000.000	.4765		242,183	242,183	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
10/07/2014 060006871406	B	685,000.000	.4720		- 323,347	323,347	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/07/2014 060006871406	S	- 740,000.000	.4004		242,623	242,623	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/09/2014 060006871406	S	- 265,000.000	1.0047		266,253	263,558	2,694
Issue: 654579AD3 - Nippon Life Ins 5.100% 10/16/44							
10/09/2014 060006871406	B	300,000.000	1.0000		- 300,000	300,000	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
10/15/2014 060006871406	B	580,000.000	1.0520		- 610,143	610,143	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
10/15/2014 060006871406	S	- 525,000.000	1.2982		681,560	592,077	89,483
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/16/2014 060006871406	B	460,000.000	1.0257		- 471,823	471,823	
Issue: 126650CC2 - Cvs Caremark Corp 4.000% 12/05/23							
10/16/2014 060006871406	S	- 515,000.000	1.0678		549,927	526,824	23,103
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
10/22/2014 060006871406	S	- 430,000.000	1.0599		455,774	423,322	32,452

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							
10/22/2014 060006871406	S	- 1,445,000.000	.4265		545,621	545,621	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/22/2014 060006871406	B	1,445,000.000	.4220		- 609,804	609,804	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
10/22/2014 060006871406	B	415,000.000	1.2800		- 531,217	531,217	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	S	- 25,000.000	1.0663		26,656	26,259	397
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
10/23/2014 060006871406	B	415,000.000	1.0269		- 426,151	426,151	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/23/2014 060006871406	S	- 825,000.000	.4294		313,504	313,504	
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
10/23/2014 060006871406	B	35,000.000	.9257		- 32,398	32,398	
Issue: 718286BG1 - Philippines Rep 6.375% 10/23/34							
10/23/2014 060006871406	S	- 30,000.000	1.3100		39,300	36,891	2,409
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/23/2014 060006871406	B	830,000.000	.3996		- 331,701	331,701	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
10/23/2014 060006871406	S	- 380,000.000	1.2704		482,741	428,551	54,190
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/24/2014 060006871406	S	- 275,000.000	1.0659		293,133	289,015	4,118

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/24/2014 060006871406	S	- 95,000.000	1.0094		95,891	95,464	427
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
10/24/2014 060006871406	B	350,000.000	.9960		- 348,600	348,600	
Issue: 71647NAM1 - Petrobras Global 6.250% 3/17/24							
10/24/2014 060006871406	B	110,000.000	1.0605		- 116,655	116,655	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
10/27/2014 060006871402	B	38,167.000	1.0331		- 39,431	39,431	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/27/2014 060006871406	S	- 180,000.000	1.0096		181,723	180,989	734
Issue: 87246YAC0 - Tiaa Asset Mgmt Fin 4.125% 11/01/24							
10/27/2014 060006871406	B	195,000.000	.9989		- 194,778	194,778	
Issue: 482480AE0 - Kla Tencor Corp 4.650% 11/01/24							
10/30/2014 060006871402	B	21,000.000	.9975		- 20,947	20,947	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/01/2014 060006871402	S	- 38,167.000	1.0360		39,542	38,886	655
Issue: 843646AJ9 - Southern Power Co 5.250% 7/15/43							
11/13/2014 060006871406	B	110,000.000	1.1199		- 123,186	123,186	
Issue: 843646AH3 - Southern Power 5.150% 9/15/41							
11/13/2014 060006871406	S	- 105,000.000	1.1121		116,773	111,170	5,603
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/17/2014 060006871406	S	- 220,000.000	1.0098		222,166	222,797	- 631

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25746UCC1 - Dominion Resources 4.700% 12/01/44							
11/17/2014 060006871406	B	270,000.000	.9963		- 269,006	269,006	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	110,000.000	1.0152		- 111,667	111,667	
Issue: 30161MAN3 - Exelon Generation Co 5.600% 6/15/42							
11/18/2014 060006871406	S	- 145,000.000	1.0688		154,973	159,128	- 4,155
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/18/2014 060006871406	B	70,000.000	.9942		- 69,595	69,595	
Issue: 14040HBF1 - Capital One Finl 3.750% 4/24/24							
11/18/2014 060006871406	S	- 80,000.000	1.0106		80,850	79,927	922
Issue: 713448BZ0 - Pepsico Inc 4.000% 3/05/42							
11/20/2014 060006871406	S	- 200,000.000	.9539		190,780	187,910	2,870
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/20/2014 060006871406	B	160,000.000	1.0130		- 162,075	162,075	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/20/2014 060006871406	S	- 370,000.000	.4059		122,355	122,355	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/20/2014 060006871406	B	370,000.000	.4021		- 148,784	148,784	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/21/2014 060006871406	B	200,000.000	1.0153		- 203,063	203,063	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/21/2014 060006871406	B	200,000.000	1.0181		- 203,625	203,625	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/21/2014 060006871406	B	655,000.000	1.0178		- 666,667	666,667	
Issue: 94974BGA2 - Wells Fargo Mtn 3.300% 9/09/24							
11/21/2014 060006871406	S	- 130,000.000	.9971		129,618	129,649	- 31
Issue: 90131HAF2 - 21ST Century Fox 4.750% 9/15/44							
11/21/2014 060006871406	S	- 235,000.000	1.0418		244,811	234,814	9,997
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
11/21/2014 060006871406	S	- 250,000.000	.9626		240,640	233,519	7,121
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
11/21/2014 060006871406	S	- 775,000.000	1.0532		816,253	762,334	53,919
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/21/2014 060006871406	B	120,000.000	.9942		- 119,306	119,306	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
11/24/2014 060006871402	S	- 38,167.000	1.0360		39,540	39,426	114
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
11/24/2014 060006871402	B	38,167.000	1.0328		- 39,419	39,419	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	B	105,000.000	1.0178		- 106,870	106,870	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
11/24/2014 060006871406	S	- 125,000.000	1.0591		132,384	122,957	9,427
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/24/2014 060006871406	S	- 395,000.000	.9953		393,133	392,301	832

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 714295AC6 - Perrigo Finance Plc 3.900% 12/15/24							
11/24/2014 060006871406	B	425,000.000	.9958		- 423,211	423,211	
Issue: 71654QBR2 - Petroleos Mexicanos 6.375% 1/23/45							
12/01/2014 060006871406	S	- 60,000.000	1.1375		68,250	61,842	6,408
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
12/01/2014 060006871406	B	55,000.000	1.1525		- 63,388	63,388	
Issue: 718286BD8 - Republic Of Ph 6.375% 1/15/32							
12/01/2014 060006871406	S	- 70,000.000	1.3055		91,385	86,965	4,420
Issue: 46625HJY7 - Jpmorgan Chase Co 3.875% 9/10/24							
12/04/2014 060006871406	S	- 335,000.000	.9962		333,717	333,241	476
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/04/2014 060006871406	B	305,000.000	.9998		- 304,952	304,952	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/04/2014 060006871406	S	- 805,000.000	.9995		804,591	801,163	3,429
Issue: 46625HJZ4 - Jpmorgan Chase Co 4.125% 12/15/26							
12/04/2014 060006871406	B	760,000.000	.9975		- 758,070	758,070	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/04/2014 060006871406	S	- 970,000.000	.4126		327,143	327,143	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
12/04/2014 060006871406	B	970,000.000	.4051		- 392,947	392,947	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/08/2014 060006871406	B	55,000.000	1.0431		- 57,372	57,372	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
12/08/2014 060006871406	S	- 165,000.000	.9125		150,563	142,913	7,650
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
12/08/2014 060006871406	S	- 65,000.000	1.3016		84,601	82,310	2,290
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
12/08/2014 060006871406	B	235,000.000	1.1475		- 269,663	269,663	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
12/08/2014 060006871406	S	- 270,000.000	1.1275		304,425	276,593	27,832
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/10/2014 060006871406	S	- 430,000.000	.4889		210,236	210,886	- 651
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/10/2014 060006871406	B	430,000.000	.4842		- 208,206	208,206	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
12/11/2014 060006871402	S	- 37,800.000	1.0162		38,411	37,638	773
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/11/2014 060006871402	S	- 38,167.000	1.0360		39,540	39,426	114
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/11/2014 060006871402	S	38,167.000	1.0360		- 39,540	39,426	- 114
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/11/2014 060006871406	B	660,000.000	.4394		- 290,030	290,030	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/11/2014 060006871406	S	- 660,000.000	.4355		221,164	221,164	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
12/16/2014 060006871406	B	40,000.000	.8825		- 35,300	35,300	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/18/2014 060006871406	B	1,175,000.000	.5030		- 591,049	591,049	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/18/2014 060006871406	S	- 1,175,000.000	.4990		515,869	515,869	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/31/2014 060006871406	S	- 830,000.000	.4970		316,784	316,784	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
12/31/2014 060006871406	B	175,000.000	1.2600		- 220,500	220,500	
Total For J.P. Morgan Securities LLC				**4,469**	**95,333,057**	**93,620,937**	**1,709,094**
Broker: Mlpfs Inc/Fixed Income							
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
01/02/2014 060006871406	S	- 50,000.000	1.1783		58,913	58,859	53
Issue: 617446HD4 - Morgan Stanley 7.250% 4/01/32							
01/02/2014 060006871406	B	60,000.000	1.2541		- 75,247	75,247	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/02/2014 060006871406	B	665,000.000	.3437		- 228,554	228,554	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/02/2014 060006871406	S	- 665,000.000	.3394		225,728	263,723	- 37,995

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 855030AM4 - Staples Inc 4.375% 1/12/23							
01/03/2014 060006871406	S	- 110,000.000	.9738		107,121	109,789	- 2,668
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/03/2014 060006871406	B	95,000.000	.9792		- 93,026	93,026	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
01/06/2014 060006871402	S	- 160,000.000	.9957		159,313	159,295	18
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
01/06/2014 060006871402	B	160,000.000	.9927		- 158,825	158,825	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
01/08/2014 060006871406	S	- 110,000.000	.7711		84,821	104,448	- 19,627
Issue: 428236BY8 - Hewlett Packard Co 2.750% 1/14/19							
01/09/2014 060006871402	B	14,000.000	.9995		- 13,994	13,994	
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
01/09/2014 060006871406	S	- 85,000.000	1.1539		98,082	107,121	- 9,040
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/09/2014 060006871406	B	75,000.000	.9566		- 71,742	71,742	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
01/10/2014 060006871406	S	- 160,000.000	.9015		144,240	155,236	- 10,996
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/10/2014 060006871406	S	- 355,000.000	.9608		341,077	341,050	27
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/10/2014 060006871406	B	150,000.000	1.0050		- 150,750	150,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/10/2014 060006871406	B	165,000.000	1.0050		- 165,825	165,825	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/10/2014 060006871406	B	410,000.000	1.0025		- 411,025	411,025	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
01/14/2014 060006871406	B	110,000.000	1.2225		- 134,475	134,475	
Issue: 698299AK0 - Panama 9.375% 4/01/29							
01/14/2014 060006871406	B	95,000.000	1.3945		- 132,478	132,478	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
01/14/2014 060006871406	S	- 55,000.000	.7950		43,725	52,224	- 8,499
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
01/14/2014 060006871406	S	- 125,000.000	.7925		99,063	118,691	- 19,629
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/14/2014 060006871406	S	- 220,000.000	.9913		218,084	218,233	- 149
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/15/2014 060006871406	S	- 160,000.000	.9661		154,575	153,713	862
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/15/2014 060006871406	S	- 265,000.000	.9882		261,884	262,061	- 177
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
01/15/2014 060006871406	B	180,000.000	.9978		- 179,611	179,611	
Issue: 06051GFB0 - Bank Of America Mtn 4.125% 1/22/24							
01/15/2014 060006871406	B	275,000.000	.9993		- 274,799	274,799	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
01/16/2014 060006871406	S	- 125,000.000	.9934		124,170	124,409	- 239
Issue: 4581X0CE6 - Inter American Devel 4.375% 1/24/44							
01/16/2014 060006871406	B	135,000.000	.9904		- 133,708	133,708	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/17/2014 060006871406	S	- 90,000.000	.9712		87,405	87,011	394
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/17/2014 060006871406	S	- 135,000.000	.9713		131,124	130,517	607
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
01/17/2014 060006871406	B	115,000.000	1.0415		- 119,773	119,773	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
01/17/2014 060006871406	B	160,000.000	1.0415		- 166,640	166,640	
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
01/17/2014 060006871406	S	- 175,000.000	1.0600		185,500	186,813	- 1,313
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
01/22/2014 060006871406	B	90,000.000	1.0125		- 91,125	91,125	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/22/2014 060006871406	S	- 195,000.000	.9905		193,149	192,838	312
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
01/22/2014 060006871406	S	- 100,000.000	1.1350		113,500	139,189	- 25,689
Issue: 65473QBB8 - Nisource Finance 5.250% 2/15/43							
01/23/2014 060006871406	S	- 250,000.000	1.0048		251,210	249,660	1,550

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							
01/23/2014 060006871406	B	210,000.000	.9800		- 205,800	205,800	
Issue: 59023VAA8 - Merrill Lynch 7.750% 5/14/38							
01/24/2014 060006871406	S	- 50,000.000	1.2906		64,531	57,881	6,649
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/24/2014 060006871406	B	45,000.000	.9945		- 44,754	44,754	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
01/27/2014 060006871406	S	- 960,000.000	.3862		362,810	362,810	
Issue: 912834DV7 - U S Treas Bd Strip 5/15/39							
01/27/2014 060006871406	B	960,000.000	.3821		- 366,778	366,778	
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
01/27/2014 060006871406	S	- 75,000.000	1.2125		90,938	92,376	- 1,439
Issue: 969457BU3 - Williams Companies 3.700% 1/15/23							
01/28/2014 060006871406	S	- 180,000.000	.8918		160,515	179,500	- 18,985
Issue: 969457BM1 - Williams Cos Inc 8.750% 3/15/32							
01/28/2014 060006871406	B	115,000.000	1.1850		- 136,280	136,280	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/28/2014 060006871406	S	- 75,000.000	.9886		74,145	74,407	- 262
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/28/2014 060006871406	B	140,000.000	.9992		- 139,891	139,891	
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
01/28/2014 060006871406	S	- 70,000.000	1.1150		78,050	97,433	- 19,383

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/29/2014 060006871406	B	85,000.000	.9933		- 84,432	84,432	
Issue: 71654QBE1 - Petroleos Mexicanos 5.500% 6/27/44							
01/30/2014 060006871406	S	- 105,000.000	.8975		94,238	116,329	- 22,091
Issue: 855244AD1 - Starbucks Corp 3.850% 10/01/23							
01/30/2014 060006871406	S	- 430,000.000	1.0252		440,823	429,845	10,978
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/30/2014 060006871406	B	405,000.000	1.0048		- 406,962	406,962	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
01/30/2014 060006871406	B	95,000.000	.9975		- 94,763	94,763	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
02/04/2014 060006871406	B	70,000.000	.9615		- 67,305	67,305	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/04/2014 060006871406	S	- 80,000.000	1.0056		80,450	79,869	581
Issue: 35671DBC8 - Freeport McMoran C G 5.450% 3/15/43							
02/04/2014 060006871406	B	105,000.000	.9613		- 100,940	100,940	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
02/04/2014 060006871406	S	- 65,000.000	1.1425		74,263	80,363	- 6,100
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
02/06/2014 060006871402	S	- 160,000.000	1.0125		162,000	158,770	3,230
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/06/2014 060006871402	B	160,000.000	1.0095		- 161,525	161,525	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71654QBG6 - Petroleos Mexicanos 3.500% 1/30/23							
02/06/2014 060006871402	B	13,000.000	.9250		- 12,025	12,025	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
02/06/2014 060006871406	S	- 765,000.000	.3450		263,887	293,105	- 29,218
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/06/2014 060006871406	B	770,000.000	.3369		- 259,413	259,413	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
02/06/2014 060006871406	S	- 1,990,000.000	.3882		742,275	742,275	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
02/06/2014 060006871406	B	1,990,000.000	.3965		- 788,995	788,995	
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
02/06/2014 060006871406	S	- 750,000.000	.4440		332,993	344,449	- 11,456
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
02/06/2014 060006871406	B	500,000.000	.4254		- 212,710	212,710	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
02/06/2014 060006871406	B	250,000.000	.4300		- 107,503	107,503	
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
02/06/2014 060006871406	S	- 130,000.000	1.0186		132,418	128,461	3,957
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
02/06/2014 060006871406	B	125,000.000	1.0041		- 125,508	125,508	
Issue: 912796CD9 - U S Treasury Bill 3/20/14							
02/07/2014 060006871402	S	- 31,300.000	.9999		31,296	31,296	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796CJ6 - U S Treasury Bill 4/24/14							
02/07/2014 060006871402	B	22,300.000	.9998		- 22,295	22,295	
Issue: 71654QBG6 - Petroleos Mexicanos 3.500% 1/30/23							
02/10/2014 060006871402	B	12,000.000	.9320		- 11,184	11,184	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
02/10/2014 060006871406	B	490,000.000	.4042		- 198,058	198,058	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
02/10/2014 060006871406	S	- 490,000.000	.3958		169,448	169,448	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/12/2014 060006871406	S	- 260,000.000	.9813		255,125	259,435	- 4,310
Issue: 900123CG3 - Republic Of Turkey 6.625% 2/17/45							
02/12/2014 060006871406	B	355,000.000	.9903		- 351,542	351,542	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/14/2014 060006871406	B	235,000.000	1.0104		- 237,451	237,451	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/19/2014 060006871406	S	- 125,000.000	.9865		123,316	124,339	- 1,023
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/19/2014 060006871406	B	120,000.000	1.0094		- 121,125	121,125	
Issue: 900123AW0 - Republic Of Turkey 7.375% 2/05/25							
02/20/2014 060006871406	S	- 155,000.000	1.1210		173,755	195,906	- 22,151
Issue: 900123CF5 - Republic Of Turkey 5.750% 3/22/24							
02/20/2014 060006871406	B	175,000.000	1.0088		- 176,531	176,531	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05565QCD8 - Bp Capital Plc 2.750% 5/10/23							
02/27/2014 060006871406	S	- 230,000.000	.9366		215,407	227,695	- 12,289
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	S	- 145,000.000	1.0284		149,112	147,312	1,800
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/27/2014 060006871406	B	195,000.000	1.0086		- 196,676	196,676	
Issue: 96950FAN4 - Williams Partners LP 5.400% 3/04/44							
02/27/2014 060006871406	B	185,000.000	.9968		- 184,401	184,401	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
02/28/2014 060006871406	S	- 125,000.000	1.0925		136,563	133,114	3,449
Issue: 195325BR5 - Republic Of Colombia 5.625% 2/26/44							
02/28/2014 060006871406	B	125,000.000	1.0233		- 127,918	127,918	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/03/2014 060006871406	S	- 160,000.000	.9390		150,240	155,236	- 4,996
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/03/2014 060006871406	B	150,000.000	1.1243		- 168,645	168,645	
Issue: 406216AW1 - Halliburton Co 6.700% 9/15/38							
03/04/2014 060006871406	S	- 130,000.000	1.2972		168,631	142,467	26,164
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/04/2014 060006871406	B	125,000.000	1.0281		- 128,516	128,516	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/04/2014 060006871406	S	- 410,000.000	1.0192		417,864	417,441	422

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
03/04/2014 060006871406	B	475,000.000	.9981		- 474,079	474,079	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/05/2014 060006871406	S	- 170,000.000	1.1450		194,650	190,643	4,007
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
03/05/2014 060006871406	S	- 85,000.000	1.2700		107,950	104,693	3,257
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
03/05/2014 060006871406	B	35,000.000	1.0685		- 37,398	37,398	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
03/05/2014 060006871406	S	- 35,000.000	1.0850		37,975	35,855	2,120
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/06/2014 060006871406	S	- 60,000.000	.9500		57,000	58,213	- 1,213
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/06/2014 060006871406	B	1,530,000.000	.3838		- 587,275	587,275	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
03/06/2014 060006871406	S	- 45,000.000	1.0070		45,315	42,680	2,635
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/06/2014 060006871406	S	- 1,540,000.000	.3672		565,426	604,842	- 39,416
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/06/2014 060006871406	S	- 70,000.000	1.1375		79,625	78,500	1,125
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	110,000.000	1.0146		- 111,607	111,607	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	115,000.000	1.0150		- 116,725	116,725	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/10/2014 060006871402	S	- 160,000.000	1.0063		161,013	161,470	- 457
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/10/2014 060006871402	B	160,000.000	1.0034		- 160,550	160,550	
Issue: 01F032435 - F N M A Tba 15Yr 3.500% 3/15/29							
03/11/2014 060006871402	B	145,000.000	1.0542		- 152,862	152,862	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	S	- 170,000.000	1.0084		171,434	172,381	- 947
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/11/2014 060006871406	B	195,000.000	1.0214		- 199,173	199,173	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
03/11/2014 060006871406	S	- 260,000.000	1.1675		303,550	321,452	- 17,902
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/12/2014 060006871406	B	55,000.000	1.0163		- 55,894	55,894	
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
03/12/2014 060006871406	S	- 60,000.000	1.0753		64,519	63,461	1,058
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
03/14/2014 060006871406	B	65,000.000	1.0990		- 71,435	71,435	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/14/2014 060006871406	S	- 40,000.000	1.0306		41,225	40,626	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: 195325BK0 - Colombia Rep 7.375% 9/18/37							
03/14/2014 060006871406	S	- 65,000.000	1.2575		81,738	80,059	1,678
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/14/2014 060006871406	B	45,000.000	1.0265		- 46,193	46,193	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/18/2014 060006871406	B	60,000.000	.9365		- 56,190	56,190	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/18/2014 060006871406	S	- 50,000.000	1.0600		53,000	50,940	2,060
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/19/2014 060006871406	B	130,000.000	.9375		- 121,875	121,875	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
03/19/2014 060006871406	S	- 120,000.000	1.1025		132,300	129,189	3,111
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/19/2014 060006871406	S	- 40,000.000	1.0207		40,830	40,938	- 108
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/20/2014 060006871406	S	- 790,000.000	.3702		292,458	310,276	- 17,818
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
03/20/2014 060006871406	B	815,000.000	.3255		- 265,250	265,250	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/21/2014 060006871406	S	- 240,000.000	1.0243		245,841	245,626	215
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
03/21/2014 060006871406	B	310,000.000	.9980		- 309,380	309,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/24/2014 060006871406	B	135,000.000	1.0550		- 142,425	142,425	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/24/2014 060006871406	B	45,000.000	1.0550		- 47,475	47,475	
Issue: 637432MV4 - National Rural 3.400% 11/15/23							
03/24/2014 060006871406	B	775,000.000	.9943		- 770,567	770,567	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/24/2014 060006871406	S	- 730,000.000	1.0017		731,255	729,984	1,271
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
03/25/2014 060006871406	B	1,170,000.000	.4136		- 483,959	483,959	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
03/25/2014 060006871406	S	- 1,170,000.000	.4313		466,088	466,088	
Issue: 4042Q1AD9 - Hsbc Bk USA N A Mtn 7.000% 1/15/39							
03/25/2014 060006871406	B	325,000.000	1.2950		- 420,862	420,862	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 180,000.000	1.0284		185,119	184,219	900
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 300,000.000	1.0284		308,531	307,032	1,499
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
03/25/2014 060006871406	B	200,000.000	1.0914		- 218,274	218,274	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
03/26/2014 060006871406	B	470,000.000	.4175		- 196,244	196,244	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
03/26/2014 060006871406	S	- 470,000.000	.4443		157,426	157,426	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/26/2014 060006871406	B	155,000.000	1.0025		- 155,381	155,381	
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
03/27/2014 060006871406	S	- 125,000.000	.9625		120,313	118,038	2,275
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 270,000.000	1.0434		281,707	276,724	4,983
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 30,000.000	1.0434		31,301	30,747	554
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	S	- 720,000.000	1.0061		724,388	721,163	3,225
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
03/27/2014 060006871406	B	765,000.000	.9963		- 762,131	762,131	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
03/27/2014 060006871406	B	325,000.000	.9991		- 324,695	324,695	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
03/27/2014 060006871406	B	35,000.000	.9991		- 34,967	34,967	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
04/01/2014 060006871406	S	- 95,000.000	1.0225		97,138	90,102	7,035
Issue: 89153VAL3 - Total Capital Intl 3.750% 4/10/24							
04/01/2014 060006871406	S	- 325,000.000	1.0226		332,345	332,878	- 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: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/01/2014 060006871406	B	320,000.000	.9992		- 319,750	319,750	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/04/2014 060006871402	S	- 160,000.000	1.0075		161,200	160,578	622
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/44							
04/04/2014 060006871402	B	160,000.000	1.0042		- 160,675	160,675	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/04/2014 060006871406	S	- 200,000.000	.9675		193,500	191,271	2,229
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
04/04/2014 060006871406	B	200,000.000	1.2463		- 249,250	249,250	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
04/07/2014 060006871406	S	- 245,000.000	1.0950		268,275	252,522	15,753
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
04/07/2014 060006871406	B	285,000.000	1.1250		- 320,625	320,625	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/08/2014 060006871406	S	- 200,000.000	.9690		193,800	191,271	2,529
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
04/08/2014 060006871406	B	190,000.000	1.1550		- 219,450	219,450	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
04/10/2014 060006871406	S	- 110,000.000	1.1200		123,200	112,686	10,514
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
04/10/2014 060006871406	B	125,000.000	1.1275		- 140,938	140,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BV1 - Fed Republic Brazil 4.250% 1/07/25							
04/15/2014 060006871406	S	- 135,000.000	.9875		133,313	133,544	- 231
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/15/2014 060006871406	B	130,000.000	1.0121		- 131,579	131,579	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/23/2014 060006871406	B	425,000.000	.3515		- 149,379	149,379	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/23/2014 060006871406	S	- 855,000.000	.3476		267,515	267,515	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
04/23/2014 060006871406	B	125,000.000	1.2410		- 155,120	155,120	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/23/2014 060006871406	B	430,000.000	.3436		- 147,727	147,727	
Issue: 404280AQ2 - Hsbc Holdings Plc 5.250% 3/14/44							
04/23/2014 060006871406	S	- 130,000.000	1.0216		132,804	133,089	- 285
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
04/28/2014 060006871406	S	- 60,000.000	1.0260		61,560	57,212	4,348
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
05/01/2014 060006871402	S	- 12,000.000	1.1752		14,102	11,871	2,230
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
05/01/2014 060006871402	B	12,000.000	1.0305		- 12,366	12,366	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/44							
05/02/2014 060006871402	S	- 160,000.000	1.0166		162,650	160,707	1,943

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/02/2014 060006871402	B	160,000.000	1.0133		- 162,125	162,125	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/02/2014 060006871406	S	- 855,000.000	.3772		291,082	291,082	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
05/02/2014 060006871406	B	860,000.000	.3643		- 313,272	313,272	
Issue: 151020AM6 - Celgene Corp 4.625% 5/15/44							
05/06/2014 060006871406	B	340,000.000	.9965		- 338,796	338,796	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
05/06/2014 060006871406	S	- 60,000.000	1.0750		64,500	62,237	2,263
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	S	- 280,000.000	1.0704		299,720	295,381	4,339
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
05/06/2014 060006871406	B	60,000.000	1.2535		- 75,210	75,210	
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
05/07/2014 060006871402	S	- 6,000.000	1.1796		7,078	5,936	1,142
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
05/07/2014 060006871402	B	9,000.000	1.0331		- 9,298	9,298	
Issue: 58933YAJ4 - Merck Co Inc 4.150% 5/18/43							
05/13/2014 060006871406	S	- 240,000.000	.9704		232,903	237,044	- 4,141
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/13/2014 060006871406	B	205,000.000	1.0361		- 212,399	212,399	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
05/13/2014 060006871406	B	255,000.000	1.2525		- 319,388	319,388	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/14/2014 060006871406	B	255,000.000	.9955		- 253,845	253,845	
Issue: 06051GFB0 - Bank Of America Mtn 4.125% 1/22/24							
05/14/2014 060006871406	S	- 275,000.000	1.0275		282,571	277,548	5,023
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/14/2014 060006871406	S	- 120,000.000	1.0469		125,625	123,938	1,687
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
05/14/2014 060006871406	B	140,000.000	1.0354		- 144,957	144,957	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/15/2014 060006871406	S	- 340,000.000	1.0001		340,027	337,786	2,241
Issue: 14170TAM3 - Carefusion Corp 3.875% 5/15/24							
05/15/2014 060006871406	B	365,000.000	.9984		- 364,405	364,405	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
05/20/2014 060006871406	S	- 140,000.000	1.0015		140,210	134,440	5,770
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
05/20/2014 060006871406	B	70,000.000	1.0708		- 74,953	74,953	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	B	115,000.000	1.0461		- 120,301	120,301	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
05/20/2014 060006871406	S	- 70,000.000	1.2575		88,025	87,206	819

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
05/21/2014 060006871406	S	- 660,000.000	.4932		304,518	304,518	
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
05/21/2014 060006871406	B	645,000.000	.3827		- 246,854	246,854	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
05/22/2014 060006871406	S	- 70,000.000	1.0530		73,710	74,953	- 1,243
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
05/22/2014 060006871406	B	70,000.000	1.3660		- 95,620	95,620	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	B	485,000.000	.9984		- 484,242	484,242	
Issue: 06051GFB0 - Bank Of America Mtn 4.125% 1/22/24							
05/27/2014 060006871406	S	- 90,000.000	1.0278		92,501	90,834	1,667
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
05/27/2014 060006871406	S	- 425,000.000	1.0189		433,024	423,406	9,618
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
05/28/2014 060006871406	B	465,000.000	.4297		- 199,806	199,806	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
05/28/2014 060006871406	S	- 475,000.000	.5014		219,161	219,161	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/28/2014 060006871406	B	295,000.000	1.0647		- 314,094	314,094	
Issue: 46625HJX9 - Jpmorgan Chase Co 3.625% 5/13/24							
05/30/2014 060006871402	B	5,000.000	1.0064		- 5,032	5,032	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/03/2014 060006871406	B	80,000.000	1.0397		- 83,178	83,178	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/05/2014 060006871406	S	- 185,000.000	.9928		183,670	184,665	- 995
Issue: 591894CB4 - Metropolitan Edison 4.000% 4/15/25							
06/05/2014 060006871406	B	185,000.000	.9973		- 184,491	184,491	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/09/2014 060006871402	S	- 160,000.000	1.0220		163,513	162,351	1,162
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/09/2014 060006871402	B	160,000.000	1.0184		- 162,950	162,950	
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
06/09/2014 060006871406	B	430,000.000	.9845		- 423,322	423,322	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/09/2014 060006871406	S	- 380,000.000	1.0332		392,632	399,427	- 6,794
Issue: 00507UAG6 - Actavis Funding Scs 4.850% 6/15/44							
06/10/2014 060006871406	B	375,000.000	.9889		- 370,853	370,853	
Issue: 50076QAN6 - Kraft Foods Group 6.500% 2/09/40							
06/10/2014 060006871406	B	150,000.000	1.2294		- 184,416	184,416	
Issue: 50076QAR7 - Kraft Foods Group In 6.875% 1/26/39							
06/10/2014 060006871406	S	- 150,000.000	1.2745		191,174	193,860	- 2,687
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/10/2014 060006871406	S	- 310,000.000	1.0277		318,573	325,132	- 6,558

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/12/2014 060006871406	S	- 250,000.000	.9916		247,900	247,326	575
Issue: 009363AQ5 - Airgas Inc 3.650% 7/15/24							
06/12/2014 060006871406	B	260,000.000	.9981		- 259,493	259,493	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
06/19/2014 060006871406	S	- 850,000.000	.3732		303,745	303,745	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/19/2014 060006871406	B	835,000.000	.4021		- 335,712	335,712	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/19/2014 060006871406	B	840,000.000	.4021		- 337,722	337,722	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/19/2014 060006871406	S	- 850,000.000	.3567		275,983	275,983	
Issue: 406216BE0 - Halliburton Company 4.750% 8/01/43							
06/24/2014 060006871406	S	- 150,000.000	1.0661		159,911	156,042	3,869
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/24/2014 060006871406	B	135,000.000	1.0411		- 140,548	140,548	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
06/27/2014 060006871402	S	- 3,000.000	1.0383		3,115	2,996	119
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
06/27/2014 060006871406	B	95,000.000	1.2442		- 118,203	118,203	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
06/27/2014 060006871406	S	- 95,000.000	1.2104		114,983	112,632	2,352

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
06/30/2014 060006871406	B	650,000.000	.9995		- 649,682	649,682	
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
06/30/2014 060006871406	B	305,000.000	.9996		- 304,878	304,878	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/30/2014 060006871406	S	- 545,000.000	1.0501		572,293	564,817	7,475
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/30/2014 060006871406	S	- 210,000.000	1.0501		220,516	217,636	2,880
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
06/30/2014 060006871406	B	2,295,000.000	.3570		- 819,246	819,246	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
07/01/2014 060006871406	S	- 1,330,000.000	.4701		445,483	445,483	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
07/01/2014 060006871406	B	1,315,000.000	.4025		- 529,274	529,274	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/02/2014 060006871402	S	- 4,000.000	1.0352		4,141	3,995	146
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/07/2014 060006871402	B	160,000.000	1.0181		- 162,900	162,900	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
07/07/2014 060006871402	S	- 160,000.000	1.0211		163,369	162,966	402
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	S	- 545,000.000	1.0501		572,293	570,226	2,066

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	S	- 210,000.000	1.0501		220,516	219,720	796
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	S	545,000.000	1.0501		- 572,293	564,817	- 7,475
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	S	210,000.000	1.0501		- 220,516	217,636	- 2,880
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
07/11/2014 060006871406	S	- 165,000.000	1.1101		183,173	166,511	16,662
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/11/2014 060006871406	B	140,000.000	1.0531		- 147,438	147,438	
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
07/14/2014 060006871406	S	- 425,000.000	.9755		414,566	403,561	11,006
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
07/14/2014 060006871406	B	405,000.000	1.2461		- 504,671	504,671	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
07/17/2014 060006871406	S	- 1,475,000.000	.4571		529,662	529,662	
Issue: 912834JH2 - U S Treas Bd Strip 11/15/40							
07/17/2014 060006871406	B	1,465,000.000	.4040		- 591,875	591,875	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/21/2014 060006871406	B	290,000.000	1.0702		- 310,345	310,345	
Issue: 887317AM7 - Time Warner Inc 5.375% 10/15/41							
07/21/2014 060006871406	S	- 355,000.000	1.0861		385,580	366,520	19,060

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/22/2014 060006871406	B	360,000.000	1.0215		- 367,740	367,740	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
07/22/2014 060006871406	S	- 55,000.000	1.2031		66,170	63,940	2,230
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/22/2014 060006871406	B	45,000.000	1.2215		- 54,969	54,969	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
07/22/2014 060006871406	S	- 365,000.000	1.2775		466,288	455,055	11,232
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/23/2014 060006871402	S	- 2,000.000	1.0458		2,092	1,997	94
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/23/2014 060006871402	S	- 3,000.000	1.0460		3,138	2,996	142
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	B	125,000.000	1.0701		- 133,760	133,760	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	B	195,000.000	1.0708		- 208,802	208,802	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
07/24/2014 060006871402	B	160,000.000	1.0186		- 162,975	162,975	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
07/24/2014 060006871406	B	215,000.000	.4247		- 91,319	91,319	
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
07/24/2014 060006871406	B	215,000.000	.3866		- 83,108	83,108	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
07/24/2014 060006871406	S	- 430,000.000	.4091		161,106	161,106	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/25/2014 060006871406	S	- 55,000.000	1.0681		58,747	58,234	513
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/29/2014 060006871402	S	- 4,000.000	1.0472		4,189	3,995	194
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/30/2014 060006871402	S	- 4,000.000	1.0403		4,161	3,995	167
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/30/2014 060006871406	B	140,000.000	.9978		- 139,694	139,694	
Issue: 68389XAS4 - Oracle Corp 3.625% 7/15/23							
07/30/2014 060006871406	S	- 155,000.000	1.0317		159,906	153,602	6,304
Issue: 912828WL0 - U S Treasury Nt 1.500% 5/31/19							
07/31/2014 060006871402	S	- 85,000.000	.9878		83,961	84,861	- 900
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	5,077.600	1.0213		- 5,186	5,186	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/31/2014 060006871406	S	- 290,000.000	.9615		278,835	284,304	- 5,469
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
07/31/2014 060006871406	B	290,000.000	1.3800		- 400,200	400,200	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
08/01/2014 060006871402	S	- 160,000.000	1.0214		163,425	162,900	525

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/01/2014 060006871406	B	230,000.000	1.0568		- 243,054	243,054	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
08/05/2014 060006871402	S	- 1,000.000	1.0424		1,042	999	44
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
08/06/2014 060006871406	S	- 130,000.000	.9969		129,593	129,511	82
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
08/06/2014 060006871406	B	125,000.000	1.2061		- 150,768	150,768	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/06/2014 060006871406	B	105,000.000	1.0691		- 112,252	112,252	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
08/06/2014 060006871406	S	- 120,000.000	1.0489		125,873	120,453	5,420
Issue: 26884ABB8 - Erp Operating LP 4.500% 7/01/44							
08/07/2014 060006871406	B	305,000.000	.9957		- 303,685	303,685	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/07/2014 060006871406	S	- 1,725,000.000	.4341		651,822	651,822	
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
08/07/2014 060006871406	B	1,750,000.000	.4017		- 703,028	703,028	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
08/07/2014 060006871406	B	140,000.000	1.3675		- 191,450	191,450	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/07/2014 060006871406	S	- 250,000.000	1.0736		268,398	265,408	2,990

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/12/2014 060006871406	B	1,365,000.000	.4390		- 599,221	599,221	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/12/2014 060006871406	S	- 1,365,000.000	.4351		487,803	487,803	
Issue: 313385G26 - F H L B Disc Nts 9/17/14							
08/19/2014 060006871402	B	179,000.000	.0000		- 178,992	178,992	
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
08/21/2014 060006871402	B	13,000.000	.9993		- 12,991	12,991	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/21/2014 060006871406	S	- 215,000.000	.9968		214,311	215,160	- 849
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
08/21/2014 060006871406	B	235,000.000	.9993		- 234,828	234,828	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/26/2014 060006871406	S	- 260,000.000	1.0417		270,847	271,835	- 988
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
08/26/2014 060006871406	B	280,000.000	1.0344		- 289,640	289,640	
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
08/29/2014 060006871402	B	160,000.000	1.0264		- 164,225	164,225	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/01/2014 060006871402	S	- 160,000.000	1.0295		164,713	162,977	1,736
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/02/2014 060006871406	S	- 925,000.000	.4566		378,569	378,569	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/02/2014 060006871406	B	925,000.000	.4526		- 418,637	418,637	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 50,000.000	.9962		49,809	49,705	104
Issue: 571748AX0 - Marsh McLennan Cos 3.500% 3/10/25							
09/03/2014 060006871406	B	50,000.000	.9962		- 49,809	49,809	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/05/2014 060006871406	B	95,000.000	1.0342		- 98,251	98,251	
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
09/05/2014 060006871406	S	- 110,000.000	1.0807		118,880	109,531	9,349
Issue: 149123CE9 - Caterpillar Inc 4.750% 5/15/64							
09/08/2014 060006871406	S	- 110,000.000	1.0565		116,214	109,644	6,570
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/08/2014 060006871406	B	115,000.000	1.0363		- 119,169	119,169	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	B	60,000.000	1.0284		- 61,706	61,706	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
09/09/2014 060006871406	S	- 70,000.000	1.0089		70,620	69,824	796
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/10/2014 060006871406	B	105,000.000	1.0205		- 107,153	107,153	
Issue: 92553PAP7 - Viacom Inc 4.375% 3/15/43							
09/10/2014 060006871406	S	- 305,000.000	.9124		278,276	280,129	- 1,853

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
09/10/2014 060006871406	B	265,000.000	1.1198		- 296,734	296,734	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/11/2014 060006871406	S	- 75,000.000	1.0197		76,477	77,811	- 1,334
Issue: 878742AZ8 - Teck Resources Ltd 5.400% 2/01/43							
09/11/2014 060006871406	B	105,000.000	.9715		- 102,011	102,011	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/16/2014 060006871406	S	- 395,000.000	.4359		161,659	161,659	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/16/2014 060006871406	S	- 305,000.000	.4576		135,841	135,841	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/16/2014 060006871406	B	305,000.000	.4536		- 138,336	138,336	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/16/2014 060006871406	B	395,000.000	.4525		- 178,741	178,741	
Issue: 01F0426A6 - F N M A Tba 30Yr 4.500% 10/15/44							
09/18/2014 060006871402	B	105,000.000	1.0733		- 112,695	112,695	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
09/18/2014 060006871406	S	- 210,000.000	.9943		208,811	217,764	- 8,952
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/18/2014 060006871406	B	790,000.000	.4309		- 340,427	340,427	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/18/2014 060006871406	B	190,000.000	1.2346		- 234,580	234,580	

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							
09/18/2014 060006871406	S	- 800,000.000	.3627		261,848	261,848	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/25/2014 060006871406	B	55,000.000	1.0322		- 56,770	56,770	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
09/25/2014 060006871406	B	105,000.000	1.1653		- 122,352	122,352	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
09/25/2014 060006871406	S	- 105,000.000	1.2081		126,849	121,916	4,933
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
09/25/2014 060006871406	S	- 70,000.000	1.2130		84,910	83,554	1,357
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
09/25/2014 060006871406	B	65,000.000	1.0464		- 68,017	68,017	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
09/25/2014 060006871406	S	- 65,000.000	1.0448		67,913	65,600	2,313
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
09/26/2014 060006871402	B	160,000.000	1.0186		- 162,975	162,975	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/26/2014 060006871406	B	50,000.000	1.0275		- 51,375	51,375	
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
09/26/2014 060006871406	S	- 60,000.000	.9984		59,903	52,715	7,188
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
09/26/2014 060006871406	B	75,000.000	1.3520		- 101,400	101,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/29/2014 060006871406	B	165,000.000	1.0403		- 171,652	171,652	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
09/29/2014 060006871406	S	- 100,000.000	1.0060		100,599	86,827	13,772
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/29/2014 060006871406	B	95,000.000	1.2471		- 118,473	118,473	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
09/29/2014 060006871406	S	- 200,000.000	1.0353		207,052	201,848	5,204
Issue: 912828F39 - U S Treasury Nt 1.750% 9/30/19							
09/30/2014 060006871402	B	189,400.000	.9993		- 189,259	189,259	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	95,000.000	1.0383		- 98,637	98,637	
Issue: 878744AB7 - Teck Resources 5.200% 3/01/42							
09/30/2014 060006871406	S	- 150,000.000	.9164		137,463	148,034	- 10,571
Issue: 878742AZ8 - Teck Resources Ltd 5.400% 2/01/43							
09/30/2014 060006871406	B	145,000.000	.9376		- 135,955	135,955	
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
09/30/2014 060006871406	S	- 110,000.000	1.0589		116,483	112,067	4,417
Issue: 3138X9SW0 - F N M A #AU9532 4.500% 10/01/43							
10/01/2014 060006871402	B	105,000.700	1.0733		- 112,695	112,695	
Issue: 01F0426A6 - F N M A Tba 30Yr 4.500% 10/15/44							
10/01/2014 060006871402	S	- 105,000.000	1.0733		112,695	112,695	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31410GNK5 - F N M A #888794 4.500% 9/01/35							
10/01/2014 060006871402	S	- 15,742.470	1.0820		17,034	14,735	2,299
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 160,000.000	1.0216		163,450	164,068	- 618
Issue: 312936NA1 - F H L M C Gd A89385 4.500% 10/01/39							
10/01/2014 060006871402	S	- 87,746.490	1.0747		94,300	90,777	3,524
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	205,000.000	1.0545		- 216,179	216,179	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/01/2014 060006871406	S	- 260,000.000	.9980		259,492	257,271	2,221
Issue: 07274EAG8 - Bayer US Finance 3.375% 10/08/24							
10/01/2014 060006871406	B	270,000.000	.9901		- 267,330	267,330	
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
10/01/2014 060006871406	S	- 250,000.000	1.0558		263,940	241,484	22,456
Issue: 277432AP5 - Eastman Chemical Co 4.650% 10/15/44							
10/02/2014 060006871406	B	160,000.000	.9802		- 156,826	156,826	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/02/2014 060006871406	B	135,000.000	1.0494		- 141,666	141,666	
Issue: 277432AL4 - Eastman Chemical 4.800% 9/01/42							
10/02/2014 060006871406	S	- 160,000.000	1.0038		160,600	154,024	6,576
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
10/02/2014 060006871406	S	- 145,000.000	1.3699		198,630	188,115	10,514

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
10/07/2014 060006871406	B	785,000.000	.4897		- 384,375	384,375	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
10/07/2014 060006871406	S	- 810,000.000	.5386		373,727	373,727	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	60,000.000	1.0606		- 63,638	63,638	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	S	- 170,000.000	1.0602		180,227	176,381	3,846
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
10/09/2014 060006871406	B	205,000.000	1.0110		- 207,261	207,261	
Issue: 878091BD8 - Teachers Insur 4.900% 9/15/44							
10/09/2014 060006871406	S	- 70,000.000	1.0616		74,313	69,935	4,379
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/09/2014 060006871406	B	875,000.000	.4581		- 400,838	400,838	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
10/09/2014 060006871406	S	- 890,000.000	.4899		396,388	396,388	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/16/2014 060006871406	B	1,605,000.000	.4717		- 757,030	757,030	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
10/16/2014 060006871406	S	- 820,000.000	.4088		268,394	268,394	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
10/16/2014 060006871406	S	- 805,000.000	.5486		402,154	402,154	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
10/17/2014 060006871406	S	- 195,000.000	1.0119		197,315	196,260	1,055
Issue: 06051GFL8 - Bank Of Amer Crp Mtn 4.250% 10/22/26							
10/17/2014 060006871406	B	170,000.000	.9952		- 169,179	169,179	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/20/2014 060006871406	S	- 825,000.000	.4017		293,735	293,735	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
10/20/2014 060006871406	B	830,000.000	.4141		- 343,736	343,736	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/21/2014 060006871406	S	- 60,000.000	1.0752		64,509	62,815	1,694
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
10/21/2014 060006871406	B	75,000.000	1.0229		- 76,721	76,721	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/21/2014 060006871406	S	- 820,000.000	.4385		311,604	311,604	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/21/2014 060006871406	B	825,000.000	.4283		- 353,364	353,364	
Issue: 30161MAL7 - Exelon Generation Co 4.250% 6/15/22							
10/22/2014 060006871402	B	6,000.000	1.0526		- 6,315	6,315	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/22/2014 060006871406	S	- 320,000.000	1.0734		343,500	335,980	7,520
Issue: 871829AW7 - Sysco Corporation 4.500% 10/02/44							
10/22/2014 060006871406	B	380,000.000	1.0419		- 395,926	395,926	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29379VBF9 - Enterprise Products 4.950% 10/15/54							
10/22/2014 060006871406	S	- 185,000.000	1.0282		190,221	181,959	8,262
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
10/22/2014 060006871406	B	205,000.000	1.0430		- 213,807	213,807	
Issue: 30161MAL7 - Exelon Generation Co 4.250% 6/15/22							
10/23/2014 060006871402	B	4,000.000	1.0484		- 4,194	4,194	
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
10/23/2014 060006871406	B	60,000.000	1.1775		- 70,651	70,651	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
10/23/2014 060006871406	S	- 60,000.000	1.0871		65,228	60,220	5,009
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/24/2014 060006871406	S	- 825,000.000	.4566		300,279	300,279	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/24/2014 060006871406	B	820,000.000	.4413		- 361,874	361,874	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
10/27/2014 060006871402	B	160,000.000	1.0330		- 165,275	165,275	
Issue: 277432AP5 - Eastman Chemical Co 4.650% 10/15/44							
10/28/2014 060006871406	B	155,000.000	.9803		- 151,950	151,950	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	S	- 125,000.000	1.0602		132,520	131,440	1,080
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	S	- 140,000.000	1.0619		148,663	147,264	1,398

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
10/28/2014 060006871406	B	175,000.000	1.0024		- 175,424	175,424	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/29/2014 060006871406	S	- 165,000.000	1.0623		175,287	173,500	1,786
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
10/29/2014 060006871406	B	225,000.000	.9562		- 215,134	215,134	
Issue: 40049JBA4 - Grupo Televisa Sab 5.000% 5/13/45							
10/30/2014 060006871406	S	- 70,000.000	1.0124		70,868	69,664	1,204
Issue: 40049JAZ0 - Grupo Televisa 6.625% 1/15/40							
10/30/2014 060006871406	B	70,000.000	1.2163		- 85,142	85,142	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
10/30/2014 060006871406	B	110,000.000	1.1375		- 125,125	125,125	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
10/31/2014 060006871402	B	20,000.000	1.0082		- 20,163	20,163	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/01/2014 060006871402	S	- 160,000.000	1.0359		165,738	163,015	2,722
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/03/2014 060006871406	B	625,000.000	.4639		- 289,913	289,913	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/03/2014 060006871406	S	- 1,240,000.000	.4537		451,328	451,328	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/03/2014 060006871406	B	620,000.000	.4454		- 276,167	276,167	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
11/04/2014 060006871406	S	- 470,000.000	1.3594		638,909	648,292	- 9,384
Issue: 20030NAX9 - Comcast Corp 6.400% 5/15/38							
11/04/2014 060006871406	B	475,000.000	1.2933		- 614,332	614,332	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/05/2014 060006871406	S	- 1,025,000.000	.3906		364,944	364,944	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
11/05/2014 060006871406	B	1,025,000.000	.3937		- 403,543	403,543	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/06/2014 060006871406	S	- 140,000.000	1.0519		147,268	147,463	- 195
Issue: 20826FAF3 - Conocophillips Co 4.150% 11/15/34							
11/06/2014 060006871406	B	200,000.000	.9996		- 199,918	199,918	
Issue: 277432AP5 - Eastman Chemical Co 4.650% 10/15/44							
11/10/2014 060006871406	S	- 315,000.000	.9579		301,739	308,775	- 7,037
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/10/2014 060006871406	B	240,000.000	1.0550		- 253,200	253,200	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/10/2014 060006871406	S	- 250,000.000	1.0546		263,662	263,412	250
Issue: 35671DBJ3 - Freeport McMoran Inc 5.400% 11/14/34							
11/10/2014 060006871406	B	410,000.000	.9952		- 408,016	408,016	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/12/2014 060006871406	S	- 190,000.000	1.0556		200,561	200,318	244

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
11/12/2014 060006871406	B	410,000.000	1.0096		- 413,940	413,940	
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
11/12/2014 060006871406	B	230,000.000	.9941		- 228,650	228,650	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/12/2014 060006871406	S	- 830,000.000	.4611		335,948	335,948	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
11/12/2014 060006871406	S	- 395,000.000	1.2512		494,240	445,467	48,772
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/12/2014 060006871406	B	840,000.000	.3977		- 334,034	334,034	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/14/2014 060006871406	B	975,000.000	.3910		- 381,176	381,176	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
11/14/2014 060006871406	S	- 975,000.000	.3944		335,479	335,479	
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
11/17/2014 060006871406	B	210,000.000	1.0019		- 210,395	210,395	
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
11/17/2014 060006871406	S	- 225,000.000	.9495		213,631	215,134	- 1,503
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
11/24/2014 060006871402	B	160,000.000	1.0331		- 165,300	165,300	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/25/2014 060006871406	B	705,000.000	.3970		- 279,892	279,892	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
11/25/2014 060006871406	S	- 985,000.000	.4329		375,131	375,131	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/25/2014 060006871406	B	985,000.000	.4283		- 421,915	421,915	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
11/25/2014 060006871406	S	- 685,000.000	.5249		323,350	323,350	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/28/2014 060006871406	S	- 1,355,000.000	.4763		498,974	498,974	
Issue: 585055BM7 - Medtronic Inc 3.500% 3/15/25							
12/01/2014 060006871402	B	13,000.000	.9904		- 12,875	12,875	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/01/2014 060006871402	S	- 160,000.000	1.0363		165,806	165,277	529
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	B	50,000.000	1.0443		- 52,217	52,217	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	S	- 120,000.000	1.0338		124,050	122,055	1,995
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	S	- 370,000.000	1.0354		383,109	376,636	6,473
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	S	- 430,000.000	1.0354		445,235	437,712	7,523
Issue: 94707VAD2 - Weatherford Intl Ltd 5.950% 4/15/42							
12/01/2014 060006871406	B	200,000.000	.9237		- 184,730	184,730	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 585055BN5 - Medtronic Inc 4.375% 3/15/35							
12/01/2014 060006871406	B	560,000.000	.9912		- 555,055	555,055	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
12/01/2014 060006871406	B	540,000.000	.9973		- 538,553	538,553	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/02/2014 060006871406	B	610,000.000	.4343		- 264,929	264,929	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
12/02/2014 060006871406	S	- 365,000.000	1.0090		368,296	366,039	2,257
Issue: 585055AY2 - Medtronic Inc 4.000% 4/01/43							
12/02/2014 060006871406	B	400,000.000	.9159		- 366,340	366,340	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/02/2014 060006871406	S	- 610,000.000	.4101		205,729	205,729	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/04/2014 060006871406	S	- 825,000.000	.4793		360,476	360,476	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/04/2014 060006871406	B	810,000.000	.4563		- 369,605	369,605	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	S	- 120,000.000	1.0506		126,075	124,390	1,685
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/10/2014 060006871406	S	- 410,000.000	.4956		179,563	179,563	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/10/2014 060006871406	B	400,000.000	.4728		- 189,116	189,116	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29379VBC6 - Enterprise Products 5.100% 2/15/45							
12/10/2014 060006871406	B	150,000.000	1.0488		- 157,314	157,314	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/11/2014 060006871406	B	80,000.000	1.0041		- 80,325	80,325	
Issue: 71647NAM1 - Petrobras Global 6.250% 3/17/24							
12/11/2014 060006871406	S	- 110,000.000	.9663		106,290	116,655	- 10,365
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/15/2014 060006871406	S	- 1,230,000.000	.5071		538,688	538,688	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/15/2014 060006871406	B	610,000.000	.4641		- 283,095	283,095	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/15/2014 060006871406	B	1,220,000.000	.4958		- 604,876	604,876	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/15/2014 060006871406	S	- 610,000.000	.4513		201,721	201,721	
Issue: 3128MAAY5 - F H L M C Gd G07823 4.500% 9/01/44							
12/16/2014 060006871402	B	46,488.150	1.0945		- 50,883	50,883	
Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40							
12/16/2014 060006871406	B	205,000.000	1.1792		- 241,744	241,744	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	S	- 165,000.000	1.0859		179,180	171,491	7,689
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	S	- 230,000.000	1.0892		250,520	239,048	11,473

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
12/16/2014 060006871406	B	300,000.000	1.0187		- 305,604	305,604	
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
12/17/2014 060006871406	B	85,000.000	1.0486		- 89,132	89,132	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/17/2014 060006871406	B	805,000.000	.4612		- 371,258	371,258	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/17/2014 060006871406	S	- 805,000.000	.4501		301,041	301,041	
Issue: 126650CD0 - Cvs Caremark Corp 5.300% 12/05/43							
12/17/2014 060006871406	S	- 75,000.000	1.1891		89,182	82,493	6,689
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/18/2014 060006871406	B	920,000.000	.4945		- 454,912	454,912	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/18/2014 060006871406	S	- 915,000.000	.4923		349,226	349,226	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
12/18/2014 060006871406	S	- 1,560,000.000	.5338		694,792	694,792	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/18/2014 060006871406	B	1,555,000.000	.5296		- 823,559	823,559	
Issue: 655664AR1 - Nordstrom Inc 5.000% 1/15/44							
12/19/2014 060006871406	B	150,000.000	1.1398		- 170,966	170,966	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/19/2014 060006871406	S	- 130,000.000	1.0695		139,039	135,534	3,505

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/19/2014 060006871406	B	615,000.000	.5052		- 310,667	310,667	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/19/2014 060006871406	S	- 610,000.000	.4941		232,817	232,817	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
12/22/2014 060006871406	S	- 695,000.000	.5125		268,173	268,173	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/22/2014 060006871406	S	- 1,135,000.000	.4948		433,193	433,193	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
12/22/2014 060006871406	B	695,000.000	.5182		- 360,135	360,135	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/22/2014 060006871406	B	1,135,000.000	.4428		- 502,567	502,567	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/23/2014 060006871406	S	- 785,000.000	.5253		389,253	389,253	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
12/23/2014 060006871406	B	805,000.000	.5817		- 468,228	468,228	
Issue: 912828F70 - U S Treasury Nt 0.073% 10/31/16							
12/29/2014 060006871402	B	510,000.000	.9993		- 509,625	509,625	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/29/2014 060006871406	B	650,000.000	.4555		- 296,069	296,069	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/29/2014 060006871406	S	- 650,000.000	.4519		217,813	217,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
12/31/2014 060006871402	B	14,200.000	1.0524		- 14,944	14,944	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/31/2014 060006871406	S	- 1,295,000.000	.5082		570,994	570,994	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/31/2014 060006871406	S	- 260,000.000	.5366		128,925	128,925	
Total For Mlpfs Inc/Fixed Income				**0**	**104,294,743**	**104,213,178**	**60,847**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
01/06/2014 060006871406	S	- 320,000.000	.9240		295,683	312,103	- 16,420
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/06/2014 060006871406	B	285,000.000	.9513		- 271,106	271,106	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/06/2014 060006871406	S	- 380,000.000	.9498		360,926	361,968	- 1,042
Issue: 31428XAW6 - Fedex Corp 5.100% 1/15/44							
01/06/2014 060006871406	B	425,000.000	.9983		- 424,282	424,282	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/08/2014 060006871406	B	80,000.000	.9504		- 76,031	76,031	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
01/10/2014 060006871406	S	- 100,000.000	.8975		89,750	97,022	- 7,272

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/10/2014 060006871406	S	- 140,000.000	.9666		135,324	134,499	826
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/10/2014 060006871406	S	- 80,000.000	.9888		79,106	79,357	- 251
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/10/2014 060006871406	B	90,000.000	1.0015		- 90,135	90,135	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
01/13/2014 060006871406	B	2,555,000.000	.4076		- 1,041,367	1,041,367	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
01/13/2014 060006871406	S	- 2,555,000.000	.4037		869,773	869,773	
Issue: 961548AV6 - Westvaco Corp 8.200% 1/15/30							
01/15/2014 060006871406	B	120,000.000	1.2105		- 145,262	145,262	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
01/15/2014 060006871406	B	190,000.000	.8791		- 167,027	167,027	
Issue: 344419AB2 - Fomento Economico 4.375% 5/10/43							
01/15/2014 060006871406	B	60,000.000	.8411		- 50,463	50,463	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
01/15/2014 060006871406	S	- 160,000.000	1.2280		196,480	184,621	11,859
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/15/2014 060006871406	S	- 80,000.000	.9661		77,288	76,856	431
Issue: 191241AF5 - Coca Cola Femsa 5.250% 11/26/43							
01/15/2014 060006871406	S	- 50,000.000	1.0386		51,932	49,162	2,770

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 698299AD6 - Panama 8.875% 9/30/27							
01/17/2014 060006871406	B	80,000.000	1.3525		- 108,200	108,200	
Issue: 698299AV6 - Republic Of Panama 7.125% 1/29/26							
01/17/2014 060006871406	S	- 95,000.000	1.2150		115,425	118,437	- 3,012
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
01/21/2014 060006871409	S	- 2,300.000	64.7500	95	148,830	110,994	37,836
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/22/2014 060006871406	B	830,000.000	.3645		- 302,568	302,568	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/22/2014 060006871406	S	- 820,000.000	.4155		340,556	340,556	
Issue: 37953G103 - Global Brass Copper Holdin							
01/23/2014 060006871403	B	6,000.000	17.0000		- 102,000	102,000	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
01/27/2014 060006871406	B	100,000.000	1.0632		- 106,317	106,317	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
01/27/2014 060006871406	S	- 95,000.000	1.1030		104,780	97,596	7,185
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/27/2014 060006871406	B	65,000.000	.9920		- 64,482	64,482	
Issue: 961548AV6 - Westvaco Corp 8.200% 1/15/30							
01/29/2014 060006871406	B	85,000.000	1.2231		- 103,964	103,964	
Issue: 900123AY6 - Republic Of Turkey 6.875% 3/17/36							
01/29/2014 060006871406	S	- 135,000.000	1.0188		137,531	169,987	- 32,456

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/29/2014 060006871406	S	- 55,000.000	.9944		54,691	54,577	113
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/29/2014 060006871406	B	140,000.000	1.0024		- 140,339	140,339	
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
01/31/2014 060006871406	B	400,000.000	1.1048		- 441,900	441,900	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/31/2014 060006871406	S	- 870,000.000	.3882		323,877	323,877	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
01/31/2014 060006871406	S	- 615,000.000	.4228		244,995	244,995	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
01/31/2014 060006871406	B	615,000.000	.4360		- 268,165	268,165	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
01/31/2014 060006871406	S	- 355,000.000	.4124		139,674	139,674	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/31/2014 060006871406	S	- 325,000.000	1.0031		326,016	324,378	1,638
Issue: 001084102 - Agco Corp							
02/05/2014 060006871405	S	- 245.000	50.4950	7	12,364	12,937	- 572
Issue: 30249U101 - Fmc Technologies Inc							
02/07/2014 060006871408	B	13,514.000	48.3477	405	- 653,776	653,776	
Issue: 698299AD6 - Panama 8.875% 9/30/27							
02/11/2014 060006871406	B	105,000.000	1.3450		- 141,225	141,225	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 698299AV6 - Republic Of Panama 7.125% 1/29/26							
02/11/2014 060006871406	S	- 120,000.000	1.2050		144,600	149,605	- 5,005
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/12/2014 060006871406	S	- 615,000.000	.3358		206,523	216,322	- 9,799
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/12/2014 060006871406	B	615,000.000	.3319		- 204,131	204,131	
Issue: 900123CF5 - Republic Of Turkey 5.750% 3/22/24							
02/12/2014 060006871406	S	- 220,000.000	1.0150		223,300	218,352	4,948
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
02/18/2014 060006871406	S	- 45,000.000	1.2615		56,768	51,889	4,878
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
02/18/2014 060006871406	S	- 240,000.000	.8991		215,774	230,489	- 14,715
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
02/18/2014 060006871406	S	- 295,000.000	.9006		265,689	283,309	- 17,621
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	B	35,000.000	1.0136		- 35,476	35,476	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	B	190,000.000	1.0131		- 192,494	192,494	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	B	150,000.000	1.0131		- 151,969	151,969	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	B	235,000.000	1.0133		- 238,121	238,121	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	S	- 285,000.000	1.0139		288,963	288,006	957
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
02/18/2014 060006871406	S	- 180,000.000	1.0423		187,619	179,052	8,568
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
02/18/2014 060006871406	B	355,000.000	1.0340		- 367,052	367,052	
Issue: 406216AS0 - Halliburton Co 7.600% 8/15/96							
02/24/2014 060006871406	B	120,000.000	1.4008		- 168,100	168,100	
Issue: 406216BE0 - Halliburton Company 4.750% 8/01/43							
02/24/2014 060006871406	S	- 185,000.000	1.0230		189,262	184,580	4,682
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
02/25/2014 060006871406	B	250,000.000	1.3802		- 345,055	345,055	
Issue: 13063A5E0 - California ST 7.500% 4/01/34							
02/25/2014 060006871406	S	- 290,000.000	1.3440		389,751	352,826	36,925
Issue: 254709108 - Discover Finl Svcs							
02/25/2014 060006871408	B	1,917.000	57.2776	29	- 109,830	109,830	
Issue: G491BT108 - Invesco Ltd							
02/25/2014 060006871408	B	5,707.000	33.5217	86	- 191,394	191,394	
Issue: 172967424 - Citigroup Inc							
02/25/2014 060006871408	B	1,619.000	48.8777	24	- 79,157	79,157	
Issue: 98956P102 - Zimmer Holdings Inc							
03/03/2014 060006871405	B	210.000	94.2800	4	- 19,802	19,802	

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							
03/03/2014 060006871406	S	- 1,305,000.000	.3573		466,237	500,002	- 33,765
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/03/2014 060006871406	B	1,320,000.000	.3372		- 445,157	445,157	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/04/2014 060006871406	S	- 130,000.000	1.0191		132,478	132,179	300
Issue: 865622BJ2 - Sumitomo Mitsui Bk 3.950% 1/10/24							
03/04/2014 060006871406	S	- 220,000.000	1.0256		225,628	218,654	6,974
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/04/2014 060006871406	B	210,000.000	1.0045		- 210,952	210,952	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/04/2014 060006871406	S	- 205,000.000	1.0045		205,921	206,554	- 633
Issue: 064255AW2 - Bk Tokyo Mit Ufj 3.750% 3/10/24							
03/04/2014 060006871406	B	215,000.000	.9979		- 214,538	214,538	
Issue: 92553PAW2 - Viacom Inc 5.250% 4/01/44							
03/04/2014 060006871406	B	160,000.000	.9983		- 159,730	159,730	
Issue: 737679DB3 - Potomac Elec Pwr Co 6.500% 11/15/37							
03/05/2014 060006871406	S	- 125,000.000	1.3044		163,055	123,181	39,874
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
03/06/2014 060006871406	B	110,000.000	.8691		- 95,602	95,602	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/06/2014 060006871406	S	- 130,000.000	1.1430		148,590	145,786	2,804

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 80,000.000	1.0127		81,013	81,341	- 328
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 105,000.000	1.0135		106,415	106,760	- 345
Issue: 12527GAE3 - Cf Industries Inc 5.375% 3/15/44							
03/06/2014 060006871406	B	130,000.000	.9975		- 129,672	129,672	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	B	100,000.000	1.0072		- 100,719	100,719	
Issue: 98956P102 - Zimmer Holdings Inc							
03/12/2014 060006871405	B	240.000	97.2800	4	- 23,351	23,351	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
03/12/2014 060006871406	S	- 240,000.000	.4761		113,092	113,092	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
03/12/2014 060006871406	S	- 185,000.000	1.1551		213,699	191,632	22,067
Issue: 88732JAY4 - Time Warner Cabl 5.875% 11/15/40							
03/12/2014 060006871406	B	180,000.000	1.0808		- 194,544	194,544	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/12/2014 060006871406	S	- 120,000.000	1.0600		127,200	122,256	4,944
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
03/12/2014 060006871406	B	240,000.000	.4610		- 110,647	110,647	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
03/13/2014 060006871406	S	- 155,000.000	1.1525		178,638	160,557	18,081

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
03/13/2014 060006871406	B	155,000.000	1.0317		- 159,914	159,914	
Issue: 532457108 - Eli Lilly Co							
03/14/2014 060006871409	B	2,000.000	58.8799	80	- 117,840	117,840	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/19/2014 060006871406	B	155,000.000	1.0200		- 158,100	158,100	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
03/19/2014 060006871406	S	- 225,000.000	1.0149		228,346	223,124	5,222
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
03/21/2014 060006871406	B	6,500,000.000	.4457		- 2,896,790	2,896,790	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 30,000.000	1.0338		31,013	30,703	309
Issue: 05464HAB6 - Axis Speclty Fin 5.150% 4/01/45							
03/24/2014 060006871406	B	35,000.000	1.0133		- 35,466	35,466	
Issue: 072024ND0 - Bay Area Toll Ca 6.263% 4/01/49							
03/27/2014 060006871406	B	40,000.000	1.3008		- 52,032	52,032	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/27/2014 060006871406	B	870,000.000	.3898		- 339,126	339,126	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 120,000.000	1.0406		124,875	122,988	1,887
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 45,000.000	1.0441		46,983	46,121	862

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							
03/27/2014 060006871406	S	- 895,000.000	.3337		272,120	272,120	
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
03/27/2014 060006871406	B	145,000.000	1.0574		- 153,324	153,324	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/01/2014 060006871406	B	75,000.000	1.0277		- 77,074	77,074	
Issue: 629377508 - Nrg Energy Inc							
04/03/2014 060006871409	S	- 800.000	31.9946	33	25,563	14,991	10,572
Issue: 629377508 - Nrg Energy Inc							
04/04/2014 060006871409	S	- 2,300.000	32.2911	94	74,176	43,100	31,076
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/08/2014 060006871402	B	95,000.000	1.0713		- 101,769	101,769	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/08/2014 060006871402	B	50,000.000	1.0713		- 53,563	53,563	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/08/2014 060006871402	S	- 95,000.000	1.0713		101,769	101,544	225
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/08/2014 060006871402	S	- 50,000.000	1.0713		53,563	53,444	119
Issue: 3138AEJH7 - F N M A #Ai1163 4.500% 4/01/41							
04/08/2014 060006871402	S	- 50,000.030	1.0713		53,563	53,320	242
Issue: 3138WBQ57 - F N M A #As2275 4.500% 4/01/44							
04/08/2014 060006871402	B	65,383.140	1.0728		- 70,144	70,144	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3138WBQ65 - F N M A #As2276 4.500% 4/01/44							
04/08/2014 060006871402	B	107,146.450	1.0728		- 114,948	114,948	
Issue: 3138WA7G6 - F N M A #As1794 4.500% 2/01/44							
04/08/2014 060006871402	S	- 94,999.240	1.0713		101,768	101,323	445
Issue: 74733V100 - Qep Resources Inc							
04/08/2014 060006871405	B	290.000	31.2265	5	- 9,061	9,061	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/09/2014 060006871406	S	- 60,000.000	1.1627		69,764	66,421	3,344
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
04/09/2014 060006871406	B	70,000.000	1.0568		- 73,978	73,978	
Issue: 74733V100 - Qep Resources Inc							
04/10/2014 060006871405	B	155.000	31.2077	3	- 4,840	4,840	
Issue: 30161N101 - Exelon Corporation							
04/14/2014 060006871409	S	- 700.000	35.3000	29	24,681	28,401	- 3,719
Issue: 4042Q1AD9 - Hsbc Bk USA N A Mtn 7.000% 1/15/39							
04/15/2014 060006871406	S	- 140,000.000	1.3117		183,638	176,381	7,257
Issue: 118230AM3 - Buckeye Partners LP 5.850% 11/15/43							
04/15/2014 060006871406	B	180,000.000	1.0964		- 197,347	197,347	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	B	130,000.000	1.0542		- 137,048	137,048	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	S	- 150,000.000	1.0556		158,344	155,834	2,509

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	S	- 210,000.000	1.0551		221,575	218,168	3,407
Issue: 61980AAD5 - Motiva Enterpr 6.850% 1/15/40							
04/17/2014 060006871406	B	45,000.000	1.3084		- 58,880	58,880	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/17/2014 060006871406	S	- 40,000.000	1.0538		42,150	41,609	541
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/23/2014 060006871406	S	- 305,000.000	1.0055		306,668	306,336	332
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
04/23/2014 060006871406	B	320,000.000	.9912		- 317,197	317,197	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/28/2014 060006871406	B	95,000.000	1.1536		- 109,587	109,587	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
04/28/2014 060006871406	S	- 95,000.000	1.0103		95,979	95,232	747
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
04/30/2014 060006871406	B	115,000.000	1.2367		- 142,224	142,224	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
04/30/2014 060006871406	S	- 115,000.000	1.0338		118,885	114,715	4,170
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
05/07/2014 060006871406	B	225,000.000	1.1086		- 249,440	249,440	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/07/2014 060006871406	S	- 155,000.000	1.0681		165,559	163,252	2,308

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
05/08/2014 060006871406	S	- 270,000.000	1.0710		289,165	269,449	19,715
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/08/2014 060006871406	B	240,000.000	1.0666		- 255,975	255,975	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/09/2014 060006871406	S	- 855,000.000	.3645		306,784	306,784	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
05/09/2014 060006871406	B	865,000.000	.3481		- 301,098	301,098	
Issue: 867229AE6 - Suncor Energy Inc 6.500% 6/15/38							
05/12/2014 060006871406	B	215,000.000	1.2716		- 273,392	273,392	
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
05/12/2014 060006871406	S	- 205,000.000	1.3273		272,086	255,160	16,926
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
05/12/2014 060006871406	S	- 120,000.000	1.0302		123,619	120,439	3,180
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	B	105,000.000	1.0266		- 107,789	107,789	
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
05/13/2014 060006871406	S	- 40,000.000	1.3828		55,311	53,433	1,878
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/13/2014 060006871406	B	40,000.000	1.0328		- 41,313	41,313	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/13/2014 060006871406	S	- 210,000.000	1.0353		217,407	216,593	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: 428236BY8 - Hewlett Packard Co 2.750% 1/14/19							
05/15/2014 060006871402	S	- 4,000.000	1.0207		4,083	3,998	84
Issue: 61945CAE3 - Mosaic Co 5.625% 11/15/43							
05/15/2014 060006871406	S	- 290,000.000	1.1254		326,352	297,246	29,105
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/15/2014 060006871406	B	250,000.000	1.0558		- 263,945	263,945	
Issue: 25271CAN2 - Diamond Offshore 4.875% 11/01/43							
05/20/2014 060006871402	B	8,000.000	1.0040		- 8,032	8,032	
Issue: 00185AAG9 - Aon Plc 4.600% 6/14/44							
05/20/2014 060006871406	B	175,000.000	.9974		- 174,543	174,543	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	S	- 145,000.000	1.0482		151,995	150,840	1,155
Issue: 30161MAN3 - Exelon Generation Co 5.600% 6/15/42							
05/22/2014 060006871406	S	- 267,000.000	1.0740		286,755	293,015	- 6,260
Issue: 694308GS0 - Pacific Gas Elec 5.400% 1/15/40							
05/22/2014 060006871406	S	- 265,000.000	1.1364		301,133	272,850	28,282
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/22/2014 060006871406	B	215,000.000	1.0405		- 223,701	223,701	
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
05/22/2014 060006871406	B	260,000.000	1.0465		- 272,100	272,100	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	S	- 135,000.000	.9981		134,747	134,485	262

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
05/27/2014 060006871406	B	125,000.000	1.0027		- 125,341	125,341	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
05/27/2014 060006871406	B	205,000.000	1.2036		- 246,746	246,746	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/27/2014 060006871406	S	- 185,000.000	1.3475		249,293	239,252	10,041
Issue: 40049JBA4 - Grupo Televisa Sab 5.000% 5/13/45							
05/29/2014 060006871406	B	175,000.000	1.0036		- 175,627	175,627	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
05/29/2014 060006871406	B	85,000.000	1.2020		- 102,170	102,170	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/29/2014 060006871406	S	- 140,000.000	1.0619		148,663	147,364	1,298
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/29/2014 060006871406	S	- 65,000.000	1.0594		68,859	68,419	440
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/02/2014 060006871406	S	- 85,000.000	1.0489		89,157	89,455	- 298
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
06/02/2014 060006871406	B	90,000.000	1.3360		- 120,238	120,238	
Issue: 00206RCG5 - At T Inc 4.800% 6/15/44							
06/03/2014 060006871406	B	495,000.000	.9964		- 493,198	493,198	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/03/2014 060006871406	S	- 405,000.000	1.0369		419,950	425,705	- 5,754

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
06/04/2014 060006871406	B	855,000.000	.4405		- 376,653	376,653	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/04/2014 060006871406	S	- 855,000.000	.4236		353,446	353,446	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
06/23/2014 060006871406	B	60,000.000	1.2218		- 73,310	73,310	
Issue: 406216AS0 - Halliburton Co 7.600% 8/15/96							
06/23/2014 060006871406	B	125,000.000	1.4769		- 184,618	184,618	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/23/2014 060006871406	S	- 185,000.000	1.0344		191,359	193,571	- 2,212
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
06/23/2014 060006871406	S	- 65,000.000	1.0329		67,137	65,600	1,537
Issue: 98462YAA8 - Yamana Gold Inc 4.950% 7/15/24							
06/25/2014 060006871402	B	2,000.000	1.0109		- 2,022	2,022	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
06/25/2014 060006871406	B	530,000.000	.3478		- 184,313	184,313	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/25/2014 060006871406	S	- 525,000.000	.3699		175,926	175,926	
Issue: 06849RAF9 - Barrick Na Finance 4.400% 5/30/21							
06/26/2014 060006871402	S	- 7,000.000	1.0455		7,319	6,679	640
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/26/2014 060006871406	S	- 70,000.000	1.0535		73,743	73,218	525

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06849RAF9 - Barrick Na Finance 4.400% 5/30/21							
07/01/2014 060006871402	S	- 11,000.000	1.0417		11,459	10,495	964
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
07/01/2014 060006871406	S	- 1,330,000.000	.4552		529,827	529,827	
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
07/01/2014 060006871406	B	1,315,000.000	.3973		- 522,450	522,450	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
07/10/2014 060006871406	B	90,000.000	.8663		- 77,963	77,963	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
07/10/2014 060006871406	B	75,000.000	.8660		- 64,950	64,950	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/16/2014 060006871406	S	- 210,000.000	1.0528		221,091	219,992	1,098
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/28/2014 060006871406	B	335,000.000	1.0013		- 335,419	335,419	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/29/2014 060006871406	S	- 1,865,000.000	.4279		729,875	729,875	
Issue: 713448BS6 - Pepsico Inc 4.875% 11/01/40							
07/29/2014 060006871406	S	- 95,000.000	1.0976		104,268	106,593	- 2,325
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/29/2014 060006871406	B	1,885,000.000	.4682		- 882,482	882,482	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/29/2014 060006871406	B	80,000.000	1.0759		- 86,075	86,075	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	3,858.980	1.0211		- 3,941	3,941	
Issue: 902494AX1 - Tyson Foods Inc 3.950% 8/15/24							
08/05/2014 060006871402	B	8,000.000	.9970		- 7,976	7,976	
Issue: 902494AW3 - Tyson Foods Inc 2.650% 8/15/19							
08/05/2014 060006871402	B	4,000.000	.9993		- 3,997	3,997	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
08/05/2014 060006871406	B	1,275,000.000	.3591		- 457,827	457,827	
Issue: 902494AY9 - Tyson Foods Inc 5.150% 8/15/44							
08/05/2014 060006871406	B	225,000.000	.9961		- 224,111	224,111	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
08/05/2014 060006871406	S	- 1,265,000.000	.3806		423,898	423,898	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	S	- 200,000.000	1.0589		211,773	212,109	- 336
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	S	- 175,000.000	1.0654		186,450	185,596	854
Issue: 96950FAP9 - Williams Partners 4.900% 1/15/45							
08/06/2014 060006871406	B	295,000.000	.9921		- 292,667	292,667	
Issue: 96950FAN4 - Williams Partners LP 5.400% 3/04/44							
08/06/2014 060006871406	S	- 285,000.000	1.0649		303,499	288,116	15,384
Issue: 29379VBC6 - Enterprise Products 5.100% 2/15/45							
08/11/2014 060006871406	S	- 200,000.000	1.0729		214,582	202,995	11,587

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/11/2014 060006871406	B	170,000.000	1.0753		- 182,803	182,803	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
08/12/2014 060006871406	S	- 160,000.000	1.0060		160,956	159,716	1,240
Issue: 18683KAC5 - Cliffs Natural 6.250% 10/01/40							
08/12/2014 060006871406	S	- 65,000.000	.8692		56,499	55,948	551
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
08/12/2014 060006871406	S	- 95,000.000	1.0588		100,581	90,586	9,996
Issue: 900123CF5 - Republic Of Turkey 5.750% 3/22/24							
08/12/2014 060006871406	B	170,000.000	1.0810		- 183,770	183,770	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	B	70,000.000	1.0726		- 75,080	75,080	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
08/13/2014 060006871406	S	- 135,000.000	.9535		128,723	131,382	- 2,659
Issue: 91911TAK9 - Vale Overseas 6.875% 11/10/39							
08/13/2014 060006871406	S	- 190,000.000	1.1505		218,591	204,687	13,905
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/13/2014 060006871406	S	- 405,000.000	.4316		153,037	153,037	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/13/2014 060006871406	B	405,000.000	.4123		- 166,969	166,969	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/13/2014 060006871406	B	140,000.000	1.0731		- 150,238	150,238	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478373AE3 - Johnson Controls Inc 4.950% 7/02/64							
08/14/2014 060006871406	B	170,000.000	1.0135		- 172,292	172,292	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
08/14/2014 060006871406	S	- 215,000.000	.9604		206,495	206,063	431
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
08/14/2014 060006871406	B	145,000.000	.4279		- 62,051	62,051	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
08/14/2014 060006871406	S	- 150,000.000	.5172		69,209	69,209	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/18/2014 060006871406	B	170,000.000	1.0358		- 176,083	176,083	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
08/18/2014 060006871406	S	- 180,000.000	1.2797		230,348	221,031	9,317
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/21/2014 060006871406	B	155,000.000	1.0345		- 160,352	160,352	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
08/21/2014 060006871406	S	- 240,000.000	.9290		222,960	210,535	12,425
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/25/2014 060006871406	B	160,000.000	1.0473		- 167,575	167,575	
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
08/25/2014 060006871406	S	- 180,000.000	1.0917		196,510	190,260	6,250
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/02/2014 060006871406	S	- 170,000.000	1.0390		176,627	178,759	- 2,132

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/02/2014 060006871406	B	380,000.000	.9959		- 378,427	378,427	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/02/2014 060006871406	S	- 680,000.000	.9964		677,530	679,723	- 2,194
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
09/02/2014 060006871406	B	710,000.000	.9963		- 707,359	707,359	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 85,000.000	1.0375		88,188	89,288	- 1,101
Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44							
09/03/2014 060006871406	B	85,000.000	1.3167		- 111,921	111,921	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 395,000.000	.9957		393,318	393,325	- 7
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 310,000.000	.9959		308,716	308,171	545
Issue: 6174467Y9 - Morgan Stanley Mtn 4.350% 9/08/26							
09/03/2014 060006871406	B	375,000.000	.9982		- 374,340	374,340	
Issue: 105756BV1 - Fed Republic Brazil 4.250% 1/07/25							
09/03/2014 060006871406	B	325,000.000	1.0305		- 334,913	334,913	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/09/2014 060006871406	S	- 145,000.000	.9892		143,437	143,928	- 491
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
09/09/2014 060006871406	S	- 100,000.000	1.3920		139,202	130,387	8,815

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
09/09/2014 060006871406	B	115,000.000	1.2311		- 141,581	141,581	
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
09/09/2014 060006871406	B	155,000.000	1.0077		- 156,198	156,198	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/12/2014 060006871406	B	120,000.000	1.0061		- 120,731	120,731	
Issue: 96950FAP9 - Williams Partners 4.900% 1/15/45							
09/12/2014 060006871406	S	- 150,000.000	.9719		145,785	148,814	- 3,029
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/16/2014 060006871406	S	- 85,000.000	1.0079		85,667	87,416	- 1,749
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/18/2014 060006871406	B	135,000.000	1.0038		- 135,506	135,506	
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
09/18/2014 060006871406	S	- 165,000.000	1.1333		186,986	180,175	6,811
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/02/2014 060006871406	S	- 135,000.000	1.0498		141,729	139,299	2,430
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/02/2014 060006871406	B	180,000.000	1.3277		- 238,981	238,981	
Issue: 6174467Y9 - Morgan Stanley Mtn 4.350% 9/08/26							
10/08/2014 060006871406	S	- 120,000.000	1.0059		120,706	119,789	917
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/08/2014 060006871406	S	- 110,000.000	1.2965		142,614	135,075	7,539

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617446HD4 - Morgan Stanley 7.250% 4/01/32							
10/08/2014 060006871406	B	70,000.000	1.3649		- 95,545	95,545	
Issue: 617446HD4 - Morgan Stanley 7.250% 4/01/32							
10/08/2014 060006871406	B	70,000.000	1.3642		- 95,493	95,493	
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
10/08/2014 060006871406	B	70,000.000	1.2969		- 90,784	90,784	
Issue: 6174467X1 - Morgan Stanley Mtn 5.000% 11/24/25							
10/08/2014 060006871406	B	120,000.000	1.0671		- 128,053	128,053	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
10/08/2014 060006871406	S	- 70,000.000	1.0911		76,375	70,256	6,119
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	150,000.000	1.0614		- 159,211	159,211	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	60,000.000	1.0605		- 63,628	63,628	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	25,000.000	1.0616		- 26,539	26,539	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	60,000.000	1.0583		- 63,497	63,497	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	20,000.000	1.0616		- 21,231	21,231	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
10/09/2014 060006871406	S	- 30,000.000	1.1755		35,266	29,671	5,596

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/09/2014 060006871406	S	- 65,000.000	1.2929		84,036	79,817	4,219
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
10/09/2014 060006871406	S	- 80,000.000	1.2228		97,823	92,889	4,935
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
10/09/2014 060006871406	S	- 30,000.000	1.2283		36,848	35,853	995
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
10/09/2014 060006871406	S	- 170,000.000	1.1470		194,993	185,572	9,421
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/17/2014 060006871406	S	- 135,000.000	1.0819		146,053	140,897	5,156
Issue: 50247VAC3 - Lyb Intl Finance Bv 4.875% 3/15/44							
10/17/2014 060006871406	B	165,000.000	1.0556		- 174,171	174,171	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/20/2014 060006871406	S	- 550,000.000	1.0179		559,818	550,861	8,957
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
10/20/2014 060006871406	S	- 115,000.000	1.0119		116,365	115,743	622
Issue: 06051GFL8 - Bank Of Amer Crp Mtn 4.250% 10/22/26							
10/20/2014 060006871406	B	100,000.000	.9989		- 99,888	99,888	
Issue: 61761JVL0 - Morgan Stanley Mtn 3.700% 10/23/24							
10/20/2014 060006871406	B	590,000.000	.9983		- 588,973	588,973	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/22/2014 060006871406	S	- 500,000.000	1.0715		535,742	525,482	10,261

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCQ5 - Verizon Comm Inc 4.400% 11/01/34							
10/22/2014 060006871406	B	780,000.000	.9928		- 774,353	774,353	
Issue: 6174467Y9 - Morgan Stanley Mtn 4.350% 9/08/26							
10/28/2014 060006871406	S	- 160,000.000	1.0057		160,907	159,718	1,189
Issue: 718286BB2 - Republic Phillipines 7.750% 1/14/31							
10/28/2014 060006871406	B	65,000.000	1.4325		- 93,113	93,113	
Issue: 6174467X1 - Morgan Stanley Mtn 5.000% 11/24/25							
10/28/2014 060006871406	B	160,000.000	1.0667		- 170,675	170,675	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
10/29/2014 060006871402	S	- 29,000.000	1.1109		32,217	28,456	3,761
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/30/2014 060006871406	S	- 295,000.000	1.0626		313,472	310,307	3,165
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
10/30/2014 060006871406	B	315,000.000	1.1221		- 353,455	353,455	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/31/2014 060006871406	S	- 60,000.000	1.0631		63,788	63,127	660
Issue: 29379VBF9 - Enterprise Products 4.950% 10/15/54							
10/31/2014 060006871406	S	- 45,000.000	1.0162		45,730	44,260	1,470
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
10/31/2014 060006871406	B	75,000.000	.9675		- 72,564	72,564	
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
10/31/2014 060006871406	B	50,000.000	1.0328		- 51,642	51,642	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
11/05/2014 060006871406	B	100,000.000	1.0016		- 100,156	100,156	
Issue: 6174467Y9 - Morgan Stanley Mtn 4.350% 9/08/26							
11/05/2014 060006871406	S	- 95,000.000	.9993		94,934	94,833	102
Issue: 61761JVL0 - Morgan Stanley Mtn 3.700% 10/23/24							
11/05/2014 060006871406	S	- 185,000.000	.9971		184,464	184,678	- 215
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
11/05/2014 060006871406	B	190,000.000	1.0135		- 192,557	192,557	
Issue: 20826FAC0 - Conocophillips Co 4.300% 11/15/44							
11/12/2014 060006871406	B	225,000.000	.9945		- 223,758	223,758	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
11/12/2014 060006871406	S	- 210,000.000	1.3129		275,711	289,059	- 13,348
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/13/2014 060006871406	B	250,000.000	1.0585		- 264,619	264,619	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
11/13/2014 060006871406	S	- 245,000.000	1.1077		271,376	260,994	10,382
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/14/2014 060006871406	B	215,000.000	1.0628		- 228,505	228,505	
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
11/14/2014 060006871406	S	- 250,000.000	1.0658		266,460	252,861	13,599
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/17/2014 060006871406	B	70,000.000	1.0119		- 70,831	70,831	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/17/2014 060006871406	B	70,000.000	1.0116		- 70,809	70,809	
Issue: 22546QAP2 - Cred Suis Ny Mtn 3.625% 9/09/24							
11/17/2014 060006871406	S	- 135,000.000	1.0038		135,516	134,393	1,123
Issue: 878091BD8 - Teachers Insur 4.900% 9/15/44							
11/17/2014 060006871406	S	- 85,000.000	1.0444		88,771	84,921	3,850
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/17/2014 060006871406	B	125,000.000	.9917		- 123,965	123,965	
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
11/17/2014 060006871406	S	- 85,000.000	1.0041		85,344	85,524	- 180
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	135,000.000	1.0148		- 137,004	137,004	
Issue: 341081FG7 - Florida Power Light 4.050% 6/01/42							
11/18/2014 060006871406	S	- 165,000.000	1.0018		165,295	164,769	526
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/19/2014 060006871406	B	180,000.000	1.0111		- 181,997	181,997	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
11/19/2014 060006871406	B	330,000.000	1.0015		- 330,485	330,485	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
11/19/2014 060006871406	S	- 350,000.000	1.0038		351,330	360,084	- 8,754
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/20/2014 060006871406	B	170,000.000	1.0125		- 172,125	172,125	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/20/2014 060006871406	B	170,000.000	1.0125		- 172,125	172,125	
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
11/20/2014 060006871406	S	- 215,000.000	.9835		211,442	214,104	- 2,662
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/20/2014 060006871406	S	- 185,000.000	1.3550		250,666	240,009	10,657
Issue: 912828F39 - U S Treasury Nt 1.750% 9/30/19							
11/21/2014 060006871402	S	- 110,000.000	1.0069		110,761	110,400	360
Issue: 61761JVL0 - Morgan Stanley Mtn 3.700% 10/23/24							
11/21/2014 060006871406	S	- 290,000.000	1.0015		290,447	289,495	951
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/21/2014 060006871406	B	270,000.000	.9938		- 268,313	268,313	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/25/2014 060006871406	B	315,000.000	.9988		- 314,606	314,606	
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
11/25/2014 060006871406	S	- 345,000.000	1.0222		352,673	348,756	3,917
Issue: 912828G61 - U S Treasury Nt 1.500% 11/30/19							
11/28/2014 060006871402	B	42,200.000	.9986		- 42,142	42,142	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
12/01/2014 060006871406	B	225,000.000	1.2208		- 274,676	274,676	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
12/01/2014 060006871406	S	- 175,000.000	1.2539		219,434	210,834	8,600

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718286BD8 - Republic Of Ph 6.375% 1/15/32							
12/01/2014 060006871406	S	- 70,000.000	1.3045		91,315	86,965	4,350
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	S	- 240,000.000	1.0213		245,100	244,299	801
Issue: 023135AP1 - Amazon Com Inc 4.800% 12/05/34							
12/02/2014 060006871406	B	375,000.000	.9918		- 371,906	371,906	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/08/2014 060006871406	S	- 105,000.000	1.0389		109,085	107,351	1,735
Issue: 20826FAC0 - Conocophillips Co 4.300% 11/15/44							
12/08/2014 060006871406	S	- 260,000.000	1.0083		262,163	258,565	3,598
Issue: 20826FAF3 - Conocophillips Co 4.150% 11/15/34							
12/08/2014 060006871406	B	325,000.000	1.0093		- 328,023	328,023	
Issue: 7591EPAE0 - Regions Fin Corp 7.375% 12/10/37							
12/08/2014 060006871406	B	130,000.000	1.3031		- 169,397	169,397	
Issue: 718286BB2 - Republic Phillipines 7.750% 1/14/31							
12/08/2014 060006871406	S	- 125,000.000	1.4463		180,781	175,978	4,803
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/09/2014 060006871406	B	105,000.000	1.0023		- 105,242	105,242	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	B	130,000.000	1.0594		- 137,719	137,719	
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
12/10/2014 060006871406	S	- 150,000.000	1.1663		174,944	162,699	12,245

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
12/11/2014 060006871402	S	- 16,000.000	1.1532		18,452	16,021	2,431
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/11/2014 060006871406	S	- 80,000.000	1.0606		84,850	83,008	1,842
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
12/11/2014 060006871406	B	100,000.000	1.0450		- 104,495	104,495	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	B	50,000.000	1.0903		- 54,516	54,516	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	B	95,000.000	1.0906		- 103,609	103,609	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	S	- 30,000.000	1.0845		32,536	31,180	1,356
Issue: 540424AR9 - Loews Corp 4.125% 5/15/43							
12/16/2014 060006871406	S	- 130,000.000	.9588		124,638	128,497	- 3,860
Issue: 03938JAA7 - Arch Capital Grp US 5.144% 11/01/43							
12/16/2014 060006871406	S	- 60,000.000	1.1332		67,990	60,000	7,990
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/17/2014 060006871406	S	- 550,000.000	1.0846		596,514	573,414	23,100
Issue: 87425EAK9 - Talisman Energy 6.250% 2/01/38							
12/17/2014 060006871406	S	- 150,000.000	.9968		149,516	166,665	- 17,150
Issue: 87425EAJ2 - Talisman Energy 5.850% 2/01/37							
12/17/2014 060006871406	B	155,000.000	.9551		- 148,041	148,041	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/26/2014 060006871406	B	445,000.000	1.0613		- 472,256	472,256	
Issue: 595620AL9 - Midamerican Energy 4.800% 9/15/43							
12/26/2014 060006871406	S	- 495,000.000	1.1458		567,161	496,653	70,509
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/31/2014 060006871406	B	295,000.000	1.0061		- 296,798	296,798	
Total For Morgan Stanley & Co., Incorpor				**898**	**65,103,161**	**64,550,300**	**552,857**
Broker: Sidco / Convergex							
Issue: 002824100 - Abbott Laboratories							
05/30/2014 060006871401	S	- 28,919.000	40.0100	315	1,156,734	902,753	253,981
Issue: 025816109 - American Express Co							
05/30/2014 060006871401	S	- 10,859.000	91.5000	131	993,468	640,033	353,435
Issue: 037833100 - Apple Inc							
05/30/2014 060006871401	S	- 16,267.000	633.0000	390	10,296,621	7,560,628	2,735,993
Issue: 075887109 - Becton Dickinson And Co							
05/30/2014 060006871401	S	- 8,690.000	117.7000	110	1,022,703	867,388	155,316
Issue: 097023105 - Boeing Co							
05/30/2014 060006871401	S	- 16,551.000	135.2500	215	2,238,308	1,414,754	823,554
Issue: 117043109 - Brunswick Corp							
05/30/2014 060006871401	S	- 21,953.000	43.1026	240	945,990	869,722	76,268

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 149123101 - Caterpillar Inc							
05/30/2014 060006871401	S	- 9,675.000	102.2300	119	988,957	829,768	159,189
Issue: 194162103 - Colgate Palmolive Co							
05/30/2014 060006871401	S	- 10,133.000	68.4000	117	692,981	545,538	147,443
Issue: 219350105 - Corning Inc							
05/30/2014 060006871401	S	- 92,700.000	21.3000	971	1,973,539	1,193,579	779,961
Issue: 231021106 - Cummins Inc							
05/30/2014 060006871401	S	- 10,100.000	152.9300	135	1,544,458	1,002,390	542,068
Issue: 254687106 - Disney Walt Co							
05/30/2014 060006871401	S	- 33,172.000	84.0100	393	2,786,386	1,534,878	1,251,509
Issue: 260003108 - Dover Corp							
05/30/2014 060006871401	S	- 10,370.000	87.1800	124	903,933	524,263	379,670
Issue: 291011104 - Emerson Elec Co							
05/30/2014 060006871401	S	- 13,018.000	66.7300	149	868,542	624,573	243,969
Issue: 316773100 - Fifth Third Bancorp							
05/30/2014 060006871401	S	- 63,730.000	20.6900	666	1,317,907	847,422	470,485
Issue: 406216101 - Halliburton Co							
05/30/2014 060006871401	S	- 25,350.000	64.6400	290	1,638,334	1,168,115	470,219
Issue: 427866108 - The Hershey Company							
05/30/2014 060006871401	S	- 13,867.000	97.3400	169	1,349,645	1,359,418	- 9,772
Issue: 428236103 - Hewlett Packard Co							
05/30/2014 060006871401	S	- 59,300.000	33.5000	637	1,985,913	1,630,334	355,579

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859102 - Humana Inc							
05/30/2014 060006871401	S	- 7,300.000	124.4600	93	908,465	669,699	238,766
Issue: 458140100 - Intel Corp							
05/30/2014 060006871401	S	- 23,653.000	27.3200	251	645,949	626,497	19,452
Issue: 459200101 - International Business Machines Corp							
05/30/2014 060006871401	S	- 15,759.000	184.3600	222	2,905,107	3,023,933	- 118,826
Issue: 460146103 - International Paper Co							
05/30/2014 060006871401	S	- 22,935.000	47.6300	254	1,092,141	941,709	150,432
Issue: 478160104 - Johnson Johnson							
05/30/2014 060006871401	S	- 47,605.000	101.4600	583	4,829,421	3,118,147	1,711,273
Issue: 478366107 - Johnson Controls Inc							
05/30/2014 060006871401	S	- 30,400.000	48.3600	337	1,469,808	916,838	552,969
Issue: 487836108 - Kellogg Co							
05/30/2014 060006871401	S	- 7,600.000	68.9800	88	524,160	452,264	71,896
Issue: 201723103 - Commercial Metals Co							
05/30/2014 060006871401	S	- 32,300.000	17.7502	336	572,997	436,198	136,799
Issue: 532457108 - Eli Lilly Co							
05/30/2014 060006871401	S	- 16,500.000	59.8600	187	987,503	929,950	57,553
Issue: 571748102 - Marsh McLennan Cos Inc							
05/30/2014 060006871401	S	- 17,050.000	50.2700	189	856,914	657,352	199,562
Issue: 580135101 - McDonalds Corp							
05/30/2014 060006871401	S	- 4,700.000	101.4300	58	476,663	440,853	35,811

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 585055106 - Medtronic Inc							
05/30/2014 060006871401	S	- 49,653.000	61.0300	564	3,029,759	2,611,300	418,460
Issue: 600544100 - Miller Herman Inc							
05/30/2014 060006871401	S	- 8,150.000	31.2698	87	254,762	164,006	90,756
Issue: 626717102 - Murphy Oil Corp							
05/30/2014 060006871401	S	- 20,500.000	61.6700	233	1,264,002	1,055,819	208,183
Issue: 674599105 - Occidental Petroleum Corporation							
05/30/2014 060006871401	S	- 30,510.000	99.6900	372	3,041,170	2,472,761	568,409
Issue: 817565104 - Service Corp Intl							
05/30/2014 060006871401	S	- 31,300.000	20.0200	327	626,299	541,949	84,350
Issue: 693718108 - Paccar Inc							
05/30/2014 060006871401	S	- 12,000.000	63.3600	137	760,183	520,187	239,997
Issue: 713448108 - Pepsico Inc							
05/30/2014 060006871401	S	- 14,852.000	88.3300	178	1,311,700	1,130,163	181,536
Issue: 717081103 - Pfizer Inc							
05/30/2014 060006871401	S	- 108,490.000	29.6300	1,156	3,213,403	1,790,816	1,422,587
Issue: 744573106 - Public Svc Enterprise Group Inc							
05/30/2014 060006871401	S	- 45,800.000	38.9600	497	1,783,871	1,457,543	326,327
Issue: 806857108 - Schlumberger Ltd							
05/30/2014 060006871401	S	- 24,749.000	104.0400	304	2,574,582	1,906,731	667,850
Issue: 281020107 - Edison Intl							
05/30/2014 060006871401	S	- 6,500.000	55.1400	73	358,337	221,870	136,467

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 842587107 - Southern Co							
05/30/2014 060006871401	S	- 15,100.000	43.7800	166	660,912	625,669	35,243
Issue: 907818108 - Union Pacific Corp							
05/30/2014 060006871401	S	- 4,403.000	199.2700	63	877,322	519,557	357,765
Issue: 913017109 - United Technologies Corp							
05/30/2014 060006871401	S	- 10,023.000	116.2200	126	1,164,747	753,538	411,209
Issue: 918204108 - V F Corp							
05/30/2014 060006871401	S	- 16,100.000	63.0200	183	1,014,439	951,125	63,314
Issue: 681904108 - Omnicare Inc							
05/30/2014 060006871401	S	- 15,370.000	63.5500	175	976,588	505,219	471,369
Issue: 654106103 - Nike Inc							
05/30/2014 060006871401	S	- 14,789.000	76.9100	173	1,137,249	701,183	436,066
Issue: 701094104 - Parker Hannifin Corp							
05/30/2014 060006871401	S	- 13,900.000	125.2300	177	1,740,520	1,153,564	586,956
Issue: 179895107 - Clarcor Inc							
05/30/2014 060006871401	S	- 16,225.000	58.5525	183	949,832	816,254	133,578
Issue: 666807102 - Northrop Grumman Corporation							
05/30/2014 060006871401	S	- 2,600.000	121.5500	33	315,997	143,298	172,699
Issue: 224399105 - Crane Co							
05/30/2014 060006871401	S	- 10,155.000	74.1040	118	752,408	721,945	30,462
Issue: 646025106 - New Jersey Resources Corp							
05/30/2014 060006871401	S	- 15,500.000	55.0256	174	852,723	687,535	165,188

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142103 - Wal Mart Stores Inc							
05/30/2014 060006871401	S	- 33,450.000	76.7700	391	2,567,565	2,360,773	206,792
Issue: 655844108 - Norfolk Southn Corp							
05/30/2014 060006871401	S	- 12,360.000	100.7500	151	1,245,119	908,377	336,742
Issue: 655664100 - Nordstrom Inc							
05/30/2014 060006871401	S	- 11,170.000	68.0600	129	760,102	593,941	166,161
Issue: 126650100 - Cvs Health Corporation							
05/30/2014 060006871401	S	- 51,235.000	78.3200	601	4,012,124	2,387,584	1,624,540
Issue: 745867101 - Pulte Group Inc							
05/30/2014 060006871401	S	- 48,640.000	19.5600	507	950,891	884,794	66,097
Issue: 693475105 - P N C Financial Services Group Inc							
05/30/2014 060006871401	S	- 7,159.000	85.2700	85	610,363	443,192	167,171
Issue: 747316107 - Quaker Chem Corp							
05/30/2014 060006871401	S	- 9,500.000	74.1776	111	704,577	469,927	234,650
Issue: 902494103 - Tyson Foods Inc Cl A							
05/30/2014 060006871401	S	- 43,410.000	42.4600	475	1,842,714	1,242,156	600,558
Issue: 872540109 - Tjx Companies Inc							
05/30/2014 060006871401	S	- 29,372.000	54.4500	329	1,598,976	1,375,429	223,548
Issue: 880770102 - Teradyne Inc							
05/30/2014 060006871401	S	- 35,227.000	17.8000	366	626,674	664,465	- 37,790
Issue: 594918104 - Microsoft Corp							
05/30/2014 060006871401	S	- 214,577.000	40.9400	2,340	8,782,442	6,186,576	2,595,867

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076102 - Home Depot Inc							
05/30/2014 060006871401	S	- 19,129.000	80.2300	225	1,534,494	1,307,915	226,580
Issue: 681919106 - Omnicom Group Inc							
05/30/2014 060006871401	S	- 21,432.000	71.1500	248	1,524,639	1,023,380	501,259
Issue: H89128104 - Tyco International Ltd							
05/30/2014 060006871401	S	- 8,650.000	43.6400	95	377,391	173,052	204,340
Issue: 863667101 - Stryker Corp							
05/30/2014 060006871401	S	- 24,091.000	84.4900	286	2,035,163	1,317,818	717,345
Issue: 032511107 - Anadarko Petroleum Corp							
05/30/2014 060006871401	S	- 8,800.000	102.8600	108	905,060	737,271	167,789
Issue: 412822108 - Harley Davidson Inc							
05/30/2014 060006871401	S	- 9,370.000	71.2400	108	667,410	462,830	204,580
Issue: 278865100 - Ecolab Inc							
05/30/2014 060006871401	S	- 11,498.000	109.1900	143	1,255,324	784,444	470,880
Issue: 14149Y108 - Cardinal Health Inc							
05/30/2014 060006871401	S	- 11,610.000	70.6300	134	819,880	450,015	369,865
Issue: 958102105 - Western Digital Corp							
05/30/2014 060006871401	S	- 9,360.000	87.8500	112	822,164	646,501	175,663
Issue: 268648102 - Emc Corporation							
05/30/2014 060006871401	S	- 124,513.000	26.5600	1,318	3,305,747	2,922,170	383,577
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/30/2014 060006871401	S	- 17,700.000	53.9400	198	954,540	974,040	- 19,500

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 129603106 - Calgon Carbon Corp							
05/30/2014 060006871401	S	- 25,400.000	21.4624	266	544,878	385,975	158,903
Issue: 460690100 - Interpublic Group Cos Inc							
05/30/2014 060006871401	S	- 34,300.000	19.1200	358	655,459	351,102	304,357
Issue: 942749102 - Watts Water Technologies Cl A							
05/30/2014 060006871401	S	- 14,225.000	55.6872	160	791,991	541,816	250,175
Issue: 68389X105 - Oracle Corporation							
05/30/2014 060006871401	S	- 139,303.000	42.0200	1,522	5,851,990	4,678,739	1,173,250
Issue: 257651109 - Donaldson Co Inc							
05/30/2014 060006871401	S	- 18,740.000	40.7226	204	762,938	720,777	42,162
Issue: 00724F101 - Adobe Sys Inc							
05/30/2014 060006871401	S	- 11,800.000	64.5400	135	761,437	384,437	377,000
Issue: 018490102 - Allergan Inc							
05/30/2014 060006871401	S	- 7,010.000	167.4600	96	1,173,799	813,263	360,535
Issue: 665859104 - Northern Tr Corp							
05/30/2014 060006871401	S	- 16,020.000	60.4000	182	967,426	751,391	216,035
Issue: 031162100 - Amgen Inc							
05/30/2014 060006871401	S	- 11,113.000	115.9900	140	1,288,857	1,172,318	116,539
Issue: 17275R102 - Cisco Systems Inc							
05/30/2014 060006871401	S	- 92,750.000	24.6200	978	2,282,527	1,760,642	521,885
Issue: 89151E109 - Total Sa Spon A D R							
05/30/2014 060006871401	S	- 9,000.000	69.4500	104	624,946	453,963	170,983

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 559222401 - Magna Intl Inc Cl A							
05/30/2014 060006871401	S	- 3,300.000	102.3200	40	337,616	137,673	199,942
Issue: 747525103 - Qualcomm Inc							
05/30/2014 060006871401	S	- 63,573.000	80.4500	749	5,113,699	3,756,003	1,357,696
Issue: 00130H105 - A E S Corp							
05/30/2014 060006871401	S	- 92,740.000	14.1000	956	1,306,678	1,210,834	95,844
Issue: 855030102 - Staples Inc							
05/30/2014 060006871401	S	- 53,072.000	11.2500	544	596,516	779,786	- 183,270
Issue: 855244109 - Starbucks Corp							
05/30/2014 060006871401	S	- 25,007.000	73.2400	291	1,831,222	1,104,485	726,737
Issue: 156782104 - Cerner Corporation							
05/30/2014 060006871401	S	- 9,281.000	54.0500	104	501,534	491,985	9,549
Issue: 771195104 - Roche Holdings Ltd Spons A D R							
05/30/2014 060006871401	S	- 21,448.000	36.8900	232	790,985	531,070	259,915
Issue: 603158106 - Minerals Technologies Inc							
05/30/2014 060006871401	S	- 17,000.000	62.0253	193	1,054,237	612,570	441,667
Issue: 29265N108 - Energen Corp							
05/30/2014 060006871401	S	- 6,345.000	85.3800	75	541,661	532,242	9,418
Issue: 020002101 - Allstate Corp							
05/30/2014 060006871401	S	- 51,875.000	58.2600	586	3,021,652	2,277,769	743,883
Issue: 011659109 - Alaska Air Group Inc							
05/30/2014 060006871401	S	- 13,250.000	98.4600	161	1,304,434	962,019	342,414

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558103 - Gilead Sciences Inc							
05/30/2014 060006871401	S	- 51,119.000	81.2100	603	4,150,771	2,589,786	1,560,985
Issue: 405024100 - Haemonetics Corp							
05/30/2014 060006871401	S	- 13,900.000	34.0684	149	473,401	564,220	- 90,819
Issue: 978097103 - Wolverine World Wide Inc							
05/30/2014 060006871401	S	- 26,300.000	25.8733	278	680,189	533,339	146,850
Issue: 461202103 - Intuit Inc							
05/30/2014 060006871401	S	- 12,220.000	79.2900	144	968,780	725,485	243,295
Issue: 178566105 - City Natl Corp							
05/30/2014 060006871401	S	- 3,775.000	71.0900	44	268,321	204,850	63,471
Issue: 277432100 - Eastman Chem Co							
05/30/2014 060006871401	S	- 5,795.000	88.2600	69	511,397	450,570	60,827
Issue: 878377100 - Techne Corp							
05/30/2014 060006871401	S	- 3,150.000	87.7900	38	276,501	233,104	43,397
Issue: G60754101 - Michael Kors Holdings Lld							
05/30/2014 060006871401	S	- 10,920.000	94.3800	132	1,030,498	1,025,503	4,994
Issue: 56418H100 - Manpowergroup Inc							
05/30/2014 060006871401	S	- 3,800.000	81.9800	45	311,479	151,120	160,359
Issue: 838518108 - South Jersey Industries							
05/30/2014 060006871401	S	- 8,000.000	57.5184	90	460,057	424,029	36,028
Issue: 14040H105 - Capital One Financial Corp							
05/30/2014 060006871401	S	- 53,240.000	78.8900	625	4,199,478	2,934,986	1,264,493

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							
05/30/2014 060006871401	S	- 13,925.000	163.6500	190	2,278,637	1,700,768	577,869
Issue: 192479103 - Coherent Inc							
05/30/2014 060006871401	S	- 8,200.000	60.0085	93	491,977	400,400	91,576
Issue: 85590A401 - Starwood Hotels & Resorts							
05/30/2014 060006871401	S	- 11,470.000	79.8500	135	915,745	735,501	180,243
Issue: 037604105 - Apollo Education Group Inc							
05/30/2014 060006871401	S	- 17,315.000	26.8000	183	463,859	579,006	- 115,148
Issue: 902104108 - II-VI Inc							
05/30/2014 060006871401	S	- 23,500.000	13.4664	242	316,219	398,484	- 82,265
Issue: 037598109 - Apogee Enterprises Inc							
05/30/2014 060006871401	S	- 9,700.000	30.1011	103	291,877	171,293	120,585
Issue: 518439104 - Lauder Estee Cos Inc Cl A							
05/30/2014 060006871401	S	- 8,410.000	76.6200	98	644,276	545,886	98,390
Issue: 880345103 - Tennant Co							
05/30/2014 060006871401	S	- 11,000.000	63.9909	126	703,774	630,639	73,136
Issue: 443320106 - Hub Group Inc Cl A							
05/30/2014 060006871401	S	- 17,250.000	47.0493	190	811,410	635,618	175,793
Issue: 803062108 - Sapient Corp							
05/30/2014 060006871401	S	- 41,500.000	16.4481	430	682,167	441,050	241,117
Issue: 140781105 - Carbo Ceramics Inc							
05/30/2014 060006871401	S	- 8,075.000	137.5700	105	1,110,772	630,932	479,840

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 73172K104 - Polycom Inc							
05/30/2014 060006871401	S	- 38,600.000	12.7590	397	492,100	413,269	78,831
Issue: 887317303 - Time Warner Inc							
05/30/2014 060006871401	S	- 25,968.000	69.8300	300	1,813,046	840,124	972,921
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/30/2014 060006871401	S	- 17,400.000	35.1800	188	611,944	593,981	17,963
Issue: 637071101 - National Oilwell Varco Inc							
05/30/2014 060006871401	S	- 9,340.000	81.8700	110	764,556	601,995	162,561
Issue: 773903109 - Rockwell Automation Inc							
05/30/2014 060006871401	S	- 16,636.000	121.0963	211	2,014,348	1,841,396	172,951
Issue: 44930G107 - Icu Medical Inc							
05/30/2014 060006871401	S	- 9,975.000	60.1321	113	599,705	536,849	62,856
Issue: 74834L100 - Quest Diagnostics Inc							
05/30/2014 060006871401	S	- 15,460.000	59.8900	175	925,724	893,061	32,664
Issue: 03027X100 - American Tower Corp							
05/30/2014 060006871401	S	- 15,150.000	89.6300	182	1,357,713	1,129,998	227,715
Issue: 221006109 - Corvel Corp							
05/30/2014 060006871401	S	- 4,200.000	47.2217	46	198,285	193,385	4,900
Issue: 857477103 - State Str Corp							
05/30/2014 060006871401	S	- 12,420.000	65.2700	142	810,511	596,748	213,763
Issue: 023135106 - Amazon Com Inc							
05/30/2014 060006871401	S	- 6,692.000	312.5500	113	2,091,471	1,588,541	502,931

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 054937107 - Bbt Corp							
05/30/2014 060006871401	S	- 31,075.000	37.9200	337	1,178,027	933,580	244,447
Issue: 904708104 - Unifirst Corp Mass							
05/30/2014 060006871401	S	- 7,200.000	98.9052	88	712,030	747,149	- 35,119
Issue: 535555106 - Lindsay Corporation							
05/30/2014 060006871401	S	- 6,425.000	84.2899	76	541,487	435,132	106,355
Issue: 23251P102 - Cyberonics Inc							
05/30/2014 060006871401	S	- 5,800.000	60.8000	66	352,574	412,672	- 60,098
Issue: 87162H103 - Syntel Inc							
05/30/2014 060006871401	S	- 7,550.000	80.8339	89	610,207	474,613	135,594
Issue: 91913Y100 - Valero Energy Corp							
05/30/2014 060006871401	S	- 18,830.000	56.0500	212	1,055,210	941,242	113,968
Issue: 885175307 - Thoratec Corp							
05/30/2014 060006871401	S	- 16,200.000	33.1239	174	536,433	560,262	- 23,829
Issue: 337932107 - First Energy Corp							
05/30/2014 060006871401	S	- 24,270.000	33.8200	261	820,551	899,577	- 79,027
Issue: 727493108 - Plantronics Inc							
05/30/2014 060006871401	S	- 16,400.000	45.3813	180	744,073	574,930	169,143
Issue: 453836108 - Independent Bk Corp Mass							
05/30/2014 060006871401	S	- 11,100.000	36.2022	120	401,724	333,241	68,483
Issue: 198516106 - Columbia Sportswear Co							
05/30/2014 060006871401	S	- 7,150.000	83.5452	85	597,264	404,582	192,682

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 571903202 - Marriott Intl Inc							
05/30/2014 060006871401	S	- 18,276.000	61.6200	208	1,125,959	697,373	428,587
Issue: 81211K100 - Sealed Air Corp							
05/30/2014 060006871401	S	- 28,940.000	32.9300	310	952,684	953,663	- 979
Issue: 902788108 - Umb Finl Corp							
05/30/2014 060006871401	S	- 14,750.000	55.2366	166	814,575	763,513	51,062
Issue: 029899101 - American States Water Co							
05/30/2014 060006871401	S	- 18,600.000	30.2822	198	563,051	443,514	119,537
Issue: 75281A109 - Range Resources Corp							
05/30/2014 060006871401	S	- 7,960.000	92.9500	96	739,786	481,629	258,157
Issue: 739276103 - Power Integrations Inc							
05/30/2014 060006871401	S	- 13,700.000	50.2873	152	688,783	533,429	155,354
Issue: 353514102 - Franklin Elec Inc							
05/30/2014 060006871401	S	- 17,575.000	38.2808	191	672,594	518,953	153,641
Issue: 151020104 - Celgene Corp							
05/30/2014 060006871401	S	- 6,814.000	153.0300	91	1,042,655	439,081	603,574
Issue: 949746101 - Wells Fargo Co							
05/30/2014 060006871401	S	- 166,999.000	50.7800	1,857	8,478,352	5,083,442	3,394,910
Issue: 58155Q103 - McKesson Corporation							
05/30/2014 060006871401	S	- 4,890.000	189.6400	69	927,270	293,257	634,013
Issue: 253922108 - Dime Cmnty Bancorp Inc							
05/30/2014 060006871401	S	- 16,750.000	15.1276	173	253,214	237,660	15,554

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 57636Q104 - Mastercard Inc							
05/30/2014 060006871401	S	- 18,360.000	76.4500	215	1,403,407	1,222,313	181,094
Issue: 896239100 - Trimble Nav Ltd							
05/30/2014 060006871401	S	- 16,693.000	36.0700	180	601,936	539,960	61,976
Issue: 258278100 - Dorman Products Inc							
05/30/2014 060006871401	S	- 13,400.000	53.1365	150	711,879	407,873	304,007
Issue: 83416B109 - Solarwinds Inc							
05/30/2014 060006871401	S	- 14,250.000	39.0900	155	556,878	519,585	37,292
Issue: 955306105 - West Pharmaceutical Svcs Inc							
05/30/2014 060006871401	S	- 24,800.000	42.1080	271	1,044,008	648,561	395,447
Issue: 05329W102 - Autonation Inc							
05/30/2014 060006871401	S	- 15,313.000	57.1700	172	875,272	771,174	104,098
Issue: 060505104 - Bank Of America Corp							
05/30/2014 060006871401	S	- 140,408.000	15.1400	1,451	2,124,326	1,958,587	165,739
Issue: 38141G104 - Goldman Sachs Group Inc							
05/30/2014 060006871401	S	- 2,000.000	159.8100	27	319,593	319,173	420
Issue: 911163103 - United Nat Foods Inc							
05/30/2014 060006871401	S	- 10,050.000	67.4100	115	677,355	537,850	139,505
Issue: 315616102 - F5 Networks Inc							
05/30/2014 060006871401	S	- 14,234.000	108.5500	176	1,544,924	1,440,970	103,954
Issue: 91529Y106 - Unum Group							
05/30/2014 060006871401	S	- 34,200.000	33.9100	368	1,159,354	767,299	392,055

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G47791101 - Ingersoll Rand Plc							
05/30/2014 060006871401	S	- 16,110.000	59.8200	182	963,518	728,785	234,733
Issue: 026874784 - American International Group							
05/30/2014 060006871401	S	- 60,300.000	54.0700	675	3,259,746	2,147,909	1,111,837
Issue: 16115Q308 - Chart Industries Inc							
05/30/2014 060006871401	S	- 6,200.000	71.8900	72	445,646	461,693	- 16,047
Issue: 88632Q103 - Tibco Software Inc							
05/30/2014 060006871401	S	- 12,700.000	21.5100	133	273,044	290,392	- 17,348
Issue: 32020R109 - First Finl Bankshares Inc							
05/30/2014 060006871401	S	- 4,300.000	59.4860	49	255,741	164,230	91,511
Issue: 30219G108 - Express Scripts Hldgs C							
05/30/2014 060006871401	S	- 43,560.000	71.4700	504	3,112,729	2,602,879	509,850
Issue: 772739207 - Rock Tenn Company Cl A							
05/30/2014 060006871401	S	- 7,645.000	101.0300	94	772,281	466,227	306,054
Issue: 410345102 - Hanesbrands Inc							
05/30/2014 060006871401	S	- 13,570.000	84.8300	161	1,150,982	932,060	218,922
Issue: 878155100 - Team Inc							
05/30/2014 060006871401	S	- 13,350.000	41.9827	146	560,323	438,474	121,849
Issue: 904214103 - Umpqua Holdings Corp							
05/30/2014 060006871401	S	- 30,325.000	16.5700	314	502,171	410,394	91,777
Issue: Y0486S104 - Avago Technologies							
05/30/2014 060006871401	S	- 12,928.000	70.6700	149	913,472	559,446	354,026

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 34984V100 - Forum Energy Technologies In							
05/30/2014 060006871401	S	- 22,200.000	33.0417	238	733,288	657,465	75,823
Issue: 89969Q104 - Tumi Holdings Inc							
05/30/2014 060006871401	S	- 25,250.000	18.5006	263	466,876	527,946	- 61,070
Issue: 756577102 - Red Hat Inc							
05/30/2014 060006871401	S	- 15,010.000	50.1200	167	752,134	714,868	37,267
Issue: 718546104 - Phillips 66							
05/30/2014 060006871401	S	- 29,550.000	84.7900	351	2,505,194	1,617,754	887,440
Issue: 22160K105 - Costco Whsl Corp							
05/30/2014 060006871401	S	- 7,575.000	116.0200	95	878,756	764,283	114,474
Issue: G1151C101 - Accenture Plc Cl A							
05/30/2014 060006871401	S	- 16,040.000	81.4500	189	1,306,269	963,278	342,991
Issue: 26875P101 - E O G Res Inc							
05/30/2014 060006871401	S	- 15,580.000	105.8000	192	1,648,172	733,432	914,739
Issue: 880349105 - Tenneco Automotive Inc							
05/30/2014 060006871401	S	- 12,500.000	63.7486	143	796,715	624,254	172,461
Issue: 911312106 - United Parcel Service Inc Cl B							
05/30/2014 060006871401	S	- 13,170.000	103.8800	162	1,367,938	992,400	375,538
Issue: 30303M102 - Facebook Inc A							
05/30/2014 060006871401	S	- 52,793.000	63.3000	602	3,341,195	1,861,913	1,479,283
Issue: 30231G102 - Exxon Mobil Corp							
05/30/2014 060006871401	S	- 53,225.000	100.5300	651	5,350,059	4,571,115	778,943

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 438516106 - Honeywell International Inc							
05/30/2014 060006871401	S	- 24,370.000	93.1500	294	2,269,772	1,411,423	858,349
Issue: 31428X106 - Fed Ex Corp							
05/30/2014 060006871401	S	- 4,868.000	144.1600	64	701,707	442,645	259,062
Issue: 87612E106 - Target Corp							
05/30/2014 060006871401	S	- 29,000.000	56.7600	326	1,645,714	1,874,617	- 228,904
Issue: 138098108 - Cantel Medical Corp							
05/30/2014 060006871401	S	- 11,725.000	34.7528	126	407,351	226,025	181,326
Issue: 69351T106 - P P L Corporation							
05/30/2014 060006871401	S	- 19,300.000	35.0900	208	677,029	537,433	139,596
Issue: 59156R108 - Metlife Inc							
05/30/2014 060006871401	S	- 13,055.000	50.9300	145	664,746	503,788	160,958
Issue: 91324P102 - United Health Group Inc							
05/30/2014 060006871401	S	- 23,400.000	79.6300	275	1,863,067	1,334,137	528,930
Issue: 929740108 - Wabtec Corp							
05/30/2014 060006871401	S	- 11,204.000	78.7400	132	882,071	583,358	298,714
Issue: 50540R409 - Laboratory Corp Of America Holdings							
05/30/2014 060006871401	S	- 7,730.000	102.5800	95	792,849	742,488	50,361
Issue: 898402102 - Trustmark Corporation							
05/30/2014 060006871401	S	- 19,250.000	23.1609	202	445,644	520,383	- 74,739
Issue: 92343V104 - Verizon Communications Inc							
05/30/2014 060006871401	S	- 14,605.000	49.9600	162	729,504	703,319	26,184

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 296315104 - E S C O Technologies Inc							
05/30/2014 060006871401	S	- 11,500.000	33.6345	124	386,674	443,848	- 57,174
Issue: 682189105 - On Semiconductor Corporation							
05/30/2014 060006871401	S	- 56,495.000	8.6900	576	490,366	402,313	88,053
Issue: 92849E101 - Vitamin Shoppe Inc							
05/30/2014 060006871401	S	- 12,225.000	42.9800	134	525,297	645,398	- 120,101
Issue: 768573107 - Riverbed Technology Inc							
05/30/2014 060006871401	S	- 29,000.000	20.3200	303	588,977	470,383	118,594
Issue: 204166102 - Commvault Systems Inc							
05/30/2014 060006871401	S	- 10,650.000	48.9200	118	520,880	667,440	- 146,560
Issue: 34959E109 - Fortinet Inc							
05/30/2014 060006871401	S	- 25,125.000	22.4700	264	564,295	450,484	113,811
Issue: 521865204 - Lear Corp							
05/30/2014 060006871401	S	- 17,950.000	88.0500	214	1,580,283	814,777	765,506
Issue: 04247X102 - Armstrong World Inds Inc							
05/30/2014 060006871401	S	- 17,108.000	53.0700	191	907,730	929,801	- 22,071
Issue: 21036P108 - Constellation Brands Inc A							
05/30/2014 060006871401	S	- 19,418.000	84.1300	230	1,633,406	1,511,678	121,728
Issue: 61166W101 - Monsanto Co							
05/30/2014 060006871401	S	- 11,176.000	121.8500	142	1,361,654	810,356	551,297
Issue: 30161N101 - Exelon Corporation							
05/30/2014 060006871401	S	- 18,200.000	36.8300	197	670,109	738,421	- 68,312

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44980X109 - Ipg Photonics Corp							
05/30/2014 060006871401	S	- 14,850.000	63.1583	169	937,732	828,517	109,215
Issue: 46625H100 - J P Morgan Chase Co							
05/30/2014 060006871401	S	- 127,835.000	55.5700	1,435	7,102,356	4,980,606	2,121,750
Issue: 74144T108 - T Rowe Price Group Inc							
05/30/2014 060006871401	S	- 12,389.000	81.5300	146	1,009,929	758,002	251,927
Issue: 084670702 - Berkshire Hathaway Inc Cl B							
05/30/2014 060006871401	S	- 33,240.000	128.3400	427	4,265,595	2,738,193	1,527,402
Issue: 37940X102 - Global Payments Inc							
05/30/2014 060006871401	S	- 6,550.000	68.5600	75	448,993	408,395	40,598
Issue: 589584101 - Meridian Bioscience Inc							
05/30/2014 060006871401	S	- 20,575.000	20.3998	215	419,511	428,581	- 9,070
Issue: 167250109 - Chicago Bridge Iron Ny Shs							
05/30/2014 060006871401	S	- 10,520.000	81.4000	124	856,204	526,510	329,694
Issue: 40418F108 - Hff Inc							
05/30/2014 060006871401	S	- 14,700.000	32.3236	158	474,999	345,530	129,469
Issue: 755111507 - Raytheon Company							
05/30/2014 060006871401	S	- 15,325.000	97.5700	186	1,495,074	877,895	617,179
Issue: M51363113 - Mellanox Technologies Ltd A D R							
05/30/2014 060006871401	S	- 16,825.000	31.5869	180	531,270	803,924	- 272,654
Issue: 428567101 - Hibbett Sports Inc							
05/30/2014 060006871401	S	- 9,075.000	52.5900	101	477,153	539,928	- 62,775

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30249U101 - Fmc Technologies Inc							
05/30/2014 060006871401	S	- 13,514.000	58.0600	152	784,470	653,776	130,694
Issue: 89417E109 - Travelers Cos Inc							
05/30/2014 060006871401	S	- 12,745.000	93.4500	154	1,190,866	1,066,094	124,772
Issue: 98956P102 - Zimmer Holdings Inc							
05/30/2014 060006871401	S	- 14,510.000	104.3500	179	1,513,940	1,150,795	363,145
Issue: 029429107 - American Science Engineeri							
05/30/2014 060006871401	S	- 4,400.000	67.3434	51	296,260	254,445	41,815
Issue: 37253A103 - Gentherm Inc							
05/30/2014 060006871401	S	- 21,025.000	41.1462	229	864,870	289,078	575,791
Issue: 09057G602 - Bio-Reference Labs Inc							
05/30/2014 060006871401	S	- 19,175.000	26.7890	203	513,477	598,501	- 85,025
Issue: 854502101 - Stanley Black Decker Inc							
05/30/2014 060006871401	S	- 7,400.000	87.4000	88	646,672	566,052	80,620
Issue: 609207105 - Mondelez International W I							
05/30/2014 060006871401	S	- 59,613.000	37.6200	646	2,241,995	1,529,097	712,898
Issue: 37364X109 - Geospace Technologies Corp							
05/30/2014 060006871401	S	- 9,850.000	50.7520	110	499,797	622,754	- 122,957
Issue: 565849106 - Marathon Oil Corporation							
05/30/2014 060006871401	S	- 36,100.000	36.6600	390	1,323,036	1,181,157	141,879
Issue: 96208T104 - Wex Inc							
05/30/2014 060006871401	S	- 10,725.000	96.3386	130	1,033,101	694,839	338,262

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 761283100 - Restoration Hardware Holding							
05/30/2014 060006871401	S	- 7,670.000	66.4800	88	509,814	474,469	35,345
Issue: 55616P104 - MacYs Inc							
05/30/2014 060006871401	S	- 11,645.000	59.8900	132	697,287	549,961	147,327
Issue: 254709108 - Discover Finl Svcs							
05/30/2014 060006871401	S	- 35,637.000	59.1300	403	2,106,813	1,323,049	783,764
Issue: 111621306 - Brocade Communications Sys							
05/30/2014 060006871401	S	- 95,075.000	9.1200	970	866,114	700,697	165,417
Issue: 73179V103 - Polypore International Inc							
05/30/2014 060006871401	S	- 11,800.000	44.4500	130	524,380	491,149	33,231
Issue: 064058100 - Bank Of New York Mellon Corp							
05/30/2014 060006871401	S	- 19,600.000	34.5600	211	677,165	633,913	43,252
Issue: 45867G101 - Interdigital Inc							
05/30/2014 060006871401	S	- 12,750.000	38.0120	138	484,514	402,757	81,757
Issue: G9319H102 - Validus Holdings Ltd							
05/30/2014 060006871401	S	- 10,920.000	37.3300	118	407,525	319,089	88,437
Issue: 00287Y109 - Abbvie Inc							
05/30/2014 060006871401	S	- 12,410.000	54.3300	139	674,096	452,829	221,268
Issue: 928563402 - Vmware Inc Cl A							
05/30/2014 060006871401	S	- 15,415.000	96.5000	187	1,487,360	1,397,992	89,369
Issue: 74733V100 - Qep Resources Inc							
05/30/2014 060006871401	S	- 32,580.000	31.9400	349	1,040,256	969,822	70,434

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88579Y101 - 3M Co							
05/30/2014 060006871401	S	- 5,877.000	142.5500	77	837,689	522,513	315,176
Issue: 531229102 - Liberty Media Corp Delaware							
05/30/2014 060006871401	S	- 9,782.000	127.1300	125	1,243,460	577,463	665,997
Issue: G7945M107 - Seagate Technology							
05/30/2014 060006871401	S	- 13,060.000	53.7300	146	701,568	316,944	384,623
Issue: 062540109 - Bank Of Hawaii Corp							
05/30/2014 060006871401	S	- 19,025.000	55.7960	214	1,061,306	887,281	174,025
Issue: 205306103 - Computer Programs & Systems							
05/30/2014 060006871401	S	- 10,025.000	63.5895	114	637,370	557,621	79,749
Issue: 109194100 - Bright Horizons Family Solut							
05/30/2014 060006871401	S	- 7,200.000	38.9827	78	280,597	260,819	19,778
Issue: 26613Q106 - Dupont Fabros Technology							
05/30/2014 060006871401	S	- 28,675.000	25.5709	303	732,944	804,429	- 71,486
Issue: N6596X109 - Nxp Semiconductors Nv							
05/30/2014 060006871401	S	- 19,601.000	62.1000	223	1,216,999	493,035	723,964
Issue: 80105N105 - Sanofi A D R							
05/30/2014 060006871401	S	- 55,135.000	53.3437	616	2,940,491	2,462,439	478,051
Issue: 88224Q107 - Texas Capital Bancshares Inc							
05/30/2014 060006871401	S	- 16,100.000	51.1870	179	823,932	678,832	145,100
Issue: 63886Q109 - Natural Gas Svcs Group							
05/30/2014 060006871401	S	- 12,000.000	30.0329	128	360,266	186,648	173,619

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 983134107 - Wynn Resorts Ltd							
05/30/2014 060006871401	S	- 4,960.000	214.9700	73	1,066,178	1,039,841	26,337
Issue: 20030N200 - Comcast Corp Special Cl A							
05/30/2014 060006871401	S	- 19,800.000	51.8400	221	1,026,211	595,842	430,370
Issue: 20030N101 - Comcast Corp Cl A							
05/30/2014 060006871401	S	- 53,155.000	52.2000	593	2,774,098	1,431,315	1,342,783
Issue: G491BT108 - Invesco Ltd							
05/30/2014 060006871401	S	- 23,196.000	36.7000	251	851,042	726,741	124,301
Issue: 21870Q105 - Coresite Realty Corp							
05/30/2014 060006871401	S	- 16,950.000	31.7774	181	538,446	482,114	56,333
Issue: 501797104 - L Brands Inc							
05/30/2014 060006871401	S	- 9,215.000	57.3900	104	528,745	389,542	139,203
Issue: 910047109 - United Continental Holdings Inc							
05/30/2014 060006871401	S	- 17,689.000	44.3700	194	784,667	527,036	257,630
Issue: 228368106 - Crown Holdings Inc							
05/30/2014 060006871401	S	- 19,830.000	48.8378	220	968,234	835,070	133,164
Issue: 237266101 - Darling Ingredients Inc.							
05/30/2014 060006871401	S	- 25,300.000	19.9907	264	505,501	443,333	62,167
Issue: 83001A102 - Six Flags Entertainment							
05/30/2014 060006871401	S	- 13,235.000	40.4626	144	535,378	522,222	13,156
Issue: 44984A105 - Ipc Healthcare Inc							
05/30/2014 060006871401	S	- 12,850.000	43.7603	141	562,179	674,349	- 112,169

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 235825205 - Dana Holding Corp							
05/30/2014 060006871401	S	- 33,858.000	22.1400	355	749,261	658,706	90,555
Issue: 32115D106 - First Nbc Bank Holding Co							
05/30/2014 060006871401	S	- 11,050.000	33.7237	119	372,528	275,596	96,932
Issue: 37045V100 - General Motors Co							
05/30/2014 060006871401	S	- 19,100.000	34.5800	206	660,272	661,612	- 1,339
Issue: 741503403 - The Priceline Group Inc							
05/30/2014 060006871401	S	- 2,534.000	1,278.6300	97	3,239,951	1,877,690	1,362,261
Issue: 116794108 - Bruker Corporation							
05/30/2014 060006871401	S	- 44,500.000	20.9535	466	931,967	641,282	290,685
Issue: 29082A107 - Embraer Sa A D R							
05/30/2014 060006871401	S	- 7,200.000	36.2400	78	260,850	181,077	79,773
Issue: G5480U120 - Liberty Global Plc Series C							
05/30/2014 060006871401	S	- 34,470.000	42.8000	377	1,474,939	1,200,523	274,416
Issue: 292554102 - Encore Capital Group Inc							
05/30/2014 060006871401	S	- 20,825.000	43.3286	228	902,089	1,002,501	- 100,412
Issue: 92826C839 - Visa Inc							
05/30/2014 060006871401	S	- 16,251.000	214.8300	240	3,490,963	2,278,361	1,212,602
Issue: 67103H107 - O Reilly Automotive Inc							
05/30/2014 060006871401	S	- 6,810.000	147.9500	90	1,007,449	995,569	11,880
Issue: 65249B109 - News Corp New Cl A W							
05/30/2014 060006871401	S	- 27,840.000	17.0600	289	474,662	437,622	37,039

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172109 - Philip Morris Intl							
05/30/2014 060006871401	S	- 26,500.000	88.5400	317	2,345,993	2,113,208	232,785
Issue: 09062X103 - Biogen Idec Inc							
05/30/2014 060006871401	S	- 3,809.000	319.3700	65	1,216,415	802,047	414,369
Issue: 629377508 - Nrg Energy Inc							
05/30/2014 060006871401	S	- 31,400.000	35.6400	339	1,118,757	588,405	530,352
Issue: 268948106 - Eagle Bancorp Inc							
05/30/2014 060006871401	S	- 8,950.000	32.0597	96	286,838	265,560	21,278
Issue: 02665T306 - American Homes 4 Rent A							
05/30/2014 060006871401	S	- 30,220.000	17.6200	314	532,162	483,635	48,528
Issue: 02503X105 - American Capital Agency Corp							
05/30/2014 060006871401	S	- 23,680.000	23.7300	249	561,677	477,224	84,453
Issue: 79466L302 - Salesforce Com Inc							
05/30/2014 060006871401	S	- 12,200.000	52.6300	136	641,950	697,263	- 55,313
Issue: 53217R207 - Life Time Fitness Inc							
05/30/2014 060006871401	S	- 8,500.000	53.2000	95	452,105	398,378	53,727
Issue: 7591EP100 - Regions Finl Corp							
05/30/2014 060006871401	S	- 75,189.000	10.1900	769	765,407	703,122	62,285
Issue: 09227Q100 - Blackbaud Inc							
05/30/2014 060006871401	S	- 12,000.000	34.2704	129	411,116	317,297	93,819
Issue: H84989104 - Te Connectivity Ltd							
05/30/2014 060006871401	S	- 12,395.000	59.4600	140	736,866	368,056	368,810

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 09063H107 - Biomed Realty Trust Inc							
05/30/2014 060006871401	S	- 21,775.000	21.7000	228	472,289	402,909	69,380
Issue: G2554F113 - Covidien Plc							
05/30/2014 060006871401	S	- 39,289.000	73.1055	456	2,871,786	1,875,925	995,861
Issue: 811065101 - Scripps Networks Interactive Inc							
05/30/2014 060006871401	S	- 12,730.000	76.4650	149	973,251	956,914	16,337
Issue: 19247A100 - Cohen Steers Inc							
05/30/2014 060006871401	S	- 17,150.000	40.4984	187	694,361	605,313	89,048
Issue: 38259P508 - Google Inc Cl A							
05/30/2014 060006871401	S	- 6,750.000	571.6500	153	3,858,485	2,148,101	1,710,384
Issue: H0023R105 - Ace Ltd							
05/30/2014 060006871401	S	- 15,000.000	103.7100	184	1,555,466	1,234,845	320,621
Issue: 882681109 - Texas Roadhouse Inc							
05/30/2014 060006871401	S	- 10,300.000	25.2800	109	260,275	282,921	- 22,646
Issue: G0083B108 - Actavis Plc							
05/30/2014 060006871401	S	- 4,870.000	211.5400	71	1,030,128	995,056	35,072
Issue: 57060D108 - Marketaxess Hldgs Inc							
05/30/2014 060006871401	S	- 16,975.000	53.3721	190	905,801	510,575	395,226
Issue: 94973V107 - Wellpoint Inc							
05/30/2014 060006871401	S	- 12,100.000	108.3600	150	1,311,006	749,950	561,056
Issue: 172967424 - Citigroup Inc							
05/30/2014 060006871401	S	- 134,258.000	47.5700	1,484	6,385,169	5,284,465	1,100,704

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 447011107 - Huntsman Corp							
05/30/2014 060006871401	S	- 21,975.000	26.6900	233	586,280	548,422	37,858
Issue: 56585A102 - Marathon Petroleum Corp							
05/30/2014 060006871401	S	- 8,625.000	89.3900	103	770,885	811,519	- 40,634
Issue: 02376R102 - American Airlines Group Inc							
05/30/2014 060006871401	S	- 23,490.000	40.1600	256	943,103	801,996	141,107
Issue: G97822103 - Perrigo Co Ltd							
05/30/2014 060006871401	S	- 5,345.000	138.2000	70	738,609	813,536	- 74,927
Issue: 23334L102 - Dsw Inc Cl A							
05/30/2014 060006871401	S	- 20,125.000	25.0500	212	503,919	719,157	- 215,238
Issue: 780259206 - Royal Dutch Shell Plc A D R							
05/30/2014 060006871401	S	- 31,620.000	78.6000	371	2,484,961	2,261,020	223,941
Issue: 465685105 - Itc Holdings Corp							
05/30/2014 060006871401	S	- 15,204.000	36.6000	164	556,302	556,242	60
Issue: 163086101 - Chefs Warehouse Holdings LLC							
05/30/2014 060006871401	S	- 11,700.000	18.4748	122	216,034	290,173	- 74,139
Issue: 125269100 - Cf Industries Holdings Inc							
05/30/2014 060006871401	S	- 2,600.000	243.3100	40	632,566	445,131	187,435
Issue: 49926D109 - Knowles Corp							
05/30/2014 060006871401	S	- 5,185.000	28.2100	55	146,214	103,371	42,842
Issue: 92828Q109 - Virtus Investment Partners							
05/30/2014 060006871401	S	- 4,775.000	185.1039	67	883,804	916,651	- 32,847

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92857W308 - Vodafone Group Plc A D R							
05/30/2014 060006871401	S	- 52,900.000	35.0100	570	1,851,459	2,245,844	- 394,385
Issue: 124857202 - Cbs Corp Class B Non Voting							
05/30/2014 060006871401	S	- 9,545.000	59.6100	108	568,869	207,428	361,441
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
05/30/2014 060006871401	S	- 8,245.000	54.1500	92	446,374	437,711	8,663
Issue: 12673P105 - Ca Inc							
05/30/2014 060006871401	S	- 36.000	28.6900		1,032	1,015	18
Issue: 90347A100 - Ubiquiti Networks Inc							
05/30/2014 060006871401	S	- 14,200.000	34.9600	153	496,279	528,056	- 31,777
Issue: 26884L109 - Equitable Corp							
05/30/2014 060006871401	S	- 7,985.000	106.8800	99	853,338	818,607	34,731
Issue: 38259P706 - Google Inc Cl C							
05/30/2014 060006871401	S	- 6,140.000	560.9800	138	3,444,280	1,818,403	1,625,877
Issue: G27823106 - Delphi Automotive Plc							
05/30/2014 060006871401	S	- 14,640.000	69.0600	169	1,010,870	979,668	31,202
Issue: 073295107 - Bbcn Bancorp Inc							
05/30/2014 060006871401	S	- 28,950.000	15.2561	299	441,366	393,984	47,382
Issue: 88732J207 - Time Warner Cable Inc							
05/30/2014 060006871401	S	- 4,700.000	141.1600	62	663,390	646,199	17,191
Total For Sidco / Convergex				**79,366**	**387,430,083**	**295,925,670**	**91,504,417**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
GRAND TOTAL				**93,278**	**1,193,418,464**	**1,096,936,915**	**96,457,881**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Issue: 31846V435 - First American Prime Obligations

01/02/2014 060006871401	B	30,201.180	1.0000		- 30,201	30,201
01/02/2014 060006871403	B	2,932.500	1.0000		- 2,933	2,933
01/02/2014 060006871404	B	6,785.900	1.0000		- 6,786	6,786
01/02/2014 060006871405	B	49,514.810	1.0000		- 49,515	49,515
01/02/2014 060006871406	B	112,626.810	1.0000		- 112,627	112,627
01/02/2014 060006871408	B	18,770.250	1.0000		- 18,770	18,770
01/02/2014 060006871409	B	35,088.470	1.0000		- 35,088	35,088
01/02/2014 060006871415	B	158,045.110	1.0000		- 158,045	158,045
01/02/2014 060006871415	B	353,316.750	1.0000		- 353,317	353,317
01/02/2014 060006871417	B	19,787.750	1.0000		- 19,788	19,788
01/03/2014 060006871401	B	56.370	1.0000		- 56	56
01/03/2014 060006871402	B	21.630	1.0000		- 22	22

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/03/2014 060006871403	B	3,794.360	1.0000		- 3,794	3,794	
01/03/2014 060006871404	B	5,000.100	1.0000		- 5,000	5,000	
01/03/2014 060006871405	B	21,102.840	1.0000		- 21,103	21,103	
01/03/2014 060006871408	B	28.750	1.0000		- 29	29	
01/03/2014 060006871409	B	23.050	1.0000		- 23	23	
01/03/2014 060006871412	B	9.770	1.0000		- 10	10	
01/03/2014 060006871413	B	.010	1.0000				
01/03/2014 060006871414	B	8.180	1.0000		- 8	8	
01/03/2014 060006871415	B	61.400	1.0000		- 61	61	
01/03/2014 060006871417	B	15.590	1.0000		- 16	16	
01/06/2014 060006871403	B	5,910.000	1.0000		- 5,910	5,910	
01/06/2014 060006871405	B	2,756.670	1.0000		- 2,757	2,757	
01/06/2014 060006871406	B	16,464.550	1.0000		- 16,465	16,465	
01/06/2014 060006871408	B	3,549.360	1.0000		- 3,549	3,549	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/06/2014 060006871409	B	6,600.000	1.0000		- 6,600	6,600	
01/06/2014 060006871415	B	53,353.940	1.0000		- 53,354	53,354	
01/07/2014 060006871403	B	1,280.000	1.0000		- 1,280	1,280	
01/07/2014 060006871404	B	12,393.000	1.0000		- 12,393	12,393	
01/07/2014 060006871406	B	7,486.460	1.0000		- 7,486	7,486	
01/07/2014 060006871409	B	13,770.000	1.0000		- 13,770	13,770	
01/07/2014 060006871409	B	12,688.500	1.0000		- 12,689	12,689	
01/07/2014 060006871417	B	12,680.270	1.0000		- 12,680	12,680	
01/08/2014 060006871405	B	2,880.240	1.0000		- 2,880	2,880	
01/08/2014 060006871406	B	41,019.240	1.0000		- 41,019	41,019	
01/08/2014 060006871409	B	2,420.000	1.0000		- 2,420	2,420	
01/08/2014 060006871417	B	82,835.030	1.0000		- 82,835	82,835	
01/09/2014 060006871406	B	79,087.810	1.0000		- 79,088	79,088	
01/09/2014 060006871408	B	283,336.900	1.0000		- 283,337	283,337	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/09/2014 060006871417	B	55,258.990	1.0000		- 55,259	55,259	
01/10/2014 060006871402	B	216,849.010	1.0000		- 216,849	216,849	
01/10/2014 060006871404	B	21,244.000	1.0000		- 21,244	21,244	
01/10/2014 060006871405	B	10,055.250	1.0000		- 10,055	10,055	
01/10/2014 060006871405	B	3,846.880	1.0000		- 3,847	3,847	
01/10/2014 060006871406	B	99,906.860	1.0000		- 99,907	99,907	
01/10/2014 060006871408	B	4,473.130	1.0000		- 4,473	4,473	
01/10/2014 060006871409	B	18,597.400	1.0000		- 18,597	18,597	
01/10/2014 060006871417	B	93,111.300	1.0000		- 93,111	93,111	
01/13/2014 060006871402	B	1,992.120	1.0000		- 1,992	1,992	
01/13/2014 060006871402	B	2,683.230	1.0000		- 2,683	2,683	
01/13/2014 060006871404	B	9,747.730	1.0000		- 9,748	9,748	
01/13/2014 060006871406	B	35,626.210	1.0000		- 35,626	35,626	
01/13/2014 060006871409	B	46,492.050	1.0000		- 46,492	46,492	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/14/2014 060006871403	B	1,350.000	1.0000		- 1,350	1,350	
01/14/2014 060006871404	B	4,362.400	1.0000		- 4,362	4,362	
01/14/2014 060006871406	B	81,610.000	1.0000		- 81,610	81,610	
01/14/2014 060006871408	B	4,206.020	1.0000		- 4,206	4,206	
01/14/2014 060006871412	B	40,299.590	1.0000		- 40,300	40,300	
01/14/2014 060006871417	B	62,162.280	1.0000		- 62,162	62,162	
01/15/2014 060006871402	B	27,830.610	1.0000		- 27,831	27,831	
01/15/2014 060006871404	B	8,459.230	1.0000		- 8,459	8,459	
01/15/2014 060006871405	B	1,166.400	1.0000		- 1,166	1,166	
01/15/2014 060006871406	B	688,918.950	1.0000		- 688,919	688,919	
01/15/2014 060006871408	B	6,665.310	1.0000		- 6,665	6,665	
01/15/2014 060006871417	B	22,220.720	1.0000		- 22,221	22,221	
01/16/2014 060006871402	B	1,117.040	1.0000		- 1,117	1,117	
01/16/2014 060006871402	B	468.450	1.0000		- 468	468	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/16/2014 060006871403	B	4,112.580	1.0000		- 4,113	4,113	
01/16/2014 060006871404	B	35,096.350	1.0000		- 35,096	35,096	
01/16/2014 060006871406	B	14.510	1.0000		- 15	15	
01/16/2014 060006871408	B	19,552.600	1.0000		- 19,553	19,553	
01/16/2014 060006871409	B	13,295.150	1.0000		- 13,295	13,295	
01/17/2014 060006871402	B	55.180	1.0000		- 55	55	
01/17/2014 060006871402	B	5,733.740	1.0000		- 5,734	5,734	
01/17/2014 060006871405	B	314,092.420	1.0000		- 314,092	314,092	
01/17/2014 060006871406	B	110,967.760	1.0000		- 110,968	110,968	
01/17/2014 060006871409	B	11,230.780	1.0000		- 11,231	11,231	
01/17/2014 060006871409	B	922.540	1.0000		- 923	923	
01/17/2014 060006871417	B	52,627.920	1.0000		- 52,628	52,628	
01/21/2014 060006871402	B	227.500	1.0000		- 228	228	
01/21/2014 060006871402	B	25.200	1.0000		- 25	25	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/21/2014 060006871404	B	2,321.800	1.0000		- 2,322	2,322	
01/21/2014 060006871405	B	209,991.750	1.0000		- 209,992	209,992	
01/21/2014 060006871409	B	73,519.840	1.0000		- 73,520	73,520	
01/21/2014 060006871417	B	63,069.890	1.0000		- 63,070	63,070	
01/22/2014 060006871404	B	1,459.660	1.0000		- 1,460	1,460	
01/22/2014 060006871408	B	2,158.730	1.0000		- 2,159	2,159	
01/22/2014 060006871417	B	32,926.710	1.0000		- 32,927	32,927	
01/23/2014 060006871402	B	30,201.180	1.0000		- 30,201	30,201	
01/23/2014 060006871403	B	25,398.990	1.0000		- 25,399	25,399	
01/23/2014 060006871408	B	6,897.770	1.0000		- 6,898	6,898	
01/23/2014 060006871417	B	59,626.810	1.0000		- 59,627	59,627	
01/24/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
01/24/2014 060006871401	B	12.550	1.0000		- 13	13	
01/24/2014 060006871403	B	19,702.470	1.0000		- 19,702	19,702	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/24/2014 060006871404	B	5,000.800	1.0000		- 5,001	5,001	
01/24/2014 060006871406	B	236,328.070	1.0000		- 236,328	236,328	
01/24/2014 060006871406	B	133,708.050	1.0000		- 133,708	133,708	
01/24/2014 060006871408	B	3,576.160	1.0000		- 3,576	3,576	
01/24/2014 060006871409	B	149,175.670	1.0000		- 149,176	149,176	
01/27/2014 060006871402	B	10,819.480	1.0000		- 10,819	10,819	
01/27/2014 060006871406	B	290,991.670	1.0000		- 290,992	290,992	
01/27/2014 060006871406	B	3,350.000	1.0000		- 3,350	3,350	
01/28/2014 060006871402	B	467.500	1.0000		- 468	468	
01/28/2014 060006871404	B	6,484.800	1.0000		- 6,485	6,485	
01/28/2014 060006871405	B	473,395.930	1.0000		- 473,396	473,396	
01/28/2014 060006871406	B	910,085.590	1.0000		- 910,086	910,086	
01/28/2014 060006871408	B	1,841.760	1.0000		- 1,842	1,842	
01/29/2014 060006871402	B	33.080	1.0000		- 33	33	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/29/2014 060006871404	B	5,432.000	1.0000		- 5,432	5,432	
01/29/2014 060006871405	B	389,000.410	1.0000		- 389,000	389,000	
01/29/2014 060006871406	B	641.250	1.0000		- 641	641	
01/30/2014 060006871405	B	48,407.040	1.0000		- 48,407	48,407	
01/30/2014 060006871406	B	263,577.790	1.0000		- 263,578	263,578	
01/30/2014 060006871406	B	187.500	1.0000		- 188	188	
01/30/2014 060006871409	B	108,034.220	1.0000		- 108,034	108,034	
01/31/2014 060006871401	B	2,470,919.920	1.0000		- 2,470,920	2,470,920	
01/31/2014 060006871402	B	1,125.000	1.0000		- 1,125	1,125	
01/31/2014 060006871404	B	13,286.900	1.0000		- 13,287	13,287	
01/31/2014 060006871405	B	204,407.530	1.0000		- 204,408	204,408	
01/31/2014 060006871405	B	8,777.290	1.0000		- 8,777	8,777	
01/31/2014 060006871408	B	378,378.220	1.0000		- 378,378	378,378	
01/31/2014 060006871408	B	863.630	1.0000		- 864	864	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/31/2014 060006871409	B	51,966.750	1.0000		- 51,967	51,967	
01/31/2014 060006871417	B	23,277.700	1.0000		- 23,278	23,278	
02/03/2014 060006871402	B	198.920	1.0000		- 199	199	
02/03/2014 060006871403	B	820.000	1.0000		- 820	820	
02/03/2014 060006871404	B	5,384.500	1.0000		- 5,385	5,385	
02/03/2014 060006871406	B	257,410.400	1.0000		- 257,410	257,410	
02/03/2014 060006871406	B	1,088,012.400	1.0000		- 1,088,012	1,088,012	
02/04/2014 060006871401	B	63.720	1.0000		- 64	64	
02/04/2014 060006871402	B	23.600	1.0000		- 24	24	
02/04/2014 060006871403	B	18.960	1.0000		- 19	19	
02/04/2014 060006871408	B	31.660	1.0000		- 32	32	
02/04/2014 060006871412	B	3.260	1.0000		- 3	3	
02/04/2014 060006871413	B	.010	1.0000				
02/04/2014 060006871414	B	8.180	1.0000		- 8	8	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/04/2014 060006871415	B	35.920	1.0000		- 36	36	
02/04/2014 060006871417	B	14,692.410	1.0000		- 14,692	14,692	
02/05/2014 060006871403	B	2,612.500	1.0000		- 2,613	2,613	
02/05/2014 060006871405	B	18,004.470	1.0000		- 18,004	18,004	
02/05/2014 060006871408	B	4,112.680	1.0000		- 4,113	4,113	
02/05/2014 060006871409	B	31,372.830	1.0000		- 31,373	31,373	
02/05/2014 060006871417	B	20,124.660	1.0000		- 20,125	20,125	
02/06/2014 060006871405	B	206,812.510	1.0000		- 206,813	206,813	
02/06/2014 060006871415	B	431,294.420	1.0000		- 431,294	431,294	
02/06/2014 060006871417	B	33,743.740	1.0000		- 33,744	33,744	
02/07/2014 060006871402	B	528.750	1.0000		- 529	529	
02/07/2014 060006871405	B	36,229.760	1.0000		- 36,230	36,230	
02/07/2014 060006871406	B	103,373.810	1.0000		- 103,374	103,374	
02/07/2014 060006871408	B	2,238.130	1.0000		- 2,238	2,238	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/07/2014 060006871417	B	25,361.550	1.0000		- 25,362	25,362	
02/10/2014 060006871402	B	475.630	1.0000		- 476	476	
02/10/2014 060006871405	B	107,921.940	1.0000		- 107,922	107,922	
02/10/2014 060006871406	B	201,452.700	1.0000		- 201,453	201,453	
02/10/2014 060006871417	B	151,847.570	1.0000		- 151,848	151,848	
02/11/2014 060006871402	B	6.730	1.0000		- 7	7	
02/11/2014 060006871405	B	27,669.930	1.0000		- 27,670	27,670	
02/11/2014 060006871409	B	98,453.970	1.0000		- 98,454	98,454	
02/12/2014 060006871402	B	4,624.440	1.0000		- 4,624	4,624	
02/12/2014 060006871403	B	76,062.290	1.0000		- 76,062	76,062	
02/12/2014 060006871405	B	11,490.840	1.0000		- 11,491	11,491	
02/12/2014 060006871409	B	137,719.350	1.0000		- 137,719	137,719	
02/12/2014 060006871417	B	348,847.760	1.0000		- 348,848	348,848	
02/13/2014 060006871402	B	7,981.000	1.0000		- 7,981	7,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/13/2014 060006871402	B	176.960	1.0000		- 177	177	
02/13/2014 060006871404	B	19,855.500	1.0000		- 19,856	19,856	
02/13/2014 060006871405	B	78,814.960	1.0000		- 78,815	78,815	
02/13/2014 060006871408	B	18,763.600	1.0000		- 18,764	18,764	
02/13/2014 060006871417	B	69.550	1.0000		- 70	70	
02/14/2014 060006871405	B	173,197.690	1.0000		- 173,198	173,198	
02/14/2014 060006871408	B	2,712.520	1.0000		- 2,713	2,713	
02/14/2014 060006871415	B	271,418.040	1.0000		- 271,418	271,418	
02/18/2014 060006871402	B	17,687.980	1.0000		- 17,688	17,688	
02/18/2014 060006871402	B	3,539.760	1.0000		- 3,540	3,540	
02/18/2014 060006871403	B	1,325.000	1.0000		- 1,325	1,325	
02/18/2014 060006871405	B	142,886.290	1.0000		- 142,886	142,886	
02/18/2014 060006871406	B	442,223.680	1.0000		- 442,224	442,224	
02/18/2014 060006871406	B	6,071.880	1.0000		- 6,072	6,072	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2014 060006871409	B	4,500.000	1.0000		- 4,500	4,500	
02/19/2014 060006871402	B	6,229.100	1.0000		- 6,229	6,229	
02/19/2014 060006871402	B	703.130	1.0000		- 703	703	
02/19/2014 060006871404	B	92,662.700	1.0000		- 92,663	92,663	
02/19/2014 060006871405	B	19,224.590	1.0000		- 19,225	19,225	
02/19/2014 060006871405	B	2,203.200	1.0000		- 2,203	2,203	
02/19/2014 060006871406	B	9,139.530	1.0000		- 9,140	9,140	
02/19/2014 060006871409	B	14,896.290	1.0000		- 14,896	14,896	
02/20/2014 060006871402	B	25.200	1.0000		- 25	25	
02/20/2014 060006871403	B	665.000	1.0000		- 665	665	
02/20/2014 060006871404	B	3,241.600	1.0000		- 3,242	3,242	
02/20/2014 060006871405	B	356,010.000	1.0000		- 356,010	356,010	
02/20/2014 060006871405	B	4,721.600	1.0000		- 4,722	4,722	
02/20/2014 060006871406	B	61,986.050	1.0000		- 61,986	61,986	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/20/2014 060006871408	B	6,896.400	1.0000		- 6,896	6,896	
02/20/2014 060006871408	B	4,095.360	1.0000		- 4,095	4,095	
02/20/2014 060006871412	B	8,602.000	1.0000		- 8,602	8,602	
02/20/2014 060006871417	B	10,702.530	1.0000		- 10,703	10,703	
02/21/2014 060006871402	B	215.630	1.0000		- 216	216	
02/21/2014 060006871403	B	1,750.000	1.0000		- 1,750	1,750	
02/21/2014 060006871404	B	4,038.320	1.0000		- 4,038	4,038	
02/21/2014 060006871405	B	296,213.170	1.0000		- 296,213	296,213	
02/21/2014 060006871406	B	33,878.370	1.0000		- 33,878	33,878	
02/21/2014 060006871406	B	11,034.380	1.0000		- 11,034	11,034	
02/21/2014 060006871408	B	3,152.240	1.0000		- 3,152	3,152	
02/21/2014 060006871409	B	123,730.850	1.0000		- 123,731	123,731	
02/21/2014 060006871417	B	414,787.990	1.0000		- 414,788	414,788	
02/24/2014 060006871402	B	431.250	1.0000		- 431	431	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2014 060006871403	B	420.000	1.0000		- 420	420	
02/24/2014 060006871405	B	2,675.750	1.0000		- 2,676	2,676	
02/24/2014 060006871405	B	5,615.800	1.0000		- 5,616	5,616	
02/24/2014 060006871406	B	22,850.710	1.0000		- 22,851	22,851	
02/24/2014 060006871409	B	136,641.020	1.0000		- 136,641	136,641	
02/25/2014 060006871401	B	256.450	1.0000		- 256	256	
02/25/2014 060006871402	B	5,997.530	1.0000		- 5,998	5,998	
02/25/2014 060006871406	B	74,262.180	1.0000		- 74,262	74,262	
02/25/2014 060006871409	B	69,068.520	1.0000		- 69,069	69,069	
02/26/2014 060006871402	B	27.210	1.0000		- 27	27	
02/26/2014 060006871403	B	37,520.580	1.0000		- 37,521	37,521	
02/26/2014 060006871404	B	213,006.850	1.0000		- 213,007	213,007	
02/27/2014 060006871406	B	201,929.410	1.0000		- 201,929	201,929	
02/27/2014 060006871409	B	484,189.420	1.0000		- 484,189	484,189	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2014 060006871415	B	655,444.820	1.0000		- 655,445	655,445	
02/27/2014 060006871415	B	1,589,181.340	1.0000		- 1,589,181	1,589,181	
02/27/2014 060006871417	B	2,716.000	1.0000		- 2,716	2,716	
02/28/2014 060006871402	B	4,098.510	1.0000		- 4,099	4,099	
02/28/2014 060006871403	B	3,149.940	1.0000		- 3,150	3,150	
02/28/2014 060006871404	B	5,362.100	1.0000		- 5,362	5,362	
02/28/2014 060006871406	B	101,447.810	1.0000		- 101,448	101,448	
02/28/2014 060006871415	B	1,684,400.000	1.0000		- 1,684,400	1,684,400	
02/28/2014 060006871417	B	8,361.250	1.0000		- 8,361	8,361	
03/03/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
03/03/2014 060006871403	B	9,070.000	1.0000		- 9,070	9,070	
03/03/2014 060006871404	B	15,312.750	1.0000		- 15,313	15,313	
03/03/2014 060006871406	B	324,146.190	1.0000		- 324,146	324,146	
03/03/2014 060006871408	B	12,588.380	1.0000		- 12,588	12,588	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/03/2014 060006871417	B	4,913.500	1.0000		- 4,914	4,914	
03/04/2014 060006871401	B	31.310	1.0000		- 31	31	
03/04/2014 060006871401	B	1,464,603.580	1.0000		- 1,464,604	1,464,604	
03/04/2014 060006871403	B	44,915.900	1.0000		- 44,916	44,916	
03/04/2014 060006871404	B	3,306.560	1.0000		- 3,307	3,307	
03/04/2014 060006871408	B	2,551.670	1.0000		- 2,552	2,552	
03/04/2014 060006871409	B	271,040.280	1.0000		- 271,040	271,040	
03/04/2014 060006871412	B	3.180	1.0000		- 3	3	
03/04/2014 060006871413	B	.010	1.0000				
03/04/2014 060006871414	B	7.390	1.0000		- 7	7	
03/04/2014 060006871415	B	20.550	1.0000		- 21	21	
03/04/2014 060006871417	B	16.430	1.0000		- 16	16	
03/05/2014 060006871403	B	1,600.000	1.0000		- 1,600	1,600	
03/05/2014 060006871406	B	113,504.770	1.0000		- 113,505	113,505	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/05/2014 060006871409	B	3,060.000	1.0000		- 3,060	3,060	
03/06/2014 060006871404	B	1,954.600	1.0000		- 1,955	1,955	
03/06/2014 060006871405	B	68,268.770	1.0000		- 68,269	68,269	
03/06/2014 060006871406	B	3,000,000.000	1.0000		- 3,000,000	3,000,000	
03/06/2014 060006871415	B	3,895,872.620	1.0000		- 3,895,873	3,895,873	
03/07/2014 060006871401	B	1,254,531.720	1.0000		- 1,254,532	1,254,532	
03/07/2014 060006871403	B	3,995.000	1.0000		- 3,995	3,995	
03/07/2014 060006871404	B	217,104.650	1.0000		- 217,105	217,105	
03/07/2014 060006871404	B	12,348.100	1.0000		- 12,348	12,348	
03/07/2014 060006871405	B	65,174.960	1.0000		- 65,175	65,175	
03/07/2014 060006871406	B	243,895.220	1.0000		- 243,895	243,895	
03/07/2014 060006871408	B	15,863.760	1.0000		- 15,864	15,864	
03/07/2014 060006871408	B	3,935.030	1.0000		- 3,935	3,935	
03/07/2014 060006871409	B	104,708.070	1.0000		- 104,708	104,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/07/2014 060006871412	B	34,187.120	1.0000		- 34,187	34,187	
03/10/2014 060006871403	B	5,340.000	1.0000		- 5,340	5,340	
03/10/2014 060006871404	B	35,003.550	1.0000		- 35,004	35,004	
03/10/2014 060006871405	B	113,745.090	1.0000		- 113,745	113,745	
03/10/2014 060006871408	B	15,788.810	1.0000		- 15,789	15,789	
03/10/2014 060006871409	B	35,511.000	1.0000		- 35,511	35,511	
03/11/2014 060006871401	B	254,193.000	1.0000		- 254,193	254,193	
03/11/2014 060006871403	B	700.000	1.0000		- 700	700	
03/11/2014 060006871403	B	50.000	1.0000		- 50	50	
03/11/2014 060006871404	B	24,050.000	1.0000		- 24,050	24,050	
03/11/2014 060006871415	B	348,593.170	1.0000		- 348,593	348,593	
03/12/2014 060006871401	B	1,454,913.020	1.0000		- 1,454,913	1,454,913	
03/12/2014 060006871402	B	595.960	1.0000		- 596	596	
03/12/2014 060006871406	B	18,359.550	1.0000		- 18,360	18,360	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/12/2014 060006871408	B	5,024.840	1.0000		- 5,025	5,025	
03/13/2014 060006871402	B	180.920	1.0000		- 181	181	
03/13/2014 060006871404	B	22,096.200	1.0000		- 22,096	22,096	
03/13/2014 060006871406	B	485,027.870	1.0000		- 485,028	485,028	
03/13/2014 060006871408	B	11,829.160	1.0000		- 11,829	11,829	
03/13/2014 060006871409	B	63,179.260	1.0000		- 63,179	63,179	
03/13/2014 060006871409	B	2.550	1.0000		- 3	3	
03/14/2014 060006871403	B	7,970.000	1.0000		- 7,970	7,970	
03/14/2014 060006871405	B	3,098.750	1.0000		- 3,099	3,099	
03/14/2014 060006871406	B	544,278.860	1.0000		- 544,279	544,279	
03/14/2014 060006871408	B	4,226.000	1.0000		- 4,226	4,226	
03/14/2014 060006871409	B	49,282.960	1.0000		- 49,283	49,283	
03/14/2014 060006871409	B	1,925.000	1.0000		- 1,925	1,925	
03/17/2014 060006871401	B	34,800,459.500	1.0000		- 34,800,460	34,800,460	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/17/2014 060006871402	B	13,309.980	1.0000		- 13,310	13,310	
03/17/2014 060006871402	B	2,856.820	1.0000		- 2,857	2,857	
03/17/2014 060006871403	B	210,353.230	1.0000		- 210,353	210,353	
03/17/2014 060006871406	B	1,610.000	1.0000		- 1,610	1,610	
03/17/2014 060006871408	B	392,408.380	1.0000		- 392,408	392,408	
03/17/2014 060006871409	B	75,898.040	1.0000		- 75,898	75,898	
03/17/2014 060006871417	B	5,631.190	1.0000		- 5,631	5,631	
03/18/2014 060006871403	B	2,970.000	1.0000		- 2,970	2,970	
03/18/2014 060006871406	B	219,693.060	1.0000		- 219,693	219,693	
03/18/2014 060006871406	B	100,726.880	1.0000		- 100,727	100,727	
03/18/2014 060006871408	B	391,533.070	1.0000		- 391,533	391,533	
03/18/2014 060006871408	B	561.230	1.0000		- 561	561	
03/18/2014 060006871413	B	9.000	1.0000		- 9	9	
03/19/2014 060006871402	B	107.620	1.0000		- 108	108	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/19/2014 060006871403	B	1,140.000	1.0000		- 1,140	1,140	
03/19/2014 060006871405	B	12,241.580	1.0000		- 12,242	12,242	
03/19/2014 060006871406	B	64,041.430	1.0000		- 64,041	64,041	
03/19/2014 060006871417	B	3,762.570	1.0000		- 3,763	3,763	
03/20/2014 060006871402	B	25.200	1.0000		- 25	25	
03/20/2014 060006871404	B	4,226.250	1.0000		- 4,226	4,226	
03/20/2014 060006871405	B	2,830.000	1.0000		- 2,830	2,830	
03/20/2014 060006871406	B	100,810.300	1.0000		- 100,810	100,810	
03/20/2014 060006871406	B	30,000,000.000	1.0000		- 30,000,000	30,000,000	
03/20/2014 060006871415	B	378,892.040	1.0000		- 378,892	378,892	
03/21/2014 060006871403	B	7,390.000	1.0000		- 7,390	7,390	
03/21/2014 060006871406	B	94,531.990	1.0000		- 94,532	94,532	
03/21/2014 060006871408	B	389.100	1.0000		- 389	389	
03/21/2014 060006871417	B	37,070.050	1.0000		- 37,070	37,070	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2014 060006871402	B	372.500	1.0000		- 373	373	
03/24/2014 060006871403	B	19,305.020	1.0000		- 19,305	19,305	
03/24/2014 060006871409	B	8,360.000	1.0000		- 8,360	8,360	
03/25/2014 060006871402	B	6,569.390	1.0000		- 6,569	6,569	
03/25/2014 060006871402	B	143.450	1.0000		- 143	143	
03/25/2014 060006871403	B	6,540.000	1.0000		- 6,540	6,540	
03/25/2014 060006871404	B	222,880.620	1.0000		- 222,881	222,881	
03/25/2014 060006871405	B	164,161.470	1.0000		- 164,161	164,161	
03/25/2014 060006871409	B	129,772.210	1.0000		- 129,772	129,772	
03/25/2014 060006871415	B	2,004,933.290	1.0000		- 2,004,933	2,004,933	
03/26/2014 060006871402	B	24.030	1.0000		- 24	24	
03/26/2014 060006871404	B	14,537.600	1.0000		- 14,538	14,538	
03/26/2014 060006871405	B	4,842.250	1.0000		- 4,842	4,842	
03/26/2014 060006871408	B	8,257.200	1.0000		- 8,257	8,257	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/26/2014 060006871409	B	5,455.600	1.0000		- 5,456	5,456	
03/27/2014 060006871403	B	1,825.000	1.0000		- 1,825	1,825	
03/27/2014 060006871405	B	3,074.000	1.0000		- 3,074	3,074	
03/27/2014 060006871408	B	3,865.280	1.0000		- 3,865	3,865	
03/27/2014 060006871409	B	83,271.450	1.0000		- 83,271	83,271	
03/27/2014 060006871417	B	5,133.720	1.0000		- 5,134	5,134	
03/28/2014 060006871403	B	1,360.000	1.0000		- 1,360	1,360	
03/28/2014 060006871404	B	11,894.060	1.0000		- 11,894	11,894	
03/28/2014 060006871404	B	7,455.500	1.0000		- 7,456	7,456	
03/28/2014 060006871405	B	17,508.700	1.0000		- 17,509	17,509	
03/28/2014 060006871408	B	3,106.920	1.0000		- 3,107	3,107	
03/28/2014 060006871409	B	2,014.000	1.0000		- 2,014	2,014	
03/28/2014 060006871417	B	2,504.000	1.0000		- 2,504	2,504	
03/31/2014 060006871402	B	1,373.980	1.0000		- 1,374	1,374	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/31/2014 060006871403	B	10,822.000	1.0000		- 10,822	10,822	
03/31/2014 060006871404	B	4,653.440	1.0000		- 4,653	4,653	
03/31/2014 060006871405	B	42,112.710	1.0000		- 42,113	42,113	
03/31/2014 060006871405	B	5,510.400	1.0000		- 5,510	5,510	
03/31/2014 060006871406	B	10,875.000	1.0000		- 10,875	10,875	
03/31/2014 060006871408	B	8,746.910	1.0000		- 8,747	8,747	
03/31/2014 060006871408	B	3,490.560	1.0000		- 3,491	3,491	
03/31/2014 060006871409	B	13,655.360	1.0000		- 13,655	13,655	
03/31/2014 060006871417	B	1,465.000	1.0000		- 1,465	1,465	
04/01/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
04/01/2014 060006871403	B	4,745.500	1.0000		- 4,746	4,746	
04/01/2014 060006871404	B	10,867.000	1.0000		- 10,867	10,867	
04/01/2014 060006871405	B	144,854.160	1.0000		- 144,854	144,854	
04/01/2014 060006871408	B	12,980.850	1.0000		- 12,981	12,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/01/2014 060006871409	B	27,517.250	1.0000		- 27,517	27,517	
04/01/2014 060006871415	B	353,434.490	1.0000		- 353,434	353,434	
04/01/2014 060006871417	B	10,946.750	1.0000		- 10,947	10,947	
04/02/2014 060006871401	B	146.750	1.0000		- 147	147	
04/02/2014 060006871402	B	21.050	1.0000		- 21	21	
04/02/2014 060006871403	B	16.660	1.0000		- 17	17	
04/02/2014 060006871404	B	2,449.340	1.0000		- 2,449	2,449	
04/02/2014 060006871405	B	219,354.310	1.0000		- 219,354	219,354	
04/02/2014 060006871408	B	30.370	1.0000		- 30	30	
04/02/2014 060006871409	B	217,526.630	1.0000		- 217,527	217,527	
04/02/2014 060006871412	B	3.980	1.0000		- 4	4	
04/02/2014 060006871413	B	.010	1.0000				
04/02/2014 060006871414	B	8.180	1.0000		- 8	8	
04/02/2014 060006871415	B	268,109.050	1.0000		- 268,109	268,109	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2014 060006871417	B	3,991.050	1.0000		- 3,991	3,991	
04/03/2014 060006871403	B	12,130.000	1.0000		- 12,130	12,130	
04/03/2014 060006871406	B	1,716,197.530	1.0000		- 1,716,198	1,716,198	
04/03/2014 060006871409	B	31,280.150	1.0000		- 31,280	31,280	
04/03/2014 060006871415	B	469,483.900	1.0000		- 469,484	469,484	
04/03/2014 060006871415	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
04/04/2014 060006871402	B	39,766.050	1.0000		- 39,766	39,766	
04/04/2014 060006871403	B	39,737.280	1.0000		- 39,737	39,737	
04/04/2014 060006871406	B	145,564.330	1.0000		- 145,564	145,564	
04/04/2014 060006871408	B	1,384.150	1.0000		- 1,384	1,384	
04/04/2014 060006871409	B	39,311.050	1.0000		- 39,311	39,311	
04/04/2014 060006871415	B	462,141.380	1.0000		- 462,141	462,141	
04/04/2014 060006871415	B	552,993.240	1.0000		- 552,993	552,993	
04/04/2014 060006871417	B	1,545.000	1.0000		- 1,545	1,545	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/07/2014 060006871402	B	42,599.750	1.0000		- 42,600	42,600	
04/07/2014 060006871403	B	5,700.000	1.0000		- 5,700	5,700	
04/07/2014 060006871408	B	3,549.360	1.0000		- 3,549	3,549	
04/08/2014 060006871402	B	74,375.790	1.0000		- 74,376	74,376	
04/08/2014 060006871406	B	95,801.240	1.0000		- 95,801	95,801	
04/08/2014 060006871409	B	310,816.560	1.0000		- 310,817	310,817	
04/09/2014 060006871404	B	46,804.120	1.0000		- 46,804	46,804	
04/09/2014 060006871405	B	254,926.520	1.0000		- 254,927	254,927	
04/09/2014 060006871406	B	243,848.640	1.0000		- 243,849	243,849	
04/09/2014 060006871412	B	311,123.340	1.0000		- 311,123	311,123	
04/10/2014 060006871402	B	73.130	1.0000		- 73	73	
04/10/2014 060006871403	B	1,040.000	1.0000		- 1,040	1,040	
04/10/2014 060006871405	B	281,353.330	1.0000		- 281,353	281,353	
04/10/2014 060006871409	B	18,297.400	1.0000		- 18,297	18,297	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/10/2014 060006871415	B	206,906.900	1.0000		- 206,907	206,907	
04/11/2014 060006871402	B	2,019.260	1.0000		- 2,019	2,019	
04/11/2014 060006871402	B	182.310	1.0000		- 182	182	
04/11/2014 060006871403	B	3,760.000	1.0000		- 3,760	3,760	
04/11/2014 060006871404	B	37,869.300	1.0000		- 37,869	37,869	
04/11/2014 060006871405	B	541,828.040	1.0000		- 541,828	541,828	
04/11/2014 060006871405	B	4,924.000	1.0000		- 4,924	4,924	
04/11/2014 060006871406	B	76,004.860	1.0000		- 76,005	76,005	
04/11/2014 060006871408	B	5,725.600	1.0000		- 5,726	5,726	
04/11/2014 060006871409	B	34,802.720	1.0000		- 34,803	34,803	
04/11/2014 060006871409	B	18,233.060	1.0000		- 18,233	18,233	
04/14/2014 060006871402	B	373.630	1.0000		- 374	374	
04/14/2014 060006871402	B	732.310	1.0000		- 732	732	
04/14/2014 060006871403	B	3,850.000	1.0000		- 3,850	3,850	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/14/2014 060006871404	B	4,362.400	1.0000		- 4,362	4,362	
04/14/2014 060006871405	B	123,815.470	1.0000		- 123,815	123,815	
04/14/2014 060006871406	B	13,751.510	1.0000		- 13,752	13,752	
04/14/2014 060006871408	B	4,206.020	1.0000		- 4,206	4,206	
04/14/2014 060006871409	B	46,024.980	1.0000		- 46,025	46,025	
04/14/2014 060006871412	B	1,194.760	1.0000		- 1,195	1,195	
04/14/2014 060006871417	B	89,742.120	1.0000		- 89,742	89,742	
04/15/2014 060006871402	B	58,941.150	1.0000		- 58,941	58,941	
04/15/2014 060006871402	B	820.150	1.0000		- 820	820	
04/15/2014 060006871403	B	112,650.580	1.0000		- 112,651	112,651	
04/15/2014 060006871404	B	9,077.630	1.0000		- 9,078	9,078	
04/15/2014 060006871406	B	128,215.960	1.0000		- 128,216	128,216	
04/15/2014 060006871412	B	81,120.730	1.0000		- 81,121	81,121	
04/15/2014 060006871415	B	999,939.650	1.0000		- 999,940	999,940	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/15/2014 060006871417	B	30,496.000	1.0000		- 30,496	30,496	
04/16/2014 060006871409	B	516.620	1.0000		- 517	517	
04/17/2014 060006871402	B	6,736.320	1.0000		- 6,736	6,736	
04/17/2014 060006871402	B	2,147.690	1.0000		- 2,148	2,148	
04/17/2014 060006871403	B	4,093.140	1.0000		- 4,093	4,093	
04/17/2014 060006871404	B	1,024,821.900	1.0000		- 1,024,822	1,024,822	
04/17/2014 060006871405	B	9,450.000	1.0000		- 9,450	9,450	
04/17/2014 060006871406	B	49,372.160	1.0000		- 49,372	49,372	
04/17/2014 060006871406	B	1,632,000.000	1.0000		- 1,632,000	1,632,000	
04/17/2014 060006871409	B	81,533.050	1.0000		- 81,533	81,533	
04/17/2014 060006871417	B	920.000	1.0000		- 920	920	
04/21/2014 060006871403	B	114,353.490	1.0000		- 114,353	114,353	
04/21/2014 060006871405	B	203,081.070	1.0000		- 203,081	203,081	
04/21/2014 060006871417	B	158,454.950	1.0000		- 158,455	158,455	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/22/2014 060006871405	B	238,516.570	1.0000		- 238,517	238,517	
04/22/2014 060006871408	B	20,217.610	1.0000		- 20,218	20,218	
04/22/2014 060006871412	B	325.120	1.0000		- 325	325	
04/22/2014 060006871415	B	562,223.570	1.0000		- 562,224	562,224	
04/23/2014 060006871404	B	4,829.660	1.0000		- 4,830	4,830	
04/23/2014 060006871405	B	300,321.670	1.0000		- 300,322	300,322	
04/23/2014 060006871408	B	7,669.860	1.0000		- 7,670	7,670	
04/24/2014 060006871402	B	70,388.070	1.0000		- 70,388	70,388	
04/24/2014 060006871403	B	2,475.000	1.0000		- 2,475	2,475	
04/24/2014 060006871405	B	135,898.190	1.0000		- 135,898	135,898	
04/25/2014 060006871402	B	6,064.070	1.0000		- 6,064	6,064	
04/25/2014 060006871402	B	349.100	1.0000		- 349	349	
04/25/2014 060006871403	B	960.000	1.0000		- 960	960	
04/25/2014 060006871404	B	54,608.870	1.0000		- 54,609	54,609	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/25/2014 060006871405	B	141,309.710	1.0000		- 141,310	141,310	
04/25/2014 060006871406	B	583,962.560	1.0000		- 583,963	583,963	
04/25/2014 060006871408	B	9,383.120	1.0000		- 9,383	9,383	
04/25/2014 060006871417	B	60,373.580	1.0000		- 60,374	60,374	
04/28/2014 060006871402	B	26.570	1.0000		- 27	27	
04/28/2014 060006871403	B	1,800.000	1.0000		- 1,800	1,800	
04/28/2014 060006871405	B	151,471.010	1.0000		- 151,471	151,471	
04/28/2014 060006871406	B	218,047.890	1.0000		- 218,048	218,048	
04/28/2014 060006871409	B	12,570.320	1.0000		- 12,570	12,570	
04/28/2014 060006871417	B	195,981.870	1.0000		- 195,982	195,982	
04/29/2014 060006871402	B	30.640	1.0000		- 31	31	
04/29/2014 060006871404	B	6,484.800	1.0000		- 6,485	6,485	
04/29/2014 060006871408	B	1,841.760	1.0000		- 1,842	1,842	
04/29/2014 060006871409	B	125,914.600	1.0000		- 125,915	125,915	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/30/2014 060006871402	B	5,818.140	1.0000		- 5,818	5,818	
04/30/2014 060006871403	B	103,437.750	1.0000		- 103,438	103,438	
04/30/2014 060006871405	B	976.250	1.0000		- 976	976	
04/30/2014 060006871408	B	2,998.460	1.0000		- 2,998	2,998	
04/30/2014 060006871408	B	1,151.500	1.0000		- 1,152	1,152	
04/30/2014 060006871409	B	19,316.500	1.0000		- 19,317	19,317	
04/30/2014 060006871415	B	583,827.340	1.0000		- 583,827	583,827	
04/30/2014 060006871417	B	2,375.000	1.0000		- 2,375	2,375	
05/01/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
05/01/2014 060006871403	B	3,604.140	1.0000		- 3,604	3,604	
05/01/2014 060006871405	B	21,449.760	1.0000		- 21,450	21,450	
05/01/2014 060006871406	B	178,767.040	1.0000		- 178,767	178,767	
05/01/2014 060006871406	B	229,827.500	1.0000		- 229,828	229,828	
05/01/2014 060006871414	B	39,671.230	1.0000		- 39,671	39,671	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/01/2014 060006871417	B	1,578.000	1.0000		- 1,578	1,578	
05/02/2014 060006871401	B	114.010	1.0000		- 114	114	
05/02/2014 060006871402	B	61,040.460	1.0000		- 61,040	61,040	
05/02/2014 060006871403	B	18.570	1.0000		- 19	19	
05/02/2014 060006871404	B	5,401.460	1.0000		- 5,401	5,401	
05/02/2014 060006871405	B	624,448.420	1.0000		- 624,448	624,448	
05/02/2014 060006871408	B	30.420	1.0000		- 30	30	
05/02/2014 060006871409	B	28,686.880	1.0000		- 28,687	28,687	
05/02/2014 060006871412	B	7.520	1.0000		- 8	8	
05/02/2014 060006871413	B	.010	1.0000				
05/02/2014 060006871414	B	7.920	1.0000		- 8	8	
05/02/2014 060006871415	B	62.740	1.0000		- 63	63	
05/02/2014 060006871417	B	11.850	1.0000		- 12	12	
05/05/2014 060006871403	B	1,275.000	1.0000		- 1,275	1,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/05/2014 060006871404	B	3,241.600	1.0000		- 3,242	3,242	
05/05/2014 060006871405	B	4,721.600	1.0000		- 4,722	4,722	
05/05/2014 060006871408	B	4,609.280	1.0000		- 4,609	4,609	
05/05/2014 060006871409	B	183,981.340	1.0000		- 183,981	183,981	
05/06/2014 060006871403	B	24,433.010	1.0000		- 24,433	24,433	
05/06/2014 060006871405	B	574,352.290	1.0000		- 574,352	574,352	
05/06/2014 060006871405	B	944,126.250	1.0000		- 944,126	944,126	
05/06/2014 060006871415	B	858,738.650	1.0000		- 858,739	858,739	
05/07/2014 060006871403	B	2,612.500	1.0000		- 2,613	2,613	
05/07/2014 060006871406	B	30,958.540	1.0000		- 30,959	30,959	
05/07/2014 060006871406	B	255,363.350	1.0000		- 255,363	255,363	
05/07/2014 060006871417	B	2,480.000	1.0000		- 2,480	2,480	
05/08/2014 060006871402	B	.010	1.0000				
05/08/2014 060006871406	B	23,611.610	1.0000		- 23,612	23,612	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2014 060006871406	B	14,280.000	1.0000		- 14,280	14,280	
05/08/2014 060006871409	B	27,132.220	1.0000		- 27,132	27,132	
05/09/2014 060006871404	B	1,779.800	1.0000		- 1,780	1,780	
05/09/2014 060006871408	B	2,497.570	1.0000		- 2,498	2,498	
05/09/2014 060006871415	B	211,994.660	1.0000		- 211,995	211,995	
05/09/2014 060006871417	B	41,168.500	1.0000		- 41,169	41,169	
05/12/2014 060006871402	B	281,082.710	1.0000		- 281,083	281,083	
05/12/2014 060006871402	B	783.960	1.0000		- 784	784	
05/12/2014 060006871404	B	260,503.340	1.0000		- 260,503	260,503	
05/12/2014 060006871406	B	72,893.350	1.0000		- 72,893	72,893	
05/12/2014 060006871406	B	7,000.000	1.0000		- 7,000	7,000	
05/12/2014 060006871417	B	67,879.960	1.0000		- 67,880	67,880	
05/13/2014 060006871402	B	226.130	1.0000		- 226	226	
05/13/2014 060006871409	B	42,488.510	1.0000		- 42,489	42,489	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/13/2014 060006871415	B	351,181.490	1.0000		- 351,181	351,181	
05/13/2014 060006871417	B	33,396.210	1.0000		- 33,396	33,396	
05/14/2014 060006871402	B	646.500	1.0000		- 647	647	
05/14/2014 060006871405	B	83,449.460	1.0000		- 83,449	83,449	
05/14/2014 060006871406	B	18,535.990	1.0000		- 18,536	18,536	
05/14/2014 060006871409	B	45,586.260	1.0000		- 45,586	45,586	
05/14/2014 060006871417	B	82,379.200	1.0000		- 82,379	82,379	
05/15/2014 060006871402	B	83,548.040	1.0000		- 83,548	83,548	
05/15/2014 060006871402	B	880.980	1.0000		- 881	881	
05/15/2014 060006871403	B	14,031.250	1.0000		- 14,031	14,031	
05/15/2014 060006871404	B	32,042.580	1.0000		- 32,043	32,043	
05/15/2014 060006871404	B	14,917.200	1.0000		- 14,917	14,917	
05/15/2014 060006871405	B	64,087.600	1.0000		- 64,088	64,088	
05/15/2014 060006871406	B	153,811.880	1.0000		- 153,812	153,812	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/15/2014 060006871406	B	11,437.500	1.0000		- 11,438	11,438	
05/15/2014 060006871408	B	23,887.960	1.0000		- 23,888	23,888	
05/15/2014 060006871409	B	293,168.420	1.0000		- 293,168	293,168	
05/15/2014 060006871417	B	6,537.500	1.0000		- 6,538	6,538	
05/16/2014 060006871402	B	158,108.740	1.0000		- 158,109	158,109	
05/16/2014 060006871402	B	575.160	1.0000		- 575	575	
05/16/2014 060006871409	B	65,580.680	1.0000		- 65,581	65,581	
05/16/2014 060006871417	B	2,171.250	1.0000		- 2,171	2,171	
05/19/2014 060006871402	B	3.550	1.0000		- 4	4	
05/19/2014 060006871406	B	110,044.710	1.0000		- 110,045	110,045	
05/19/2014 060006871409	B	18,183.040	1.0000		- 18,183	18,183	
05/20/2014 060006871403	B	1,365.000	1.0000		- 1,365	1,365	
05/20/2014 060006871403	B	2,970.000	1.0000		- 2,970	2,970	
05/20/2014 060006871406	B	103,839.590	1.0000		- 103,840	103,840	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/20/2014 060006871408	B	5,805.000	1.0000		- 5,805	5,805	
05/20/2014 060006871409	B	833.840	1.0000		- 834	834	
05/20/2014 060006871415	B	512,240.780	1.0000		- 512,241	512,241	
05/20/2014 060006871417	B	78,041.790	1.0000		- 78,042	78,042	
05/21/2014 060006871402	B	380.000	1.0000		- 380	380	
05/21/2014 060006871402	B	684.980	1.0000		- 685	685	
05/21/2014 060006871405	B	47,087.220	1.0000		- 47,087	47,087	
05/21/2014 060006871405	B	1,557.000	1.0000		- 1,557	1,557	
05/21/2014 060006871406	B	108,919.050	1.0000		- 108,919	108,919	
05/21/2014 060006871409	B	16,892.420	1.0000		- 16,892	16,892	
05/21/2014 060006871417	B	1,245.750	1.0000		- 1,246	1,246	
05/22/2014 060006871403	B	480.000	1.0000		- 480	480	
05/22/2014 060006871404	B	58,881.100	1.0000		- 58,881	58,881	
05/22/2014 060006871405	B	158,966.540	1.0000		- 158,967	158,967	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/22/2014 060006871408	B	3,332.880	1.0000		- 3,333	3,333	
05/22/2014 060006871417	B	2,716.000	1.0000		- 2,716	2,716	
05/23/2014 060006871403	B	6,720.000	1.0000		- 6,720	6,720	
05/23/2014 060006871404	B	187,036.180	1.0000		- 187,036	187,036	
05/23/2014 060006871405	B	64,324.680	1.0000		- 64,325	64,325	
05/23/2014 060006871406	B	551,188.040	1.0000		- 551,188	551,188	
05/23/2014 060006871408	B	2,623.710	1.0000		- 2,624	2,624	
05/23/2014 060006871415	B	329,623.300	1.0000		- 329,623	329,623	
05/23/2014 060006871417	B	976.500	1.0000		- 977	977	
05/27/2014 060006871401	B	4,169,954.980	1.0000		- 4,169,955	4,169,955	
05/27/2014 060006871402	B	759.110	1.0000		- 759	759	
05/27/2014 060006871403	B	400.000	1.0000		- 400	400	
05/27/2014 060006871406	B	16,396.530	1.0000		- 16,397	16,397	
05/28/2014 060006871401	B	5,774,560.000	1.0000		- 5,774,560	5,774,560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/29/2014 060006871402	B	154.160	1.0000		- 154	154	
05/29/2014 060006871404	B	3,975.000	1.0000		- 3,975	3,975	
05/29/2014 060006871406	B	105,460.870	1.0000		- 105,461	105,461	
05/29/2014 060006871417	B	2,002.000	1.0000		- 2,002	2,002	
05/30/2014 060006871401	B	15,252.800	1.0000		- 15,253	15,253	
05/30/2014 060006871402	B	1,196.000	1.0000		- 1,196	1,196	
05/30/2014 060006871403	B	2,912.500	1.0000		- 2,913	2,913	
05/30/2014 060006871406	B	885,285.060	1.0000		- 885,285	885,285	
05/30/2014 060006871408	B	3,137.290	1.0000		- 3,137	3,137	
05/30/2014 060006871417	B	10,068.250	1.0000		- 10,068	10,068	
06/02/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
06/02/2014 060006871401	B	63,028,124.410	1.0000		- 63,028,124 *	63,028,124	
06/02/2014 060006871403	B	9,655.000	1.0000		- 9,655	9,655	
06/02/2014 060006871404	B	9,215.500	1.0000		- 9,216	9,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2014 060006871405	B	59,057.000	1.0000		- 59,057	59,057	
06/02/2014 060006871406	B	778,733.790	1.0000		- 778,734	778,734	
06/02/2014 060006871406	B	562.500	1.0000		- 563	563	
06/02/2014 060006871408	B	18,280.750	1.0000		- 18,281	18,281	
06/02/2014 060006871409	B	39,783.700	1.0000		- 39,784	39,784	
06/02/2014 060006871415	B	327,393.450	1.0000		- 327,393	327,393	
06/02/2014 060006871417	B	3,766.500	1.0000		- 3,767	3,767	
06/03/2014 060006871401	B	87.720	1.0000		- 88	88	
06/03/2014 060006871402	B	21.730	1.0000		- 22	22	
06/03/2014 060006871404	B	7,379.170	1.0000		- 7,379	7,379	
06/03/2014 060006871405	B	28,247.790	1.0000		- 28,248	28,248	
06/03/2014 060006871408	B	3,227.940	1.0000		- 3,228	3,228	
06/03/2014 060006871409	B	10.110	1.0000		- 10	10	
06/03/2014 060006871412	B	7.940	1.0000		- 8	8	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/03/2014 060006871413	B	.010	1.0000				
06/03/2014 060006871414	B	7.310	1.0000		- 7	7	
06/03/2014 060006871415	B	46.700	1.0000		- 47	47	
06/03/2014 060006871417	B	13.430	1.0000		- 13	13	
06/04/2014 060006871401	B	22,363,777.320	1.0000		- 22,363,777	22,363,777	
06/04/2014 060006871404	B	8,823.900	1.0000		- 8,824	8,824	
06/04/2014 060006871413	B	.010	1.0000				
06/04/2014 060006871415	B	647,884.180	1.0000		- 647,884	647,884	
06/04/2014 060006871415	B	633,459.950	1.0000		- 633,460	633,460	
06/05/2014 060006871403	B	525.000	1.0000		- 525	525	
06/05/2014 060006871404	B	2,359.000	1.0000		- 2,359	2,359	
06/05/2014 060006871405	B	32,531.600	1.0000		- 32,532	32,532	
06/05/2014 060006871406	B	28,124.180	1.0000		- 28,124	28,124	
06/05/2014 060006871408	B	2,781.100	1.0000		- 2,781	2,781	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/05/2014 060006871409	B	2,640.000	1.0000		- 2,640	2,640	
06/05/2014 060006871409	B	38,534.170	1.0000		- 38,534	38,534	
06/05/2014 060006871413	B	38,380.160	1.0000		- 38,380	38,380	
06/06/2014 060006871401	B	6,866.720	1.0000		- 6,867	6,867	
06/06/2014 060006871403	B	4,995.000	1.0000		- 4,995	4,995	
06/06/2014 060006871404	B	3,484.800	1.0000		- 3,485	3,485	
06/06/2014 060006871405	B	11,596.940	1.0000		- 11,597	11,597	
06/06/2014 060006871408	B	14,933.060	1.0000		- 14,933	14,933	
06/06/2014 060006871409	B	12,932.500	1.0000		- 12,933	12,933	
06/06/2014 060006871415	B	695,613.680	1.0000		- 695,614	695,614	
06/09/2014 060006871401	B	2,200.000	1.0000		- 2,200	2,200	
06/09/2014 060006871401	B	12,019.450	1.0000		- 12,019	12,019	
06/09/2014 060006871403	B	48,947.150	1.0000		- 48,947	48,947	
06/10/2014 060006871401	B	131,082.240	1.0000		- 131,082	131,082	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/10/2014 060006871403	B	5,340.000	1.0000		- 5,340	5,340	
06/10/2014 060006871404	B	36,251.400	1.0000		- 36,251	36,251	
06/10/2014 060006871405	B	70,548.150	1.0000		- 70,548	70,548	
06/10/2014 060006871408	B	16,230.190	1.0000		- 16,230	16,230	
06/10/2014 060006871409	B	40,849.000	1.0000		- 40,849	40,849	
06/10/2014 060006871417	B	2,460.000	1.0000		- 2,460	2,460	
06/11/2014 060006871401	B	40,849.000	1.0000		- 40,849	40,849	
06/11/2014 060006871401	B	850.000	1.0000		- 850	850	
06/11/2014 060006871402	B	32,060.350	1.0000		- 32,060	32,060	
06/11/2014 060006871415	B	299,848.260	1.0000		- 299,848	299,848	
06/12/2014 060006871401	B	5,024.840	1.0000		- 5,025	5,025	
06/12/2014 060006871402	B	1,376.380	1.0000		- 1,376	1,376	
06/12/2014 060006871404	B	22,096.200	1.0000		- 22,096	22,096	
06/12/2014 060006871405	B	12,156.200	1.0000		- 12,156	12,156	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/12/2014 060006871406	B	49,077.980	1.0000		- 49,078	49,078	
06/12/2014 060006871408	B	11,829.160	1.0000		- 11,829	11,829	
06/12/2014 060006871409	B	14,000.000	1.0000		- 14,000	14,000	
06/13/2014 060006871401	B	8,561.250	1.0000		- 8,561	8,561	
06/13/2014 060006871401	B	3,183.300	1.0000		- 3,183	3,183	
06/13/2014 060006871402	B	50.040	1.0000		- 50	50	
06/13/2014 060006871402	B	7,012.160	1.0000		- 7,012	7,012	
06/13/2014 060006871404	B	4,694.800	1.0000		- 4,695	4,695	
06/13/2014 060006871405	B	4,569.250	1.0000		- 4,569	4,569	
06/13/2014 060006871405	B	3,594.550	1.0000		- 3,595	3,595	
06/13/2014 060006871406	B	4,492.480	1.0000		- 4,492	4,492	
06/13/2014 060006871406	B	495,650.960	1.0000		- 495,651	495,651	
06/13/2014 060006871417	B	1,440.000	1.0000		- 1,440	1,440	
06/16/2014 060006871401	B	19,641.070	1.0000		- 19,641	19,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2014 060006871401	B	14,457.600	1.0000		- 14,458	14,458	
06/16/2014 060006871402	B	4,231.080	1.0000		- 4,231	4,231	
06/16/2014 060006871402	B	40.730	1.0000		- 41	41	
06/16/2014 060006871403	B	4,360.000	1.0000		- 4,360	4,360	
06/16/2014 060006871405	B	8,027.250	1.0000		- 8,027	8,027	
06/16/2014 060006871406	B	38,847.800	1.0000		- 38,848	38,848	
06/17/2014 060006871401	B	79,374.090	1.0000		- 79,374	79,374	
06/17/2014 060006871402	B	949.460	1.0000		- 949	949	
06/17/2014 060006871406	B	1,177.650	1.0000		- 1,178	1,178	
06/18/2014 060006871401	B	1,820.000	1.0000		- 1,820	1,820	
06/18/2014 060006871403	B	1,940.000	1.0000		- 1,940	1,940	
06/18/2014 060006871405	B	4,707.500	1.0000		- 4,708	4,708	
06/18/2014 060006871406	B	14,253.300	1.0000		- 14,253	14,253	
06/19/2014 060006871406	B	132,148.430	1.0000		- 132,148	132,148	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/19/2014 060006871415	B	460,767.480	1.0000		- 460,767	460,767	
06/20/2014 060006871402	B	1.280	1.0000		- 1	1	
06/20/2014 060006871403	B	3,325.000	1.0000		- 3,325	3,325	
06/20/2014 060006871406	B	70,936.770	1.0000		- 70,937	70,937	
06/20/2014 060006871415	B	370,683.080	1.0000		- 370,683	370,683	
06/23/2014 060006871406	B	13,173.460	1.0000		- 13,173	13,173	
06/23/2014 060006871408	B	17,207.640	1.0000		- 17,208	17,208	
06/24/2014 060006871402	B	127,475.950	1.0000		- 127,476	127,476	
06/25/2014 060006871402	B	6,320.280	1.0000		- 6,320	6,320	
06/25/2014 060006871402	B	57.000	1.0000		- 57	57	
06/25/2014 060006871403	B	3,480.000	1.0000		- 3,480	3,480	
06/25/2014 060006871406	B	3,517.500	1.0000		- 3,518	3,518	
06/26/2014 060006871401	B	3,773.000	1.0000		- 3,773	3,773	
06/26/2014 060006871403	B	1,300.000	1.0000		- 1,300	1,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/26/2014 060006871403	B	2,310.000	1.0000		- 2,310	2,310	
06/26/2014 060006871406	B	58,727.640	1.0000		- 58,728	58,728	
06/27/2014 060006871401	B	18,520.250	1.0000		- 18,520	18,520	
06/27/2014 060006871401	B	4,755.200	1.0000		- 4,755	4,755	
06/27/2014 060006871403	B	22,360.000	1.0000		- 22,360	22,360	
06/27/2014 060006871406	B	52,521.180	1.0000		- 52,521	52,521	
06/30/2014 060006871401	B	1,370.000	1.0000		- 1,370	1,370	
06/30/2014 060006871403	B	9,482.000	1.0000		- 9,482	9,482	
06/30/2014 060006871406	B	2,220.100	1.0000		- 2,220	2,220	
07/01/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
07/01/2014 060006871401	B	31,732.640	1.0000		- 31,733	31,733	
07/01/2014 060006871403	B	4,572.500	1.0000		- 4,573	4,573	
07/01/2014 060006871406	B	189,919.220	1.0000		- 189,919	189,919	
07/02/2014 060006871401	B	123.400	1.0000		- 123	123	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/02/2014 060006871402	B	3,145.110	1.0000		- 3,145	3,145	
07/02/2014 060006871403	B	4,513.700	1.0000		- 4,514	4,514	
07/02/2014 060006871404	B	.070	1.0000				
07/02/2014 060006871405	B	.120	1.0000				
07/02/2014 060006871408	B	.120	1.0000				
07/02/2014 060006871409	B	.100	1.0000				
07/02/2014 060006871412	B	.030	1.0000				
07/02/2014 060006871413	B	.020	1.0000				
07/02/2014 060006871417	B	.020	1.0000				
07/03/2014 060006871402	B	3,019.020	1.0000		- 3,019	3,019	
07/03/2014 060006871403	B	8,983.000	1.0000		- 8,983	8,983	
07/03/2014 060006871406	B	321,975.820	1.0000		- 321,976	321,976	
07/03/2014 060006871415	B	3,307,305.490	1.0000		- 3,307,305	3,307,305	
07/03/2014 060006871415	B	4,782,600.000	1.0000		- 4,782,600	4,782,600	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/07/2014 060006871401	B	6,065.370	1.0000		- 6,065	6,065	
07/07/2014 060006871401	B	.480	1.0000				
07/07/2014 060006871402	B	11,526.440	1.0000		- 11,526	11,526	
07/07/2014 060006871403	B	85,019.420	1.0000		- 85,019	85,019	
07/07/2014 060006871406	B	27,214.230	1.0000		- 27,214	27,214	
07/07/2014 060006871415	B	4,782,600.000	1.0000		- 4,782,600	4,782,600	
07/08/2014 060006871401	B	4,033,000.000	1.0000		- 4,033,000	4,033,000	
07/08/2014 060006871401	B	1,967,000.000	1.0000		- 1,967,000	1,967,000	
07/08/2014 060006871402	B	2,166.590	1.0000		- 2,167	2,167	
07/08/2014 060006871403	B	5,800.000	1.0000		- 5,800	5,800	
07/08/2014 060006871413	B	1,967,000.000	1.0000		- 1,967,000	1,967,000	
07/09/2014 060006871402	B	55,206.210	1.0000		- 55,206	55,206	
07/09/2014 060006871406	B	19,352.800	1.0000		- 19,353	19,353	
07/09/2014 060006871412	B	27,392.500	1.0000		- 27,393	27,393	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/10/2014 060006871403	B	1,040.000	1.0000		- 1,040	1,040	
07/10/2014 060006871406	B	30,850.600	1.0000		- 30,851	30,851	
07/10/2014 060006871409	B	6,400.340	1.0000		- 6,400	6,400	
07/11/2014 060006871402	B	3,773.070	1.0000		- 3,773	3,773	
07/11/2014 060006871403	B	2,000.000	1.0000		- 2,000	2,000	
07/11/2014 060006871406	B	26,571.470	1.0000		- 26,571	26,571	
07/11/2014 060006871412	B	2,527,946.570	1.0000		- 2,527,947	2,527,947	
07/14/2014 060006871401	B	8,200,000.000	1.0000		- 8,200,000	8,200,000	
07/14/2014 060006871401	B	1,199,734.570	1.0000		- 1,199,735	1,199,735	
07/14/2014 060006871402	B	3,930.900	1.0000		- 3,931	3,931	
07/14/2014 060006871402	B	1,507.530	1.0000		- 1,508	1,508	
07/14/2014 060006871403	B	681,002.420	1.0000		- 681,002	681,002	
07/14/2014 060006871406	B	528,659.360	1.0000		- 528,659	528,659	
07/14/2014 060006871413	B	681,002.420	1.0000		- 681,002	681,002	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/15/2014 060006871402	B	5,234.130	1.0000		- 5,234	5,234	
07/15/2014 060006871402	B	8.850	1.0000		- 9	9	
07/15/2014 060006871403	B	4,912.500	1.0000		- 4,913	4,913	
07/15/2014 060006871406	B	567,402.040	1.0000		- 567,402	567,402	
07/15/2014 060006871415	B	279,020.080	1.0000		- 279,020	279,020	
07/16/2014 060006871402	B	1,300,523.130	1.0000		- 1,300,523	1,300,523	
07/16/2014 060006871402	B	504.550	1.0000		- 505	505	
07/16/2014 060006871403	B	4,181.760	1.0000		- 4,182	4,182	
07/17/2014 060006871402	B	72.050	1.0000		- 72	72	
07/17/2014 060006871402	B	57.240	1.0000		- 57	57	
07/17/2014 060006871409	B	57.550	1.0000		- 58	58	
07/21/2014 060006871406	B	255,075.060	1.0000		- 255,075	255,075	
07/22/2014 060006871401	B	12,947.870	1.0000		- 12,948	12,948	
07/22/2014 060006871402	B	770.000	1.0000		- 770	770	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/22/2014 060006871406	B	47,301.440	1.0000		- 47,301	47,301	
07/23/2014 060006871402	B	20,436.990	1.0000		- 20,437	20,437	
07/24/2014 060006871402	B	1,231.250	1.0000		- 1,231	1,231	
07/24/2014 060006871403	B	2,475.000	1.0000		- 2,475	2,475	
07/24/2014 060006871406	B	100,410.680	1.0000		- 100,411	100,411	
07/25/2014 060006871402	B	7,118.920	1.0000		- 7,119	7,119	
07/25/2014 060006871403	B	960.000	1.0000		- 960	960	
07/25/2014 060006871406	B	240,959.800	1.0000		- 240,960	240,960	
07/28/2014 060006871402	B	14,105.680	1.0000		- 14,106	14,106	
07/28/2014 060006871402	B	950.000	1.0000		- 950	950	
07/28/2014 060006871403	B	109,626.170	1.0000		- 109,626	109,626	
07/28/2014 060006871406	B	151,519.080	1.0000		- 151,519	151,519	
07/28/2014 060006871415	B	501,124.280	1.0000		- 501,124	501,124	
07/29/2014 060006871402	B	29.170	1.0000		- 29	29	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/29/2014 060006871405	B	4,605.000	1.0000		- 4,605	4,605	
07/29/2014 060006871406	B	359,826.070	1.0000		- 359,826	359,826	
07/29/2014 060006871409	B	13,123.150	1.0000		- 13,123	13,123	
07/29/2014 060006871415	B	255,673.400	1.0000		- 255,673	255,673	
07/30/2014 060006871402	B	437.500	1.0000		- 438	438	
07/30/2014 060006871406	B	118,261.080	1.0000		- 118,261	118,261	
07/30/2014 060006871412	B	542,326.350	1.0000		- 542,326	542,326	
07/31/2014 060006871402	B	962.500	1.0000		- 963	963	
07/31/2014 060006871403	B	2,610.000	1.0000		- 2,610	2,610	
08/01/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
08/01/2014 060006871402	B	192.500	1.0000		- 193	193	
08/01/2014 060006871403	B	820.000	1.0000		- 820	820	
08/01/2014 060006871406	B	2,218.870	1.0000		- 2,219	2,219	
08/01/2014 060006871414	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/01/2014 060006871415	B	1,062,928.310	1.0000		- 1,062,928	1,062,928	
08/04/2014 060006871401	B	118.630	1.0000		- 119	119	
08/04/2014 060006871402	B	4,206.230	1.0000		- 4,206	4,206	
08/04/2014 060006871409	B	.010	1.0000				
08/04/2014 060006871412	B	3.910	1.0000		- 4	4	
08/04/2014 060006871413	B	.300	1.0000				
08/04/2014 060006871414	B	20,351.880	1.0000		- 20,352	20,352	
08/04/2014 060006871415	B	74.870	1.0000		- 75	75	
08/05/2014 060006871406	B	513,151.800	1.0000		- 513,152	513,152	
08/05/2014 060006871412	B	795.000	1.0000		- 795	795	
08/06/2014 060006871401	B	153,547.090	1.0000		- 153,547	153,547	
08/06/2014 060006871406	B	54,154.770	1.0000		- 54,155	54,155	
08/07/2014 060006871402	B	101,999.320	1.0000		- 101,999	101,999	
08/07/2014 060006871406	B	52,571.550	1.0000		- 52,572	52,572	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/07/2014 060006871412	B	111,654.820	1.0000		- 111,655	111,655	
08/08/2014 060006871406	B	362,905.150	1.0000		- 362,905	362,905	
08/11/2014 060006871401	B	111,654.820	1.0000		- 111,655	111,655	
08/11/2014 060006871403	B	17,150.000	1.0000		- 17,150	17,150	
08/12/2014 060006871402	B	66,775.250	1.0000		- 66,775	66,775	
08/13/2014 060006871401	B	247,063.540	1.0000		- 247,064	247,064	
08/13/2014 060006871402	B	19,820.780	1.0000		- 19,821	19,821	
08/14/2014 060006871403	B	12,825.000	1.0000		- 12,825	12,825	
08/14/2014 060006871406	B	103,260.230	1.0000		- 103,260	103,260	
08/14/2014 060006871406	B	187.500	1.0000		- 188	188	
08/14/2014 060006871415	B	466,765.370	1.0000		- 466,765	466,765	
08/15/2014 060006871402	B	1,423,454.730	1.0000		- 1,423,455	1,423,455	
08/15/2014 060006871402	B	60.060	1.0000		- 60	60	
08/15/2014 060006871406	B	333,333.210	1.0000		- 333,333	333,333	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/18/2014 060006871402	B	149.090	1.0000		- 149	149	
08/18/2014 060006871406	B	181,686.890	1.0000		- 181,687	181,687	
08/18/2014 060006871408	B	18,966.500	1.0000		- 18,967	18,967	
08/19/2014 060006871403	B	825.000	1.0000		- 825	825	
08/19/2014 060006871403	B	3,135.000	1.0000		- 3,135	3,135	
08/19/2014 060006871415	B	865,815.250	1.0000		- 865,815	865,815	
08/20/2014 060006871403	B	665.000	1.0000		- 665	665	
08/20/2014 060006871406	B	20,465.820	1.0000		- 20,466	20,466	
08/20/2014 060006871415	B	279,798.730	1.0000		- 279,799	279,799	
08/21/2014 060006871402	B	215.630	1.0000		- 216	216	
08/21/2014 060006871406	B	138,104.190	1.0000		- 138,104	138,104	
08/22/2014 060006871401	B	18,966.500	1.0000		- 18,967	18,967	
08/22/2014 060006871402	B	150.000	1.0000		- 150	150	
08/22/2014 060006871403	B	2,400.000	1.0000		- 2,400	2,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/22/2014 060006871406	B	125,886.380	1.0000		- 125,886	125,886	
08/25/2014 060006871402	B	9,354.630	1.0000		- 9,355	9,355	
08/25/2014 060006871402	B	1.140	1.0000		- 1	1	
08/25/2014 060006871406	B	200,308.130	1.0000		- 200,308	200,308	
08/26/2014 060006871403	B	2,470.000	1.0000		- 2,470	2,470	
08/26/2014 060006871406	B	51,561.650	1.0000		- 51,562	51,562	
08/27/2014 060006871406	B	97,061.770	1.0000		- 97,062	97,062	
08/27/2014 060006871406	B	4,062.500	1.0000		- 4,063	4,063	
08/28/2014 060006871406	B	106,643.960	1.0000		- 106,644	106,644	
08/29/2014 060006871402	B	31.230	1.0000		- 31	31	
08/29/2014 060006871403	B	2,942.500	1.0000		- 2,943	2,943	
08/29/2014 060006871403	B	1,512,000.000	1.0000		- 1,512,000	1,512,000	
08/29/2014 060006871406	B	252,695.300	1.0000		- 252,695	252,695	
09/02/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/02/2014 060006871402	B	197,657.370	1.0000		- 197,657	197,657	
09/02/2014 060006871403	B	10,005.000	1.0000		- 10,005	10,005	
09/02/2014 060006871406	B	2,535,958.200	1.0000		- 2,535,958	2,535,958	
09/02/2014 060006871406	B	11,250.000	1.0000		- 11,250	11,250	
09/03/2014 060006871401	B	5.410	1.0000		- 5	5	
09/03/2014 060006871402	B	5.110	1.0000		- 5	5	
09/03/2014 060006871403	B	2,467.810	1.0000		- 2,468	2,468	
09/03/2014 060006871408	B	.030	1.0000				
09/03/2014 060006871412	B	.910	1.0000		- 1	1	
09/03/2014 060006871414	B	4.470	1.0000		- 4	4	
09/03/2014 060006871415	B	54.070	1.0000		- 54	54	
09/03/2014 060006871415	B	994,423.240	1.0000		- 994,423	994,423	
09/04/2014 060006871406	B	4,213,720.190	1.0000		- 4,213,720	4,213,720	
09/04/2014 060006871415	B	118.560	1.0000		- 119	119	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/04/2014 060006871415	B	4,719,146.850	1.0000		- 4,719,147	4,719,147	
09/05/2014 060006871401	B	712,001.350	1.0000		- 712,001	712,001	
09/05/2014 060006871403	B	5,170.000	1.0000		- 5,170	5,170	
09/05/2014 060006871406	B	394,593.690	1.0000		- 394,594	394,594	
09/08/2014 060006871415	B	618,280.610	1.0000		- 618,281	618,281	
09/08/2014 060006871415	B	153,033.270	1.0000		- 153,033	153,033	
09/09/2014 060006871415	B	427,481.220	1.0000		- 427,481	427,481	
09/10/2014 060006871403	B	2,640.000	1.0000		- 2,640	2,640	
09/10/2014 060006871406	B	40,021.160	1.0000		- 40,021	40,021	
09/10/2014 060006871406	B	100,000.000	1.0000		- 100,000	100,000	
09/11/2014 060006871402	B	116,601.380	1.0000		- 116,601	116,601	
09/11/2014 060006871402	B	281.250	1.0000		- 281	281	
09/11/2014 060006871406	B	582,181.860	1.0000		- 582,182	582,182	
09/11/2014 060006871415	B	687,908.950	1.0000		- 687,909	687,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/12/2014 060006871402	B	10,708.890	1.0000		- 10,709	10,709	
09/12/2014 060006871402	B	352.340	1.0000		- 352	352	
09/12/2014 060006871403	B	6,275.000	1.0000		- 6,275	6,275	
09/12/2014 060006871406	B	282,423.930	1.0000		- 282,424	282,424	
09/15/2014 060006871402	B	3,817.040	1.0000		- 3,817	3,817	
09/15/2014 060006871402	B	8.850	1.0000		- 9	9	
09/15/2014 060006871403	B	8,337.500	1.0000		- 8,338	8,338	
09/15/2014 060006871406	B	364,463.670	1.0000		- 364,464	364,464	
09/15/2014 060006871406	B	6,671.880	1.0000		- 6,672	6,672	
09/16/2014 060006871401	B	1,724,010.000	1.0000		- 1,724,010	1,724,010	
09/16/2014 060006871402	B	1,173.410	1.0000		- 1,173	1,173	
09/16/2014 060006871415	B	1,032,570.540	1.0000		- 1,032,571	1,032,571	
09/17/2014 060006871401	B	33,875,000.000	1.0000		- 33,875,000	33,875,000	
09/17/2014 060006871402	B	1,432,129.380	1.0000		- 1,432,129	1,432,129	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/17/2014 060006871402	B	249.270	1.0000		- 249	249	
09/17/2014 060006871403	B	640.000	1.0000		- 640	640	
09/17/2014 060006871403	B	5,500,000.000	1.0000		- 5,500,000	5,500,000	
09/17/2014 060006871406	B	99,411.840	1.0000		- 99,412	99,412	
09/17/2014 060006871413	B	3,900,000.000	1.0000		- 3,900,000	3,900,000	
09/19/2014 060006871403	B	3,325.000	1.0000		- 3,325	3,325	
09/19/2014 060006871406	B	84,094.190	1.0000		- 84,094	84,094	
09/19/2014 060006871415	B	294,566.670	1.0000		- 294,567	294,567	
09/22/2014 060006871402	B	5,441.280	1.0000		- 5,441	5,441	
09/23/2014 060006871406	B	28,440.550	1.0000		- 28,441	28,441	
09/25/2014 060006871402	B	6,948.410	1.0000		- 6,948	6,948	
09/25/2014 060006871402	B	2,499.320	1.0000		- 2,499	2,499	
09/25/2014 060006871403	B	3,120.000	1.0000		- 3,120	3,120	
09/25/2014 060006871406	B	7,742.670	1.0000		- 7,743	7,743	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/25/2014 060006871409	B	300.420	1.0000		- 300	300	
09/25/2014 060006871415	B	448,475.890	1.0000		- 448,476	448,476	
09/26/2014 060006871402	B	14,578.270	1.0000		- 14,578	14,578	
09/26/2014 060006871403	B	3,670.000	1.0000		- 3,670	3,670	
09/26/2014 060006871406	B	92,000.880	1.0000		- 92,001	92,001	
09/29/2014 060006871402	B	365,524.070	1.0000		- 365,524	365,524	
09/29/2014 060006871406	B	212,459.610	1.0000		- 212,460	212,460	
09/29/2014 060006871406	B	5,750.000	1.0000		- 5,750	5,750	
09/30/2014 060006871402	B	795.000	1.0000		- 795	795	
09/30/2014 060006871406	B	79,703.620	1.0000		- 79,704	79,704	
10/01/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
10/01/2014 060006871403	B	4,845.500	1.0000		- 4,846	4,846	
10/01/2014 060006871406	B	557,229.030	1.0000		- 557,229	557,229	
10/01/2014 060006871415	B	337,531.820	1.0000		- 337,532	337,532	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/02/2014 060006871401	B	181.150	1.0000		- 181	181	
10/02/2014 060006871402	B	14.270	1.0000		- 14	14	
10/02/2014 060006871413	B	1.710	1.0000		- 2	2	
10/02/2014 060006871415	B	127.560	1.0000		- 128	128	
10/03/2014 060006871402	B	29,391.490	1.0000		- 29,391	29,391	
10/03/2014 060006871403	B	4,675.000	1.0000		- 4,675	4,675	
10/03/2014 060006871406	B	514,276.810	1.0000		- 514,277	514,277	
10/03/2014 060006871415	B	440,133.620	1.0000		- 440,134	440,134	
10/06/2014 060006871402	B	510.000	1.0000		- 510	510	
10/06/2014 060006871406	B	79,727.690	1.0000		- 79,728	79,728	
10/06/2014 060006871415	B	669,252.610	1.0000		- 669,253	669,253	
10/07/2014 060006871403	B	1,600.000	1.0000		- 1,600	1,600	
10/08/2014 060006871402	B	2,941.950	1.0000		- 2,942	2,942	
10/08/2014 060006871406	B	6,409.440	1.0000		- 6,409	6,409	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/08/2014 060006871412	B	99,400.390	1.0000		- 99,400	99,400	
10/09/2014 060006871406	B	146,766.250	1.0000		- 146,766	146,766	
10/10/2014 060006871402	B	32.840	1.0000		- 33	33	
10/10/2014 060006871402	B	11,770.410	1.0000		- 11,770	11,770	
10/10/2014 060006871406	B	62,780.340	1.0000		- 62,780	62,780	
10/14/2014 060006871402	B	401.680	1.0000		- 402	402	
10/14/2014 060006871403	B	18.110	1.0000		- 18	18	
10/14/2014 060006871406	B	2,601.300	1.0000		- 2,601	2,601	
10/15/2014 060006871401	B	99,702.520	1.0000		- 99,703	99,703	
10/15/2014 060006871402	B	2,383.010	1.0000		- 2,383	2,383	
10/15/2014 060006871403	B	6,512.500	1.0000		- 6,513	6,513	
10/15/2014 060006871406	B	101,974.130	1.0000		- 101,974	101,974	
10/15/2014 060006871406	B	306,576.500	1.0000		- 306,577	306,577	
10/16/2014 060006871402	B	33,380.370	1.0000		- 33,380	33,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/16/2014 060006871412	B	8,677.460	1.0000		- 8,677	8,677	
10/17/2014 060006871402	B	255.750	1.0000		- 256	256	
10/17/2014 060006871403	B	3,640.000	1.0000		- 3,640	3,640	
10/17/2014 060006871415	B	794,639.410	1.0000		- 794,639	794,639	
10/20/2014 060006871402	B	525,486.650	1.0000		- 525,487	525,487	
10/20/2014 060006871402	B	129.260	1.0000		- 129	129	
10/20/2014 060006871406	B	129,566.980	1.0000		- 129,567	129,567	
10/20/2014 060006871406	B	2,812.500	1.0000		- 2,813	2,813	
10/20/2014 060006871412	B	3,856,324.140	1.0000		- 3,856,324	3,856,324	
10/21/2014 060006871401	B	3,865,001.600	1.0000		- 3,865,002	3,865,002	
10/21/2014 060006871406	B	102,616.370	1.0000		- 102,616	102,616	
10/21/2014 060006871415	B	423,396.390	1.0000		- 423,396	423,396	
10/22/2014 060006871406	B	10,110.200	1.0000		- 10,110	10,110	
10/22/2014 060006871406	B	4.480	1.0000		- 4	4	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/22/2014 060006871415	B	324,874.250	1.0000		- 324,874	324,874	
10/23/2014 060006871401	B	1,156.880	1.0000		- 1,157	1,157	
10/23/2014 060006871403	B	2,475.000	1.0000		- 2,475	2,475	
10/23/2014 060006871405	B	1,156.880	1.0000		- 1,157	1,157	
10/23/2014 060006871406	B	82,541.250	1.0000		- 82,541	82,541	
10/23/2014 060006871412	B	6,237,977.990	1.0000		- 6,237,978	6,237,978	
10/23/2014 060006871415	B	258,184.450	1.0000		- 258,184	258,184	
10/24/2014 060006871402	B	312.500	1.0000		- 313	313	
10/24/2014 060006871403	B	1,040.000	1.0000		- 1,040	1,040	
10/24/2014 060006871406	B	223,629.070	1.0000		- 223,629	223,629	
10/24/2014 060006871415	B	477,377.830	1.0000		- 477,378	477,378	
10/27/2014 060006871402	B	6,657.430	1.0000		- 6,657	6,657	
10/27/2014 060006871402	B	218.300	1.0000		- 218	218	
10/27/2014 060006871406	B	77,703.290	1.0000		- 77,703	77,703	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/28/2014 060006871402	B	12,297.790	1.0000		- 12,298	12,298	
10/29/2014 060006871401	B	6,237,977.990	1.0000		- 6,237,978	6,237,978	
10/29/2014 060006871412	B	1,274,081.220	1.0000		- 1,274,081	1,274,081	
10/30/2014 060006871401	B	1,215,874.260	1.0000		- 1,215,874	1,215,874	
10/30/2014 060006871402	B	32,434.300	1.0000		- 32,434	32,434	
10/30/2014 060006871406	B	25,285.130	1.0000		- 25,285	25,285	
10/31/2014 060006871402	B	5,255.640	1.0000		- 5,256	5,256	
10/31/2014 060006871403	B	1,935.000	1.0000		- 1,935	1,935	
10/31/2014 060006871406	B	361,157.090	1.0000		- 361,157	361,157	
11/03/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
11/03/2014 060006871403	B	120,000.000	1.0000		- 120,000	120,000	
11/03/2014 060006871406	B	2,199,983.040	1.0000		- 2,199,983	2,199,983	
11/03/2014 060006871414	B	13,610.960	1.0000		- 13,611	13,611	
11/03/2014 060006871415	B	422,516.960	1.0000		- 422,517	422,517	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/04/2014 060006871401	B	214.750	1.0000		- 215	215	
11/04/2014 060006871402	B	29.400	1.0000		- 29	29	
11/04/2014 060006871412	B	19.010	1.0000		- 19	19	
11/04/2014 060006871415	B	100.160	1.0000		- 100	100	
11/05/2014 060006871401	B	13,629.970	1.0000		- 13,630	13,630	
11/05/2014 060006871403	B	2,750.000	1.0000		- 2,750	2,750	
11/05/2014 060006871406	B	6,623.660	1.0000		- 6,624	6,624	
11/06/2014 060006871412	B	6,174,832.840	1.0000		- 6,174,833	6,174,833	
11/06/2014 060006871415	B	516,778.030	1.0000		- 516,778	516,778	
11/07/2014 060006871401	B	6,174,832.840	1.0000		- 6,174,833	6,174,833	
11/07/2014 060006871415	B	496,468.420	1.0000		- 496,468	496,468	
11/10/2014 060006871402	B	4,038.450	1.0000		- 4,038	4,038	
11/10/2014 060006871406	B	103,243.620	1.0000		- 103,244	103,244	
11/10/2014 060006871406	B	10,281.250	1.0000		- 10,281	10,281	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/12/2014 060006871402	B	529.710	1.0000		- 530	530	
11/12/2014 060006871402	B	1,445.000	1.0000		- 1,445	1,445	
11/12/2014 060006871406	B	303,656.110	1.0000		- 303,656	303,656	
11/12/2014 060006871415	B	516,975.980	1.0000		- 516,976	516,976	
11/13/2014 060006871402	B	120,059.830	1.0000		- 120,060	120,060	
11/13/2014 060006871402	B	160.920	1.0000		- 161	161	
11/14/2014 060006871402	B	47.120	1.0000		- 47	47	
11/14/2014 060006871402	B	3,569.820	1.0000		- 3,570	3,570	
11/17/2014 060006871402	B	14,637.220	1.0000		- 14,637	14,637	
11/17/2014 060006871402	B	3,205.130	1.0000		- 3,205	3,205	
11/17/2014 060006871403	B	1,475.000	1.0000		- 1,475	1,475	
11/17/2014 060006871406	B	346,919.510	1.0000		- 346,920	346,920	
11/17/2014 060006871406	B	16,875.000	1.0000		- 16,875	16,875	
11/18/2014 060006871402	B	138.400	1.0000		- 138	138	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/18/2014 060006871402	B	293.200	1.0000		- 293	293	
11/18/2014 060006871403	B	525,825.000	1.0000		- 525,825	525,825	
11/18/2014 060006871406	B	111,983.060	1.0000		- 111,983	111,983	
11/19/2014 060006871406	B	29,428.650	1.0000		- 29,429	29,429	
11/20/2014 060006871402	B	1,922.960	1.0000		- 1,923	1,923	
11/20/2014 060006871403	B	665.000	1.0000		- 665	665	
11/20/2014 060006871415	B	286,630.800	1.0000		- 286,631	286,631	
11/21/2014 060006871402	B	380.000	1.0000		- 380	380	
11/21/2014 060006871403	B	7,440.000	1.0000		- 7,440	7,440	
11/21/2014 060006871406	B	167,493.220	1.0000		- 167,493	167,493	
11/24/2014 060006871402	B	111,085.390	1.0000		- 111,085	111,085	
11/24/2014 060006871403	B	680.000	1.0000		- 680	680	
11/24/2014 060006871403	B	3,135.000	1.0000		- 3,135	3,135	
11/24/2014 060006871406	B	140,740.450	1.0000		- 140,740	140,740	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/25/2014 060006871402	B	7,831.280	1.0000		- 7,831	7,831	
11/25/2014 060006871402	B	6,970.970	1.0000		- 6,971	6,971	
11/26/2014 060006871402	B	26.180	1.0000		- 26	26	
11/28/2014 060006871403	B	1,843.750	1.0000		- 1,844	1,844	
11/28/2014 060006871406	B	524,014.860	1.0000		- 524,015	524,015	
12/01/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
12/01/2014 060006871403	B	12,782.500	1.0000		- 12,783	12,783	
12/01/2014 060006871406	B	275,993.080	1.0000		- 275,993	275,993	
12/02/2014 060006871401	B	341.090	1.0000		- 341	341	
12/02/2014 060006871402	B	30.510	1.0000		- 31	31	
12/02/2014 060006871412	B	2.710	1.0000		- 3	3	
12/02/2014 060006871414	B	.010	1.0000				
12/02/2014 060006871415	B	99.920	1.0000		- 100	100	
12/02/2014 060006871415	B	411,677.450	1.0000		- 411,677	411,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/03/2014 060006871406	B	48,365.690	1.0000		- 48,366	48,366	
12/03/2014 060006871415	B	773,902.700	1.0000		- 773,903	773,903	
12/04/2014 060006871403	B	525.000	1.0000		- 525	525	
12/04/2014 060006871406	B	881,296.140	1.0000		- 881,296	881,296	
12/04/2014 060006871415	B	1,190,265.680	1.0000		- 1,190,266	1,190,266	
12/05/2014 060006871403	B	6,120.000	1.0000		- 6,120	6,120	
12/08/2014 060006871403	B	1,500.000	1.0000		- 1,500	1,500	
12/08/2014 060006871403	B	1,430.000	1.0000		- 1,430	1,430	
12/08/2014 060006871415	B	705,203.640	1.0000		- 705,204	705,204	
12/09/2014 060006871403	B	3,300.000	1.0000		- 3,300	3,300	
12/09/2014 060006871406	B	335,625.230	1.0000		- 335,625	335,625	
12/10/2014 060006871403	B	3,705.000	1.0000		- 3,705	3,705	
12/10/2014 060006871403	B	1,200.000	1.0000		- 1,200	1,200	
12/11/2014 060006871402	B	3,161.450	1.0000		- 3,161	3,161	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/11/2014 060006871402	B	107,106.660	1.0000		- 107,107	107,107	
12/12/2014 060006871402	B	371.180	1.0000		- 371	371	
12/12/2014 060006871403	B	6,150.000	1.0000		- 6,150	6,150	
12/12/2014 060006871406	B	197,570.630	1.0000		- 197,571	197,571	
12/15/2014 060006871402	B	7,132.950	1.0000		- 7,133	7,133	
12/15/2014 060006871402	B	583.850	1.0000		- 584	584	
12/15/2014 060006871403	B	7,017.500	1.0000		- 7,018	7,018	
12/15/2014 060006871406	B	203,489.760	1.0000		- 203,490	203,490	
12/16/2014 060006871402	B	347.890	1.0000		- 348	348	
12/16/2014 060006871406	B	167,305.970	1.0000		- 167,306	167,306	
12/17/2014 060006871402	B	351.530	1.0000		- 352	352	
12/18/2014 060006871402	B	15.310	1.0000		- 15	15	
12/19/2014 060006871415	B	502,859.240	1.0000		- 502,859	502,859	
12/19/2014 060006871415	B	1,281,575.250	1.0000		- 1,281,575	1,281,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/22/2014 060006871402	B	47,018.580	1.0000		- 47,019	47,019	
12/22/2014 060006871403	B	1,560.000	1.0000		- 1,560	1,560	
12/23/2014 060006871403	B	19,442.370	1.0000		- 19,442	19,442	
12/23/2014 060006871409	B	300.420	1.0000		- 300	300	
12/24/2014 060006871402	B	325.000	1.0000		- 325	325	
12/24/2014 060006871403	B	1,300.000	1.0000		- 1,300	1,300	
12/26/2014 060006871402	B	6,989.480	1.0000		- 6,989	6,989	
12/26/2014 060006871402	B	72.210	1.0000		- 72	72	
12/26/2014 060006871403	B	319,678.520	1.0000		- 319,679	319,679	
12/26/2014 060006871415	B	1,545,177.800	1.0000		- 1,545,178	1,545,178	
12/29/2014 060006871402	B	469.830	1.0000		- 470	470	
12/29/2014 060006871406	B	4,537.500	1.0000		- 4,538	4,538	
12/31/2014 060006871402	B	93.750	1.0000		- 94	94	
12/31/2014 060006871403	B	59,425.640	1.0000		- 59,426	59,426	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/31/2014 060006871406	B	135,449.260	1.0000		- 135,449	135,449	
Total For Buys				**0**	**416,435,991**	**416,435,991**	**0**
01/02/2014 060006871401	S	- 2,067,658.260	1.0000		2,067,658	2,067,658	
01/02/2014 060006871402	S	- 28,169.930	1.0000		28,170	28,170	
01/03/2014 060006871406	S	- 533,290.620	1.0000		533,291	533,291	
01/03/2014 060006871415	S	- 206,622.420	1.0000		206,622	206,622	
01/07/2014 060006871406	S	- 13,671.010	1.0000		13,671	13,671	
01/07/2014 060006871415	S	- 111,928.000	1.0000		111,928	111,928	
01/08/2014 060006871403	S	- 311,600.000	1.0000		311,600	311,600	
01/08/2014 060006871415	S	- 47,701.750	1.0000		47,702	47,702	
01/09/2014 060006871401	S	- 54,784.040	1.0000		54,784	54,784	
01/09/2014 060006871409	S	- 144,885.710	1.0000		144,886	144,886	
01/10/2014 060006871415	S	- 30,494.020	1.0000		30,494	30,494	
01/13/2014 060006871401	S	- 288,576.430	1.0000		288,576	288,576	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/13/2014 060006871415	S	- 264,815.330	1.0000		264,815	264,815	
01/13/2014 060006871417	S	- 43,533.870	1.0000		43,534	43,534	
01/14/2014 060006871402	S	- 13,476.060	1.0000		13,476	13,476	
01/14/2014 060006871409	S	- 151,366.600	1.0000		151,367	151,367	
01/14/2014 060006871415	S	- 123,919.480	1.0000		123,919	123,919	
01/15/2014 060006871403	S	- 31,597.500	1.0000		31,598	31,598	
01/15/2014 060006871405	S	- 340,291.620	1.0000		340,292	340,292	
01/15/2014 060006871409	S	- 49,397.330	1.0000		49,397	49,397	
01/16/2014 060006871405	S	- 9,983.790	1.0000		9,984	9,984	
01/16/2014 060006871406	S	- 621,756.570	1.0000		621,757	621,757	
01/16/2014 060006871415	S	- 1,214,900.190	1.0000		1,214,900	1,214,900	
01/16/2014 060006871417	S	- 14,322.510	1.0000		14,323	14,323	
01/17/2014 060006871403	S	- 50,589.100	1.0000		50,589	50,589	
01/21/2014 060006871406	S	- 719,412.910	1.0000		719,413	719,413	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/21/2014 060006871415	S	- 22,622.050	1.0000		22,622	22,622	
01/22/2014 060006871402	S	- 14,357.800	1.0000		14,358	14,358	
01/22/2014 060006871405	S	- 55,267.550	1.0000		55,268	55,268	
01/22/2014 060006871406	S	- 102,585.440	1.0000		102,585	102,585	
01/22/2014 060006871409	S	- 134,131.150	1.0000		134,131	134,131	
01/23/2014 060006871401	S	- 30,201.180	1.0000		30,201	30,201	
01/23/2014 060006871404	S	- 16,826.650	1.0000		16,827	16,827	
01/23/2014 060006871405	S	- 148,721.600	1.0000		148,722	148,722	
01/23/2014 060006871406	S	- 190,925.480	1.0000		190,925	190,925	
01/23/2014 060006871409	S	- 35,157.710	1.0000		35,158	35,158	
01/23/2014 060006871415	S	- 84,856.620	1.0000		84,857	84,857	
01/24/2014 060006871402	S	- 30,359.640	1.0000		30,360	30,360	
01/24/2014 060006871405	S	- 68,212.080	1.0000		68,212	68,212	
01/24/2014 060006871415	S	- 145,313.540	1.0000		145,314	145,314	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/27/2014 060006871405	S	- 60,942.520	1.0000		60,943	60,943	
01/27/2014 060006871409	S	- 132,525.640	1.0000		132,526	132,526	
01/27/2014 060006871415	S	- 177,805.890	1.0000		177,806	177,806	
01/28/2014 060006871401	S	- 59,889.310	1.0000		59,889	59,889	
01/28/2014 060006871403	S	- 102,000.000	1.0000		102,000	102,000	
01/28/2014 060006871409	S	- 117,262.170	1.0000		117,262	117,262	
01/29/2014 060006871406	S	- 735,725.010	1.0000		735,725	735,725	
01/29/2014 060006871409	S	- 51,864.950	1.0000		51,865	51,865	
01/29/2014 060006871417	S	- 143,747.730	1.0000		143,748	143,748	
01/30/2014 060006871408	S	- 710,791.320	1.0000		710,791	710,791	
01/30/2014 060006871415	S	- 71,862.000	1.0000		71,862	71,862	
01/30/2014 060006871417	S	- 131,485.320	1.0000		131,485	131,485	
01/31/2014 060006871403	S	- 33,729.000	1.0000		33,729	33,729	
01/31/2014 060006871406	S	- 11,275.480	1.0000		11,275	11,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/03/2014 060006871401	S	- 2,439,329.030	1.0000		2,439,329	2,439,329	
02/03/2014 060006871401	S	- 2,103,973.710	1.0000		2,103,974	2,103,974	
02/03/2014 060006871402	S	- 30,123.620	1.0000		30,124	30,124	
02/03/2014 060006871405	S	- 15,053.170	1.0000		15,053	15,053	
02/03/2014 060006871409	S	- 119,014.870	1.0000		119,015	119,015	
02/03/2014 060006871415	S	- 51,892.660	1.0000		51,893	51,893	
02/03/2014 060006871417	S	- 9,443.320	1.0000		9,443	9,443	
02/04/2014 060006871404	S	- 305,465.870	1.0000		305,466	305,466	
02/04/2014 060006871405	S	- 240,316.860	1.0000		240,317	240,317	
02/04/2014 060006871406	S	- 789,866.980	1.0000		789,867	789,867	
02/04/2014 060006871409	S	- 57,290.520	1.0000		57,291	57,291	
02/04/2014 060006871415	S	- 236,816.510	1.0000		236,817	236,817	
02/05/2014 060006871402	S	- 64,988.080	1.0000		64,988	64,988	
02/05/2014 060006871405	S	- 325,111.080	1.0000		325,111	325,111	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/05/2014 060006871406	S	- 210,872.670	1.0000		210,873	210,873	
02/05/2014 060006871409	S	- 134,472.950	1.0000		134,473	134,473	
02/06/2014 060006871401	S	- 85,423.760	1.0000		85,424	85,424	
02/06/2014 060006871403	S	- 48,841.000	1.0000		48,841	48,841	
02/06/2014 060006871404	S	- 41,973.670	1.0000		41,974	41,974	
02/06/2014 060006871406	S	- 3,281.140	1.0000		3,281	3,281	
02/06/2014 060006871409	S	- 58,765.430	1.0000		58,765	58,765	
02/07/2014 060006871409	S	- 90,555.040	1.0000		90,555	90,555	
02/10/2014 060006871404	S	- 68,667.340	1.0000		68,667	68,667	
02/10/2014 060006871404	S	- 10,791.000	1.0000		10,791	10,791	
02/10/2014 060006871408	S	- 54,932.280	1.0000		54,932	54,932	
02/10/2014 060006871409	S	- 18,844.440	1.0000		18,844	18,844	
02/11/2014 060006871406	S	- 12,643.360	1.0000		12,643	12,643	
02/11/2014 060006871417	S	- 116,592.860	1.0000		116,593	116,593	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/12/2014 060006871402	S	- 3,661.910	1.0000		3,662	3,662	
02/12/2014 060006871406	S	- 179,231.930	1.0000		179,232	179,232	
02/12/2014 060006871408	S	- 16,503.600	1.0000		16,504	16,504	
02/12/2014 060006871415	S	- 23,952.040	1.0000		23,952	23,952	
02/13/2014 060006871406	S	- 63,386.550	1.0000		63,387	63,387	
02/14/2014 060006871404	S	- 125,829.530	1.0000		125,830	125,830	
02/14/2014 060006871406	S	- 92,320.450	1.0000		92,320	92,320	
02/14/2014 060006871415	S	- 164,924.090	1.0000		164,924	164,924	
02/14/2014 060006871417	S	- 241,810.080	1.0000		241,810	241,810	
02/18/2014 060006871404	S	- 41,877.780	1.0000		41,878	41,878	
02/18/2014 060006871417	S	- 55,592.610	1.0000		55,593	55,593	
02/19/2014 060006871406	S	- 493,685.730	1.0000		493,686	493,686	
02/19/2014 060006871408	S	- 15,884.390	1.0000		15,884	15,884	
02/19/2014 060006871415	S	- 27,793.630	1.0000		27,794	27,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2014 060006871417	S	- 4,353.120	1.0000		4,353	4,353	
02/20/2014 060006871401	S	- 69,522.370	1.0000		69,522	69,522	
02/20/2014 060006871404	S	- 372,735.400	1.0000		372,735	372,735	
02/20/2014 060006871409	S	- 79,779.670	1.0000		79,780	79,780	
02/21/2014 060006871403	S	- 85.000	1.0000		85	85	
02/24/2014 060006871404	S	- 13,677.880	1.0000		13,678	13,678	
02/24/2014 060006871409	S	- 111.270	1.0000		111	111	
02/24/2014 060006871417	S	- 56,285.460	1.0000		56,285	56,285	
02/25/2014 060006871403	S	- 157,587.910	1.0000		157,588	157,588	
02/25/2014 060006871415	S	- 35,226.650	1.0000		35,227	35,227	
02/25/2014 060006871417	S	- 68,219.800	1.0000		68,220	68,220	
02/26/2014 060006871405	S	- 7,991.420	1.0000		7,991	7,991	
02/26/2014 060006871406	S	- 82,573.650	1.0000		82,574	82,574	
02/26/2014 060006871415	S	- 181,400.100	1.0000		181,400	181,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2014 060006871405	S	- 45,601.350	1.0000		45,601	45,601	
02/28/2014 060006871401	S	- 25,586.490	1.0000		25,586	25,586	
02/28/2014 060006871401	S	- 1,356.090	1.0000		1,356	1,356	
02/28/2014 060006871405	S	- 89,574.280	1.0000		89,574	89,574	
02/28/2014 060006871408	S	- 276,473.100	1.0000		276,473	276,473	
02/28/2014 060006871409	S	- 388,592.600	1.0000		388,593	388,593	
02/28/2014 060006871415	S	- 1,684,400.000	1.0000		1,684,400	1,684,400	
03/03/2014 060006871402	S	- 26,516.130	1.0000		26,516	26,516	
03/03/2014 060006871405	S	- 290,177.360	1.0000		290,177	290,177	
03/03/2014 060006871409	S	- 215,581.900	1.0000		215,582	215,582	
03/03/2014 060006871415	S	- 1,824,617.440	1.0000		1,824,617	1,824,617	
03/04/2014 060006871402	S	- 3,275.480	1.0000		3,275	3,275	
03/04/2014 060006871405	S	- 26,329.960	1.0000		26,330	26,330	
03/04/2014 060006871406	S	- 1,563,965.240	1.0000		1,563,965	1,563,965	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/04/2014 060006871409	S	- 221,127.910	1.0000		221,128	221,128	
03/05/2014 060006871402	S	- 105,538.990	1.0000		105,539	105,539	
03/05/2014 060006871405	S	- 47,864.550	1.0000		47,865	47,865	
03/05/2014 060006871415	S	- 126,988.600	1.0000		126,989	126,989	
03/06/2014 060006871403	S	- 80,986.450	1.0000		80,986	80,986	
03/06/2014 060006871405	S	- 119.500	1.0000		120	120	
03/06/2014 060006871406	S	- 6,172.180	1.0000		6,172	6,172	
03/06/2014 060006871409	S	- 104,549.150	1.0000		104,549	104,549	
03/06/2014 060006871415	S	- 2,849,474.730	1.0000		2,849,475	2,849,475	
03/07/2014 060006871415	S	- 30,859.330	1.0000		30,859	30,859	
03/07/2014 060006871417	S	- 75,731.300	1.0000		75,731	75,731	
03/10/2014 060006871406	S	- 2,666,844.290	1.0000		2,666,844	2,666,844	
03/10/2014 060006871417	S	- 65,436.170	1.0000		65,436	65,436	
03/11/2014 060006871405	S	- 154,843.820	1.0000		154,844	154,844	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/11/2014 060006871406	S	- 158,701.280	1.0000		158,701	158,701	
03/11/2014 060006871409	S	- 184,842.760	1.0000		184,843	184,843	
03/11/2014 060006871415	S	- 4,538.620	1.0000		4,539	4,539	
03/11/2014 060006871417	S	- 70,004.250	1.0000		70,004	70,004	
03/12/2014 060006871402	S	- 52,812.410	1.0000		52,812	52,812	
03/12/2014 060006871405	S	- 279,583.620	1.0000		279,584	279,584	
03/12/2014 060006871409	S	- 15,519.990	1.0000		15,520	15,520	
03/12/2014 060006871415	S	- 108,337.820	1.0000		108,338	108,338	
03/12/2014 060006871417	S	- 13,035.160	1.0000		13,035	13,035	
03/13/2014 060006871402	S	- 99,429.630	1.0000		99,430	99,430	
03/13/2014 060006871405	S	- 283,625.480	1.0000		283,625	283,625	
03/13/2014 060006871415	S	- 166,987.350	1.0000		166,987	166,987	
03/13/2014 060006871417	S	- 20,893.690	1.0000		20,894	20,894	
03/14/2014 060006871405	S	- 397,807.340	1.0000		397,807	397,807	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/14/2014 060006871415	S	- 286,204.860	1.0000		286,205	286,205	
03/14/2014 060006871417	S	- 353,737.530	1.0000		353,738	353,738	
03/17/2014 060006871405	S	- 225,944.490	1.0000		225,944	225,944	
03/17/2014 060006871406	S	- 111,123.780	1.0000		111,124	111,124	
03/17/2014 060006871415	S	- 62,274.120	1.0000		62,274	62,274	
03/18/2014 060006871401	S	- 17,212.310	1.0000		17,212	17,212	
03/18/2014 060006871402	S	- 5,732.610	1.0000		5,733	5,733	
03/18/2014 060006871405	S	- 39,389.370	1.0000		39,389	39,389	
03/18/2014 060006871409	S	- 147,856.800	1.0000		147,857	147,857	
03/18/2014 060006871417	S	- 15,081.060	1.0000		15,081	15,081	
03/19/2014 060006871409	S	- 111,992.640	1.0000		111,993	111,993	
03/20/2014 060006871401	S	- 30,000,000.000	1.0000		30,000,000	30,000,000	
03/20/2014 060006871409	S	- 76,890.560	1.0000		76,891	76,891	
03/20/2014 060006871417	S	- 4,966.960	1.0000		4,967	4,967	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/21/2014 060006871404	S	- 225,340.430	1.0000		225,340	225,340	
03/21/2014 060006871405	S	- 283,502.480	1.0000		283,502	283,502	
03/24/2014 060006871405	S	- 767,921.580	1.0000		767,922	767,922	
03/24/2014 060006871406	S	- 26,732,476.160	1.0000		26,732,476	26,732,476	
03/24/2014 060006871409	S	- 131,293.170	1.0000		131,293	131,293	
03/24/2014 060006871415	S	- 269,069.740	1.0000		269,070	269,070	
03/24/2014 060006871417	S	- 16,455.020	1.0000		16,455	16,455	
03/25/2014 060006871406	S	- 1,117,965.040	1.0000		1,117,965	1,117,965	
03/25/2014 060006871415	S	- 313,320.560	1.0000		313,321	313,321	
03/25/2014 060006871417	S	- 8,452.410	1.0000		8,452	8,452	
03/26/2014 060006871401	S	- 208,845.150	1.0000		208,845	208,845	
03/26/2014 060006871406	S	- 33,378.270	1.0000		33,378	33,378	
03/26/2014 060006871417	S	- 18,041.600	1.0000		18,042	18,042	
03/27/2014 060006871406	S	- 511,283.130	1.0000		511,283	511,283	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2014 060006871402	S	- 69,854.530	1.0000		69,855	69,855	
03/28/2014 060006871406	S	- 785,614.440	1.0000		785,614	785,614	
03/28/2014 060006871409	S	- 219,064.760	1.0000		219,065	219,065	
03/28/2014 060006871415	S	- 250,837.760	1.0000		250,838	250,838	
03/28/2014 060006871415	S	- 502,001.060	1.0000		502,001	502,001	
03/31/2014 060006871401	S	- 123,613.090	1.0000		123,613	123,613	
03/31/2014 060006871404	S	- 44,945.100	1.0000		44,945	44,945	
03/31/2014 060006871406	S	- 226,106.320	1.0000		226,106	226,106	
04/01/2014 060006871402	S	- 27,857.000	1.0000		27,857	27,857	
04/01/2014 060006871406	S	- 625,415.490	1.0000		625,415	625,415	
04/02/2014 060006871406	S	- 1,643,689.810	1.0000		1,643,690	1,643,690	
04/03/2014 060006871401	S	- 2,163,822.170	1.0000		2,163,822	2,163,822	
04/03/2014 060006871402	S	- 64,874.390	1.0000		64,874	64,874	
04/03/2014 060006871405	S	- 161,548.960	1.0000		161,549	161,549	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/03/2014 060006871406	S	- 2,308,493.390	1.0000		2,308,493	2,308,493	
04/04/2014 060006871404	S	- 383,147.060	1.0000		383,147	383,147	
04/04/2014 060006871405	S	- 29,959.460	1.0000		29,959	29,959	
04/07/2014 060006871405	S	- 23,823.650	1.0000		23,824	23,824	
04/07/2014 060006871406	S	- 161,616.100	1.0000		161,616	161,616	
04/07/2014 060006871409	S	- 249,948.670	1.0000		249,949	249,949	
04/07/2014 060006871415	S	- 5,999,710.000	1.0000		5,999,710	5,999,710	
04/07/2014 060006871415	S	- 405,303.930	1.0000		405,304	405,304	
04/08/2014 060006871401	S	- 140,791.730	1.0000		140,792	140,792	
04/08/2014 060006871405	S	- 41,729.140	1.0000		41,729	41,729	
04/08/2014 060006871415	S	- 256,540.590	1.0000		256,541	256,541	
04/09/2014 060006871401	S	- 5,757.610	1.0000		5,758	5,758	
04/09/2014 060006871402	S	- 10,102.710	1.0000		10,103	10,103	
04/09/2014 060006871402	S	- 6,942.160	1.0000		6,942	6,942	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/09/2014 060006871403	S	- 138,788.000	1.0000		138,788	138,788	
04/09/2014 060006871406	S	- 115,979.000	1.0000		115,979	115,979	
04/09/2014 060006871408	S	- 94,881.680	1.0000		94,882	94,882	
04/09/2014 060006871409	S	- 152,871.350	1.0000		152,871	152,871	
04/09/2014 060006871415	S	- 234,763.490	1.0000		234,763	234,763	
04/09/2014 060006871417	S	- 98,973.080	1.0000		98,973	98,973	
04/10/2014 060006871401	S	- 70,509.840	1.0000		70,510	70,510	
04/10/2014 060006871402	S	- 181,645.140	1.0000		181,645	181,645	
04/10/2014 060006871404	S	- 37,818.130	1.0000		37,818	37,818	
04/10/2014 060006871406	S	- 199,362.010	1.0000		199,362	199,362	
04/10/2014 060006871409	S	- 194,212.060	1.0000		194,212	194,212	
04/11/2014 060006871401	S	- 197,990.630	1.0000		197,991	197,991	
04/11/2014 060006871415	S	- 653,497.920	1.0000		653,498	653,498	
04/11/2014 060006871417	S	- 150,891.250	1.0000		150,891	150,891	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/14/2014 060006871415	S	- 252,161.250	1.0000		252,161	252,161	
04/15/2014 060006871405	S	- 197,700.510	1.0000		197,701	197,701	
04/15/2014 060006871408	S	- 32,425.440	1.0000		32,425	32,425	
04/15/2014 060006871409	S	- 29,350.820	1.0000		29,351	29,351	
04/16/2014 060006871402	S	- 3,650.460	1.0000		3,650	3,650	
04/16/2014 060006871405	S	- 591,224.510	1.0000		591,225	591,225	
04/16/2014 060006871406	S	- 21,724.590	1.0000		21,725	21,725	
04/16/2014 060006871409	S	- 214,496.070	1.0000		214,496	214,496	
04/16/2014 060006871415	S	- 85,510.670	1.0000		85,511	85,511	
04/17/2014 060006871405	S	- 56,343.090	1.0000		56,343	56,343	
04/17/2014 060006871408	S	- 548,808.750	1.0000		548,809	548,809	
04/21/2014 060006871402	S	- 39.130	1.0000		39	39	
04/21/2014 060006871404	S	- 831,364.300	1.0000		831,364	831,364	
04/21/2014 060006871406	S	- 1,502,685.760	1.0000		1,502,686	1,502,686	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/21/2014 060006871409	S	- 71,698.350	1.0000		71,698	71,698	
04/22/2014 060006871402	S	- 3,380.570	1.0000		3,381	3,381	
04/22/2014 060006871406	S	- 45,461.150	1.0000		45,461	45,461	
04/22/2014 060006871409	S	- 4,837.760	1.0000		4,838	4,838	
04/22/2014 060006871417	S	- 120,228.180	1.0000		120,228	120,228	
04/23/2014 060006871403	S	- 93,254.430	1.0000		93,254	93,254	
04/23/2014 060006871406	S	- 147,677.060	1.0000		147,677	147,677	
04/23/2014 060006871409	S	- 6,801.680	1.0000		6,802	6,802	
04/23/2014 060006871415	S	- 143,002.090	1.0000		143,002	143,002	
04/23/2014 060006871417	S	- 54,182.200	1.0000		54,182	54,182	
04/24/2014 060006871406	S	- 19,456.410	1.0000		19,456	19,456	
04/24/2014 060006871408	S	- 310,532.340	1.0000		310,532	310,532	
04/24/2014 060006871409	S	- 174,438.540	1.0000		174,439	174,439	
04/24/2014 060006871415	S	- 367,721.020	1.0000		367,721	367,721	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/25/2014 060006871401	S	- 470,926.030	1.0000		470,926	470,926	
04/25/2014 060006871409	S	- 71,461.760	1.0000		71,462	71,462	
04/28/2014 060006871401	S	- 16,954.750	1.0000		16,955	16,955	
04/28/2014 060006871415	S	- 222,887.990	1.0000		222,888	222,888	
04/29/2014 060006871401	S	- 54,338.690	1.0000		54,339	54,339	
04/29/2014 060006871405	S	- 1,150,784.880	1.0000		1,150,785	1,150,785	
04/29/2014 060006871406	S	- 677,903.030	1.0000		677,903	677,903	
04/30/2014 060006871401	S	- 224,842.250	1.0000		224,842	224,842	
04/30/2014 060006871402	S	- 37.500	1.0000		38	38	
04/30/2014 060006871404	S	- 22,338.730	1.0000		22,339	22,339	
04/30/2014 060006871405	S	- 384,391.720	1.0000		384,392	384,392	
04/30/2014 060006871406	S	- 307,937.000	1.0000		307,937	307,937	
05/01/2014 060006871401	S	- 2,223,997.610	1.0000		2,223,998	2,223,998	
05/01/2014 060006871402	S	- 31,004.010	1.0000		31,004	31,004	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/01/2014 060006871409	S	- 174,490.770	1.0000		174,491	174,491	
05/01/2014 060006871415	S	- 182,893.090	1.0000		182,893	182,893	
05/01/2014 060006871415	S	- 310,597.390	1.0000		310,597	310,597	
05/02/2014 060006871401	S	- 3,078.010	1.0000		3,078	3,078	
05/02/2014 060006871406	S	- 772,321.620	1.0000		772,322	772,322	
05/02/2014 060006871415	S	- 65,154.620	1.0000		65,155	65,155	
05/05/2014 060006871402	S	- 176,585.070	1.0000		176,585	176,585	
05/05/2014 060006871405	S	- 51,242.180	1.0000		51,242	51,242	
05/05/2014 060006871406	S	- 9,176.880	1.0000		9,177	9,177	
05/05/2014 060006871408	S	- 99,368.690	1.0000		99,369	99,369	
05/05/2014 060006871415	S	- 361,802.450	1.0000		361,802	361,802	
05/06/2014 060006871402	S	- 23,516.560	1.0000		23,517	23,517	
05/06/2014 060006871406	S	- 10,340.300	1.0000		10,340	10,340	
05/06/2014 060006871406	S	- 255,363.350	1.0000		255,363	255,363	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/06/2014 060006871409	S	- 153,173.670	1.0000		153,174	153,174	
05/07/2014 060006871404	S	- 104,188.540	1.0000		104,189	104,189	
05/07/2014 060006871405	S	- 373,279.760	1.0000		373,280	373,280	
05/07/2014 060006871409	S	- 3,812.320	1.0000		3,812	3,812	
05/07/2014 060006871415	S	- 288,436.800	1.0000		288,437	288,437	
05/08/2014 060006871403	S	- 115,014.250	1.0000		115,014	115,014	
05/08/2014 060006871404	S	- 107,455.110	1.0000		107,455	107,455	
05/08/2014 060006871405	S	- 170,273.720	1.0000		170,274	170,274	
05/09/2014 060006871401	S	- 461,556.400	1.0000		461,556	461,556	
05/09/2014 060006871402	S	- 185.040	1.0000		185	185	
05/09/2014 060006871403	S	- 33,143.000	1.0000		33,143	33,143	
05/09/2014 060006871405	S	- 45,704.080	1.0000		45,704	45,704	
05/09/2014 060006871406	S	- 16,119.380	1.0000		16,119	16,119	
05/12/2014 060006871403	S	- 137,619.200	1.0000		137,619	137,619	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/12/2014 060006871405	S	- 442,828.330	1.0000		442,828	442,828	
05/12/2014 060006871409	S	- 74,320.110	1.0000		74,320	74,320	
05/12/2014 060006871415	S	- 400,934.250	1.0000		400,934	400,934	
05/13/2014 060006871402	S	- 3,115.810	1.0000		3,116	3,116	
05/13/2014 060006871403	S	- 63,223.000	1.0000		63,223	63,223	
05/13/2014 060006871405	S	- 61,032.070	1.0000		61,032	61,032	
05/13/2014 060006871406	S	- 65,294.300	1.0000		65,294	65,294	
05/14/2014 060006871401	S	- 18,403.810	1.0000		18,404	18,404	
05/14/2014 060006871415	S	- 159,704.810	1.0000		159,705	159,705	
05/15/2014 060006871415	S	- 770,742.980	1.0000		770,743	770,743	
05/16/2014 060006871405	S	- 75,769.740	1.0000		75,770	75,770	
05/16/2014 060006871406	S	- 144,197.480	1.0000		144,197	144,197	
05/16/2014 060006871415	S	- 431,079.330	1.0000		431,079	431,079	
05/19/2014 060006871401	S	- 350,717.670	1.0000		350,718	350,718	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/19/2014 060006871405	S	- 62,810.490	1.0000		62,810	62,810	
05/19/2014 060006871417	S	- 214,719.640	1.0000		214,720	214,720	
05/20/2014 060006871402	S	- 7,881.650	1.0000		7,882	7,882	
05/20/2014 060006871405	S	- 66,919.190	1.0000		66,919	66,919	
05/20/2014 060006871409	S	- 201,391.120	1.0000		201,391	201,391	
05/21/2014 060006871415	S	- 103,599.260	1.0000		103,599	103,599	
05/22/2014 060006871406	S	- 69,657.500	1.0000		69,658	69,658	
05/22/2014 060006871409	S	- 141,290.710	1.0000		141,291	141,291	
05/23/2014 060006871402	S	- 8,114.470	1.0000		8,114	8,114	
05/23/2014 060006871409	S	- 72,879.480	1.0000		72,879	72,879	
05/27/2014 060006871401	S	- 27,839.310	1.0000		27,839	27,839	
05/27/2014 060006871402	S	- 996.180	1.0000		996	996	
05/27/2014 060006871404	S	- 81,832.970	1.0000		81,833	81,833	
05/27/2014 060006871405	S	- 728.540	1.0000		729	729	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/27/2014 060006871408	S	- 1,719,560.360	1.0000		1,719,560	1,719,560	
05/27/2014 060006871409	S	- 74,065.420	1.0000		74,065	74,065	
05/27/2014 060006871412	S	- 677,922.240	1.0000		677,922	677,922	
05/27/2014 060006871413	S	- 539.530	1.0000		540	540	
05/27/2014 060006871414	S	- 640,721.620	1.0000		640,722	640,722	
05/27/2014 060006871415	S	- 236,091.910	1.0000		236,092	236,092	
05/27/2014 060006871417	S	- 1,191,410.230	1.0000		1,191,410	1,191,410	
05/28/2014 060006871402	S	- 27.710	1.0000		28	28	
05/28/2014 060006871403	S	- 29,119.600	1.0000		29,120	29,120	
05/28/2014 060006871404	S	- 1,560,253.690	1.0000		1,560,254	1,560,254	
05/28/2014 060006871405	S	- 3,504,263.430	1.0000		3,504,263	3,504,263	
05/28/2014 060006871406	S	- 394,498.680	1.0000		394,499	394,499	
05/28/2014 060006871409	S	- 700,767.080	1.0000		700,767	700,767	
05/28/2014 060006871415	S	- 251,504.460	1.0000		251,504	251,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/30/2014 060006871401	S	- 60,378.000	1.0000		60,378	60,378	
05/30/2014 060006871404	S	- 5,035.000	1.0000		5,035	5,035	
05/30/2014 060006871405	S	- 5,484.800	1.0000		5,485	5,485	
05/30/2014 060006871415	S	- 757,870.270	1.0000		757,870	757,870	
06/02/2014 060006871402	S	- 98,603.690	1.0000		98,604	98,604	
06/03/2014 060006871403	S	- 190,738.110	1.0000		190,738	190,738	
06/03/2014 060006871406	S	- 1,837,552.070	1.0000		1,837,552	1,837,552	
06/04/2014 060006871401	S	- 81,808,312.700	1.0000		81,808,313 *	81,808,313	
06/04/2014 060006871402	S	- 135,131.070	1.0000		135,131	135,131	
06/04/2014 060006871404	S	- 28,018.570	1.0000		28,019	28,019	
06/04/2014 060006871405	S	- 87,435.790	1.0000		87,436	87,436	
06/04/2014 060006871406	S	- 60,956.540	1.0000		60,957	60,957	
06/04/2014 060006871408	S	- 24,645.980	1.0000		24,646	24,646	
06/04/2014 060006871409	S	- 39,793.810	1.0000		39,794	39,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/04/2014 060006871413	S	-.010	1.0000				
06/04/2014 060006871417	S	- 15,850.180	1.0000		15,850	15,850	
06/05/2014 060006871401	S	- 2,388,983.980	1.0000		2,388,984	2,388,984	
06/05/2014 060006871402	S	-.020	1.0000				
06/05/2014 060006871404	S	- 2,359.000	1.0000		2,359	2,359	
06/05/2014 060006871408	S	- 2,781.100	1.0000		2,781	2,781	
06/05/2014 060006871412	S	- 14,808.940	1.0000		14,809	14,809	
06/06/2014 060006871401	S	- 12,780,114.300	1.0000		12,780,114	12,780,114	
06/06/2014 060006871404	S	- 3,484.800	1.0000		3,485	3,485	
06/06/2014 060006871405	S	- 44,128.540	1.0000		44,129	44,129	
06/06/2014 060006871406	S	- 59,636.270	1.0000		59,636	59,636	
06/06/2014 060006871408	S	- 9,134.060	1.0000		9,134	9,134	
06/06/2014 060006871409	S	- 54,106.670	1.0000		54,107	54,107	
06/06/2014 060006871413	S	- 38,380.160	1.0000		38,380	38,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/09/2014 060006871402	S	- 3,997.510	1.0000		3,998	3,998	
06/09/2014 060006871406	S	- 37,060.630	1.0000		37,061	37,061	
06/09/2014 060006871408	S	- 5,799.000	1.0000		5,799	5,799	
06/10/2014 060006871404	S	- 36,251.400	1.0000		36,251	36,251	
06/10/2014 060006871405	S	- 70,548.150	1.0000		70,548	70,548	
06/10/2014 060006871406	S	- 117,492.200	1.0000		117,492	117,492	
06/10/2014 060006871408	S	- 16,230.190	1.0000		16,230	16,230	
06/10/2014 060006871417	S	- 2,460.000	1.0000		2,460	2,460	
06/11/2014 060006871406	S	- 827.530	1.0000		828	828	
06/11/2014 060006871409	S	- 40,849.000	1.0000		40,849	40,849	
06/12/2014 060006871402	S	- 99,888.350	1.0000		99,888	99,888	
06/12/2014 060006871415	S	- 105,761.450	1.0000		105,761	105,761	
06/13/2014 060006871403	S	- 50,228.160	1.0000		50,228	50,228	
06/13/2014 060006871415	S	- 711,660.700	1.0000		711,661	711,661	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2014 060006871405	S	- 3,594.550	1.0000		3,595	3,595	
06/17/2014 060006871401	S	- 14,780.640	1.0000		14,781	14,781	
06/17/2014 060006871404	S	- 26,791.000	1.0000		26,791	26,791	
06/17/2014 060006871405	S	- 24,752.700	1.0000		24,753	24,753	
06/17/2014 060006871408	S	- 11,829.160	1.0000		11,829	11,829	
06/17/2014 060006871409	S	- 14,000.000	1.0000		14,000	14,000	
06/17/2014 060006871415	S	- 114,083.560	1.0000		114,084	114,084	
06/17/2014 060006871417	S	- 1,440.000	1.0000		1,440	1,440	
06/18/2014 060006871401	S	- 102,396.340	1.0000		102,396	102,396	
06/18/2014 060006871402	S	- 972,277.900	1.0000		972,278	972,278	
06/18/2014 060006871405	S	- 4,707.500	1.0000		4,708	4,708	
06/18/2014 060006871413	S	-.010	1.0000				
06/18/2014 060006871414	S	- 7.310	1.0000		7	7	
06/19/2014 060006871401	S	- 33,333.330	1.0000		33,333	33,333	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/19/2014 060006871403	S	- 114,598.680	1.0000		114,599	114,599	
06/19/2014 060006871406	S	- 106,615.720	1.0000		106,616	106,616	
06/19/2014 060006871415	S	- 240,221.840	1.0000		240,222	240,222	
06/20/2014 060006871401	S	- 2,228.010	1.0000		2,228	2,228	
06/23/2014 060006871401	S	- 192,512.280	1.0000		192,512	192,512	
06/23/2014 060006871402	S	- 241,190.980	1.0000		241,191	241,191	
06/24/2014 060006871406	S	- 122,428.540	1.0000		122,429	122,429	
06/24/2014 060006871415	S	- 159,405.940	1.0000		159,406	159,406	
06/25/2014 060006871406	S	- 9,494.400	1.0000		9,494	9,494	
06/25/2014 060006871415	S	- 51,790.130	1.0000		51,790	51,790	
06/26/2014 060006871402	S	- 6,578.490	1.0000		6,578	6,578	
06/26/2014 060006871415	S	- 368,521.770	1.0000		368,522	368,522	
06/27/2014 060006871402	S	- 15,957.560	1.0000		15,958	15,958	
06/27/2014 060006871415	S	- 233,080.550	1.0000		233,081	233,081	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/30/2014 060006871401	S	- 947,484.690	1.0000		947,485	947,485	
06/30/2014 060006871402	S	- 26,051.290	1.0000		26,051	26,051	
06/30/2014 060006871415	S	- 346,833.760	1.0000		346,834	346,834	
07/01/2014 060006871402	S	- 21,171.130	1.0000		21,171	21,171	
07/01/2014 060006871408	S	- 17,207.640	1.0000		17,208	17,208	
07/02/2014 060006871406	S	- 1,371,322.790	1.0000		1,371,323	1,371,323	
07/02/2014 060006871415	S	- 181,881.980	1.0000		181,882	181,882	
07/03/2014 060006871401	S	- 2,147,648.680	1.0000		2,147,649	2,147,649	
07/07/2014 060006871404	S	-.070	1.0000				
07/07/2014 060006871405	S	-.120	1.0000				
07/07/2014 060006871408	S	-.120	1.0000				
07/07/2014 060006871409	S	-.100	1.0000				
07/07/2014 060006871412	S	-.030	1.0000				
07/07/2014 060006871413	S	-.020	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/07/2014 060006871415	S	- 4,102,030.640	1.0000		4,102,031	4,102,031	
07/07/2014 060006871417	S	-.020	1.0000				
07/08/2014 060006871406	S	- 416,388.870	1.0000		416,389	416,389	
07/08/2014 060006871413	S	- 1,967,000.000	1.0000		1,967,000	1,967,000	
07/08/2014 060006871415	S	- 4,782,600.000	1.0000		4,782,600	4,782,600	
07/09/2014 060006871415	S	- 310,010.850	1.0000		310,011	310,011	
07/09/2014 060006871415	S	- 662,886.800	1.0000		662,887	662,887	
07/10/2014 060006871415	S	- 192,875.960	1.0000		192,876	192,876	
07/11/2014 060006871402	S	- 982.770	1.0000		983	983	
07/14/2014 060006871409	S	- 6,400.340	1.0000		6,400	6,400	
07/14/2014 060006871412	S	- 2,542,448.750	1.0000		2,542,449	2,542,449	
07/14/2014 060006871415	S	- 275,768.630	1.0000		275,769	275,769	
07/15/2014 060006871401	S	- 2,041,866.260	1.0000		2,041,866	2,041,866	
07/15/2014 060006871413	S	- 681,002.420	1.0000		681,002	681,002	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/16/2014 060006871406	S	- 360,191.920	1.0000		360,192	360,192	
07/16/2014 060006871415	S	- 53,071.390	1.0000		53,071	53,071	
07/17/2014 060006871406	S	- 81,934.150	1.0000		81,934	81,934	
07/17/2014 060006871415	S	- 142,368.370	1.0000		142,368	142,368	
07/18/2014 060006871401	S	- 321,240.680	1.0000		321,241	321,241	
07/18/2014 060006871402	S	- 56,895.550	1.0000		56,896	56,896	
07/18/2014 060006871402	S	- 11,812.520	1.0000		11,813	11,813	
07/18/2014 060006871403	S	- 93,114.000	1.0000		93,114	93,114	
07/18/2014 060006871406	S	- 40,272.560	1.0000		40,273	40,273	
07/18/2014 060006871415	S	- 680,118.180	1.0000		680,118	680,118	
07/21/2014 060006871401	S	- 420,004.060	1.0000		420,004	420,004	
07/21/2014 060006871402	S	- 17,086.810	1.0000		17,087	17,087	
07/21/2014 060006871403	S	- 17,737.050	1.0000		17,737	17,737	
07/21/2014 060006871403	S	- 139,229.000	1.0000		139,229	139,229	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/21/2014 060006871406	S	- 128,622.390	1.0000		128,622	128,622	
07/21/2014 060006871415	S	- 68,586.600	1.0000		68,587	68,587	
07/22/2014 060006871401	S	- 18,563.100	1.0000		18,563	18,563	
07/22/2014 060006871403	S	- 20,006.960	1.0000		20,007	20,007	
07/22/2014 060006871409	S	- 57.550	1.0000		58	58	
07/22/2014 060006871412	S	- 12,890.320	1.0000		12,890	12,890	
07/22/2014 060006871415	S	- 311,656.580	1.0000		311,657	311,657	
07/23/2014 060006871406	S	- 223,006.250	1.0000		223,006	223,006	
07/23/2014 060006871415	S	- 125,557.550	1.0000		125,558	125,558	
07/24/2014 060006871402	S	- 1,506,933.690	1.0000		1,506,934	1,506,934	
07/28/2014 060006871401	S	- 242,133.210	1.0000		242,133	242,133	
07/28/2014 060006871401	S	- 950.000	1.0000		950	950	
07/28/2014 060006871415	S	- 684,833.760	1.0000		684,834	684,834	
07/29/2014 060006871401	S	- 89,106.810	1.0000		89,107	89,107	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/29/2014 060006871403	S	- 140,866.900	1.0000		140,867	140,867	
07/29/2014 060006871405	S	- 4,605.000	1.0000		4,605	4,605	
07/29/2014 060006871409	S	- 13,123.150	1.0000		13,123	13,123	
07/30/2014 060006871401	S	- 74,344.830	1.0000		74,345	74,345	
07/30/2014 060006871415	S	- 409,857.130	1.0000		409,857	409,857	
07/31/2014 060006871406	S	- 44,481.650	1.0000		44,482	44,482	
08/01/2014 060006871402	S	- 25,152.210	1.0000		25,152	25,152	
08/01/2014 060006871406	S	- 124,859.490	1.0000		124,859	124,859	
08/04/2014 060006871401	S	- 1,748,480.830	1.0000		1,748,481	1,748,481	
08/04/2014 060006871403	S	- 67,820.560	1.0000		67,821	67,821	
08/04/2014 060006871406	S	- 877,355.560	1.0000		877,356	877,356	
08/04/2014 060006871409	S	-.010	1.0000				
08/04/2014 060006871412	S	- 542,330.260	1.0000		542,330	542,330	
08/04/2014 060006871413	S	-.300	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/04/2014 060006871415	S	- 195,533.370	1.0000		195,533	195,533	
08/05/2014 060006871402	S	- 108,131.320	1.0000		108,131	108,131	
08/05/2014 060006871406	S	- 559,225.660	1.0000		559,226	559,226	
08/05/2014 060006871415	S	- 27,324.090	1.0000		27,324	27,324	
08/06/2014 060006871403	S	- 38,146.440	1.0000		38,146	38,146	
08/06/2014 060006871412	S	- 795.000	1.0000		795	795	
08/06/2014 060006871414	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
08/06/2014 060006871415	S	- 165,294.930	1.0000		165,295	165,295	
08/07/2014 060006871401	S	- 152,752.090	1.0000		152,752	152,752	
08/07/2014 060006871415	S	- 109,936.270	1.0000		109,936	109,936	
08/08/2014 060006871402	S	- 10,664.920	1.0000		10,665	10,665	
08/08/2014 060006871415	S	- 596,041.310	1.0000		596,041	596,041	
08/11/2014 060006871402	S	- 4,807.510	1.0000		4,808	4,808	
08/11/2014 060006871406	S	- 108,433.970	1.0000		108,434	108,434	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/11/2014 060006871412	S	- 111,654.820	1.0000		111,655	111,655	
08/11/2014 060006871415	S	- 126,805.410	1.0000		126,805	126,805	
08/12/2014 060006871402	S	- 60,441.330	1.0000		60,441	60,441	
08/12/2014 060006871403	S	- 48,227.000	1.0000		48,227	48,227	
08/12/2014 060006871403	S	- 122.500	1.0000		123	123	
08/12/2014 060006871406	S	- 284,523.440	1.0000		284,523	284,523	
08/13/2014 060006871403	S	- 109,889.100	1.0000		109,889	109,889	
08/13/2014 060006871406	S	- 140,480.660	1.0000		140,481	140,481	
08/13/2014 060006871414	S	- 20,351.880	1.0000		20,352	20,352	
08/14/2014 060006871415	S	- 401,604.470	1.0000		401,604	401,604	
08/15/2014 060006871403	S	- 109,128.700	1.0000		109,129	109,129	
08/15/2014 060006871415	S	- 502,686.790	1.0000		502,687	502,687	
08/18/2014 060006871401	S	- 187.500	1.0000		188	188	
08/18/2014 060006871415	S	- 743,244.430	1.0000		743,244	743,244	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/19/2014 060006871406	S	- 27,396.480	1.0000		27,396	27,396	
08/20/2014 060006871402	S	- 1,431,940.820	1.0000		1,431,941	1,431,941	
08/21/2014 060006871403	S	- 82,279.900	1.0000		82,280	82,280	
08/21/2014 060006871403	S	- 143,448.000	1.0000		143,448	143,448	
08/22/2014 060006871408	S	- 18,966.500	1.0000		18,967	18,967	
08/22/2014 060006871415	S	- 363,597.890	1.0000		363,598	363,598	
08/25/2014 060006871401	S	- 170,442.140	1.0000		170,442	170,442	
08/25/2014 060006871403	S	- 108,133.100	1.0000		108,133	108,133	
08/25/2014 060006871415	S	- 399,295.600	1.0000		399,296	399,296	
08/26/2014 060006871402	S	- 16,965.810	1.0000		16,966	16,966	
08/26/2014 060006871415	S	- 315,565.960	1.0000		315,566	315,566	
08/27/2014 060006871403	S	- 36,530.000	1.0000		36,530	36,530	
08/28/2014 060006871415	S	- 373,335.110	1.0000		373,335	373,335	
08/29/2014 060006871415	S	- 336,688.630	1.0000		336,689	336,689	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/03/2014 060006871401	S	- 2,221,440.950	1.0000		2,221,441	2,221,441	
09/03/2014 060006871406	S	- 3,064,548.050	1.0000		3,064,548	3,064,548	
09/03/2014 060006871408	S	-.030	1.0000				
09/03/2014 060006871412	S	-.910	1.0000		1	1	
09/03/2014 060006871414	S	- 4.470	1.0000		4	4	
09/04/2014 060006871402	S	- 45,242.040	1.0000		45,242	45,242	
09/04/2014 060006871403	S	- 49,158.500	1.0000		49,159	49,159	
09/04/2014 060006871406	S	- 5,000,000.000	1.0000		5,000,000	5,000,000	
09/08/2014 060006871406	S	- 1,547,145.910	1.0000		1,547,146	1,547,146	
09/09/2014 060006871403	S	- 390,704.500	1.0000		390,705	390,705	
09/09/2014 060006871406	S	- 450,554.600	1.0000		450,555	450,555	
09/09/2014 060006871415	S	- 106,970.000	1.0000		106,970	106,970	
09/11/2014 060006871403	S	- 59,276.760	1.0000		59,277	59,277	
09/12/2014 060006871401	S	- 18,684.780	1.0000		18,685	18,685	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/12/2014 060006871401	S	- 521,994.060	1.0000		521,994	521,994	
09/12/2014 060006871403	S	- 12,500.000	1.0000		12,500	12,500	
09/12/2014 060006871415	S	- 98,570.750	1.0000		98,571	98,571	
09/15/2014 060006871401	S	- 108,433.030	1.0000		108,433	108,433	
09/15/2014 060006871401	S	- 2,100.000	1.0000		2,100	2,100	
09/16/2014 060006871406	S	- 186,618.500	1.0000		186,619	186,619	
09/16/2014 060006871406	S	- 132,139.300	1.0000		132,139	132,139	
09/16/2014 060006871415	S	- 96,452.790	1.0000		96,453	96,453	
09/17/2014 060006871401	S	- 9,778,588.980	1.0000		9,778,589	9,778,589	
09/18/2014 060006871401	S	- 16,500,000.000	1.0000		16,500,000	16,500,000	
09/18/2014 060006871406	S	- 90,115.930	1.0000		90,116	90,116	
09/18/2014 060006871413	S	- 3,900,000.000	1.0000		3,900,000	3,900,000	
09/19/2014 060006871415	S	- 47,721.100	1.0000		47,721	47,721	
09/22/2014 060006871406	S	- 92,301.710	1.0000		92,302	92,302	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/22/2014 060006871415	S	- 787,669.920	1.0000		787,670	787,670	
09/23/2014 060006871403	S	- 716,682.150	1.0000		716,682	716,682	
09/23/2014 060006871415	S	- 282,989.150	1.0000		282,989	282,989	
09/24/2014 060006871403	S	- 503,291.500	1.0000		503,292	503,292	
09/24/2014 060006871406	S	- 68,296.820	1.0000		68,297	68,297	
09/24/2014 060006871415	S	- 495,406.470	1.0000		495,406	495,406	
09/26/2014 060006871415	S	- 650,083.790	1.0000		650,084	650,084	
09/29/2014 060006871403	S	- 91,176.200	1.0000		91,176	91,176	
09/29/2014 060006871415	S	- 115,024.970	1.0000		115,025	115,025	
09/30/2014 060006871401	S	- 22,876.060	1.0000		22,876	22,876	
09/30/2014 060006871403	S	- 412,823.050	1.0000		412,823	412,823	
09/30/2014 060006871415	S	- 322,257.420	1.0000		322,257	322,257	
10/01/2014 060006871401	S	- 2,253,084.140	1.0000		2,253,084	2,253,084	
10/01/2014 060006871402	S	- 306,576.480	1.0000		306,576	306,576	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/01/2014 060006871406	S	- 83,456.140	1.0000		83,456	83,456	
10/02/2014 060006871403	S	- 30,091.060	1.0000		30,091	30,091	
10/02/2014 060006871406	S	- 617,540.080	1.0000		617,540	617,540	
10/02/2014 060006871415	S	- 1,120,558.710	1.0000		1,120,559	1,120,559	
10/03/2014 060006871401	S	- 93,674.490	1.0000		93,674	93,674	
10/06/2014 060006871403	S	- 241,127.800	1.0000		241,128	241,128	
10/07/2014 060006871401	S	- 16,666.670	1.0000		16,667	16,667	
10/07/2014 060006871402	S	- 14,074.160	1.0000		14,074	14,074	
10/07/2014 060006871406	S	- 393,531.790	1.0000		393,532	393,532	
10/07/2014 060006871415	S	- 103,444.300	1.0000		103,444	103,444	
10/08/2014 060006871401	S	- 263,241.440	1.0000		263,241	263,241	
10/08/2014 060006871415	S	- 902,158.850	1.0000		902,159	902,159	
10/09/2014 060006871401	S	- 29,909.710	1.0000		29,910	29,910	
10/09/2014 060006871403	S	- 32,530.000	1.0000		32,530	32,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/09/2014 060006871415	S	- 270,003.670	1.0000		270,004	270,004	
10/14/2014 060006871402	S	- 4,499.050	1.0000		4,499	4,499	
10/14/2014 060006871403	S	- 250,631.120	1.0000		250,631	250,631	
10/14/2014 060006871415	S	- 410,929.570	1.0000		410,930	410,930	
10/15/2014 060006871402	S	- 22,106.960	1.0000		22,107	22,107	
10/15/2014 060006871409	S	- 300.420	1.0000		300	300	
10/15/2014 060006871412	S	- 99,400.390	1.0000		99,400	99,400	
10/15/2014 060006871413	S	- 1.710	1.0000		2	2	
10/15/2014 060006871415	S	- 978,010.710	1.0000		978,011	978,011	
10/16/2014 060006871401	S	- 3,192,362.340	1.0000		3,192,362	3,192,362	
10/16/2014 060006871403	S	- 247,354.360	1.0000		247,354	247,354	
10/16/2014 060006871406	S	- 386,868.410	1.0000		386,868	386,868	
10/16/2014 060006871415	S	- 1,066,836.360	1.0000		1,066,836	1,066,836	
10/21/2014 060006871402	S	- 55,601.870	1.0000		55,602	55,602	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/21/2014 060006871412	S	- 3,865,001.600	1.0000		3,865,002	3,865,002	
10/21/2014 060006871415	S	- 344,646.650	1.0000		344,647	344,647	
10/22/2014 060006871403	S	- 342,311.160	1.0000		342,311	342,311	
10/23/2014 060006871402	S	- 493.830	1.0000		494	494	
10/23/2014 060006871405	S	- 1,156.880	1.0000		1,157	1,157	
10/27/2014 060006871403	S	- 67,778.900	1.0000		67,779	67,779	
10/28/2014 060006871406	S	- 154,428.290	1.0000		154,428	154,428	
10/28/2014 060006871415	S	- 14,665.670	1.0000		14,666	14,666	
10/29/2014 060006871403	S	- 683,727.240	1.0000		683,727	683,727	
10/29/2014 060006871403	S	- 149,978.000	1.0000		149,978	149,978	
10/29/2014 060006871406	S	- 249,825.160	1.0000		249,825	249,825	
10/29/2014 060006871406	S	- 150,365.670	1.0000		150,366	150,366	
10/29/2014 060006871412	S	- 6,237,977.990	1.0000		6,237,978	6,237,978	
10/30/2014 060006871402	S	- 214,711.230	1.0000		214,711	214,711	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/30/2014 060006871403	S	- 156,627.100	1.0000		156,627	156,627	
10/30/2014 060006871412	S	- 1,274,081.220	1.0000		1,274,081	1,274,081	
10/30/2014 060006871415	S	- 2,416.970	1.0000		2,417	2,417	
10/31/2014 060006871401	S	- 751.360	1.0000		751	751	
11/03/2014 060006871402	S	- 29,859.010	1.0000		29,859	29,859	
11/03/2014 060006871403	S	- 174,145.400	1.0000		174,145	174,145	
11/04/2014 060006871401	S	- 2,645,669.730	1.0000		2,645,670	2,645,670	
11/04/2014 060006871403	S	- 39,344.140	1.0000		39,344	39,344	
11/04/2014 060006871406	S	- 1,830,888.710	1.0000		1,830,889	1,830,889	
11/05/2014 060006871402	S	- 66,155.310	1.0000		66,155	66,155	
11/05/2014 060006871412	S	- 19.010	1.0000		19	19	
11/05/2014 060006871414	S	- 13,610.960	1.0000		13,611	13,611	
11/05/2014 060006871415	S	- 174,203.790	1.0000		174,204	174,204	
11/06/2014 060006871402	S	- 24,622.690	1.0000		24,623	24,623	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/06/2014 060006871406	S	- 123,156.390	1.0000		123,156	123,156	
11/07/2014 060006871403	S	- 124,161.500	1.0000		124,162	124,162	
11/07/2014 060006871406	S	- 353,703.590	1.0000		353,704	353,704	
11/07/2014 060006871412	S	- 6,174,832.840	1.0000		6,174,833	6,174,833	
11/10/2014 060006871401	S	- 5,508.410	1.0000		5,508	5,508	
11/10/2014 060006871415	S	- 747,636.260	1.0000		747,636	747,636	
11/12/2014 060006871401	S	- 36,175.710	1.0000		36,176	36,176	
11/13/2014 060006871403	S	- 15,579.000	1.0000		15,579	15,579	
11/13/2014 060006871406	S	- 1,968.620	1.0000		1,969	1,969	
11/13/2014 060006871415	S	- 172,327.510	1.0000		172,328	172,328	
11/14/2014 060006871401	S	- 2,347.490	1.0000		2,347	2,347	
11/14/2014 060006871403	S	- 157,945.200	1.0000		157,945	157,945	
11/14/2014 060006871406	S	- 6,290.530	1.0000		6,291	6,291	
11/14/2014 060006871415	S	- 128,411.790	1.0000		128,412	128,412	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/17/2014 060006871415	S	- 318,590.840	1.0000		318,591	318,591	
11/18/2014 060006871401	S	- 55,772.680	1.0000		55,773	55,773	
11/19/2014 060006871401	S	- 293,599.770	1.0000		293,600	293,600	
11/19/2014 060006871403	S	- 44,594.820	1.0000		44,595	44,595	
11/19/2014 060006871415	S	- 117,015.340	1.0000		117,015	117,015	
11/20/2014 060006871406	S	- 1,412,089.110	1.0000		1,412,089	1,412,089	
11/21/2014 060006871415	S	- 160,021.420	1.0000		160,021	160,021	
11/24/2014 060006871402	S	- 2,962.950	1.0000		2,963	2,963	
11/25/2014 060006871403	S	- 527,020.970	1.0000		527,021	527,021	
11/25/2014 060006871406	S	- 33,369.520	1.0000		33,370	33,370	
11/25/2014 060006871415	S	- 412,031.480	1.0000		412,031	412,031	
11/25/2014 060006871415	S	- 39,898.750	1.0000		39,899	39,899	
11/26/2014 060006871401	S	-.090	1.0000				
11/26/2014 060006871403	S	- 233,279.560	1.0000		233,280	233,280	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/26/2014 060006871406	S	- 102,250.290	1.0000		102,250	102,250	
11/26/2014 060006871415	S	- 627,407.960	1.0000		627,408	627,408	
11/28/2014 060006871402	S	- 1,082.270	1.0000		1,082	1,082	
12/01/2014 060006871401	S	- 407,567.810	1.0000		407,568	407,568	
12/01/2014 060006871402	S	- 26,958.560	1.0000		26,959	26,959	
12/01/2014 060006871415	S	- 305,126.680	1.0000		305,127	305,127	
12/01/2014 060006871415	S	- 501,938.790	1.0000		501,939	501,939	
12/02/2014 060006871401	S	- 75,082.290	1.0000		75,082	75,082	
12/02/2014 060006871403	S	- 79,307.390	1.0000		79,307	79,307	
12/02/2014 060006871406	S	- 654,513.290	1.0000		654,513	654,513	
12/02/2014 060006871412	S	- 2.710	1.0000		3	3	
12/03/2014 060006871402	S	- 128,888.840	1.0000		128,889	128,889	
12/03/2014 060006871403	S	- 90,278.300	1.0000		90,278	90,278	
12/04/2014 060006871415	S	- 238,889.940	1.0000		238,890	238,890	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/05/2014 060006871401	S	- 2,441,317.860	1.0000		2,441,318	2,441,318	
12/05/2014 060006871406	S	- 306,581.860	1.0000		306,582	306,582	
12/05/2014 060006871406	S	- 7.060	1.0000		7	7	
12/05/2014 060006871415	S	- 661,361.800	1.0000		661,362	661,362	
12/08/2014 060006871406	S	- 166,606.450	1.0000		166,606	166,606	
12/09/2014 060006871401	S	- 35,539.730	1.0000		35,540	35,540	
12/09/2014 060006871415	S	- 638,576.210	1.0000		638,576	638,576	
12/10/2014 060006871402	S	- 24,793.910	1.0000		24,794	24,794	
12/10/2014 060006871406	S	- 211,042.780	1.0000		211,043	211,043	
12/10/2014 060006871415	S	- 434,064.710	1.0000		434,065	434,065	
12/11/2014 060006871401	S	- 360,484.410	1.0000		360,484	360,484	
12/11/2014 060006871406	S	- 1,100,158.910	1.0000		1,100,159	1,100,159	
12/11/2014 060006871415	S	- 850,642.260	1.0000		850,642	850,642	
12/12/2014 060006871402	S	- 55,946.800	1.0000		55,947	55,947	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/15/2014 060006871401	S	- 47,937.200	1.0000		47,937	47,937	
12/15/2014 060006871415	S	- 1,139,021.620	1.0000		1,139,022	1,139,022	
12/16/2014 060006871415	S	- 144,424.370	1.0000		144,424	144,424	
12/17/2014 060006871403	S	- 180,010.200	1.0000		180,010	180,010	
12/17/2014 060006871406	S	- 72,134.250	1.0000		72,134	72,134	
12/17/2014 060006871415	S	- 757,656.420	1.0000		757,656	757,656	
12/18/2014 060006871402	S	- 7,999.820	1.0000		8,000	8,000	
12/18/2014 060006871406	S	- 100,115.540	1.0000		100,116	100,116	
12/19/2014 060006871403	S	- 129,108.490	1.0000		129,108	129,108	
12/19/2014 060006871406	S	- 137,919.020	1.0000		137,919	137,919	
12/22/2014 060006871401	S	- 24,153.740	1.0000		24,154	24,154	
12/22/2014 060006871406	S	- 201,061.110	1.0000		201,061	201,061	
12/22/2014 060006871415	S	- 698,350.870	1.0000		698,351	698,351	
12/23/2014 060006871401	S	- 57,796.880	1.0000		57,797	57,797	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/23/2014 060006871406	S	- 73,756.620	1.0000		73,757	73,757	
12/23/2014 060006871409	S	- 300.420	1.0000		300	300	
12/23/2014 060006871414	S	-.010	1.0000				
12/23/2014 060006871415	S	- 395,287.350	1.0000		395,287	395,287	
12/24/2014 060006871401	S	- 342,933.760	1.0000		342,934	342,934	
12/24/2014 060006871406	S	- 39,763.900	1.0000		39,764	39,764	
12/26/2014 060006871401	S	- 2,727.730	1.0000		2,728	2,728	
12/26/2014 060006871406	S	- 61,096.150	1.0000		61,096	61,096	
12/26/2014 060006871406	S	- 91.840	1.0000		92	92	
12/26/2014 060006871415	S	- 189,757.060	1.0000		189,757	189,757	
12/29/2014 060006871403	S	- 786,595.850	1.0000		786,596	786,596	
12/29/2014 060006871415	S	- 333,511.310	1.0000		333,511	333,511	
12/30/2014 060006871402	S	- 509,693.230	1.0000		509,693	509,693	
12/30/2014 060006871403	S	- 76,285.880	1.0000		76,286	76,286	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/30/2014 060006871415	S	- 551,845.040	1.0000		551,845	551,845	
Total For Sells				**0**	**408,594,394**	**408,594,394**	**0**
Total First American Prime Obligations				**0**	**825,030,385**	**825,030,385**	**0**
Issue: 783980774 - Sei Inst Inv Wrld Eq Ex US A							
05/30/2014 060006871401	B	4,038,196.033	12.8700		- 51,971,583	51,971,583	
06/02/2014 060006871401	B	8,520,526.723	12.9100		- 110,000,000 *	110,000,000	
06/05/2014 060006871401	B	176,340.092	12.9700		- 2,287,131	2,287,131	
07/14/2014 060006871401	B	51,747.904	13.1600		- 681,002	681,002	
09/17/2014 060006871401	B	749,613.601	12.9400		- 9,700,000	9,700,000	
Total For Buys				**0**	**174,639,716**	**174,639,716**	**0**
12/11/2014 060006871401	R	169,483.456	12.0100		- 2,035,496	2,035,496	
12/30/2014 060006871401	R	283,398.423	11.8500		- 3,358,271	3,358,271	
Total For Reinvestments				**0**	**5,393,767**	**5,393,767**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/07/2014 060006871401	S	- 109,667.674	13.2400		1,452,000	1,414,510	37,490
Total For Sells				**0**	**1,452,000**	**1,414,510**	**37,490**
Total Sei Inst Inv Wrld Eq Ex US A				**0**	**181,485,483**	**181,447,993**	**37,490**
Issue: 783980816 - Sei Inst Inv S/M Cap Equity Fd Cl A							
05/30/2014 060006871401	B	3,616,100.616	15.5800		- 56,338,848 *	56,338,848	
06/05/2014 060006871401	B	132,733.086	15.8800		- 2,107,801	2,107,801	
07/14/2014 060006871401	B	42,456.510	16.0400		- 681,002	681,002	
09/17/2014 060006871401	B	136,815.920	16.0800		- 2,200,000	2,200,000	
Total For Buys				**0**	**61,327,651**	**61,327,651**	**0**
07/07/2014 060006871401	R	3,250.959	16.4900		- 53,608	53,608	
10/03/2014 060006871401	R	6,279.637	15.4800		- 97,209	97,209	
12/11/2014 060006871401	R	599,134.646	13.9000		- 8,327,972	8,327,972	
12/30/2014 060006871401	R	10,746.899	14.4100		- 154,863	154,863	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Reinvestments				**0**	**8,633,652**	**8,633,652**	**0**
07/07/2014 060006871401	S	- 69,821.758	16.2700		1,136,000	1,088,619	47,381
09/04/2014 060006871401	S	- 4,044.170	16.2100		65,556	63,075	2,481
Total For Sells				**0**	**1,201,556**	**1,151,694**	**49,862**
Total Sei Inst Inv S/M Cap Equity Fd Cl A				**0**	**71,162,859**	**71,112,997**	**49,862**
Issue: 783980824 - Sei Inst Inv L C Dis Eqty A							
05/30/2014 060006871401	B	14,475,160.302	14.7900		- 214,087,621 *	214,087,621	
06/05/2014 060006871401	B	561,633.082	14.9300		- 8,385,182	8,385,182	
07/14/2014 060006871401	B	44,950.655	15.1500		- 681,002	681,002	
09/17/2014 060006871401	B	298,507.463	15.4100		- 4,600,000	4,600,000	
Total For Buys				**0**	**227,753,805**	**227,753,805**	**0**
07/07/2014 060006871401	R	53,477.310	15.2400		- 814,994	814,994	
10/06/2014 060006871401	R	56,993.841	15.0500		- 857,757	857,757	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/11/2014 060006871401	R	2,093,619.905	13.6900		- 28,661,657	28,661,657	
12/30/2014 060006871401	R	146,314.639	13.9700		- 2,044,016	2,044,016	
Total For Reinvestments				**0**	**32,378,424**	**32,378,424**	**0**
07/03/2014 060006871401	S	- 6,561.680	15.2400		100,000	97,082	2,918
07/07/2014 060006871401	S	- 95,316.623	15.1600		1,445,000	1,410,382	34,618
09/04/2014 060006871401	S	- 42,058.904	15.3700		646,445	622,382	24,063
Total For Sells				**0**	**2,191,445**	**2,129,846**	**61,599**
Total Sei Inst Inv L C Dis Eqty A				**0**	**262,323,674**	**262,262,075**	**61,599**
Issue: 9SPMTGU63 - Thornburg International Equity Fund							
05/30/2014 060006871410	S	- 5,178,974.890	12.1700		63,028,124 *	53,130,479	9,897,646
Total For Sells				**0**	**63,028,124**	**53,130,479**	**9,897,646**
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
01/16/2014 060006871406	B	125,000.000	.9953		- 124,409	124,409	
02/10/2014 060006871406	B	195,000.000	1.0173		- 198,374	198,374	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/14/2014 060006871406	B	1,680,000.000	1.0094		- 1,695,725	1,695,725	
02/14/2014 060006871406	B	235,000.000	1.0104		- 237,451	237,451	
02/18/2014 060006871406	B	35,000.000	1.0136		- 35,476	35,476	
02/18/2014 060006871406	B	190,000.000	1.0131		- 192,494	192,494	
02/18/2014 060006871406	B	150,000.000	1.0131		- 151,969	151,969	
02/18/2014 060006871406	B	235,000.000	1.0133		- 238,121	238,121	
02/18/2014 060006871406	B	85,000.000	1.0169		- 86,434	86,434	
02/19/2014 060006871406	B	120,000.000	1.0094		- 121,125	121,125	
02/19/2014 060006871406	B	75,000.000	1.0138		- 76,031	76,031	
02/21/2014 060006871406	B	60,000.000	1.0078		- 60,469	60,469	
02/26/2014 060006871406	B	640,000.000	1.0181		- 651,575	651,575	
02/26/2014 060006871406	B	75,000.000	1.0178		- 76,336	76,336	
02/26/2014 060006871406	B	215,000.000	1.0231		- 219,972	219,972	
02/26/2014 060006871406	B	80,000.000	1.0223		- 81,788	81,788	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2014 060006871406	B	45,000.000	1.0292		- 46,315	46,315	
02/27/2014 060006871406	B	5,000.000	1.0266		- 5,133	5,133	
02/27/2014 060006871406	B	185,000.000	1.0259		- 189,798	189,798	
02/28/2014 060006871406	B	70,000.000	1.0296		- 72,070	72,070	
02/28/2014 060006871406	B	170,000.000	1.0261		- 174,436	174,436	
03/04/2014 060006871406	B	125,000.000	1.0281		- 128,516	128,516	
03/04/2014 060006871406	B	240,000.000	1.0270		- 246,488	246,488	
03/05/2014 060006871406	B	220,000.000	1.0224		- 224,933	224,933	
03/05/2014 060006871406	B	75,000.000	1.0210		- 76,573	76,573	
03/05/2014 060006871406	B	155,000.000	1.0228		- 158,536	158,536	
03/05/2014 060006871406	B	150,000.000	1.0208		- 153,123	153,123	
03/06/2014 060006871406	B	1,105,000.000	1.0122		- 1,118,467	1,118,467	
03/06/2014 060006871406	B	35,000.000	1.0141		- 35,495	35,495	
03/06/2014 060006871406	B	135,000.000	1.0148		- 137,004	137,004	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/06/2014 060006871406	B	40,000.000	1.0119		- 40,475	40,475	
03/06/2014 060006871406	B	110,000.000	1.0146		- 111,607	111,607	
03/06/2014 060006871406	B	115,000.000	1.0150		- 116,725	116,725	
03/10/2014 060006871406	B	380,000.000	1.0066		- 382,494	382,494	
03/10/2014 060006871406	B	95,000.000	1.0056		- 95,534	95,534	
03/10/2014 060006871406	B	90,000.000	1.0050		- 90,450	90,450	
03/10/2014 060006871406	B	55,000.000	1.0061		- 55,335	55,335	
03/11/2014 060006871406	B	110,000.000	1.0044		- 110,481	110,481	
03/11/2014 060006871406	B	110,000.000	1.0077		- 110,842	110,842	
03/11/2014 060006871406	B	100,000.000	1.0072		- 100,719	100,719	
03/11/2014 060006871406	B	100,000.000	1.0073		- 100,734	100,734	
03/12/2014 060006871406	B	60,000.000	1.0164		- 60,984	60,984	
03/12/2014 060006871406	B	110,000.000	1.0167		- 111,835	111,835	
03/12/2014 060006871406	B	25,000.000	1.0163		- 25,406	25,406	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/12/2014 060006871406	B	45,000.000	1.0155		- 45,696	45,696	
03/12/2014 060006871406	B	55,000.000	1.0163		- 55,894	55,894	
03/14/2014 060006871406	B	195,000.000	1.0292		- 200,698	200,698	
03/14/2014 060006871406	B	75,000.000	1.0306		- 77,297	77,297	
03/14/2014 060006871406	B	40,000.000	1.0309		- 41,238	41,238	
03/18/2014 060006871406	B	130,000.000	1.0245		- 133,189	133,189	
03/19/2014 060006871406	B	220,000.000	1.0181		- 223,988	223,988	
03/19/2014 060006871406	B	155,000.000	1.0200		- 158,100	158,100	
03/19/2014 060006871406	B	90,000.000	1.0177		- 91,589	91,589	
03/21/2014 060006871406	B	9,295,000.000	1.0264		- 9,540,083	9,540,083	
03/26/2014 060006871406	B	85,000.000	1.0305		- 87,590	87,590	
03/26/2014 060006871406	B	50,000.000	1.0331		- 51,656	51,656	
03/26/2014 060006871406	B	55,000.000	1.0372		- 57,045	57,045	
03/27/2014 060006871406	B	45,000.000	1.0441		- 46,983	46,983	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2014 060006871406	B	155,000.000	1.0478		- 162,411	162,411	
03/27/2014 060006871406	B	85,000.000	1.0396		- 88,370	88,370	
03/27/2014 060006871406	B	150,000.000	1.0469		- 157,031	157,031	
03/31/2014 060006871406	B	1,690,000.000	1.0352		- 1,749,480	1,749,480	
04/01/2014 060006871406	B	145,000.000	1.0288		- 149,169	149,169	
04/01/2014 060006871406	B	45,000.000	1.0294		- 46,322	46,322	
04/01/2014 060006871406	B	75,000.000	1.0277		- 77,074	77,074	
04/02/2014 060006871406	B	150,000.000	1.0238		- 153,563	153,563	
04/04/2014 060006871406	B	285,000.000	1.0298		- 293,505	293,505	
04/07/2014 060006871406	B	160,000.000	1.0369		- 165,900	165,900	
04/07/2014 060006871406	B	70,000.000	1.0366		- 72,559	72,559	
04/08/2014 060006871406	B	160,000.000	1.0384		- 166,150	166,150	
04/10/2014 060006871406	B	165,000.000	1.0422		- 171,961	171,961	
04/10/2014 060006871406	B	110,000.000	1.0366		- 114,022	114,022	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/11/2014 060006871406	B	45,000.000	1.0469		- 47,109	47,109	
04/11/2014 060006871406	B	90,000.000	1.0513		- 94,613	94,613	
04/14/2014 060006871406	B	100,000.000	1.0503		- 105,031	105,031	
04/14/2014 060006871406	B	70,000.000	1.0489		- 73,423	73,423	
04/15/2014 060006871406	B	130,000.000	1.0542		- 137,048	137,048	
04/15/2014 060006871406	B	105,000.000	1.0484		- 110,086	110,086	
04/15/2014 060006871406	B	95,000.000	1.0542		- 100,151	100,151	
04/15/2014 060006871406	B	40,000.000	1.0542		- 42,169	42,169	
04/15/2014 060006871406	B	80,000.000	1.0484		- 83,875	83,875	
04/15/2014 060006871406	B	130,000.000	1.0563		- 137,323	137,323	
04/17/2014 060006871406	B	85,000.000	1.0530		- 89,502	89,502	
04/17/2014 060006871406	B	75,000.000	1.0530		- 78,973	78,973	
04/22/2014 060006871406	B	40,000.000	1.0413		- 41,650	41,650	
04/22/2014 060006871406	B	100,000.000	1.0450		- 104,500	104,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/24/2014 060006871406	B	165,000.000	1.0517		- 173,534	173,534	
04/29/2014 060006871406	B	175,000.000	1.0484		- 183,477	183,477	
04/29/2014 060006871406	B	65,000.000	1.0469		- 68,047	68,047	
04/29/2014 060006871406	B	85,000.000	1.0484		- 89,117	89,117	
04/30/2014 060006871406	B	1,320,000.000	1.0550		- 1,392,652	1,392,652	
04/30/2014 060006871406	B	360,000.000	1.0544		- 379,575	379,575	
05/01/2014 060006871406	B	35,000.000	1.0617		- 37,160	37,160	
05/01/2014 060006871406	B	15,000.000	1.0653		- 15,980	15,980	
05/01/2014 060006871406	B	95,000.000	1.0534		- 100,077	100,077	
05/01/2014 060006871406	B	110,000.000	1.0644		- 117,081	117,081	
05/01/2014 060006871406	B	180,000.000	1.0644		- 191,588	191,588	
05/02/2014 060006871406	B	190,000.000	1.0711		- 203,508	203,508	
05/06/2014 060006871406	B	80,000.000	1.0688		- 85,500	85,500	
05/08/2014 060006871406	B	240,000.000	1.0666		- 255,975	255,975	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2014 060006871406	B	155,000.000	1.0617		- 164,566	164,566	
Total For Buys				**0**	**27,610,110**	**27,610,110**	**0**
01/16/2014 060006871406	S	- 125,000.000	.9934		124,170	124,409	- 239
02/10/2014 060006871406	S	- 195,000.000	1.0172		198,352	198,374	- 23
02/18/2014 060006871406	S	- 175,000.000	1.0129		177,263	176,846	417
02/18/2014 060006871406	S	- 105,000.000	1.0106		106,116	106,107	8
02/18/2014 060006871406	S	- 285,000.000	1.0139		288,963	288,006	957
02/19/2014 060006871406	S	- 70,000.000	1.0128		70,897	70,746	151
02/20/2014 060006871406	S	- 360,000.000	1.0055		361,969	363,808	- 1,839
02/21/2014 060006871406	S	- 295,000.000	1.0084		297,489	298,121	- 632
02/21/2014 060006871406	S	- 75,000.000	1.0100		75,750	75,793	- 43
02/21/2014 060006871406	S	- 120,000.000	1.0078		120,938	121,269	- 332
02/25/2014 060006871406	S	- 130,000.000	1.0177		132,305	131,684	621
02/27/2014 060006871406	S	- 110,000.000	1.0288		113,163	111,754	1,409

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2014 060006871406	S	- 110,000.000	1.0273		113,008	111,754	1,254
02/27/2014 060006871406	S	- 55,000.000	1.0292		56,607	55,877	730
02/27/2014 060006871406	S	- 145,000.000	1.0284		149,112	147,312	1,800
03/04/2014 060006871406	S	- 170,000.000	1.0209		173,553	173,085	467
03/04/2014 060006871406	S	- 410,000.000	1.0192		417,864	417,441	422
03/04/2014 060006871406	S	- 130,000.000	1.0191		132,478	132,179	300
03/06/2014 060006871406	S	- 245,000.000	1.0163		248,981	249,106	- 124
03/06/2014 060006871406	S	- 700,000.000	1.0120		708,367	711,730	- 3,363
03/06/2014 060006871406	S	- 80,000.000	1.0127		81,013	81,341	- 328
03/06/2014 060006871406	S	- 105,000.000	1.0135		106,415	106,760	- 345
03/06/2014 060006871406	S	- 80,000.000	1.0159		81,275	81,341	- 66
03/10/2014 060006871406	S	- 260,000.000	1.0048		261,259	263,693	- 2,434
03/11/2014 060006871406	S	- 210,000.000	1.0086		211,805	212,941	- 1,137
03/11/2014 060006871406	S	- 170,000.000	1.0084		171,434	172,381	- 947

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/11/2014 060006871406	S	- 400,000.000	1.0043		401,703	405,603	- 3,900
03/13/2014 060006871406	S	- 20,000.000	1.0259		20,519	20,284	235
03/13/2014 060006871406	S	- 55,000.000	1.0256		56,409	55,781	628
03/13/2014 060006871406	S	- 80,000.000	1.0278		82,225	81,136	1,089
03/14/2014 060006871406	S	- 40,000.000	1.0306		41,225	40,626	599
03/18/2014 060006871406	S	- 90,000.000	1.0222		92,000	91,438	562
03/19/2014 060006871406	S	- 40,000.000	1.0207		40,830	40,938	- 108
03/19/2014 060006871406	S	- 90,000.000	1.0169		91,519	92,110	- 591
03/20/2014 060006871406	S	- 485,000.000	1.0169		493,184	496,368	- 3,184
03/21/2014 060006871406	S	- 240,000.000	1.0243		245,841	245,626	215
03/24/2014 060006871406	S	- 120,000.000	1.0344		124,125	122,813	1,312
03/24/2014 060006871406	S	- 40,000.000	1.0344		41,375	40,938	437
03/24/2014 060006871406	S	- 30,000.000	1.0338		31,013	30,703	309
03/24/2014 060006871406	S	- 50,000.000	1.0345		51,727	51,172	555

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2014 060006871406	S	- 25,000.000	1.0345		25,863	25,586	277
03/24/2014 060006871406	S	- 140,000.000	1.0341		144,769	143,282	1,487
03/24/2014 060006871406	S	- 360,000.000	1.0341		372,263	368,438	3,824
03/24/2014 060006871406	S	- 120,000.000	1.0344		124,125	122,813	1,312
03/24/2014 060006871406	S	- 135,000.000	1.0341		139,598	138,164	1,434
03/24/2014 060006871406	S	- 185,000.000	1.0344		191,359	189,336	2,023
03/25/2014 060006871406	S	- 115,000.000	1.0311		118,576	117,696	880
03/25/2014 060006871406	S	- 45,000.000	1.0313		46,406	46,055	351
03/25/2014 060006871406	S	- 75,000.000	1.0313		77,344	76,758	586
03/25/2014 060006871406	S	- 100,000.000	1.0313		103,125	102,344	781
03/25/2014 060006871406	S	- 180,000.000	1.0284		185,119	184,219	900
03/25/2014 060006871406	S	- 180,000.000	1.0284		185,119	184,219	900
03/25/2014 060006871406	S	- 175,000.000	1.0284		179,977	179,102	875
03/25/2014 060006871406	S	- 300,000.000	1.0284		308,531	307,032	1,499

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/25/2014 060006871406	S	- 100,000.000	1.0284		102,844	102,344	500
03/25/2014 060006871406	S	- 125,000.000	1.0284		128,555	127,930	625
03/25/2014 060006871406	S	- 155,000.000	1.0284		159,408	158,633	775
03/25/2014 060006871406	S	- 115,000.000	1.0284		118,270	117,696	575
03/25/2014 060006871406	S	- 125,000.000	1.0284		128,555	127,930	625
03/25/2014 060006871406	S	- 120,000.000	1.0284		123,413	122,813	600
03/25/2014 060006871406	S	- 115,000.000	1.0325		118,738	117,696	1,042
03/25/2014 060006871406	S	- 90,000.000	1.0325		92,925	92,110	815
03/25/2014 060006871406	S	- 135,000.000	1.0284		138,839	138,164	675
03/25/2014 060006871406	S	- 115,000.000	1.0313		118,594	117,696	898
03/26/2014 060006871406	S	- 500,000.000	1.0284		514,219	511,824	2,395
03/26/2014 060006871406	S	- 225,000.000	1.0339		232,629	230,321	2,308
03/26/2014 060006871406	S	- 75,000.000	1.0325		77,438	76,774	664
03/26/2014 060006871406	S	- 390,000.000	1.0284		401,091	399,222	1,868

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/26/2014 060006871406	S	- 100,000.000	1.0319		103,188	102,365	823
03/26/2014 060006871406	S	- 90,000.000	1.0322		92,897	92,128	769
03/26/2014 060006871406	S	- 300,000.000	1.0284		308,531	307,094	1,437
03/26/2014 060006871406	S	- 65,000.000	1.0323		67,102	66,537	565
03/27/2014 060006871406	S	- 260,000.000	1.0406		270,563	266,475	4,087
03/27/2014 060006871406	S	- 120,000.000	1.0406		124,875	122,988	1,887
03/27/2014 060006871406	S	- 265,000.000	1.0406		275,766	271,600	4,166
03/27/2014 060006871406	S	- 450,000.000	1.0414		468,633	461,207	7,426
03/27/2014 060006871406	S	- 170,000.000	1.0406		176,906	174,234	2,673
03/27/2014 060006871406	S	- 130,000.000	1.0406		135,281	133,238	2,044
03/27/2014 060006871406	S	- 135,000.000	1.0406		140,484	138,362	2,122
03/27/2014 060006871406	S	- 115,000.000	1.0406		119,672	117,864	1,808
03/27/2014 060006871406	S	- 45,000.000	1.0441		46,983	46,121	862
03/27/2014 060006871406	S	- 160,000.000	1.0414		166,625	163,985	2,640

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2014 060006871406	S	- 250,000.000	1.0406		260,156	256,226	3,930
03/27/2014 060006871406	S	- 205,000.000	1.0406		213,328	210,105	3,223
03/27/2014 060006871406	S	- 215,000.000	1.0406		223,734	220,354	3,380
03/27/2014 060006871406	S	- 120,000.000	1.0406		124,875	122,988	1,887
03/27/2014 060006871406	S	- 125,000.000	1.0406		130,078	128,113	1,965
03/27/2014 060006871406	S	- 165,000.000	1.0406		171,703	169,109	2,594
03/27/2014 060006871406	S	- 255,000.000	1.0414		265,559	261,351	4,208
03/27/2014 060006871406	S	- 235,000.000	1.0406		244,547	240,852	3,694
03/27/2014 060006871406	S	- 205,000.000	1.0414		213,488	210,105	3,383
03/27/2014 060006871406	S	- 130,000.000	1.0406		135,281	133,238	2,044
03/27/2014 060006871406	S	- 160,000.000	1.0483		167,725	163,985	3,740
03/27/2014 060006871406	S	- 175,000.000	1.0414		182,246	179,358	2,888
03/27/2014 060006871406	S	- 85,000.000	1.0434		88,692	87,117	1,575
03/27/2014 060006871406	S	- 20,000.000	1.0434		20,869	20,498	371

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2014 060006871406	S	- 385,000.000	1.0444		402,084	394,588	7,496
03/27/2014 060006871406	S	- 50,000.000	1.0444		52,219	51,245	974
03/27/2014 060006871406	S	- 140,000.000	1.0406		145,688	143,487	2,201
03/27/2014 060006871406	S	- 270,000.000	1.0434		281,707	276,724	4,983
03/27/2014 060006871406	S	- 30,000.000	1.0434		31,301	30,747	554
03/27/2014 060006871406	S	- 200,000.000	1.0414		208,281	204,981	3,300
03/28/2014 060006871406	S	- 205,000.000	1.0384		212,880	211,000	1,880
03/28/2014 060006871406	S	- 300,000.000	1.0366		310,969	308,781	2,188
03/31/2014 060006871406	S	- 215,000.000	1.0342		222,349	221,293	1,056
04/01/2014 060006871406	S	- 85,000.000	1.0275		87,338	87,478	- 140
04/02/2014 060006871406	S	- 1,940,000.000	1.0200		1,978,724	1,996,781	- 18,057
04/03/2014 060006871406	S	- 140,000.000	1.0252		143,522	144,037	- 515
04/03/2014 060006871406	S	- 95,000.000	1.0239		97,275	97,739	- 464
04/03/2014 060006871406	S	- 115,000.000	1.0241		117,767	118,316	- 549

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/04/2014 060006871406	S	- 150,000.000	1.0300		154,500	154,325	175
04/07/2014 060006871406	S	- 85,000.000	1.0382		88,247	87,544	703
04/09/2014 060006871406	S	- 110,000.000	1.0336		113,695	113,378	317
04/10/2014 060006871406	S	- 80,000.000	1.0383		83,066	82,563	503
04/10/2014 060006871406	S	- 95,000.000	1.0444		99,216	98,043	1,172
04/11/2014 060006871406	S	- 40,000.000	1.0475		41,900	41,333	567
04/14/2014 060006871406	S	- 65,000.000	1.0494		68,209	67,256	953
04/15/2014 060006871406	S	- 150,000.000	1.0556		158,344	155,834	2,509
04/15/2014 060006871406	S	- 210,000.000	1.0551		221,575	218,168	3,407
04/15/2014 060006871406	S	- 105,000.000	1.0545		110,726	109,084	1,642
04/15/2014 060006871406	S	- 300,000.000	1.0567		317,016	311,669	5,347
04/15/2014 060006871406	S	- 190,000.000	1.0554		200,517	197,642	2,875
04/16/2014 060006871406	S	- 210,000.000	1.0545		221,443	218,168	3,275
04/17/2014 060006871406	S	- 40,000.000	1.0538		42,150	41,609	541

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/17/2014 060006871406	S	- 255,000.000	1.0570		269,543	265,256	4,287
04/22/2014 060006871406	S	- 45,000.000	1.0417		46,877	46,827	50
04/22/2014 060006871406	S	- 95,000.000	1.0442		99,201	98,857	343
04/22/2014 060006871406	S	- 95,000.000	1.0467		99,435	98,857	577
04/22/2014 060006871406	S	- 230,000.000	1.0475		240,925	239,339	1,586
04/25/2014 060006871406	S	- 45,000.000	1.0584		47,630	46,905	724
04/29/2014 060006871406	S	- 100,000.000	1.0448		104,484	104,936	- 452
04/29/2014 060006871406	S	- 140,000.000	1.0498		146,967	146,911	56
04/30/2014 060006871406	S	- 80,000.000	1.0542		84,338	84,001	336
05/01/2014 060006871406	S	- 35,000.000	1.0619		37,166	36,808	358
05/01/2014 060006871406	S	- 125,000.000	1.0644		133,047	131,456	1,590
05/05/2014 060006871406	S	- 175,000.000	1.0662		186,587	184,244	2,343
05/06/2014 060006871406	S	- 35,000.000	1.0672		37,352	36,863	488
05/06/2014 060006871406	S	- 90,000.000	1.0701		96,311	94,791	1,519

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/06/2014 060006871406	S	- 260,000.000	1.0691		277,956	273,841	4,115
05/06/2014 060006871406	S	- 280,000.000	1.0704		299,720	295,381	4,339
05/07/2014 060006871406	S	- 175,000.000	1.0696		187,188	184,316	2,872
05/07/2014 060006871406	S	- 155,000.000	1.0681		165,559	163,252	2,308
05/07/2014 060006871406	S	- 85,000.000	1.0666		90,658	89,525	1,133
05/07/2014 060006871406	S	- 200,000.000	1.0659		213,188	210,987	2,201
05/07/2014 060006871406	S	- 50,000.000	1.0672		53,359	52,747	613
05/08/2014 060006871406	S	- 80,000.000	1.0711		85,688	84,395	1,293
05/09/2014 060006871406	S	- 65,000.000	1.0605		68,930	68,571	360
05/09/2014 060006871406	S	- 1,655,000.000	1.0558		1,747,318	1,745,914	1,404
05/12/2014 060006871406	S	- 330,000.000	1.0512		346,900	348,128	- 1,228
Total For Sells				**0**	**27,770,755**	**27,610,109**	**160,635**
Total U S Treasury Bd 3.750% 11/15/43				**0**	**55,380,865**	**55,220,219**	**160,635**

Issue: 922040100 - Vanguard Instl Index Instl#94

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/03/2014 060006871413	B	691,916.337	176.9000		- 122,400,000 *	122,400,000	
06/05/2014 060006871413	B	215.087	178.4400		- 38,380	38,380	
07/14/2014 060006871413	B	3,755.390	181.3400		- 681,002	681,002	
09/17/2014 060006871413	B	21,165.744	184.2600		- 3,900,000	3,900,000	
Total For Buys				**0**	**127,019,382**	**127,019,382**	**0**
03/31/2014 060006871413	R	2,686.153	170.1500		- 457,049	457,049	
06/20/2014 060006871413	R	5,615.184	179.8300		- 1,009,779	1,009,779	
09/19/2014 060006871413	R	6,192.153	184.2100		- 1,140,657	1,140,657	
12/19/2014 060006871413	R	7,093.847	189.6500		- 1,345,348	1,345,348	
Total For Reinvestments				**0**	**3,952,833**	**3,952,833**	**0**
07/07/2014 060006871413	S	- 10,848.822	181.3100		1,967,000	1,656,227	310,773
Total For Sells				**0**	**1,967,000**	**1,656,227**	**310,773**
Total Vanguard Instl Index Instl#94				**0**	**132,939,215**	**132,628,442**	**310,773**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 99MSCY7A1 - Silchester International Fund							
01/31/2014 060006871410	S	- 562.330	96.4701		54,248	37,955	16,293
02/28/2014 060006871410	S	- 554.930	101.7408		56,459	37,456	19,003
03/31/2014 060006871410	S	- 553.910	102.3554		56,696	37,387	19,309
04/30/2014 060006871410	S	- 551.440	104.1475		57,431	37,220	20,211
05/30/2014 060006871410	S	- 548.930	106.0379		58,207	37,051	21,156
06/01/2014 060006871410	S	- 1,015,104.340	106.0254		107,626,807 *	68,516,308	39,110,499
Total For Sells				**0**	**107,909,848**	**68,703,377**	**39,206,471**
Total Silchester International Fund				**0**	**107,909,848**	**68,703,377**	**39,206,471**
GRAND TOTAL				**0**	**1,699,260,453**	**1,649,535,967**	**49,724,476**

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

Appendix A: Statement of actuarial assumptions and methods

Economic Assumptions

Interest rate basis:

- Applicable month: September 2013
- Interest rate basis: 3-Segment rates

Interest rates:

	Reflecting Corridors	Not Reflecting Corridors
First segment rate	4.99%	1.37%
Second segment rate	6.32%	4.05%
Third segment rate	6.99%	5.06%
Effective interest rate	6.64%	4.63%

Annual rates of increase

- Compensation: 4.00%
- Statutory limits on compensation: 2.50%

Administrative expenses: 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.

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

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2029 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2021 using Scale AA). This is the IRS-prescribed static mortality table for 2014.

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

Disability

None assumed

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 purpose of valuing pre-retirement death benefits)

Spouse age

Females three years younger than males

Covered pay

January 1, 2014 base salary increased by 7.50% to reflect additional items included in the plan's definition of pensionable earnings.

At-risk assumptions

Not applicable for current plan year.

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 as required by regulations under IRC §430
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and 12 and 24 months preceding 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 market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year.) 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. The plan pays small benefits (with a present value up to $5,000) in a single lump sum payment. Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above.

Assumptions Rationale - Significant Economic Assumptions

Discount rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Rates of increase in:	
• **Compensation**	Assumed compensation increases are based on Major League Baseball's expectations for near-term years and the effect that the assumed long-term CPI will have on compensation increases over the longer term.
• **Increases in statutory limits (CPI)**	The assumed CPI is based on a combination of historical average CPI from 2004 to 2013, current conditions, and future forecasts by economists.
Administrative expenses	Administrative expenses are estimated by determining the expected expenses for the coming year, including items like PBGC premiums. These estimates are based on recent experience and reviewed on an ongoing basis for reasonability.

Assumptions Rationale - Significant Demographic Assumptions

Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2010, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed termination rates differ by service because of observed and expected differences in termination rates by service.
Retirement	Retirement rates were based on an experience study conducted in 2010, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed retirement rates differ by age because of observed and expected differences in retirement rates by age.
Benefit commencement date for deferred benefits:	
• Preretirement death benefit	Surviving spouses are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the spouse elects to defer. If the spouse elects to defer, actuarial increases from the earliest commencement date must be given, so that a later commencement date is expected to be of approximately equal value.
• Deferred vested benefit	Deferred vested participants' assumed commencement age is a single age intended to capture the average age at commencement. Deferred vested early commencement factors are not subsidized so that the difference between this approach and using assumed commencement rates at multiple ages is not expected to be significant.

Source of Prescribed Methods

The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are "prescribed methods set by law", as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

Changes in Assumptions and Methods

Change in assumptions since prior valuation

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.

The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.

Schedule SB - Statement by Enrolled Actuary

Plan Sponsor	Tampa Bay Rays Baseball Ltd.
EIN/PN	59-3300424 / 001
Plan Name	MLB Pension Plan for Non-Uniformed Personnel
Valuation Date	January 1, 2014
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.

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, 2014

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Money Markets				
FIRST AMERICAN PRIME OBLIGATIONS FUND			$ 22,884,738.32	$ 22,884,738.32
FIRST AMERICAN PRIME OBLIGATIONS FUND			1,877,878.77	1,877,878.77
FIRST AMERICAN PRIME OBLIGATIONS FUND			1,898,220.15	1,898,220.15
FIRST AMERICAN PRIME OBLIGATIONS FUND			1,719,948.67	1,719,948.67
FIRST AMERICAN PRIME OBLIGATIONS FUND			5,152,324.24	5,152,324.24
Total Money Markets			$ 33,533,110.15	$ 33,533,110.15
Government Obligations - Treasury and Federal Agencies				
U S TREASURY BD	4.500%	2/15/36	$ 172,979.73	$ 237,421.74
U S TREASURY NT	4.625%	2/15/40	143,248.04	163,125.60
U S TREASURY BD	3.000%	5/15/42	62,465.23	63,065.40
U S TREASURY NT	2.750%	8/15/42	15,069.14	14,995.35
U S TREASURY BD3	1.25%	2/15/43	25,150.82	26,841.75
U S TREASURY BD	2.875%	5/15/43	21,284.18	25,570.25
U S TREASURY BD	3.625%	8/15/43	15,700.08	18,816.32
U S TREASURY BD	3.375%	5/15/44	15,405.44	17,111.86
U S TREASURY BD	3.125%	8/15/44	29,809.35	32,081.49
U S TREASURY BD	3.125%	8/15/44	6,739,280.69	6,846,921.60
U S TREASURY BD	3.000%	11/15/44	45,150.22	46,136.27
U S TREASURY NT	2.750%	2/15/24	81,538.99	85,549.55
U S TREASURY NT	2.375%	8/15/24	56,755.88	58,055.64
U S TREASURY NT	1.750%	9/30/19	293,263.41	293,912.29
U S TREASURY NT	0.073%	10/31/16	509,625.09	509,683.80
U S TREASURY NT	2.250%	11/15/24	56,428.31	56,577.66
U S TREASURY NT	2.250%	11/15/24	2,782,076.27	2,803,715.20
U S TREASURY NT	1.500%	11/30/19	42,142.30	41,932.87
U S TREASURY NT	0.625%	12/31/16	153,356.09	153,295.85
U S TREASURY NT	2.625%	4/30/16	369,471.24	365,373.10
U S TREASURY NT	1.000%	8/31/16	171,560.84	172,282.50
U S TREASURY NT	0.875%	11/30/16	159,889.24	160,700.80
U S TREASURY NT	0.875%	1/31/17	219,785.16	220,635.80
U S TREASURY NT	1.750%	5/15/22	111,631.01	108,135.50
U S TREASURY NT	1.625%	8/15/22	84,353.53	82,676.10
U S TREASURY NT	1.625%	11/15/22	58,673.10	58,204.80
U S TREASURY NT	0.750%	12/31/17	25,033.20	24,736.25
U S TREASURY NT	0.125%	4/30/15	304,440.04	305,070.15
U S TREASURY NT	0.625%	4/30/18	44,887.50	44,086.05
U S TREASURY NT	1.750%	5/15/23	98,274.02	99,314.34
U S TREASURY NT	2.500%	8/15/23	82,405.02	86,697.24
U S TREASURY NT	2.500%	5/15/24	186,545.63	192,021.82
U S TREASURY NT	0.875%	6/15/17	344,433.98	344,810.25

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
F N M A TBA 15YR	2.500%	10/15/29	$ 324,070.31	$ 337,276.50
F N M A TBA 15YR	2.500%	12/15/29	249,218.75	254,992.50
F N M A TBA 15YR	2.500%	9/15/29	100,296.88	100,517.00
F N M A TBA 15YR	3.000%	1/15/29	126,555.94	126,808.02
F N M A TBA 30YR	3.500%	11/15/44	162,300.00	166,232.00
F N M A TBA 30YR	3.500%	1/15/44	414,081.04	418,010.42
F N M A TBA 30YR	4.000%	1/15/44	564,465.04	567,907.20
F N M A TBA 30YR	4.500%	12/15/44	114,562.81	114,978.20
F N M A TBA 30YR	4.500%	1/15/45	114,794.69	115,059.82
G N M A II TBA 30YR	3.500%	1/15/44	102,119.06	102,869.62
F H L M C GD G07823	4.500%	9/01/44	50,882.73	51,045.38
F H L M C GD G03205	5.500%	7/01/35	5,908.01	6,791.54
F F C B	0.1908%	2/13/15	320,343.15	320,044.80
F F C B DEB	0.1535%	3/26/15	199,954.20	200,040.00
F N M A DEB	6.250%	5/15/29	124,316.54	146,291.25
F N M A DEB	6.625%	11/15/30	85,480.31	103,939.50
F N M A #254693	5.500%	4/01/33	10,629.10	11,879.65
F N M A #AL4408	4.500%	11/01/43	102,649.61	102,940.69
F N M A #AL6013	4.500%	10/01/44	40,494.92	40,731.29
F N M A #AS2275	4.500%	4/01/44	62,853.42	63,678.76
F N M A #AS2276	4.500%	4/01/44	102,677.21	104,020.72
F N M A #AT8912	3.000%	7/01/43	140,909.59	146,287.13
F N M A #AV5012	4.500%	2/01/44	25,871.83	26,105.32
F N M A #AU7941	3.000%	11/01/43	32,168.65	33,377.45
F N M A #725424	5.500%	4/01/34	5,816.55	6,500.67
F N M A #725946	5.500%	11/01/34	15,076.74	17,147.70
F N M A #745418	5.500%	4/01/36	22,271.08	25,503.77
F N M A #889139	5.500%	3/01/37	18,328.31	20,678.20
RESOLUTION FDG STRIP	VAR	7/15/20	113,315.89	143,888.40
U S TREAS BD STRIP	VAR	2/15/36	468,228.25	477,228.15
U S TREAS BD STRIP	VAR	5/15/37	342,231.54	412,561.25
U S TREAS BD STRIP	VAR	2/15/38	249,412.65	302,713.60
U S TREAS BD STRIP	VAR	5/15/38	1,916,515.47	2,073,881.70
U S TREAS BD STRIP	VAR	2/15/39	493,893.05	608,679.40
U S TREAS BD STRIP	VAR	5/15/39	3,816,487.00	4,552,816.80
U S TREAS BD STRIP	VAR	8/15/39	8,335,636.00	9,609,411.50
U S TREAS BD STRIP	VAR	11/15/39	2,804,427.89	2,826,185.60
U S TREAS BD STRIP	VAR	2/15/40	9,464,559.29	11,122,176.00
U S TREAS BD STRIP	VAR	5/15/40	1,856,812.99	2,415,618.45
U S TREAS BD STRIP	VAR	8/15/40	2,389,310.60	2,768,759.60
U S TREAS BD STRIP	VAR	11/15/40	4,868,297.21	5,880,301.00
U S TREAS BD STRIP	VAR	2/15/41	2,576,828.78	3,175,860.00

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U S TREAS BD STRIP	VAR	5/15/41	$ 2,275,396.91	$ 2,524,576.60
U S TREAS BD STRIP	VAR	8/15/41	1,088,341.35	1,410,795.80
U S TREAS BD STRIP	VAR	11/15/41	2,213,028.80	2,725,270.00
U S TREAS BD STRIP	VAR	2/15/42	4,948,765.87	5,897,043.75
U S TREAS BD STRIP	3.000%	5/15/42	1,163,146.05	1,274,194.95
U S TREAS BD STRIP	VAR	8/15/42	4,777,791.54	5,694,401.85
U S TREAS BD STRIP	VAR	11/15/42	5,128,661.14	6,915,717.30
U S TREAS BD STRIP	VAR	2/15/43	7,323,129.76	9,936,018.60
U S TREAS BD STRIP	VAR	5/15/43	5,124,798.85	5,984,181.40
U S TREAS BD STRIP	VAR	8/15/43	5,725,001.75	7,529,940.25
U S TREAS BD STRIP	VAR	11/15/43	10,440,066.54	13,723,320.00
U S TREAS BD STRIP	VAR	2/15/44	11,235,203.10	14,070,365.40
U S TREAS BD STRIP	VAR	5/15/44	5,340,304.91	5,937,023.25
U S TREAS BD STRIP	VAR	11/15/44	291,755.25	288,144.00
U S TREASURY I P S	0.125%	4/15/19	318,620.58	307,676.30
U S TREAS BD STRIP	VAR	5/15/35	4,533,825.09	6,989,279.10
U S TREAS BD STRIP	VAR	5/15/36	471,258.71	669,343.40
U S TREAS BD STRIP	VAR	11/15/36	797,589.23	843,142.00
U S TREAS BD STRIP	VAR	8/15/37	1,063,060.95	1,445,864.25
U S TREAS BD STRIP	VAR	2/15/38	1,375,316.75	2,062,400.20
U S TREAS BD STRIP	VAR	2/15/35	378,172.90	465,821.30
U S TREAS BD STRIP	VAR	8/15/35	151,557.35	188,512.50
U S TREAS BD STRIP	VAR	2/15/36	2,384,281.00	3,019,058.50
U S TREAS BD STRIP	VAR	8/15/36	1,690,283.72	2,449,488.35
U S TREAS BD STRIP	VAR	2/15/37	986,472.76	1,272,404.00
U S TREAS BD STRIP	VAR	11/15/34	1,384,419.08	1,698,891.15
U S TREAS BD STRIP	VAR	11/15/37	2,437,317.65	3,596,218.25
U S TREAS BD STRIP	VAR	5/15/38	1,482,180.33	1,977,684.80
U S TREAS BD STRIP	VAR	8/15/38	2,819,300.15	3,653,408.00
U S TREAS BD STRIP	VAR	2/15/39	2,283,384.38	3,012,321.40
U S TREAS BD STRIP	VAR	5/15/39	1,436,360.65	1,791,534.40
U S TREAS BD STRIP	VAR	8/15/39	1,300,721.49	1,667,984.25
U S TREAS BD STRIP	VAR	11/15/39	106,713.53	130,931.20
U S TREAS BD STRIP	VAR	2/15/40	914,031.60	1,205,424.60
U S TREAS BD STRIP	VAR	5/15/40	1,565,322.07	1,878,969.75
U S TREAS BD STRIP	VAR	8/15/40	914,185.19	1,177,422.00
U S TREAS BD STRIP	VAR	11/15/40	889,017.49	1,106,859.60
U S TREAS BD STRIP	VAR	5/15/41	530,591.00	629,023.50
U S TREAS BD STRIP	VAR	8/15/41	1,426,633.40	1,684,212.60
U S TREAS BD STRIP	VAR	2/15/42	1,150,397.54	1,355,702.00
U S TREAS BD STRIP	VAR	8/15/42	237,164.80	289,305.60
U S TREAS BD STRIP	VAR	11/15/42	289,210.15	343,492.65

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U S TREAS BD STRIP	VAR	2/15/43	$ 757,964.00	$ 914,074.50
U S TREAS BD STRIP	VAR	11/15/43	195,978.80	214,365.20
Total Government Obligations - Treasury and Federal Agencies			$ 160,203,890.01	$ 195,813,100.24
Municipal Obligations				
BAY AREA TOLL CA	6.263%	4/01/49	$ 186,080.65	$ 204,613.85
BAY AREA TOLL CA	7.043%	4/01/50	152,465.71	178,650.00
BAY AREA TOLL CA	6.907%	10/01/50	119,289.74	132,863.40
CALIFORNIA ST	7.500%	4/01/34	200,136.19	231,957.50
CALIFORNIA ST BUILD	7.550%	4/01/39	857,019.16	971,107.20
CALIFORNIA ST BUILD	7.350%	11/01/39	549,080.21	612,647.90
CALIFORNIA ST BUILD	7.625%	3/01/40	20,418.28	30,699.00
CALIFORNIA ST BUILD	7.950%	3/01/36	90,898.40	99,355.20
CALIFORNIA ST	7.700%	11/01/30	180,432.20	182,985.65
CALIFORNIA ST BUILD	7.600%	11/01/40	587,675.98	649,066.90
CHICAGO IL BRD ED	6.138%	12/01/39	304,887.95	283,908.45
CHICAGO IL BRD ED	6.319%	11/01/29	65,000.00	69,187.30
CLARK CNTY NV ARPT	6.820%	7/01/45	174,489.60	175,872.00
CURATORS UNIV MO SYS	5.960%	11/01/39	322,648.95	330,051.60
CURATORS UNIV MO SYS	5.792%	11/01/41	47,622.22	60,207.30
DALLAS CNTY TX HOSP	5.621%	8/15/44	235,937.25	244,830.20
DALLAS TX AREA RAPID	5.999%	12/01/44	413,026.70	427,703.85
DALLAS TX AREA RAPID	5.022%	12/01/48	121,451.00	134,701.60
DALLAS TX AREA RAPID	4.922%	12/01/41	99,861.64	118,175.00
DALLAS TX INDPT	6.450%	2/15/35	227,367.90	252,711.90
DENVER CO PUB SCHS	7.017%	12/15/37	545,752.54	648,313.25
DISTRICT COLUMBIA	5.582%	12/01/35	160,000.00	198,192.00
DIST OF COLUMBIA WTR	4.814%	10/01/14	245,000.00	277,555.60
HOUSTON TX UTILITY	3.828%	5/15/28	190,000.00	201,297.40
ILLINOIS ST	5.100%	6/01/33	545,127.72	573,775.25
ILLINOIS ST SALES	4.620%	6/15/38	785,546.50	849,617.00
ILLINOIS ST TOLL HWY	6.184%	1/01/34	208,231.25	234,417.60
JOBS OH BEVERAGE SYS	4.532%	1/01/35	195,889.90	206,490.10
LOS ANGELES CA UNI	5.981%	5/01/27	79,486.59	93,276.75
LOS ANGELES CA UNI	5.755%	7/01/29	234,969.95	265,398.15
LOS ANGELES CA UNI	5.750%	7/01/34	861,202.15	938,675.20
LOS ANGELES CA UNI	6.758%	7/01/34	281,775.90	292,794.60
METROPOLITAN NY	6.814%	11/15/40	250,040.29	334,365.60
NEW JERSEY ST TPK	7.414%	1/01/40	582,417.96	633,351.60
NEW JERSEY ST TPK	7.102%	1/01/41	1,262,966.40	1,475,690.80
NEW YORK NY BUILD	5.206%	10/01/31	94,498.40	108,959.30
NEW YORK NY BUILD	5.985%	12/01/36	103,285.60	101,343.20

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NEW YORK NY BUILD	5.968%	3/01/36	$ 96,252.90	$ 96,267.75
NEW YORK NY CITY	5.508%	8/01/37	679,834.28	747,258.00
NEW YORK ST DORM	5.600%	3/15/40	694,934.95	793,143.75
NEW YORK ST DORM	5.628%	3/15/39	98,492.00	99,797.60
NEW YORK ST URBAN	5.770%	3/15/39	544,726.00	616,815.00
NEW YORK ST URBAN	5.838%	3/15/40	200,442.40	226,711.80
NORTH TX TWY AUTH	6.718%	1/01/49	105,158.42	138,020.75
OHIO UNIV GEN RECPTS	5.590%	12/01/14	225,000.00	243,024.75
ORANGE CNTY CA LOC	6.908%	2/15/41	132,770.45	142,606.00
OREGON ST	5.892%	6/01/27	120,822.45	142,790.90
PORT AUTH NY NJ CONS	5.647%	11/01/40	140,000.00	172,949.00
PORT SEATTLE WA REV	7.000%	5/01/36	168,648.05	167,693.95
REGIONAL TRANSN CO	5.844%	11/01/50	247,619.30	326,753.40
SAN ANTONIO TX ELEC	5.718%	2/01/41	438,978.45	462,316.50
SAN ANTONIO TX ELEC	4.427%	2/01/42	305,725.30	331,755.00
SAN DIEGO CNTY	5.911%	4/01/48	166,443.04	198,254.15
SAN DIEGO CNTY CA	5.594%	7/01/43	263,628.25	294,327.80
TEXAS ST BUILD	5.517%	4/01/39	553,595.55	599,162.20
TEXAS ST TRANSN	5.178%	4/01/30	532,407.65	587,897.10
UNIV CA REGTS MED	6.583%	5/15/49	110,931.80	116,997.40
UNIV OF CALIFORNIA	4.601%	5/15/31	240,000.00	263,366.40
UNIV OF CA	4.765%	5/15/44	165,000.00	177,069.75
UNIVERSITY TX PERM	5.262%	7/01/39	273,074.76	281,025.00
UNIVERSITY TX UNIV	6.276%	8/15/41	98,083.80	103,292.10
UNIVERSITY VA UNIV	6.200%	9/01/39	534,781.41	577,845.90
WASHINGTON ST BUILD	5.481%	8/01/39	81,925.09	81,462.55
WASHINGTON ST BUILD	5.140%	8/01/40	300,597.08	335,535.75
WASHINGTON ST BUILD	5.090%	8/01/33	157,437.00	157,573.35
Total Municipal Obligations			$ 19,259,291.26	$ 21,306,522.80
U.S. Corporate Obligations				
A O L TIME WARNER	7.625%	4/15/31	$ 4,033.88	$ 5,576.52
AT&T CORP	8.000%	11/15/31	220,702.50	221,028.00
ATT INC	5.550%	8/15/41	109,404.00	111,430.00
ATT INC	4.300%	12/15/42	378,600.67	380,284.00
ATT INC	4.350%	6/15/45	449,531.86	466,661.25
AT & T WIRELESS	8.750%	3/01/31	1,207,846.65	1,339,980.15
ABBVIE INC	4.400%	11/06/42	374,560.57	386,876.25
ACE INA HOLDINGS	4.150%	3/13/43	319,824.55	341,347.50
AGILENT TECH INC	5.000%	7/15/20	4,976.75	5,439.10
AIRGAS INC	3.650%	7/15/24	259,493.00	265,683.60
ALEXANDRIA REAL	4.500%	7/30/29	84,925.20	87,042.55

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ALLSTATE CORP	4.500%	6/15/43	$ 55,185.39	$ 60,684.25
ALLSTATE CORP	5.750%	8/15/53	93,565.50	100,106.25
ALLTEL CORP	7.875%	7/01/32	437,647.99	463,746.15
ALTRIA GROUP INC	4.250%	8/09/42	243,988.25	263,535.25
ALTRIA GROUP INC	5.375%	1/31/44	258,892.40	295,963.20
AMAZON COM INC	4.800%	12/05/34	371,906.25	393,652.50
AMERICAN EXPRESS CO	4.050%	12/03/42	72,564.00	75,681.00
AMERICAN INTL GROUP	6.250%	5/01/36	347,376.47	362,852.00
AMER INTL GROUP	8.175%	5/15/58	443,943.13	521,675.00
AMERICAN INTL GROUP	4.875%	6/01/22	37,945.43	39,316.90
AMERICAN INTL GROUP	4.500%	7/16/44	820,848.22	866,338.20
AMERICAN TOWER CORP	5.050%	9/01/20	19,976.00	21,698.80
AMER TRANS SYST	5.250%	1/15/22	199,828.00	223,956.00
AMGEN INC	4.950%	10/01/41	355,350.87	385,866.00
AMGEN INC	5.650%	6/15/42	364,554.39	416,430.00
AMGEN INC	5.150%	11/15/41	660,051.83	710,104.50
ANADARKO PETROLEUM		10/10/36	324,257.70	347,032.05
ANHEUSER BUSCH	6.500%	5/01/42	159,908.75	168,307.50
AON CORP	8.205%	1/01/27	285,002.60	326,262.50
APACHE CORP	5.100%	9/01/40	238,126.50	220,394.25
APACHE CORP	4.750%	4/15/43	185,696.76	168,802.20
APPLE INC	2.850%	5/06/21	24,938.50	25,574.00
ARIZONA PUBLIC SERV	4.500%	4/01/42	153,533.70	164,171.35
ASCENSION HEALTH	4.847%	11/15/53	195,000.00	220,272.00
ASSET BACKED FD	1.280%	12/25/32	5,087.92	4,875.17
AT T INC	5.350%	9/01/40	21,192.41	20,573.58
AT T INC	5.350%	9/01/40	265,021.40	297,775.50
BAE SYSTEMS HOLDING	3.800%	10/07/24	22,105.05	22,551.76
BANC ONE CORP	7.625%	10/15/26	204,858.00	238,528.80
BANK OF AMERICA	5.650%	5/01/18	15,687.45	16,664.55
BANK OF AMER CRP	5.625%	7/01/20	31,165.20	34,157.70
BANK OF AMER CRP MTN	3.300%	1/11/23	14,435.85	15,001.20
BANK OF AMERICA MTN	5.000%	1/21/44	784,467.51	862,261.40
BANK OF AMERICA MTN	4.875%	4/01/44	21,664.41	23,200.59
BANK AMERICA M T N	4.200%	8/26/24	12,990.51	13,243.36
BANK OF AMER CRP MTN	4.250%	10/22/26	269,066.90	269,392.50
BARRICK NA FINANCE	5.700%	5/30/41	311,047.20	338,717.55
BAYER US FINANCE	3.375%	10/08/24	267,329.70	274,743.90
BEAR STEARNS CO INC	5.300%	10/30/15	9,053.30	10,366.50
BECTON DICKINSON	4.685%	12/15/44	355,000.00	382,320.80
BED BATH BEYOND INC	5.165%	8/01/44	339,989.80	355,738.60
BERKLEY WR CORP	6.250%	2/15/37	87,528.75	90,925.50

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BERKSHIRE HATHAWAY	4.500%	2/01/45	$ 767,667.90	$ 805,689.50
BESTFOODS MTN	6.625%	4/15/28	257,048.00	264,042.00
BROADCOM CORP MTN	4.500%	8/01/34	208,740.00	220,021.20
BUCKEYE PARTNERS LP	5.850%	11/15/43	374,792.40	360,190.80
BURLINGTON NORTH	5.400%	6/01/41	292,720.50	322,088.40
BURLINGTON NORTH	4.950%	9/15/41	61,569.20	61,178.70
BURLINGTON NORTH	4.400%	3/15/42	118,968.41	125,890.80
BURLINGTN NORTH	4.375%	9/01/42	557,512.05	554,704.20
BURLINGTON NORTH	4.450%	3/15/43	177,607.95	203,726.25
BURLINGTN NORTH	5.150%	9/01/43	629,418.95	657,278.40
BURLINGTN NORTH	4.900%	4/01/44	251,965.00	258,598.20
BURLINGTON TEST	7.000%	12/15/25	278,834.85	267,270.80
BURLINGTON RES FIN	7.200%	8/15/31	117,704.60	116,942.15
CBS CORP	5.750%	4/15/20	28,662.55	28,506.75
CF INDUSTRIES INC	4.950%	6/01/43	501,661.24	513,372.60
CSX CORP	4.750%	5/30/42	25,874.75	27,457.00
CSX CORP	4.100%	3/15/44	49,311.83	54,483.55
CVS CAREMARK CORP	5.300%	12/05/43	71,493.98	77,702.30
CALENERGY INC	8.480%	9/15/28	328,983.10	357,626.40
CAMERON INTL CORP	5.125%	12/15/43	152,058.00	150,094.50
CAMPBELL SOUP CO	3.800%	8/02/42	236,931.00	274,743.00
CAPITAL ONE FINL	4.750%	7/15/21	19,907.40	22,042.80
CAPITAL ONE FINL	3.750%	4/24/24	534,513.15	546,556.00
PROGRESS ENERGY CAR	4.100%	5/15/42	469,253.50	493,044.15
CATERPILLAR INC	4.750%	5/15/64	69,773.20	76,168.40
CATHOLIC HEALTH	4.350%	11/01/42	120,010.42	119,137.20
CELGENE CORP	4.625%	5/15/44	174,380.50	181,522.25
CENTERPOINT ENERGY	4.500%	1/15/21	9,992.80	10,966.20
CINCINNATI FINL CORP	6.920%	5/15/28	384,937.15	450,668.95
CINGULAR WIRE	7.125%	12/15/31	306,401.90	327,467.00
CITIGROUP INC	6.625%	1/15/28	79,396.50	94,626.00
CITIGROUP INC	6.625%	6/15/32	298,774.78	311,445.00
CITIGROUP INC	6.000%	10/31/33	106,743.95	112,102.85
CITIGROUP INC	5.850%	12/11/34	22,520.19	25,500.09
CITIGROUP INC	6.125%	8/25/36	257,145.07	309,938.20
CITIGROUP INC	8.125%	7/15/39	434,755.74	451,624.35
CITIGROUP INC	4.500%	1/14/22	23,922.61	25,133.48
CITIGROUP INC	3.375%	3/01/23	14,368.05	15,134.10
CITIGROUP INC	3.875%	10/25/23	53,887.35	57,167.00
CITIGROUP INC	5.300%	5/06/44	206,077.61	224,612.35
CITIGROUP INC	4.300%	11/20/26	747,370.50	748,320.00
CITIGROUP COMMERCI	5.772%	3/15/49	10,187.42	9,535.69

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COMCAST CORP	6.450%	3/15/37	$ 245,742.20	$ 252,779.80
COMCAST CORP	6.950%	8/15/37	1,047,141.25	1,091,897.50
COMCAST CORP	6.400%	5/15/38	614,331.75	634,220.00
COMCAST CORP	6.550%	7/01/39	190,754.47	198,029.40
COMCAST CORP	4.650%	7/15/42	221,322.82	246,264.75
GREENWICH CAPITAL	5.444%	3/10/39	27,441.89	26,667.00
COMPASS BANK	5.500%	4/01/20	29,312.10	32,643.60
CONOCOPHILLIPS	6.500%	2/01/39	282,177.08	272,373.25
CONOCOPHILLIPS CO	4.300%	11/15/44	387,847.20	407,975.10
CONOCOPHILLIPS CO	4.150%	11/15/34	527,940.50	538,692.00
CON EDISON NY	4.200%	3/15/42	421,421.50	440,746.25
CONSOLIDATED	4.625%	12/01/54	139,643.00	153,326.60
CONSTELLATION ENERGY	7.600%	4/01/32	298,887.75	340,709.25
CONSTELLATION ENERGY	5.150%	12/01/20	4,997.00	5,536.00
CORNING INC	7.250%	8/15/36	466,125.00	487,173.75
COX COMMUNICATIONS	4.800%	2/01/35	499,820.00	520,935.00
DEVON ENERGY CORP	5.600%	7/15/41	642,438.34	605,440.50
DIAMOND OFFSHORE	4.875%	11/01/43	8,031.92	6,815.36
DIAMOND OFFSHORE	4.875%	11/01/43	342,384.00	298,172.00
DIGNITY HEALTH	5.267%	11/01/64	135,000.00	146,458.80
DIRECTV HLDINGS LLC	6.350%	3/15/40	608,322.25	644,393.85
DIRECTV HLDGS FN	4.600%	2/15/21	19,492.60	21,422.60
DIRECTV HLDG FIN	6.375%	3/01/41	276,940.45	274,752.60
DIRECTV HLDG FIN	5.000%	3/01/21	5,491.83	5,452.50
DIRECTV HOLDINGS	3.800%	3/15/22	1,999.16	2,034.74
DIRECTV HOLDINGS	5.150%	3/15/42	53,094.60	62,001.60
DOMINION GAS HLDGS	4.600%	12/15/44	322,952.50	340,444.00
DOMINION RESOURCES	4.700%	12/01/44	269,006.40	287,328.60
DOMTAR CORP	6.750%	2/15/44	132,711.80	147,222.40
DOW CHEMICAL CO	4.125%	11/15/21	21,230.20	21,132.20
DOW CHEMICAL CO	4.375%	11/15/42	345,036.11	348,678.00
DOW CHEMICAL CO	4.625%	10/01/44	363,611.80	369,635.50
DR PEPPER SNAPPL	7.450%	5/01/38	479,506.75	551,817.00
DUKE ENERGY CAR	3.900%	6/15/21	26,972.46	29,079.27
DUKE ENERGY CAR	4.250%	12/15/41	328,082.65	338,458.05
DUKE ENERGY CAROLINA	4.000%	9/30/42	375,166.95	405,329.25
DUKE ENERGY PROGRESS	4.375%	3/30/44	109,688.00	109,801.00
ERP OPERATING LP	4.500%	7/01/44	363,876.25	380,399.35
EL PASO NAT GAS	8.375%	6/15/32	308,227.40	341,894.80
ELEC DATA SYSTEM	7.450%	10/15/29	5,017.05	6,317.45
ENABLE MIDSTREAM	3.900%	5/15/24	309,649.70	298,805.90
ENERGY TRANSFER	6.625%	10/15/36	203,944.47	202,892.40

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ENEGRY TRAN PTNR	6.700%	7/01/18	$ 27,538.25	$ 28,112.00
ENTERPRISE PRODUCTS	6.125%	10/15/39	371,984.00	404,656.55
ENTERPRISE PRODUCTS	5.200%	9/01/20	16,988.40	16,543.20
ENTERPRISE PRODUCTS	4.850%	8/15/42	781,178.40	841,727.70
ENTERPRISE PRODUCTS	4.850%	3/15/44	265,448.80	265,893.60
ENTERPRISE PRODUCTS	5.100%	2/15/45	157,314.00	161,278.50
EVEREST REINSURANCE	4.868%	6/01/44	85,000.00	89,021.35
EXELON GENERATION CO	4.250%	6/15/22	10,508.94	10,391.80
FEDERAL REALTY INVT	4.500%	12/01/44	138,404.00	145,700.80
FEDEX CORP	4.100%	4/15/43	379,672.30	382,709.25
FEDEX CORP	5.100%	1/15/44	424,281.75	490,734.75
FIFTH THIRD BANK	8.250%	3/01/38	458,131.68	525,763.00
FIFTH THIRD BANCORP	3.500%	3/15/22	8,937.54	9,225.72
WACHOVIA CORPORATION	7.574%	8/01/26	256,955.20	270,694.30
FLORIDA PWR & LT	5.950%	2/01/38	120,307.00	132,917.00
FLORIDA PWR LT	5.250%	2/01/41	172,626.54	192,399.95
FLORIDA POWER LIGHT	4.050%	6/01/42	94,867.00	100,599.30
FORD MTR CO DEL	7.400%	11/01/46	405,271.59	489,593.20
FORD MOTOR CRED	5.875%	8/02/21	116,277.00	121,567.95
FORD MOTOR CREDIT	3.664%	9/08/24	695,000.00	696,390.00
FREEPORT MCMORAN C G	5.450%	3/15/43	226,048.20	226,936.80
FREEPORT MCMORAN INC	5.400%	11/14/34	408,015.60	399,709.00
GTE CORP	6.940%	4/15/28	1,038,961.31	1,138,100.60
GENERAL ELECTRIC CO	4.125%	10/09/42	101,296.00	103,521.00
GENERAL ELECTRIC CO	4.500%	3/11/44	1,207,095.19	1,319,064.00
GENERAL ELEC CAP MTN	6.750%	3/15/32	978,738.85	1,031,239.40
GENERAL ELEC CAP MTN	6.150%	8/07/37	866,541.67	971,725.85
GEN ELEC CAP CRP MTN	5.875%	1/14/38	298,405.34	316,340.00
GENERAL ELEC CAP MTN	6.875%	1/10/39	720,027.34	785,053.05
GENERAL ELEC CAP MTN	4.650%	10/17/21	11,702.57	12,398.43
GILEAD SCIENCES INC	5.650%	12/01/41	324,458.40	346,690.40
GILEAD SCIENCES INC	4.800%	4/01/44	272,464.04	299,497.50
GILEAD SCIENCES INC	4.500%	2/01/45	425,831.95	454,240.00
GOLDMAN SACHS MTN	7.500%	2/15/19	24,678.35	29,736.50
GOLDMAN SACHS GP MTN	6.000%	6/15/20	21,541.22	23,120.60
GOLDMAN SACHS GP MTN	3.850%	7/08/24	9,972.10	10,256.00
GOLDMAN SACHS GRP	6.125%	2/15/33	814,813.07	833,482.80
GOLDMAN SACHS GROUP	5.950%	1/15/27	90,015.20	91,532.00
GOLDMAN SACHS GROUP	6.750%	10/01/37	191,582.71	207,467.70
GOLDMAN SACHS GROUP	6.250%	2/01/41	493,954.05	518,297.40
GOLDMAN SACHS GROUP	5.750%	1/24/22	38,046.72	40,487.65
GOLDMAN SACHS CAP I	6.345%	2/15/34	191,429.14	220,076.00

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GOLDMAN SACHS GROUP	6.450%	5/01/36	$ 382,664.19	$ 423,045.00
GAURDIAN LIFE IN	7.375%	9/30/39	7,918.16	11,416.88
HCP INC	5.375%	2/01/21	21,057.00	22,334.20
HSBC BK USA MTN	5.875%	11/01/34	82,926.54	99,940.80
HSBC BK USA N A MTN	7.000%	1/15/39	409,456.67	465,273.25
HALLIBURTON CO	7.600%	8/15/96	352,717.10	355,975.20
HARTFORD FINL SVCS	6.100%	10/01/41	14,512.50	18,735.00
HARTFORD FINL SVCS	6.100%	10/01/41	266,063.53	299,760.00
HARTFORD FINL	5.125%	4/15/22	14,997.73	16,861.35
HASBRO INC	6.350%	3/15/40	226,610.03	263,190.10
HEALTH CARE REIT	5.250%	1/15/22	27,466.33	28,890.68
HEWLETT PACKARD CO	3.750%	12/01/20	15,561.28	15,516.90
HEWLETT PACKARD CO	6.000%	9/15/41	420,825.60	404,910.00
HEWLETT PACKARD CO	2.750%	1/14/19	2,998.62	3,003.84
HOME DEPOT INC	5.950%	4/01/41	313,609.80	319,989.60
HUMANA INC	4.950%	10/01/44	489,249.95	521,017.00
INTEL CORP	4.800%	10/01/41	16,715.55	16,473.60
IBM CORP	4.000%	6/20/42	574,379.39	593,472.96
INTL PAPER CO	7.300%	11/15/39	97,616.67	119,331.90
INTERNATIONAL PAPER	3.650%	6/15/24	373,597.50	374,730.00
INTL PAPER CO	4.800%	6/15/44	189,010.10	194,028.00
JP MORGAN CHASE JPM	6.400%	5/15/38	170,952.25	176,382.90
JPMORGAN CHASE	4.400%	7/22/20	35,157.23	37,939.30
JPMORGAN CHASE	5.500%	10/15/40	344,347.05	359,133.00
JPMORGAN CHASE CO	5.600%	7/15/41	288,810.45	326,891.70
JPMORGAN CHASE	4.500%	1/24/22	10,324.65	10,917.50
JPMORGAN CHASE CO	3.625%	5/13/24	26,004.99	26,613.60
JPMORGAN CHASE CO	3.875%	9/10/24	293,451.25	295,250.75
JPMORGAN CHASE CO	4.125%	12/15/26	758,069.60	760,767.60
JP MORGAN CHASE	5.814%	6/12/43	43,292.77	44,227.59
JP MORGAN CHASE	5.420%	1/15/49	49,929.66	50,260.78
JP MORGAN CHASE	5.439%	1/15/49	59,242.63	56,770.55
JERSEY CENTRAL PWR	4.700%	4/01/24	333,261.35	357,639.30
JOHN SEVIER COMB	4.626%	1/15/42	279,569.95	307,756.18
JOHNSON JOHNSON	4.950%	5/15/33	490,727.75	512,409.75
JOHNSON CONTROLS INC	5.250%	12/01/41	164,876.25	186,110.10
JOHNSON CONTROLS INC	4.950%	7/02/64	172,291.60	175,264.90
JUNIPER NETWORKS	5.950%	3/15/41	137,387.90	130,321.10
KLA TENCOR CORP	4.650%	11/01/24	24,978.94	25,881.25
KEYSPAN GAS EAST	5.819%	4/01/41	163,188.20	179,902.80
KIMBERLY CLARK CORP	3.875%	3/01/21	24,851.18	27,368.50
KINDER MORGAN ENER	6.500%	2/01/37	271,704.65	264,147.05

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KINDER MORGAN ENER	6.850%	2/15/20	$ 14,320.41	$ 13,783.44
KINDER MORGAN ENER	4.150%	3/01/22	11,154.73	11,085.03
KINDER MORGAN ENER	3.950%	9/01/22	18,941.52	18,839.64
KINDER MORGAN ENER	5.000%	8/15/42	283,716.00	285,111.00
KINDER MORGAN ENER	2.650%	2/01/19	10,005.67	9,853.10
KRAFT FOODS GROUP IN	6.875%	1/26/39	329,562.66	337,048.80
KROGER CO	3.400%	4/15/22	22,569.89	22,396.22
KROGER CO THE	3.850%	8/01/23	9,916.40	10,368.80
LEGG MASON INC	5.625%	1/15/44	157,496.00	183,017.60
LINCOLN NATL CORP	6.150%	4/07/36	75,071.75	80,848.30
LINCOLN NATL CRP	8.750%	7/01/19	7,922.64	9,996.24
LITTON INDS INC	7.750%	3/15/26	333,650.00	337,622.50
LOWES COMPANIES	5.800%	4/15/40	168,668.35	183,675.85
ML CFC COMMERCIAL	5.166%	12/12/49	49,778.40	46,815.30
MACYS RETAIL HLDGS	3.875%	1/15/22	20,496.10	20,787.40
MACYS RETAIL HLDGS	4.300%	2/15/43	239,348.20	251,921.80
MARATHON OIL CORP	2.800%	11/01/22	154,623.35	145,157.50
MARATHON PETROLEUM	5.125%	3/01/21	4,364.04	4,372.16
MARATHON PETROLEUM	6.500%	3/01/41	326,249.85	321,348.60
MARATHON PREMIUM	4.750%	9/15/44	651,687.00	637,476.75
MARSH & MCLENNAN COS	5.875%	8/01/33	76,080.55	80,078.05
MARSH MCLENNAN COS	3.500%	6/03/24	84,835.95	84,702.50
MARSH MCLENNAN COS	3.500%	3/10/25	49,808.50	50,318.00
MASS ELECTRIC CO	5.900%	11/15/39	300,663.00	379,247.50
MASS INSTITUTE TECH	4.678%	7/01/14	87,652.85	98,305.05
MASS MUTUAL LIFE	8.875%	6/01/39	4,935.50	8,067.50
MASS MUTUAL LIFE	8.875%	6/01/39	178,635.60	193,620.00
MCDONALDS CORP MTN	3.700%	2/15/42	317,194.30	338,847.50
MEAD JOHNSON NUT	5.900%	11/01/39	124,319.60	141,574.20
MEAD JOHNSON	4.600%	6/01/44	301,580.40	315,027.00
MEDTRONIC INC	4.000%	4/01/43	366,340.00	381,376.00
MEDTRONIC INC	3.500%	3/15/25	24,793.91	25,574.25
MEDTRONIC INC	4.375%	3/15/35	555,055.20	594,081.60
MEDTRONIC INC	4.625%	3/15/45	521,480.85	563,674.80
MEMORIAL SLOAN	5.000%	7/01/42	246,383.61	287,647.15
MERCEDES BENZ AUTO	0.590%	2/15/16	11,112.98	11,113.17
MERCK CO INC	4.150%	5/18/43	222,228.52	239,379.75
MERRILL LYNCH & CO	6.110%	1/29/37	103,633.00	106,267.50
MERRILL LYNCH	5.288%	11/12/37	23,822.06	24,279.05
MERRILL LYNCH MORTGA	5.739%	8/12/43	21,152.02	19,795.51
METLIFE CAP TR	9.250%	4/08/38	183,750.00	214,500.00
METLIFE INC	7.717%	2/15/19	35,016.90	35,141.33

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METLIFE INC	10.750%	8/01/39	$ 557,219.74	$ 617,500.00
METLIFE INC	5.875%	2/06/41	108,498.25	105,935.50
METLIFE INC	4.875%	11/13/43	94,172.90	107,288.25
METLIFE INC	4.721%	12/15/44	381,772.11	417,097.50
METROPOLITAN EDISON	4.000%	4/15/25	274,801.25	280,472.50
MICROSOFT CORP	2.125%	11/15/22	24,856.75	24,258.00
MICROSOFT CORP	3.500%	11/15/42	483,637.05	554,445.45
MIDAMERICAN ENERGY	6.125%	4/01/36	24,628.40	25,126.60
MIDAMERICAN ENERGY	5.950%	5/15/37	100,782.00	112,002.30
MIDAMERICAN ENER	6.750%	12/30/31	628,627.60	653,685.40
MONONGAHELA POWER CO	5.400%	12/15/43	479,131.20	576,350.40
MONSANTO CO	4.700%	7/15/64	454,556.83	477,076.60
MORGAN STANLEY	7.250%	4/01/32	414,776.88	438,086.40
MORGAN STANLEY	6.625%	4/01/18	32,094.30	39,866.40
MORGAN STANLEY MTN	5.000%	11/24/25	298,728.40	298,793.60
MORGAN STANLEY MTN	3.750%	2/25/23	22,429.76	23,593.86
MORGAN STANLEY	5.500%	7/28/21	16,821.35	19,292.96
MOSAIC CO	4.875%	11/15/41	122,010.00	123,260.40
MOTIVA ENTERPR	6.850%	1/15/40	547,617.30	518,044.80
MOTOROLA INC	7.500%	5/15/25	5,614.95	6,154.05
MOTOROLA SOLUTIONS	3.500%	3/01/23	20,742.90	20,671.35
MURPHY OIL CORP	5.125%	12/01/42	473,299.30	408,216.00
MURRAY STREET TRUST	4.647%	3/09/17	4,338.60	4,221.60
MYLAN INC	2.600%	6/24/18	25,364.00	25,326.75
MYLAN INC	5.400%	11/29/43	255,108.97	271,905.90
NYU HOSPITALS	5.750%	7/01/43	105,000.00	128,764.65
NYU HOSPITAL CENTER	4.784%	7/01/44	100,000.00	105,181.00
NATIONWIDE MUTL	9.375%	8/15/39	14,999.55	23,766.90
NATIONWIDE MUTL	9.375%	8/15/39	473,712.07	546,638.70
NBCUNIVERSAL MEDIA	6.400%	4/30/40	136,366.25	167,473.75
NEVADA PWR CO	6.650%	4/01/36	199,395.00	207,424.50
NEWMONT MINING CORP	5.875%	4/01/35	385,871.65	360,124.70
NEWMONT MINING	6.250%	10/01/39	51,298.50	50,717.50
NEWS AMERICA HLDGS	7.750%	12/01/45	81,805.70	157,951.50
NEWS AMER INC	6.200%	12/15/34	171,780.00	191,533.50
NEWS AMER INC	6.150%	3/01/37	24,005.28	30,079.44
NEWS AMER INC	7.850%	3/01/39	172,333.00	207,663.40
NISOURCE FINANCE CRP	6.800%	1/15/19	24,988.70	29,350.00
NORDSTROM INC	5.000%	1/15/44	330,879.00	348,358.80
NORTH SHORE LONG	6.150%	11/01/43	214,404.45	286,633.70
NORTHERN STATES PWR	3.400%	8/15/42	177,945.60	194,225.20
NORTHROP GRUMMAN COR	4.750%	6/01/43	464,611.70	513,567.00

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NORTHWESTERN MUT	6.063%	3/30/40	$ 124,673.49	$ 148,651.30
NORTHWESTERN UNIV	4.643%	12/01/44	205,000.00	239,966.85
NOVANT HEALTH INC	4.371%	11/01/43	140,000.00	143,889.20
NOVARTIS CAPITAL	4.400%	5/06/44	133,705.00	145,683.20
OGLETHORPE POWER	4.200%	12/01/42	294,917.20	297,631.40
OMNICOM GROUP INC	3.625%	5/01/22	8,961.03	9,239.31
ONCOR ELEC DELIVERY	7.000%	5/01/32	387,891.00	442,253.70
ONCOR ELEC DELIVERY	4.550%	12/01/41	134,423.55	152,563.50
ORACLE CORP	6.500%	4/15/38	257,875.80	262,403.70
ORACLE CORP	6.125%	7/08/39	481,292.25	486,825.00
ORACLE CORP	5.375%	7/15/40	1,083,994.87	1,157,623.65
ORACLE CORP	4.300%	7/08/34	104,958.00	112,420.35
PNC FUNDING CORP	5.125%	2/08/20	10,007.36	11,236.70
PPL ELECTRIC UTI	6.450%	8/15/37	187,184.25	191,875.50
PPL ELECTRIC UTI	4.750%	7/15/43	109,302.60	126,723.30
PACIFIC BELL DEB	7.125%	3/15/26	687,003.45	732,573.00
PACIFIC GAS & ELEC	5.800%	3/01/37	297,315.00	306,247.50
PACIFIC GAS ELEC	5.400%	1/15/40	66,925.57	76,832.60
PACIFIC GAS & ELEC	4.500%	12/15/41	10,405.70	10,831.00
PACIFIC GAS ELECTRIC	3.750%	8/15/42	231,592.50	238,975.00
PACIFIC GAS ELEC	5.125%	11/15/43	209,678.70	240,548.70
PACIFIC GAS ELECTRIC	4.750%	2/15/44	471,246.40	505,908.00
PEPSI BOTTLING GROUP	7.000%	3/01/29	270,280.00	275,718.00
PFIZER INC	7.200%	3/15/39	500,934.67	545,156.25
PFIZER INC	4.300%	6/15/43	182,883.60	192,769.20
PHILIP MORRIS INTL	3.875%	8/21/42	380,993.67	379,756.00
PHILLIPS 66	4.300%	4/01/22	4,396.91	4,222.76
PHILLIPS 66	4.875%	11/15/44	665,165.25	685,778.50
PLAINS ALL AMER	4.900%	2/15/45	737,265.40	746,943.75
POTOMAC ELECTRIC	4.150%	3/15/43	288,110.95	319,801.65
PROGRESSIVE CORP	4.350%	4/25/44	109,652.40	119,088.20
PRUDENTIAL FIN MTN	5.400%	6/13/35	180,153.60	192,137.55
PRUDENTIAL FIN MTN	6.625%	12/01/37	269,866.80	277,151.70
PRUDENTIAL FIN MTN	6.625%	6/21/40	51,991.60	52,397.60
PRUDENTIAL FIN MTN	4.500%	11/15/20	19,026.74	18,450.10
PRUDENTIAL FIN MTN	6.200%	11/15/40	105,477.35	108,241.55
PRUDENTIAL FIN MTN	4.600%	5/15/44	104,735.92	110,661.60
PRUDENTIAL FIN	5.625%	6/15/43	9,650.00	10,223.00
PRUDENTIAL FIN	5.625%	6/15/43	270,882.94	270,909.50
PUBLIC SERVICE CO	6.500%	8/01/38	374,008.50	427,413.00
RAYTHEON COMPANY	4.200%	12/15/44	249,280.80	249,285.60
REGIONS FIN CORP	7.375%	12/10/37	228,522.00	230,874.00

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RELIANCE STAND MTN	2.500%	4/24/19	$ 24,941.75	$ 25,115.25
REPUBLIC NY CORP	7.200%	7/15/97	144,886.20	155,802.00
REBUBLIC SVCS	6.200%	3/01/40	114,383.70	116,360.10
RESIDENTIAL ASST	0.78%	5/25/33	686.04	622.90
REYNOLDS AMERICAN	4.750%	11/01/42	127,456.17	126,171.50
SBA TOWER TRUST	2.898%	10/15/44	25,000.00	25,065.50
ST JUDE MEDICAL INC	4.750%	4/15/43	257,710.65	270,672.30
CREDIT BASED SVC	3.950%	1/25/33	9,143.23	9,379.59
SEMPRA ENERGY	4.050%	12/01/23	24,916.25	26,447.75
SIMON PROP GP LP	4.750%	3/15/42	89,329.90	93,755.00
SIMON PROPERTY	4.250%	10/01/44	268,404.30	279,393.30
SOUTH CAROLINA ELEC	4.350%	2/01/42	295,095.15	332,822.70
SOUTH CAROL E G	4.600%	6/15/43	318,400.00	348,384.00
SOUTHERN CAL ED	6.000%	1/15/34	159,944.76	188,494.20
SOUTHERN CA EDISON	3.900%	12/01/41	392,279.40	380,287.50
SOUTHERN CAL EDISON	3.900%	3/15/43	551,686.65	562,065.15
SOUTHERN CAL EDISON	4.650%	10/01/43	550,462.35	594,573.00
SOUTHERN COPPER CORP	7.500%	7/27/35	101,831.40	101,249.10
SOUTHERN COPPER	6.750%	4/16/40	126,523.00	120,635.00
SOUTHERN POWER CO	5.250%	7/15/43	203,630.77	218,967.40
STATE STREET CORP	3.700%	11/20/23	9,976.00	10,506.60
WELLS FARGO HOME	0.485%	4/25/34	21,868.56	20,799.34
SUNOCO LOGISTICS	5.350%	5/15/45	783,498.90	798,745.30
SWISS RE TREASURY US	4.250%	12/06/42	68,914.30	72,533.30
SYSCO CORPORATION	4.500%	10/02/44	847,507.40	889,429.40
TELE COMMUNICATIONS	7.875%	2/15/26	183,489.66	258,039.85
TIAA ASSET MGMT FIN	4.125%	11/01/24	194,777.70	199,761.90
TARGET CORP	4.000%	7/01/42	158,792.64	172,691.10
TEACHERS INS ANN	6.850%	12/16/39	620,202.57	662,427.55
THERMO FISHER SCIEN	4.150%	2/01/24	9,973.00	10,545.90
TIME WARNER INC	6.200%	3/15/40	334,284.00	365,223.00
TIME WARNER INC	4.700%	1/15/21	9,976.20	10,945.70
TIME WARNER INC	6.100%	7/15/40	253,670.45	298,365.90
TIME WARNER INC	4.900%	6/15/42	173,503.70	179,115.40
TIME WARNER CABLE	6.550%	5/01/37	116,281.80	115,874.10
TIME WARNER CABLE	6.750%	6/15/39	72,597.17	91,509.60
TIME WARNER CABLE	4.125%	2/15/21	26,168.84	26,754.75
TIME WARNER CABLE	5.875%	11/15/40	510,906.00	548,485.60
TIME WARNER CABLE	5.500%	9/01/41	1,134,397.10	1,231,635.20
TOTAL SYSTEM SVCS	2.375%	6/01/18	13,080.63	12,888.72
TOTAL SYSTEM	3.750%	6/01/23	7,939.20	7,839.28
TRAVELERS COS INC	6.250%	6/15/37	207,253.20	219,189.30

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TRAVELERS COS INC	4.600%	8/01/43	$ 199,484.00	$ 224,522.00
TUFTS UNIVERSITY	5.017%	4/15/12	75,000.00	81,789.75
21ST CENTURY FOX	4.750%	9/15/44	99,921.00	109,277.00
TYSON FOOD INC	4.500%	6/15/22	17,088.88	18,405.73
TYSON FOODS INC	2.650%	8/15/19	8,037.22	8,072.88
TYSON FOODS INC	3.950%	8/15/24	18,028.20	18,606.96
BARCLAYS COML MTG	2.850%	12/10/45	20,356.25	19,927.60
UBS BARCLAYS COMM	3.091%	8/10/49	13,276.93	12,936.15
UNION PACIFIC CORP	4.750%	12/15/43	643,954.03	730,810.80
UNION PACIFIC CORP	4.150%	1/15/45	342,764.40	359,565.90
UNITED TECHNOLOGIES	4.500%	6/01/42	203,408.88	217,758.00
UNITEDHEALTH GRP INC	3.950%	10/15/42	201,340.35	314,150.00
VALERO ENERGY CORP	7.500%	4/15/32	305,935.00	172,740.40
VERIZON COMM INC	6.400%	2/15/38	171,361.40	27,131.00
VERIZON COMM INC	7.350%	4/01/39	27,427.00	465,558.85
VERIZON COMM INC	6.000%	4/01/41	444,082.70	16,563.45
VERIZON	5.150%	9/15/23	15,060.58	25,623.00
VERIZON COMM INC	6.550%	9/15/43	20,214.49	313,881.75
VERIZON COMM INC	6.550%	9/15/43	276,302.61	1,664,112.60
VERIZON COMM	4.862%	8/21/46	1,664,109.68	2,244,973.50
VERIZON COMM INC	5.012%	8/21/54	1,986,045.21	775,304.40
VERIZON COMM INC	4.400%	11/01/34	774,352.80	395,944.00
VIACOM INC	4.375%	3/15/43	394,935.51	146,596.50
VIACOM INC	4.875%	6/15/43	149,211.00	533,793.60
VIACOM INC	5.850%	9/01/43	517,382.91	586,229.00
VIRGINIA EL PWR	8.875%	11/15/38	500,339.71	163,846.50
VIRGINIA ELEC POWER	4.450%	2/15/44	152,515.50	26,703.88
WF RBS COMMERCIAL	3.337%	6/15/46	26,687.45	50,764.00
WACHOVIA BANK	5.416%	1/15/45	51,325.59	-
WAL MART STORES INC	5.000%	10/25/40	534,884.50	578,890.90
WAL MART STORES INC	5.625%	4/15/41	264,499.40	280,933.40
WAL MART STORES INC	4.750%	10/02/43	515,905.84	588,042.20
WALGREENS BOOTS	4.500%	11/18/34	139,069.00	145,796.00
WALGREENS BOOTS	4.800%	11/18/44	837,790.45	869,855.25
WASTE MGMT INC DEL	7.750%	5/15/32	712,717.20	757,702.40
WATSON PHARM	4.625%	10/01/42	375,035.70	382,172.70
WELLPOINT INC	4.625%	5/15/42	387,226.35	409,250.40
WELLPOINT INC	3.300%	1/15/23	9,966.30	9,990.20
WELLPOINT INC	4.650%	1/15/43	517,990.75	530,787.60
WELLPOINT INC	4.650%	8/15/44	614,160.73	651,303.45
WELLS FARGO COMPANY	4.125%	8/15/23	19,877.80	20,991.60

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WELLS FARGO CO MTN	4.650%	11/04/44	$ 189,207.84	$ 196,053.40
WELLS FARGO COMPANY	5.606%	1/15/44	1,001,957.63	1,105,400.19
WESTVACO CORP	8.200%	1/15/30	249,225.90	271,247.80
WILLIAMS CO INC	7.500%	1/15/31	65,920.00	67,907.20
WILLIAMS COS INC	8.750%	3/15/32	136,279.60	134,213.05
WILLIAMS COMPANIES	5.750%	6/24/44	115,648.60	100,033.90
WILLIAMS PARTNERS LP	3.900%	1/15/25	15,957.56	15,377.28
WISCONSIN PUBLIC	4.752%	11/01/44	260,000.00	303,123.60
Total U.S. Corporate Obligations			$ 108,464,712.21	$ 115,178,179.34
Foreign Obligations				
AON PLC	4.450%	5/24/43	$ 511,148.60	$ 518,268.40
AON PLC	4.600%	6/14/44	174,543.25	181,732.25
ACTAVIS FUNDING SCS	4.850%	6/15/44	201,844.00	202,948.00
AXIS SPECLTY FIN	5.150%	4/01/45	35,466.20	37,909.90
BHP BILLITON FIN	5.000%	9/30/43	334,706.75	374,061.60
BK TOKYO MIT UFJ	3.250%	9/08/24	707,358.80	704,511.70
BARRICK AUSTRALIA	5.950%	10/15/39	203,908.50	205,974.30
BRAZIL REP	8.250%	1/20/34	1,760,676.89	1,770,525.00
FED REPUBLIC BRAZI	7.184%	1/20/37	1,122,386.25	1,134,412.50
BRITISH COLUMBIA	7.250%	9/01/36	276,266.25	81,053.00
COCA COLA FEMSA	5.250%	11/26/43	68,826.80	471,625.00
COLOMBIA REP	7.375%	9/18/37	431,088.57	83,825.00
COLOMBIA REP	6.125%	1/18/41	75,360.08	-
CODELCO INC	4.250%	7/17/42	92,216.60	91,852.00
CODELCO INC	4.875%	11/04/44	532,957.95	548,456.40
COVIDIEN INTL FIN SA	2.950%	6/15/23	69,841.10	68,693.80
DEUTSCHE TELEKOM	9.250%	6/01/32	391,848.59	476,823.25
DEUTSCHE TEL FIN	4.875%	3/06/42	180,716.60	203,096.70
ELECTRICITE FRANCE	6.000%	1/22/14	150,277.15	180,565.70
ECOPETROL SA	5.875%	5/28/45	84,872.50	78,625.00
ECANA CORP	3.900%	11/15/21	9,851.48	9,855.30
ERICSSON LM	4.125%	5/15/22	3,994.53	4,183.96
FOMENTO ECONOMICO	4.375%	5/10/43	251,345.08	266,321.10
FRANCE TELECOM	9.000%	3/01/31	377,905.00	381,345.00
GDF SUEZ	1.625%	10/10/17	8,941.68	8,989.02
GOLDCORP INC	5.450%	6/09/44	194,058.15	195,830.70
GRUPO TELEVISA	8.500%	3/11/32	64,507.95	62,231.85
GRUPO TELEVISA	6.625%	1/15/40	188,550.00	187,926.65
GRUPO TELEVISA SAB	5.000%	5/13/45	149,280.15	152,586.00
HSBC HOLDINGS PLC	5.100%	4/05/21	21,576.80	22,608.00

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HSBC HOLDINGS PLC	4.000%	3/30/22	$ 24,878.99	$ 26,607.50
HYDRO QUEBEC	8.500%	12/01/29	877,637.85	891,928.50
'INTER AMERICAN DEVEL	4.375%	1/24/44	133,708.05	166,477.95
INVESCO FINANCE PLC	5.375%	11/30/43	245,745.00	300,622.50
'ISRAEL ST DLR BD	2.700%	8/01/19	2,000,000.00	2,000,000.00
PHILIPS ELECTRONICS	5.000%	3/15/42	306,828.50	307,782.75
LYB INTL FINANCE BV	5.250%	7/15/43	209,792.30	206,463.50
LYB INTL FINANCE BV	4.875%	3/15/44	174,170.70	169,745.40
LANDWIRTSCHAFTLICHE	5.125%	2/01/17	10,337.20	10,872.80
LLOYDS BANK PLC	4.200%	3/28/17	25,035.30	26,439.50
MAQUARIE GROUP MTN	4.875%	8/10/17	8,994.15	9,623.61
MACQUARIE BANK MTN	5.000%	2/22/17	6,066.48	6,399.60
METHANEX CORP	5.650%	12/01/44	337,800.20	347,633.00
MIZUHO FIN GRP	4.600%	3/27/24	251,735.00	259,042.50
NEXEN INC	6.400%	5/15/37	343,218.79	342,526.25
NEXEN INC	7.500%	7/30/39	26,077.45	27,757.00
NOBLE HOLDING INTL	4.900%	8/01/20	2,991.75	2,811.00
NOBLE HLDG INTL	6.050%	3/01/41	163,923.00	128,977.50
NOBLE HOLDING INTL	3.950%	3/15/22	4,911.35	4,380.25
NORSK HYDRO A S	7.150%	1/15/29	369,947.25	414,300.00
NORSK HYDRO A S	7.250%	9/23/27	132,155.00	136,673.00
PANAMA	8.875%	9/30/27	448,045.00	478,500.00
PANAMA	9.375%	4/01/29	255,090.00	273,150.00
REPUBLIC OF PANAMA	4.300%	4/29/53	35,300.00	37,600.00
PETROLEOS MEXICANOS	6.625%	6/15/35	461,562.50	473,550.00
PERRIGO FINANCE PLC	4.900%	12/15/44	271,648.00	275,516.80
PERRIGO FINANCE PLC	3.900%	12/15/24	423,210.75	432,773.25
REPUBLIC OF PERU	5.625%	11/18/50	760,692.41	806,587.50
PETROLEO MEXICANOS	6.500%	6/02/41	998,808.17	1,118,812.50
PETROLEOS MEXICANOS	3.500%	1/30/23	23,209.00	23,912.50
PETROLEOS MEXICANOS	3.500%	7/18/18	12,940.46	13,162.50
PETROLEOS MEXICANOS	5.500%	6/27/44	168,126.75	168,300.00
PHILIPPINES REP	10.625%	3/16/25	108,150.00	112,700.00
REPUBLIC OF PHILIPPI	9.500%	2/02/30	315,447.76	324,500.00
REPUBLIC PHILLIPINES	7.750%	1/14/31	323,800.00	331,200.00
REPUBLIC OF PH	6.375%	1/15/32	155,294.81	163,750.00
PHILIPPINES REP	6.375%	10/23/34	184,455.42	201,000.00
REPUBLIC OF POLAND	3.875%	7/16/15	27,061.86	27,488.70
QUEBEC PROVINCE	7.500%	9/15/29	177,122.40	192,125.70
RIO TINTO FIN USA	2.250%	12/14/18	20,808.06	21,042.42
ROYAL BK SCOTLND	5.625%	8/24/20	11,705.00	11,387.00
ROYAL BK SCOTLAND	6.125%	1/11/21	24,422.00	23,567.60

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SHELL INTERNATIONAL	4.550%	8/12/43	$ 242,746.33	$ 262,552.80
REPUBLIC OF S A	5.375%	7/24/44	14,745.45	15,843.75
STATOIL ASA	3.950%	5/15/43	945,252.05	962,660.20
SUNCOR ENERGY INC	6.500%	6/15/38	273,391.85	264,503.75
TALISMAN ENERGY	5.850%	2/01/37	148,040.50	150,407.35
TECK RESOURCES LTD	5.400%	2/01/43	237,965.55	211,302.50
TELEFONICA EMIS	5.462%	2/16/21	10,004.10	11,149.90
TRANS CANADA PIPE	6.200%	10/15/37	152,237.20	194,591.10
TRANSOCEAN INC	6.800%	3/15/38	670,696.01	505,576.90
TRANSOCEAN INC	6.500%	11/15/20	11,232.60	9,429.70
TRANSOCEAN INC	6.375%	12/15/21	1,140.19	922.45
REPUBLIC OF TURKEY	6.625%	2/17/45	502,886.05	601,352.50
UNITED MEXICAN MTN	6.750%	9/27/34	1,196,675.83	1,240,700.00
MEXICAN UTD STS MTN	6.050%	1/11/40	456,015.26	470,855.00
UNITED MEXICAN	5.550%	1/21/45	1,880,067.50	2,063,437.50
VALE OVERSEAS LTD	6.875%	11/21/36	452,544.84	416,405.05
VALE SA	5.625%	9/11/42	2,950.48	2,794.23
VODAFONE GROUP	4.375%	2/19/43	515,497.95	521,405.65
WPP FINANCE 2010	4.750%	11/21/21	14,571.38	17,494.40
WEATHERFORD INTL LTD	5.950%	4/15/42	184,730.00	169,346.00
WEATHERFORD INTL	7.000%	3/15/38	108,164.15	91,355.80
XL CAPITAL LTD	6.250%	5/15/27	23,458.75	30,185.75
XLIT LTD	5.250%	12/15/43	54,873.50	62,163.20
YAMANA GOLD INC	4.950%	7/15/24	26,175.35	25,375.48
Total Foreign Obligations			$ 27,665,239.78	$ 28,611,856.82
Domestic Common Stocks				
INTELSAT SA	20,000.00	Shares	$ 406,262.50	$ 347,200.00
ACCO BRANDS CORP	65,000.00	Shares	465,539.60	585,650.00
A H BELO CORP CL A	14,000.00	Shares	61,294.18	145,320.00
AMC NETWORKS INC A W I	8,000.00	Shares	370,971.35	510,160.00
AOL INC	9,000.00	Shares	326,917.60	415,530.00
AARONS INC	13,000.00	Shares	373,943.80	397,410.00
ACUITY BRANDS INC	4,000.00	Shares	246,705.00	560,280.00
AKORN INC	4,000.00	Shares	93,305.20	144,800.00
ALBANY INTL CORP CL A	10,000.00	Shares	209,306.85	379,900.00
ALERE INC	19,000.00	Shares	698,199.20	722,000.00
ASCENT CAPITAL GROUP INC A	15,000.00	Shares	920,818.18	793,950.00
BADGER METER INC	5,000.00	Shares	205,511.60	296,750.00
BIO-REFERENCE LABS INC	8,000.00	Shares	233,753.20	257,040.00
BIOSCRIP INC	65,000.00	Shares	444,180.00	454,350.00
BLACK HILLS CORP	5,000.00	Shares	158,262.00	265,200.00

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BLOUNT INTERNATIONAL INC	36,000.00	Shares	$ 498,927.27	$ 632,520.00
BLUCORA INC	40,000.00	Shares	580,781.75	554,000.00
BOULDER BRANDS INC	40,000.00	Shares	397,092.09	442,400.00
BOYD GAMING CORPORATION	38,000.00	Shares	231,455.40	485,640.00
THE BRINKS CO	25,000.00	Shares	588,563.55	610,250.00
CST BRANDS INC	17,000.00	Shares	536,961.00	741,370.00
CABLEVISION SYSTEMS NY GROUP CL A	25,000.00	Shares	373,917.31	516,000.00
CALAVO GROWERS INC	2,000.00	Shares	45,900.00	94,600.00
CANTEL MEDICAL CORP	15,000.00	Shares	261,772.25	648,900.00
CASEYS GEN STORES INC	6,000.00	Shares	363,611.33	541,920.00
CHEESECAKE FACTORY INC	5,000.00	Shares	166,205.80	251,550.00
CHEMED CORP	6,500.00	Shares	434,496.90	686,855.00
CHEMTURA CORP	30,000.00	Shares	671,867.60	741,900.00
CHURCHILL DOWNS INC	3,000.00	Shares	173,032.62	285,900.00
CINCINNATI BELL INC	45,000.00	Shares	182,443.50	143,550.00
CIRCOR INTERNATIONAL INC	7,000.00	Shares	370,637.18	421,960.00
CLARCOR INC	5,000.00	Shares	250,505.40	333,200.00
CLEAR CHANNEL OUTDOOR HLDGS INC	35,000.00	Shares	191,584.60	370,650.00
COHEN STEERS INC	10,500.00	Shares	336,788.30	441,840.00
COMSCORE INC	7,000.00	Shares	86,737.00	325,010.00
COOPER TIRE & RUBR CO	14,000.00	Shares	426,414.20	485,100.00
CORE MARK HLDG CO INC	12,000.00	Shares	285,657.85	743,160.00
CRANE CO	11,000.00	Shares	473,567.00	645,700.00
CREDIT ACCEP CORP MICH	1,500.00	Shares	134,576.76	204,615.00
CUBIC CORP	4,000.00	Shares	195,345.80	210,560.00
CURTISS WRIGHT CORP	8,000.00	Shares	249,568.10	564,720.00
D S T SYSTEMS INC	8,000.00	Shares	562,549.45	753,200.00
DANA HOLDING CORP	20,000.00	Shares	256,943.30	434,800.00
DARLING INGREDIENTS INC.	15,000.00	Shares	268,884.20	272,400.00
DEAN FOODS CO	7,500.00	Shares	144,722.61	145,350.00
DIEBOLD INC	10,000.00	Shares	324,549.70	346,400.00
DIGITALGLOBE INC	20,000.00	Shares	334,360.07	619,400.00
DONALDSON CO INC	4,000.00	Shares	161,920.00	154,520.00
EARTHLINK HOLDINGS CORP	94,000.00	Shares	567,141.92	412,660.00
ECHOSTAR CORPORATION A	17,000.00	Shares	592,396.70	892,500.00
EL PASO ELEC CO	15,000.00	Shares	519,817.00	600,900.00
ENTRAVISION COMMUNICATIONS A	25,000.00	Shares	140,142.90	162,000.00
EVERBANK FINANCIAL CORP	19,000.00	Shares	338,180.30	362,140.00
EXACTECH INC	5,000.00	Shares	107,219.00	117,850.00
EXELIS INC	25,000.00	Shares	246,497.32	438,250.00
FARO TECHNOLOGIES INC	5,000.00	Shares	168,009.90	313,400.00
FEDERAL MOGUL HOLDINGS CORP	40,000.00	Shares	368,557.66	643,600.00

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
FEDERAL SIGNAL CORP	34,000.00	Shares	$ 238,066.16	$ 524,960.00
FERRO CORP	20,000.00	Shares	67,758.40	259,200.00
FOREST CITY ENTERPRISES INC CL A	28,000.00	Shares	548,871.41	596,400.00
FORRESTER RESH INC	4,000.00	Shares	117,482.60	157,440.00
FOSTER L B CO CL A	2,500.00	Shares	115,014.25	121,425.00
FREQUENCY ELECTRS INC	3,000.00	Shares	34,620.00	34,290.00
FULLER H B CO	16,000.00	Shares	650,544.40	712,480.00
FURMANITE CORPORATION	19,000.00	Shares	97,306.90	148,580.00
G A T X CORP	8,000.00	Shares	357,926.85	460,320.00
GNC ACQUISITIONS HOLDINGS INC	8,500.00	Shares	353,614.65	399,160.00
GENCORP INC	20,000.00	Shares	334,048.80	366,000.00
GLOBAL BRASS COPPER HOLDIN	25,000.00	Shares	375,078.86	329,000.00
GRACO INC	10,000.00	Shares	509,859.35	801,800.00
GRAHAM HOLDINGS CO	600.00	Shares	417,617.33	518,226.00
GREAT LAKES DREDGE & DOCK CORP NEW	28,000.00	Shares	227,455.90	239,680.00
GREATBATCH INC	9,000.00	Shares	234,429.05	443,700.00
GREEN DOT CORP CL A	8,000.00	Shares	89,989.00	163,920.00
GUIDANCE SOFTWARE INC	38,000.00	Shares	350,252.40	275,500.00
HC2 HOLDINGS INC	40,000.00	Shares	417,002.24	337,200.00
HSN INC	3,000.00	Shares	179,280.00	228,000.00
ITT CORP	14,000.00	Shares	271,015.06	566,440.00
IMPAX LABORATORIES INC	5,000.00	Shares	131,390.30	158,400.00
INGLES MARKETS INC CL A	15,000.00	Shares	284,289.41	556,350.00
INTERNAP CORP	63,000.00	Shares	425,864.34	501,480.00
INTERNATIONAL RECTIFIER CORP	10,000.00	Shares	394,612.00	399,000.00
INVENTURE FOODS INC	15,000.00	Shares	91,173.94	191,100.00
IRIDIUM COMMUNICATION INC	50,000.00	Shares	361,089.00	487,500.00
JANUS CAPITAL GROUP INC	35,000.00	Shares	320,815.50	564,550.00
JOHN BEAN TECHNOLOGIES CORP	18,000.00	Shares	281,906.30	591,480.00
JOURNAL COMMUNICATIONS INC A	30,000.00	Shares	288,690.20	342,900.00
KAR AUCTION SERVICES INC	14,000.00	Shares	291,892.42	485,100.00
KLX INC WHEN ISSUED	10,000.00	Shares	419,100.70	412,500.00
KAMAN CORP	15,000.00	Shares	564,948.50	601,350.00
KENNAMETAL INC	11,500.00	Shares	467,800.80	411,585.00
LAMAR ADVERTISING CO A	3,000.00	Shares	97,481.80	160,920.00
LANDAUER INC	10,000.00	Shares	481,345.59	341,400.00
LAYNE CHRISTENSEN COMPANY	15,000.00	Shares	317,391.49	143,100.00
LEVEL 3 COMMUNICATIONS INC	8,400.00	Shares	300,894.60	414,792.00
LIBERTY BROADBAND C	14,000.00	Shares	697,128.10	697,480.00
LIBERTY VENTURES SER A	15,000.00	Shares	289,036.48	565,800.00
LIBERTY TRIPADVISOR HDG A	8,000.00	Shares	94,900.78	215,200.00
LORAL SPACE & COMMUNICATIONS INC	10,000.00	Shares	650,197.69	787,100.00

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
MACQUARIE INFRASTRUCTURE	16,000.00	Shares	$ 694,588.45	$ 1,137,440.00
THE MADISON SQUARE GARDEN COMPANY	7,000.00	Shares	259,047.05	526,820.00
MARTIN MARIETTA MATLS INC	4,000.00	Shares	244,076.78	441,280.00
MEDALLION FINL CORP	20,000.00	Shares	252,471.35	200,200.00
MEDASSETS INC	11,000.00	Shares	202,510.90	217,360.00
MEREDITH CORP	7,000.00	Shares	279,760.50	380,240.00
MITEK SYS INC	30,000.00	Shares	107,834.90	99,300.00
MUELLER WTR PRODS INC	38,000.00	Shares	185,432.60	389,120.00
MURPHY USA INC W I	3,000.00	Shares	149,793.00	206,580.00
NAVISTAR INTERNATIONAL	13,000.00	Shares	333,465.60	435,240.00
NUVASIVE INC	8,000.00	Shares	120,917.70	377,280.00
ORBCOMM INC	15,000.00	Shares	73,764.60	98,100.00
OUTERWALL INC	9,000.00	Shares	472,544.14	676,980.00
PANDORA MEDIA INC	15,000.00	Shares	135,200.62	267,450.00
PATTERSON U T I ENERGY INC	13,000.00	Shares	199,284.00	215,670.00
PENFORD CORP	6,000.00	Shares	71,919.99	112,140.00
PENSKE AUTOMOTIVE GROUP INC	16,000.00	Shares	608,277.30	785,120.00
POLARIS INDS INC	1,000.00	Shares	83,061.80	151,240.00
POST HOLDINGS INC	15,000.00	Shares	582,249.02	628,350.00
RPC ENERGY SVCS INC	14,000.00	Shares	179,986.30	182,560.00
RAVEN INDS INC	10,000.00	Shares	281,433.73	250,000.00
REALD INC	40,000.00	Shares	430,665.40	472,000.00
RENTRAK CORPORATION	1,200.00	Shares	60,896.76	87,384.00
ROFIN SINAR TECHNOLOGIES INC	8,000.00	Shares	161,726.25	230,160.00
ROLLINS INC	12,000.00	Shares	289,577.25	397,200.00
RUSH ENTERPRISES INC	10,000.00	Shares	173,562.90	320,500.00
RUSH ENTERPRISES INC	12,500.00	Shares	173,500.29	352,000.00
RYMAN HOSPITALITY PROPERTIES	7,000.00	Shares	277,570.90	369,180.00
SCHOLASTIC CORP	8,000.00	Shares	223,105.80	291,360.00
SEALED AIR CORP	25,000.00	Shares	353,020.30	1,060,750.00
SENSIENT TECHNOLOGIES CORP	7,000.00	Shares	323,671.63	422,380.00
SNYDERS-LANCE INC	10,000.00	Shares	237,802.33	305,500.00
SOUTHWEST GAS CORP	5,000.00	Shares	224,517.80	309,050.00
SPARTON CORP	10,262.00	Shares	118,551.54	290,825.08
STANDEX INTL CORP	4,000.00	Shares	179,057.70	309,040.00
STARZ A	11,000.00	Shares	188,621.42	326,700.00
TAKE-TWO INTERACTIVE SOFTWARE INC	22,000.00	Shares	203,046.50	616,660.00
TELEPHONE AND DATA SYSTEMS INC	8,000.00	Shares	180,180.90	202,000.00
TENNANT CO	3,500.00	Shares	131,505.00	252,595.00
TENNECO AUTOMOTIVE INC	9,500.00	Shares	297,369.10	537,795.00
TITAN MACHY INC	15,000.00	Shares	293,430.50	209,100.00
TI VO INC	20,000.00	Shares	259,053.60	236,800.00

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
TREDEGAR CORP			$ -	$ -
TRINITY INDS INC	10,000.00	Shares	123,155.12	280,100.00
TYLER TECHNOLOGIES INC	1,500.00	Shares	58,819.90	164,160.00
VISTEON CORP	6,000.00	Shares	581,965.50	641,160.00
VITAMIN SHOPPE INC	2,000.00	Shares	91,272.00	97,160.00
WASHINGTON TRUST BANCORP INC	5,000.00	Shares	129,502.05	200,900.00
WATTS WATER TECHNOLOGIES CL A	7,500.00	Shares	280,153.00	475,800.00
WHITEWAVE FOODS CO A	6,192.00	Shares	102,346.57	216,658.08
WOODWARD INC	11,000.00	Shares	388,941.55	541,530.00
WORLD WRESTLING ENTERTAINMENT INC	26,000.00	Shares	226,782.88	320,840.00
ZEBRA TECHNOLOGIES CORP CL A	9,000.00	Shares	360,493.83	696,690.00
Total Domestic Common Stocks			$ 44,705,943.00	$ 60,794,035.16
Foreign Stocks				
ENDO INTERNATIONAL PLC	7,000.00	Shares	$ 215,566.80	$ 504,840.00
INTERXION HOLDING NV	11,000.00	Shares	209,081.74	300,740.00
MDC PARTNERS INC CL A	16,500.00	Shares	109,296.50	374,880.00
PROGRESSIVE WASTE SOLUTIONS	33,000.00	Shares	675,574.15	992,640.00
ROYAL DUTCH SHELL PLC A D R	376.00	Shares	29,667.91	25,173.20
Total Foreign Stocks			$ 1,239,187.10	$ 2,198,273.20
Hedge Funds				
GROSVENOR INSTITUTIONAL PARTNERS L P FUND			$ 29,003,705.00	$ 40,501,788.79
KING STREET CAPITAL, LTD - CLASS S SERIES 65			19,601.84	18,951.07
KING STREET CAPITAL LTD			34,604.01	34,382.92
DAVIDSON KEMPNER INTERNATION (BVI), LTD - CLASS C TRANCHE 3			686,092.54	686,092.54
KING STREET CAPITAL, LTD. CLASS S SERIES 75			6,808.75	6,791.38
KING STREET CAPITAL, LTD, CLASS S SERIES 80			85,844.90	85,734.42
AEW GLOBAL PROPERTIES SECURITIES FUN			25,000,000.00	36,556,655.29
HOPLITE OFFSHORE FUND LTD SUB CLASS 3Y			3,255,411.66	3,543,328.53
PELHAM LONG/SHORT EQUITY FUND CLASS B			2,491,808.33	3,740,818.29
KING STREET CAPITAL SERIES 53			17,991.01	23,378.60
FIR TREE INTERNATIONAL VAALUE FUND (NON-US0 LP CLASS 2-C-AN-NR			2,500,000.00	2,783,987.50
SILVER POINT CAPITAL OFFSHORE FUND, LTD.			3,800,000.00	4,292,652.56
WEXFORD OFFSHORE SPECTRUM FUND			3,700,000.00	3,928,561.00
ANCHORAGE SHORT CREDIT OFFSHORE FUND			1,500,000.00	1,155,484.95
ANCHORAGE CAPITAL PARTNERS OFFSHORE, LTD.			3,800,000.00	4,499,880.20
OZ ASIA OVERSEAS INSTITUTIONAL FUND,			165,000.00	161,593.31
MARBLE ARCH OFFSHORE PARTNERS LTD			2,600,000.00	2,849,153.93
AURELIUS CAPITAL INTERNATIONAL, LTD CLASS A - SERIES 67			5,059,595.09	5,281,342.61
KING STREET CAPITAL, LTD, CLASS S SERIES 60			131,696.15	140,361.73
KING STREET CAPITAL LTD, CLASS S SERIES 56			13,583.75	13,703.42

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
SANSAR CAPITAL LTD CLASS A-17		$ 70,002.05	$ 59,857.56
FARALLON CAPITAL INSTITUTIONAL PARTNERS LP		14,010.00	150,592.00
PROSPECT HARBOR CREDIT PARTNERS OFFSHORE PLAN ASSETS LP		300,058.00	102,897.98
BROOKSIDE CAYMAN PA LIMITED		31,520.27	132,284.00
KING STREET CAPITAL, LTD. CLASS A SERIES 1		3,150,350.81	3,700,650.32
CERBERUS INTERNATIONAL SPV, LTD		913,666.08	1,394,711.48
Total Hedge Funds		$ 88,351,350.24	$ 115,845,636.38
U.S. Equity Mutual Fund			
SEI INST INV WRLD EQ EX US A		$ 178,618,974.18	$ 163,640,938.60
SEI INST INV S/M CAP EQUITY FD CL A		68,809,608.92	63,973,228.53
SEI INST INV L C DIS EQTY A		258,002,383.72	243,048,470.26
VANGUARD INSTL INDEX INSTL#94		198,483,819.65	243,770,878.98
Total U.S. Equity Mutual Funds		$ 703,914,786.47	$ 714,433,516.37
Interest Rate Swaps			
SWAP FIXED CALL OPTION ASSET MODEL MODEL MODEL MODEL MODEL		$ 1,150,000.00	$ 1,150,000.00
DEUTSCHE BANK FI 2.6% SWAP EFFDT:10-4-12; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 4-4-13		-	55,403,900.00
DE1STPMT:4 -4-13L 3 MOBB A LIBOR SWAP EFFDT: 10-4-12; INIT LEVEL: 0.354%; RESET: Q-2; PAY:SEMI-ANNUAL; ACT/360;		-	(56,500,000.00)
DEUTSCHE BANK FI 2.425% SWAP EFFDT:10-4-12; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 4/4/13		-	11,425,050.00
DEUTSCHE BANK FL 3 MOBB A LIBOR SWAP INIT LEVEL: 0.354%; RESET: Q-2; PAY: SEMI-ANNUAL; ACT/360; 1 ST PMT: 4-4-13		-	(11,700,000.00)
BARCLAYS BANK FI 2.675% SWAP EFFDT: 11-6-12; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 5-7-13		-	11,445,950.00
BARCLAYS BANK FL 3 MOBB A LIBOR SWAP EFFDT: 11-6-12; RESET: Q-2; ACT/360; PAY: SEMI-ANNUAL; INIT LEVEL:0.31275%		-	(11,739,200.00)
BARCLAYS BANK FI 2.51% SWAP EFFDT:11-6-12; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 5-7-13		-	32,712,730.00
BARCLAYS BANK FL 3 MOB 1 ST PMT: 5-7-13 EFFDT: 11-6-12; MATURITY:11-6-32 INIT LEVEL: 0.31275%; RESET: Q-2; PAY: SEMI-ANNUAL; ACT/360;		-	(33,609,740.00)
GOLDMAN SACHS FI 2.56% SWAP EFFDT:12-6-12;PAY:SEMI-ANNUAL; 30/360;1STPMT:6-6-13		-	58,338,000.00
GOLDM1STPMT:6/6/13MOBBALIBOR SWAP EFFDT:12-6-12;INIT LEVEL: 0.31050%; RESET:Q-2;PAY:SEMI-ANNUAL;ACT/360;		-	(61,248,000.00)
GOLDMAN SACHS FI 2.928% SWAP EFFDT: 3-6-13; MATURITY: 3-6-43; PAY: SEMI-ANNUAL; 30/360 1 ST PMT: 9-6-13		-	8,261,030.00
GOLDMAN SACHS F 1 ST PMT: 9-6-13 SWAP EFFDT: 3-6-13; MATURITY: 3-6-43; INIT LEVEL: .2831%; RESET = Q; PAY: SEMI-ANNUAL; ACT/360		-	(7,899,210.00)
GOLDMAN SACHS FI 2.742% SWAP EFFDT: 3-6-13; MATURITY: 3-6-33; PAY: SEMI-ANNUAL; 30/360 1 ST PMT: 9-6-13		-	3,677,400.00
GOLDMAN SACHS F 1 ST PMT: 9-6-13 SWAP EFFDT: 3-6-13; MATURITY: 3-6-33; INIT LEVEL: .2831%; RESET=Q; PAY: SEMI-ANNUAL; ACT/360		-	(3,599,640.00)

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, 2014

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
CREDIT SUISSE FL 3 MOBB A LIBR SWAP CME INITIATION LEVEL: .25060%; RESET=Q; PAY=Q, ACT/360 1 ST PMT: 12-27-13		$ -	$ 19,357,352.00
CREDIT SUISSE FI 3.705% SWAP CME PAY: SEMI-ANNUAL; 30/360; 1 STPMT: 3-25-14		-	(23,237,176.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWAP CME EFFDT: 10-4-13; RESET: QUARTERLY-2; PAY: QUARTERLY + 0; ACT/360 1 STPMT: 1-6-14		-	-
CREDIT SUISSE FI 3.68% SWAP CME EFFDT: 10-4-13;30/360; 1 ST PTM: 4-4-14; PAY: SEMI-ANNUAL		-	-
CREDIT SUISSE FL 3 MOBB A LIBOR SWP CME PAY: QUARERLY; ACT/360; 1 ST PMT: 6/25/14 EXP 3/25/44		-	24,997,500.00
CREDIT SUISSE FI 3.5820% SWAP CME EXECUTING: GOLDMANS; RESET: S-2; PAY: S+0;30/360; 1 ST PMT: 9/25/14 EXP 3/25/44		-	(29,497,500.00)
CREDIT SUISSE FL 3MOBBALIBOR SWP CME PAY:QUARERLY;ACT/360;1 ST PMT:6/25/14 EXP 3/25/34		-	8,299,170.00
CREDIT SUISSE FI 3.4720% SWAP CME EXECUTING: WELLS FARGO; RESET: Q-2; PAY: Q+0;30/360; 1 ST PMT:9/25/14		-	(9,393,110.00)
CREDIT SUISSE FI 3.314% SWAP CME EFFDT:05-7-14; PAY:SEMI-ANNUAL; 30/360; 1 ST PMT: 11-7-14; EXP 05-07-34		-	(1,379,400.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWP CME EFFDT: 05-07-14; RESET: QUARTERLY-2; PAY: QUARTERLY + 0; ACT/360; 1 STPMT: 8-07-14; EXP 05-07-34		-	1,246,656.00
CREDIT SUISSE FI 3.2745% SWAP CME EFFDT:06-05-14; PAY: SEMI-ANNUAL; 30/360;1 ST PMT:12/05/14; EXP 06-05-34		-	(4,020,475.00)
CREDI05-14; EXP 06-05-34 A LIBR SWP CME EFFDT: 06-05-14; RESET: QUARTERLY - 2; PAY: QUARTERLY + 0; ACT/360; 1 ST PMT:09-		-	3,649,635.00
CREDIT SUISSE FI 3.407% SWAP CME EFFDT: 07-07-14; PAY:SEMI-ANNUAL; 30/360;1 ST PMT: 1-07-15; EXP 07-07-44		-	(1,030,140.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWP CME EFFDT: 07-07-14; RESET:QUARTERLY-2; PAY: QUARTERLY + 0; ACT/360; 1 ST PMT: 10-07-14; EXP 07-07-44		-	899,910.00
CREDIT SUISSE FI 3.2721% SWAP CME EFFDT: 08-06-14; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 02-06-15; EXP 08-06-44		-	(3,071,200.00)
CREDI 06-14; EXP 08-06-44 A LIBR SWP CME EFFDT: 08-06-14; RESET:QUARTERLY-2; PAY:QUARTERLY + 0; ACT/360; 1 ST PMT: 11-		-	2,749,725.00
CREDIT SUISSE FI 3.1320% SWAP CME EFFDT:10-06-14; PAY: SEMI-ANNUAL; 30/360; 1 ST PMT: 4-07-15; EXP 10-06-44		-	(5,440,000.00)
CREDIT SUISSE FL 3MOBBALIBR SWP CME EFFDT:10-06-14; RESET: QUARTERLY -2; PAY: QUARTERLY + 0; ACT/360; 1 ST PMT: 01-06-15; EXP 10-06-44		-	4,999,500.00
CREDIT SUISSE FI 3.0265% SWAP CME EFFDT:10-06-14;PAY:SEMI-ANNUAL; 30/360;1 ST PMT: 4-07-15; EXP 10-06-34		-	(1,913,400.00)
CREDIT SUISSE FL 3MOBBALIBR SWP CME EFFDT: 10-06-14; RESET:QUARTERLY-2; PAY:QUARTERLY + 0;ACT/360; 1 ST PMT: 01-06-15; EXP 10-06-34		-	1,799,820.00
'INTEREST RATE SWAP 20 YRS		-	(1,206,465.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWP CME RCV CPN 0.23185; EFFDT: 11-06-14;PMTFR Q = Q; IN = ACT 30/360; 1 ST PMT: 02-06-15		-	1,149,885.00
CREDIT SUISEE FI 2.9750% SWAP CME EFFDT:12-04-14;PAY:SEMI-ANNUAL; 30/360;1STPMT:06-04-15;		-	(3,588,360.00)
CREDIT SUISSE FL 3 MOBB A LIBR SWP CME EFFDT: 12-04-14; RESET: QUARTERLY -2; PAY: QUARTERLY + 0; ACT/360; 1 ST PMT: 03-04-15		-	3,399,660.00
CLEARED SWAP CASH/EXCESS CASH LEFT AT FCM		12,107,950.32	12,107,950.32

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, 2014

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
LEAP WIRELESS CONTRA		$ 312,439.50	$ -
Total Interest Rate Swaps		$ 13,570,389.82	$ (3,002,192.68)
U.S. Treasury Bills			
U S TREASURY BILL		$ 1,154,965.35	$ 1,154,973.43
U S TREASURY BILL		1,649,983.50	1,649,958.29
U S TREASURY BILL		1,654,966.90	1,654,937.25
U S TREASURY BILL		1,014,949.25	1,014,929.45
Total U.S. Treasury Bills		$ 5,474,865.00	$ 5,474,798.42
Principal Cash			
Principal Cash		$ (2,989,839.91)	$ (2,989,839.91)
Total Principal Cash		$ (2,989,839.91)	$ (2,989,839.91)
Total Assets		$ 1,203,392,858.55	$ 1,287,197,062.87
Adjustment for Accrued Income		$ 2,615,540.02	$ 2,615,540.02
Grand Total		$ 1,206,008,398.57	$ 1,289,812,602.89

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, 2014

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.27%	$ 27,430,076	$ 29,336,163
Athletics Investment Group, LLC	2.75	33,186,370	35,492,454
Atlanta National League Baseball Club, Inc.	3.92	47,313,353	50,601,106
AZPB Limited Partnership	1.96	23,587,378	25,226,439
Baltimore Orioles L.P.	3.00	36,127,910	38,638,399
The Baseball Club of Seattle, LLLP	3.97	47,900,468	51,229,019
Boston Red Sox Baseball Club Limited Partnership	3.93	47,406,850	50,701,100
Chicago White Sox, Ltd.	4.48	54,071,894	57,829,292
The Cincinnati Reds, LLC	2.39	28,856,113	30,861,293
Cleveland Indians Baseball Company Limited Partnership	3.01	36,352,734	38,878,846
Colorado Rockies Baseball Club, Ltd.	2.50	30,117,550	32,210,386
Detroit Tigers, Inc.	1.89	22,912,597	24,504,768
Houston Astros, LLC	4.37	52,704,216	56,366,574
Kansas City Royals Baseball Corporation	3.16	38,195,718	40,849,897
Los Angeles Dodgers LLC	1.51	18,233,074	19,500,070
Miami Marlins, L.P.	1.74	20,945,939	22,401,449
New York Yankees Partnership	3.97	47,847,987	51,172,891
Padres, L.P.	2.94	35,469,035	37,933,739
The Phillies	5.18	62,525,057	66,869,855
Pittsburgh Associates	2.83	33,969,907	36,330,438
Rangers Baseball, LLC	0.86	10,317,694	11,034,659
San Francisco Baseball Associates LLC	4.21	50,724,786	54,249,597
Sterling Mets, L.P.	3.12	37,663,678	40,280,886
St. Louis Cardinals, L.L.C.	2.33	28,143,514	30,099,176
Tampa Bay Rays Baseball, Ltd.	2.04	24,450,484	26,149,520
Washington Nationals Baseball Club, LLC	0.88	10,572,282	11,306,938
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.14	134,356,102	143,692,361
Major League Baseball – Office Employees' Plan	12.09	145,802,425	155,934,076
Minor League Players' Pension Plan	1.56	18,823,208	20,131,212
Total Group Trust	100.00%	$ 1,206,008,399	$ 1,289,812,603

2014 Form 5500, Schedule SB, Line 26 - Schedule of Active Participant Data
Major League Baseball Pension Plan for Non-Uniformed Personnel
Tampa Bay Rays Baseball Ltd.
EIN: 59-3300424 PN: 001

		Total Years of Credited Service									
Attained Age		**<1**	**1 to 4**	**5 to 9**	**10 to 14**	**15 to 19**	**20 to 24**	**25 to 29**	**30 to 34**	**35 to 39**	**40 & up**
<25	**Count**	2	1	2	0	0	0	0	0	0	0
25 to 29	**Count**	0	30	12	0	0	0	0	0	0	0
30 to 34	**Count**	0	11	26	3	0	0	0	0	0	0
35 to 39	**Count**	0	13	20	2	2	0	0	0	0	0
40 to 44	**Count**	3	6	10	4	4	1	0	0	0	0
45 to 49	**Count**	1	4	9	3	9	1	0	0	0	0
50 to 54	**Count**	1	3	7	3	7	1	0	0	0	0
55 to 59	**Count**	0	3	7	6	9	0	0	0	0	0
60 to 64	**Count**	0	3	2	3	8	0	0	0	0	0
65 to 69	**Count**	0	2	4	3	1	0	0	0	0	0
70 & up	**Count**	0	0	1	2	1	0	0	0	0	0

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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
59-3300424

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2014

2 Assets:

a Market value	**2a**	23095934
b Actuarial value	**2b**	22324009

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	35	2427961	2427961
b For terminated vested participants	214	6219933	6219933
c For active participants	256	9668192	9878977
d Total	505	18316086	18526871

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**	6.64%
6 Target normal cost	**6**	1368306

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 — 10/13/2015

Signature of actuary — Date

MARK GENGENBACH — 1407102

Type or print name of actuary — Most recent enrollment number

TOWERS WATSON DELAWARE, 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 [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	834698
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)	0	834698
10	Interest on line 9 using prior year's actual return of 12.16%	0	101499
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		1736314
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.40%		112166
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		1848480
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	936197

Part III Funding Percentages

14	Funding target attainment percentage	14	115.44%
15	Adjusted funding target attainment percentage	15	120.49%
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	109.05%
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
03/11/2015	1050000	0			
09/14/2015	1050000	0			
			Totals ► 18(b)	2100000	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	1913938

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:	
4.99%	6.32%	6.99%	☐ 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**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):		
a Target normal cost (line 6)	**31a**	1368306
b Excess assets, if applicable, but not greater than line 31a	**31b**	1368306

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

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	1913938
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	1913938
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If 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**	0
43 Excess installment acceleration amount to be carried over to future plan years	**43**	0

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, 2014

(a) Identity of Party Involved	(b) Description of Assets	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Category (i)—Single transactions that exceed 5% of Plan assets						
US Bank	See attached.					
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	See attached.					

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 $1,069,360,522. Five percent of this amount is $53,468,026.*

Note 2: *There were no category (iv) reportable transactions during the Plan year ended December 31, 2014.*

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 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V435 - First American Prime Obligations							
06/02/2014 060006871401	B	63,028,124.410	1.0000		- 63,028,124 *	63,028,124	
06/04/2014 060006871401	S	- 81,808,312.700	1.0000		81,808,313 *	81,808,313	
Issue: 783980774 - Sei Inst Inv Wrld Eq Ex US A							
06/02/2014 060006871401	B	8,520,526.723	12.9100		- 110,000,000 *	110,000,000	
Issue: 783980816 - Sei Inst Inv S/M Cap Equity Fd Cl A							
05/30/2014 060006871401	B	3,616,100.616	15.5800		- 56,338,848 *	56,338,848	
Issue: 783980824 - Sei Inst Inv L C Dis Eqty A							
05/30/2014 060006871401	B	14,475,160.302	14.7900		- 214,087,621 *	214,087,621	
Issue: 9SPMTGU63 - Thornburg International Equity Fund							
05/30/2014 060006871410	S	- 5,178,974.890	12.1700		63,028,124 *	53,130,479	9,897,646
Issue: 922040100 - Vanguard Instl Index Instl#94							
06/03/2014 060006871413	B	691,916.337	176.9000		- 122,400,000 *	122,400,000	
Issue: 99MSCY7A1 - Silchester International Fund							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/01/2014 060006871410	S	- 1,015,104.340	106.0254		107,626,807 *	68,516,308	39,110,499
GRAND TOTAL				**0**	**818,317,837**	**769,309,693**	**49,008,145**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

Broker: Barclays Capital Inc. Fixed In

Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/01/2014 060006871402	S	- 37,500.000	1.0317		38,689	38,722	- 32
Issue: 01F032427 - F N M A Tba 15Yr 3.500% 2/15/29							
01/02/2014 060006871402	B	72,500.000	1.0436		- 75,661	75,661	
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/02/2014 060006871402	S	- 37,500.000	1.0314		38,678	38,722	- 44
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/06/2014 060006871402	S	- 50,000.000	1.0622		53,109	52,995	115
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
01/06/2014 060006871402	B	50,000.000	1.0589		- 52,945	52,945	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
01/06/2014 060006871402	S	- 445,000.000	.9952		442,879	443,039	- 159
Issue: 02R040615 - F H L M C Gd Tba 30Y 4.000% 1/15/44							
01/06/2014 060006871402	S	- 45,000.000	1.0290		46,304	46,390	- 86
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
01/06/2014 060006871402	B	445,000.000	.9922		- 441,523	441,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02R040623 - F H L M C Gd Tba 30Y 4.000% 2/15/44							
01/06/2014 060006871402	B	45,000.000	1.0258		- 46,160	46,160	
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/06/2014 060006871402	S	- 215,000.000	1.0315		221,769	222,004	- 235
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
01/06/2014 060006871402	B	215,000.000	1.0283		- 221,080	221,080	
Issue: 01F050619 - F N M A Tba 30Yr 5.000% 1/15/45							
01/07/2014 060006871402	S	- 60,000.000	1.0880		65,280	65,063	218
Issue: 01F050627 - F N M A Tba 30Yr 5.000% 2/15/44							
01/07/2014 060006871402	B	60,000.000	1.0845		- 65,072	65,072	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
01/08/2014 060006871406	B	460,000.000	.3755		- 172,739	172,739	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
01/08/2014 060006871406	S	- 450,000.000	.3816		171,720	177,051	- 5,331
Issue: 01F022410 - F N M A Tba 15Yr 2.500% 1/15/29							
01/10/2014 060006871402	S	- 87,279.000	.9941		86,764	86,723	41
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
01/10/2014 060006871402	B	87,279.000	.9917		- 86,553	86,553	
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
01/10/2014 060006871406	S	- 145,000.000	.9198		133,377	139,110	- 5,733
Issue: 61945CAE3 - Mosaic Co 5.625% 11/15/43							
01/10/2014 060006871406	B	130,000.000	1.0354		- 134,602	134,602	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022410 - F N M A Tba 15Yr 2.500% 1/15/29							
01/13/2014 060006871402	S	- 162,721.000	.9970		162,238	161,685	553
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
01/13/2014 060006871402	B	162,721.000	.9947		- 161,857	161,857	
Issue: 65473QBB8 - Nisource Finance 5.250% 2/15/43							
01/14/2014 060006871406	S	- 75,000.000	.9964		74,731	74,898	- 167
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/14/2014 060006871406	B	65,000.000	.9683		- 62,938	62,938	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
01/15/2014 060006871406	B	770,000.000	.4167		- 320,836	320,836	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
01/15/2014 060006871406	S	- 770,000.000	.4078		244,219	244,219	
Issue: 03027XAB6 - American Tower Corp 3.500% 1/31/23							
01/24/2014 060006871406	S	- 75,000.000	.9420		70,651	74,530	- 3,880
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/24/2014 060006871406	B	65,000.000	1.0014		- 65,091	65,091	
Issue: 03027XAB6 - American Tower Corp 3.500% 1/31/23							
01/27/2014 060006871406	S	- 30,000.000	.9399		28,197	29,812	- 1,615
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/27/2014 060006871406	B	25,000.000	.9989		- 24,973	24,973	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/31/2014 060006871406	S	- 1,900,000.000	.4268		789,093	789,093	

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							
02/04/2014 060006871406	B	380,000.000	.3516		- 133,619	133,619	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/04/2014 060006871406	B	1,030,000.000	.3514		- 361,932	361,932	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/04/2014 060006871406	S	- 1,030,000.000	.3478		322,819	322,819	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/04/2014 060006871406	S	- 380,000.000	.3436		130,583	134,005	- 3,422
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
02/04/2014 060006871406	S	- 85,000.000	1.1187		95,089	87,322	7,766
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/04/2014 060006871406	B	65,000.000	1.0047		- 65,305	65,305	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/05/2014 060006871406	S	- 175,000.000	.9978		174,617	174,713	- 96
Issue: 655844BN7 - Norfolk Southern 4.800% 8/15/43							
02/05/2014 060006871406	B	200,000.000	1.0052		- 201,030	201,030	
Issue: 01F050627 - F N M A Tba 30Yr 5.000% 2/15/44							
02/06/2014 060006871402	S	- 60,000.000	1.0940		65,639	65,072	567
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/06/2014 060006871402	S	- 50,000.000	1.0726		53,631	52,950	680
Issue: 01F050635 - F N M A Tba 30Yr 5.000% 3/15/44							
02/06/2014 060006871402	B	60,000.000	1.0914		- 65,482	65,482	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
02/06/2014 060006871402	B	50,000.000	1.0695		- 53,475	53,475	
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
02/06/2014 060006871402	S	- 445,000.000	1.0120		450,354	441,579	8,775
Issue: 02R040623 - F H L M C Gd Tba 30Y 4.000% 2/15/44							
02/06/2014 060006871402	S	- 45,000.000	1.0439		46,978	46,160	817
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/06/2014 060006871402	B	445,000.000	1.0091		- 449,033	449,033	
Issue: 02R040631 - F H L M C Gd Tba 30Y 4.000% 3/15/44							
02/06/2014 060006871402	B	45,000.000	1.0406		- 46,828	46,828	
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
02/06/2014 060006871402	S	- 215,000.000	1.0459		224,860	221,080	3,779
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
02/06/2014 060006871402	B	215,000.000	1.0427		- 224,171	224,171	
Issue: 912796CJ6 - U S Treasury Bill 4/24/14							
02/07/2014 060006871402	B	37,700.000	.9998		- 37,692	37,692	
Issue: 534187AR0 - Lincoln Natl Corp 6.150% 4/07/36							
02/10/2014 060006871406	B	65,000.000	1.1550		- 75,072	75,072	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
02/10/2014 060006871406	S	- 1,840,000.000	.4737		867,036	867,036	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
02/10/2014 060006871406	B	1,830,000.000	.4491		- 821,780	821,780	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/10/2014 060006871406	B	50,000.000	.9945		- 49,727	49,727	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/10/2014 060006871406	S	- 55,000.000	.9944		54,691	54,896	- 205
Issue: 45685EAJ5 - Ing US Inc 5.700% 7/15/43							
02/10/2014 060006871406	S	- 55,000.000	1.0966		60,310	54,805	5,505
Issue: 01F022436 - F N M A Tba 15Yr 2.500% 3/15/29							
02/11/2014 060006871402	B	250,000.000	1.0003		- 250,078	250,078	
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
02/11/2014 060006871402	S	- 250,000.000	1.0024		250,596	248,409	2,186
Issue: 01F032427 - F N M A Tba 15Yr 3.500% 2/15/29							
02/12/2014 060006871402	S	- 145,000.000	1.0539		152,816	151,332	1,484
Issue: 01F032435 - F N M A Tba 15Yr 3.500% 3/15/29							
02/12/2014 060006871402	B	145,000.000	1.0516		- 152,477	152,477	
Issue: 947075AE7 - Weatherford Intl 7.000% 3/15/38							
02/12/2014 060006871406	B	95,000.000	1.1386		- 108,164	108,164	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/12/2014 060006871406	S	- 75,000.000	.9825		73,688	74,837	- 1,150
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
02/13/2014 060006871406	B	70,000.000	1.1781		- 82,467	82,467	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/13/2014 060006871406	S	- 65,000.000	.9884		64,248	64,784	- 536

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
02/14/2014 060006871406	B	540,000.000	.4063		- 219,424	219,424	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
02/14/2014 060006871406	S	- 540,000.000	.3897		189,420	189,420	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
02/20/2014 060006871406	B	60,000.000	1.3691		- 82,145	82,145	
Issue: 13063A5E0 - California ST 7.500% 4/01/34							
02/20/2014 060006871406	S	- 70,000.000	1.3344		93,405	85,165	8,240
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/24/2014 060006871406	S	- 100,000.000	.9997		99,969	100,028	- 59
Issue: 126117AS9 - Cna Financial Corp 3.950% 5/15/24							
02/24/2014 060006871406	B	105,000.000	.9999		- 104,987	104,987	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
02/26/2014 060006871406	S	- 160,000.000	.3787		58,432	58,432	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
02/26/2014 060006871406	B	160,000.000	.3747		- 59,949	59,949	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
02/26/2014 060006871406	S	- 730,000.000	.8567		625,376	611,596	13,780
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
02/26/2014 060006871406	B	1,155,000.000	.3208		- 370,547	370,547	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/26/2014 060006871406	B	640,000.000	1.0181		- 651,575	651,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/26/2014 060006871406	S	- 1,160,000.000	.3176		346,896	346,896	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/26/2014 060006871406	S	- 105,000.000	1.0075		105,788	105,176	612
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
02/26/2014 060006871406	B	110,000.000	1.0005		- 110,054	110,054	
Issue: 96950FAK0 - Williams Partners LP 5.800% 11/15/43							
02/27/2014 060006871406	S	- 225,000.000	1.0558		237,546	223,054	14,492
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	B	185,000.000	1.0259		- 189,798	189,798	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/28/2014 060006871406	B	2,375,000.000	.3211		- 762,565	762,565	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/01/2014 060006871402	S	- 65,000.000	1.0102		65,663	65,597	66
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/01/2014 060006871402	S	- 100,000.000	1.0067		100,672	100,919	- 247
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/05/2014 060006871406	B	685,000.000	.3803		- 260,526	260,526	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/05/2014 060006871406	S	- 690,000.000	.3680		247,261	247,261	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
03/06/2014 060006871406	S	- 150,000.000	1.0792		161,879	163,240	- 1,362

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 540424AR9 - Loews Corp 4.125% 5/15/43							
03/06/2014 060006871406	S	- 50,000.000	.8969		44,844	49,422	- 4,579
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	135,000.000	1.0148		- 137,004	137,004	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	40,000.000	1.0119		- 40,475	40,475	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 700,000.000	1.0120		708,367	711,730	- 3,363
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
03/06/2014 060006871406	B	780,000.000	.9909		- 772,894	772,894	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/07/2014 060006871402	B	215,000.000	1.0391		- 223,398	223,398	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/07/2014 060006871402	B	106,000.000	1.0387		- 110,099	110,099	
Issue: 01F050635 - F N M A Tba 30Yr 5.000% 3/15/44							
03/07/2014 060006871402	S	- 60,000.000	1.0927		65,559	65,482	77
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/07/2014 060006871402	S	- 50,000.000	1.0693		53,467	53,471	- 4
Issue: 01F050643 - F N M A Tba 30Yr 5.000% 4/15/44							
03/07/2014 060006871402	B	60,000.000	1.0904		- 65,426	65,426	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
03/07/2014 060006871402	B	50,000.000	1.0664		- 53,320	53,320	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
03/07/2014 060006871402	S	- 215,000.000	1.0422		224,070	224,171	- 101
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
03/07/2014 060006871406	S	- 1,245,000.000	.3475		429,836	429,836	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/07/2014 060006871406	B	1,230,000.000	.3759		- 462,382	462,382	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/10/2014 060006871402	S	- 280,000.000	1.0066		281,848	282,572	- 724
Issue: 02R040631 - F H L M C Gd Tba 30Y 4.000% 3/15/44							
03/10/2014 060006871402	S	- 45,000.000	1.0402		46,809	46,828	- 19
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/10/2014 060006871402	B	280,000.000	1.0037		- 281,039	281,039	
Issue: 02R040649 - F H L M C Gd Tba 30Y 4.000% 4/15/44							
03/10/2014 060006871402	B	45,000.000	1.0372		- 46,673	46,673	
Issue: 01F032435 - F N M A Tba 15Yr 3.500% 3/15/29							
03/11/2014 060006871402	S	- 145,000.000	1.0535		152,754	152,669	85
Issue: 01F032435 - F N M A Tba 15Yr 3.500% 3/15/29							
03/11/2014 060006871402	S	- 145,000.000	1.0542		152,862	152,669	193
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	B	110,000.000	1.0044		- 110,481	110,481	
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
03/11/2014 060006871406	S	- 125,000.000	.9983		124,791	124,416	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: 01F022436 - F N M A Tba 15Yr 2.500% 3/15/29							
03/12/2014 060006871402	S	- 250,000.000	1.0019		250,469	250,078	391
Issue: 01F022444 - F N M A Tba 15Yr 2.500% 4/15/29							
03/12/2014 060006871402	B	250,000.000	.9996		- 249,893	249,893	
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
03/14/2014 060006871406	S	- 230,000.000	1.0246		235,649	241,850	- 6,201
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/14/2014 060006871406	B	195,000.000	1.0292		- 200,698	200,698	
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
03/19/2014 060006871406	B	855,000.000	.4317		- 369,061	369,061	
Issue: 912833X96 - U S Treas Bd Strip 11/15/35							
03/19/2014 060006871406	S	- 860,000.000	.4455		383,087	384,377	- 1,290
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
03/21/2014 060006871406	B	2,015,000.000	.4022		- 810,473	810,473	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/25/2014 060006871406	B	150,000.000	1.4519		- 217,785	217,785	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
03/25/2014 060006871406	B	105,000.000	1.4103		- 148,086	148,086	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 100,000.000	1.0284		102,844	102,344	500
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 155,000.000	1.0284		159,408	158,633	775

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
03/27/2014 060006871406	B	150,000.000	1.1454		- 171,816	171,816	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 135,000.000	1.0406		140,484	138,362	2,122
Issue: 459200HU8 - IBM Corp 3.625% 2/12/24							
03/27/2014 060006871406	B	480,000.000	1.0124		- 485,957	485,957	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	S	- 465,000.000	1.0041		466,889	465,751	1,138
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/31/2014 060006871402	B	23,000.000	1.0012		- 23,028	23,028	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/01/2014 060006871402	S	- 50,000.000	1.0664		53,320	53,444	- 124
Issue: 61754JAB4 - Morgan Stanley Cap 5.83149% 6/11/42							
04/01/2014 060006871402	S	- 35,489.340	1.1197		39,738	41,187	- 1,449
Issue: 3138AEJH7 - F N M A #Ai1163 4.500% 4/01/41							
04/01/2014 060006871402	B	50,000.030	1.0664		- 53,320	53,320	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
04/02/2014 060006871406	S	- 2,005,000.000	.3698		725,782	725,782	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/02/2014 060006871406	S	- 1,825,000.000	.3965		723,686	754,431	- 30,746
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
04/04/2014 060006871402	S	- 321,000.000	1.0414		334,304	333,498	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: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
04/04/2014 060006871402	B	321,000.000	1.0380		- 333,188	333,188	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/04/2014 060006871402	S	- 280,000.000	1.0078		282,188	281,011	1,176
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/44							
04/04/2014 060006871402	B	280,000.000	1.0045		- 281,269	281,269	
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
04/04/2014 060006871406	S	- 300,000.000	1.0635		319,041	303,811	15,230
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/04/2014 060006871406	B	285,000.000	1.0298		- 293,505	293,505	
Issue: 01F050643 - F N M A Tba 30Yr 5.000% 4/15/44							
04/07/2014 060006871402	S	- 60,000.000	1.0927		65,562	65,426	136
Issue: 01F050650 - F N M A Tba 30Yr 5.000% 5/15/44							
04/07/2014 060006871402	B	60,000.000	1.0903		- 65,419	65,419	
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
04/07/2014 060006871402	S	- 75,000.000	.9881		74,106	73,576	531
Issue: 02R040649 - F H L M C Gd Tba 30Y 4.000% 4/15/44							
04/07/2014 060006871402	S	- 45,000.000	1.0419		46,886	46,673	213
Issue: 02R040656 - F H L M C Gd Tba 30Y 4.000% 5/15/44							
04/07/2014 060006871402	B	45,000.000	1.0384		- 46,730	46,730	
Issue: 01F022444 - F N M A Tba 15Yr 2.500% 4/15/29							
04/10/2014 060006871402	S	- 250,000.000	1.0076		251,904	249,893	2,012

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/29							
04/10/2014 060006871402	B	250,000.000	1.0054		- 251,338	251,338	
Issue: 494550BB1 - Kinder Morgan Ener 6.850% 2/15/20							
04/15/2014 060006871402	B	7,000.000	1.1944		- 8,361	8,361	
Issue: 494550BR6 - Kinder Morgan Ener 2.650% 2/01/19							
04/15/2014 060006871402	S	- 7,000.000	1.0102		7,071	7,004	67
Issue: 494550BB1 - Kinder Morgan Ener 6.850% 2/15/20							
04/16/2014 060006871402	B	5,000.000	1.1919		- 5,959	5,959	
Issue: 494550BR6 - Kinder Morgan Ener 2.650% 2/01/19							
04/16/2014 060006871402	S	- 5,000.000	1.0083		5,041	5,003	39
Issue: 61980AAD5 - Motiva Enterpr 6.850% 1/15/40							
04/22/2014 060006871406	B	100,000.000	1.2907		- 129,065	129,065	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/22/2014 060006871406	B	425,000.000	.3495		- 148,521	148,521	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/22/2014 060006871406	S	- 855,000.000	.3456		267,515	267,515	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/22/2014 060006871406	B	430,000.000	.3416		- 146,875	146,875	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/22/2014 060006871406	S	- 95,000.000	1.0442		99,201	98,857	343
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/23/2014 060006871402	S	- 35,000.000	1.0043		35,149	34,965	184

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D23 - U S Treasury Nt 1.625% 4/30/19							
04/30/2014 060006871402	B	105,000.000	.9961		- 104,586	104,586	
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
04/30/2014 060006871406	S	- 90,000.000	1.0075		90,672	88,367	2,305
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
04/30/2014 060006871406	B	90,000.000	1.0546		- 94,916	94,916	
Issue: 628530AX5 - Mylan Inc 2.600% 6/24/18							
05/01/2014 060006871402	B	25,000.000	1.0146		- 25,364	25,364	
Issue: 628530BF3 - Mylan Inc 2.550% 3/28/19							
05/01/2014 060006871402	S	- 25,000.000	1.0042		25,104	25,001	103
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/44							
05/02/2014 060006871402	B	321,000.000	1.0473		- 336,197	336,197	
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
05/02/2014 060006871402	S	- 321,000.000	1.0508		337,301	333,188	4,113
Issue: 01F050650 - F N M A Tba 30Yr 5.000% 5/15/44							
05/02/2014 060006871402	S	- 60,000.000	1.0981		65,888	65,419	469
Issue: 01F050668 - F N M A Tba 30Yr 5.000% 6/15/44							
05/02/2014 060006871402	B	60,000.000	1.0953		- 65,719	65,719	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/44							
05/02/2014 060006871402	S	- 280,000.000	1.0156		284,375	281,237	3,138
Issue: 02R040656 - F H L M C Gd Tba 30Y 4.000% 5/15/44							
05/02/2014 060006871402	S	- 45,000.000	1.0496		47,232	46,730	503

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/02/2014 060006871402	B	280,000.000	1.0123		- 283,456	283,456	
Issue: 02R040664 - F H L M C Gd Tba 30Y 4.000% 6/15/44							
05/02/2014 060006871402	B	45,000.000	1.0463		- 47,081	47,081	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/44							
05/06/2014 060006871402	B	145,000.000	1.0478		- 151,933	151,933	
Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/29							
05/06/2014 060006871402	S	- 150,000.000	1.0084		151,266	150,803	463
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/06/2014 060006871406	S	- 425,000.000	.3751		144,690	144,690	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
05/06/2014 060006871406	B	430,000.000	.3662		- 157,462	157,462	
Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/29							
05/12/2014 060006871402	S	- 100,000.000	1.0072		100,719	100,535	184
Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/29							
05/12/2014 060006871402	B	100,000.000	1.0050		- 100,500	100,500	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/12/2014 060006871406	S	- 330,000.000	1.0512		346,900	348,128	- 1,228
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	B	335,000.000	1.0273		- 344,134	344,134	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
05/13/2014 060006871406	S	- 45,000.000	1.0060		45,270	44,920	351

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							
05/13/2014 060006871406	B	40,000.000	1.2998		- 51,992	51,992	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
05/13/2014 060006871406	B	125,000.000	1.1059		- 138,234	138,234	
Issue: 931142DQ3 - Wal Mart Stores Inc 4.300% 4/22/44							
05/13/2014 060006871406	S	- 125,000.000	1.0010		125,121	124,186	935
Issue: 761713AZ9 - Reynolds American 6.150% 9/15/43							
05/21/2014 060006871406	B	115,000.000	1.1302		- 129,972	129,972	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/21/2014 060006871406	S	- 100,000.000	1.0414		104,141	104,027	113
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/29/2014 060006871406	B	2,075,000.000	.4304		- 893,059	893,059	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/29/2014 060006871406	S	- 2,080,000.000	.4385		859,845	859,845	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/30/2014 060006871406	S	- 1,370,000.000	.4550		560,730	560,730	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/03/2014 060006871406	S	- 740,000.000	.3901		265,141	265,141	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/03/2014 060006871406	B	745,000.000	.3849		- 286,713	286,713	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/03/2014 060006871406	B	2,035,000.000	.3591		- 730,769	730,769	

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							
06/03/2014 060006871406	S	- 2,040,000.000	.3554		662,632	662,632	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/44							
06/06/2014 060006871402	S	- 466,000.000	1.0561		492,140	488,130	4,010
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/06/2014 060006871402	B	466,000.000	1.0525		- 490,465	490,465	
Issue: 01F050668 - F N M A Tba 30Yr 5.000% 6/15/44							
06/06/2014 060006871402	S	- 60,000.000	1.1041		66,244	65,719	525
Issue: 01F050676 - F N M A Tba 30Yr 5.000% 7/15/44							
06/06/2014 060006871402	B	60,000.000	1.1008		- 66,047	66,047	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/09/2014 060006871402	S	- 280,000.000	1.0221		286,191	284,114	2,076
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/09/2014 060006871402	S	- 21,833.000	1.0226		22,326	22,154	172
Issue: 02R040664 - F H L M C Gd Tba 30Y 4.000% 6/15/44							
06/09/2014 060006871402	S	- 45,000.000	1.0532		47,394	47,081	313
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/09/2014 060006871402	B	280,000.000	1.0186		- 285,206	285,206	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/09/2014 060006871402	B	21,833.000	1.0191		- 22,249	22,249	
Issue: 02R040672 - F H L M C Gd Tba 30Y 4.000% 7/15/44							
06/09/2014 060006871402	B	45,000.000	1.0498		- 47,243	47,243	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/29							
06/10/2014 060006871402	S	- 100,000.000	1.0089		100,895	100,500	395
Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/29							
06/10/2014 060006871402	B	100,000.000	1.0065		- 100,652	100,652	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/10/2014 060006871402	B	21,833.000	1.0222		- 22,317	22,317	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
06/13/2014 060006871406	S	- 365,000.000	.4115		133,298	133,298	
Issue: 912834DV7 - U S Treas Bd Strip 5/15/39							
06/13/2014 060006871406	B	365,000.000	.4155		- 151,639	151,639	
Issue: 912828TG5 - U S Treasury Nt 0.500% 7/31/17							
06/17/2014 060006871402	S	- 65,000.000	.9830		63,898	64,713	- 815
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/19/2014 060006871406	B	415,000.000	.4070		- 168,897	168,897	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/19/2014 060006871406	S	- 425,000.000	.3611		142,416	142,416	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
06/23/2014 060006871402	B	40,043.120	1.0262		- 41,091	41,091	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
06/23/2014 060006871402	B	23,965.200	1.0263		- 24,596	24,596	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
06/23/2014 060006871402	B	39,840.890	1.0259		- 40,871	40,871	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/23/2014 060006871406	B	1,115,000.000	.4159		- 463,751	463,751	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/23/2014 060006871406	S	- 1,110,000.000	.4092		419,434	419,434	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
06/24/2014 060006871406	S	- 1,290,000.000	.4160		487,450	487,450	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/24/2014 060006871406	B	1,325,000.000	.3545		- 469,766	469,766	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/24/2014 060006871406	B	275,000.000	1.0444		- 287,203	287,203	
Issue: 96950FAN4 - Williams Partners LP 5.400% 3/04/44							
06/24/2014 060006871406	S	- 330,000.000	1.0681		352,457	333,608	18,849
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/01/2014 060006871406	B	205,000.000	.9953		- 204,039	204,039	
Issue: 64952GAF5 - New York Life Ins 6.750% 11/15/39							
07/01/2014 060006871406	S	- 55,000.000	1.3240		72,818	68,896	3,922
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/01/2014 060006871406	B	50,000.000	1.0463		- 52,313	52,313	
Issue: 86562MAA8 - Sumitomo Mitsui 4.436% 4/02/24							
07/01/2014 060006871406	S	- 215,000.000	1.0386		223,295	215,000	8,295
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/02/2014 060006871406	S	- 1,285,000.000	.4092		485,560	485,560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
07/02/2014 060006871406	B	1,290,000.000	.4820		- 621,741	621,741	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/07/2014 060006871402	B	301,833.000	1.0181		- 307,304	307,304	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
07/07/2014 060006871402	S	- 301,833.000	1.0211		308,188	307,429	759
Issue: 02R040672 - F H L M C Gd Tba 30Y 4.000% 7/15/44							
07/07/2014 060006871402	S	- 45,000.000	1.0533		47,399	47,243	156
Issue: 02R040680 - F H L M C Gd Tba 30Y 4.000% 8/15/44							
07/07/2014 060006871402	B	45,000.000	1.0505		- 47,271	47,271	
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
07/08/2014 060006871402	S	- 466,000.000	1.0551		491,666	490,465	1,201
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
07/08/2014 060006871402	B	466,000.000	1.0522		- 490,319	490,319	
Issue: 01F050676 - F N M A Tba 30Yr 5.000% 7/15/44							
07/08/2014 060006871402	S	- 60,000.000	1.1064		66,384	66,047	338
Issue: 01F050684 - F N M A Tba 30Yr 5.000% 8/15/44							
07/08/2014 060006871402	B	60,000.000	1.1042		- 66,253	66,253	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/08/2014 060006871406	S	- 100,000.000	1.2043		120,428	118,560	1,868
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
07/08/2014 060006871406	B	95,000.000	1.0371		- 98,521	98,521	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/09/2014 060006871406	B	485,000.000	.4310		- 209,045	209,045	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/09/2014 060006871406	S	- 485,000.000	.4234		173,322	173,322	
Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/29							
07/14/2014 060006871402	S	- 100,000.000	1.0141		101,414	100,652	762
Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/29							
07/14/2014 060006871402	B	100,000.000	1.0116		- 101,156	101,156	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/17/2014 060006871402	B	57,500.000	1.0023		- 57,635	57,635	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
07/17/2014 060006871406	S	- 625,000.000	.4565		224,433	224,433	
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
07/17/2014 060006871406	B	620,000.000	.3922		- 243,152	243,152	
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
07/23/2014 060006871402	S	- 368,222.000	1.0572		389,280	387,439	1,841
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
07/23/2014 060006871402	B	368,222.000	1.0542		- 388,187	388,187	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/23/2014 060006871406	B	840,000.000	.3655		- 307,054	307,054	
Issue: 912834LX4 - U S Treas Bd Strip 11/15/42							
07/23/2014 060006871406	B	380,000.000	.3838		- 145,855	145,855	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
07/23/2014 060006871406	B	290,000.000	.3942		- 114,306	114,306	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/23/2014 060006871406	S	- 825,000.000	.4308		294,195	294,195	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
07/23/2014 060006871406	S	- 660,000.000	.4407		250,171	250,171	
Issue: 01F050684 - F N M A Tba 30Yr 5.000% 8/15/44							
07/24/2014 060006871402	S	- 60,000.000	1.1013		66,080	66,253	- 173
Issue: 01F050692 - F N M A Tba 30Yr 5.000% 9/15/44							
07/24/2014 060006871402	B	60,000.000	1.0992		- 65,953	65,953	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/24/2014 060006871402	S	- 301,833.000	1.0214		308,294	307,304	990
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
07/24/2014 060006871402	B	301,833.000	1.0186		- 307,445	307,445	
Issue: 02R040698 - F H L M C Gd Tba 30Y 4.000% 9/15/44							
07/24/2014 060006871402	B	45,000.000	1.0488		- 47,194	47,194	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
07/25/2014 060006871406	B	505,000.000	.3783		- 191,036	191,036	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
07/25/2014 060006871406	S	- 510,000.000	.4510		181,167	181,167	
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
07/28/2014 060006871406	B	135,000.000	1.0155		- 137,097	137,097	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12527GAE3 - Cf Industries Inc 5.375% 3/15/44							
07/28/2014 060006871406	S	- 130,000.000	1.0789		140,253	129,672	10,581
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/29/2014 060006871406	S	- 605,000.000	.4390		216,206	216,206	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/29/2014 060006871406	B	610,000.000	.4678		- 285,376	285,376	
Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/29							
07/31/2014 060006871402	S	- 100,000.000	1.0051		100,512	101,156	- 645
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/29							
07/31/2014 060006871402	B	100,000.000	1.0030		- 100,297	100,297	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
07/31/2014 060006871406	S	- 1,545,000.000	.3847		555,054	555,054	
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/01/2014 060006871402	S	- 97,778.000	1.0554		103,198	102,881	317
Issue: 01F050684 - F N M A Tba 30Yr 5.000% 8/15/44							
08/01/2014 060006871402	S	- 60,000.000	1.1013		66,080	66,253	- 173
Issue: 02R040680 - F H L M C Gd Tba 30Y 4.000% 8/15/44							
08/01/2014 060006871402	S	- 45,000.000	1.0516		47,320	47,271	49
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/01/2014 060006871406	B	1,190,000.000	.4351		- 517,745	517,745	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/01/2014 060006871406	S	- 1,190,000.000	.4312		425,264	425,264	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92936MAE7 - Wpp Finance 2010 5.625% 11/15/43							
08/05/2014 060006871406	S	- 110,000.000	1.0914		120,052	107,201	12,851
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	B	90,000.000	1.0659		- 95,934	95,934	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	S	- 290,000.000	1.0590		307,117	307,559	- 442
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/07/2014 060006871406	B	815,000.000	.4374		- 356,481	356,481	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/07/2014 060006871406	S	- 1,620,000.000	.4313		612,146	612,146	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/07/2014 060006871406	B	805,000.000	.4170		- 335,685	335,685	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	B	35,000.000	1.0722		- 37,527	37,527	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/18/2014 060006871406	B	800,000.000	.3899		- 311,928	311,928	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/18/2014 060006871406	S	- 800,000.000	.3860		292,255	292,255	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
08/19/2014 060006871406	S	- 835,000.000	.4473		322,194	322,194	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
08/19/2014 060006871406	B	835,000.000	.4556		- 380,418	380,418	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/20/2014 060006871406	B	190,000.000	1.0302		- 195,730	195,730	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
08/20/2014 060006871406	S	- 800,000.000	.3684		283,401	283,401	
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
08/20/2014 060006871406	S	- 215,000.000	1.3022		279,962	274,273	5,689
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
08/20/2014 060006871406	B	800,000.000	.3747		- 299,720	299,720	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/21/2014 060006871406	B	95,000.000	.9974		- 94,755	94,755	
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
08/21/2014 060006871406	S	- 90,000.000	1.1089		99,801	98,431	1,370
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/26/2014 060006871406	B	120,000.000	1.0470		- 125,644	125,644	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/26/2014 060006871406	B	810,000.000	.4337		- 351,281	351,281	
Issue: 694308HF7 - Pacific Gas Elec 5.125% 11/15/43							
08/26/2014 060006871406	S	- 130,000.000	1.1387		148,025	129,801	18,223
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/26/2014 060006871406	S	- 805,000.000	.4275		329,530	329,530	
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
08/27/2014 060006871402	B	368,222.000	1.0545		- 388,302	388,302	

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 - F N M A Tba 30Yr 3.500% 10/15/44							
08/29/2014 060006871402	B	301,833.000	1.0263		- 309,756	309,756	
Issue: 02R0406A5 - F H L M C Gd Tba 30Y 4.000% 10/15/44							
08/29/2014 060006871402	B	45,000.000	1.0545		- 47,454	47,454	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/29/2014 060006871406	S	- 865,000.000	.4195		319,909	319,909	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/29/2014 060006871406	S	- 1,550,000.000	.4543		597,859	597,859	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
08/29/2014 060006871406	S	- 715,000.000	.5084		281,967	281,967	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/01/2014 060006871402	S	- 368,222.000	1.0580		389,582	388,187	1,395
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/29							
09/01/2014 060006871402	B	100,000.000	1.0030		- 100,297	100,297	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/01/2014 060006871402	S	- 301,833.000	1.0293		310,676	307,449	3,227
Issue: 02R040698 - F H L M C Gd Tba 30Y 4.000% 9/15/44							
09/01/2014 060006871402	S	- 45,000.000	1.0579		47,605	47,194	411
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/02/2014 060006871406	B	680,000.000	.4472		- 304,116	304,116	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/02/2014 060006871406	S	- 680,000.000	.4434		243,562	243,562	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/29							
09/03/2014 060006871402	S	- 100,000.000	1.0120		101,203	100,297	906
Issue: 01F0224A0 - F N M A Tba 15Yr 2.500% 10/15/29							
09/03/2014 060006871402	B	100,000.000	1.0097		- 100,969	100,969	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/03/2014 060006871406	S	- 750,000.000	.4161		285,003	285,003	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/03/2014 060006871406	S	- 550,000.000	.4364		221,004	221,004	
Issue: 912796CF4 - U S Treasury Bill 10/16/14							
09/03/2014 060006871406	S	- 715,000.000	.0000		714,964	714,964	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/04/2014 060006871406	B	85,000.000	1.0463		- 88,931	88,931	
Issue: 494550AT3 - Kinder Morgan Energy 5.800% 3/15/35							
09/04/2014 060006871406	S	- 125,000.000	1.0879		135,983	119,412	16,571
Issue: 3138XHHR5 - F N M A #Av5639 4.000% 1/01/44							
09/05/2014 060006871402	S	- 102,210.610	1.0670		109,054	108,503	551
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/05/2014 060006871402	B	117,000.000	1.0553		- 123,472	123,472	
Issue: 01F050692 - F N M A Tba 30Yr 5.000% 9/15/44							
09/09/2014 060006871402	S	- 60,000.000	1.1041		66,248	66,101	148
Issue: 912796CF4 - U S Treasury Bill 10/16/14							
09/09/2014 060006871406	S	- 515,000.000	1.0000		514,974	514,974	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
09/10/2014 060006871406	S	- 105,000.000	.9977		104,760	104,857	- 97
Issue: 544646ZR6 - Los Angeles Ca Uni 6.758% 7/01/34							
09/10/2014 060006871406	B	210,000.000	1.3418		- 281,776	281,776	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
09/10/2014 060006871406	B	105,000.000	.9946		- 104,437	104,437	
Issue: 544646A69 - Los Angeles Ca Uni 5.981% 5/01/27							
09/10/2014 060006871406	S	- 285,000.000	1.2181		347,159	302,049	45,109
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/11/2014 060006871406	S	- 160,000.000	1.0215		163,438	164,852	- 1,415
Issue: 18600TAA0 - Cleveland Clinic 4.858% 1/01/14							
09/11/2014 060006871406	B	150,000.000	1.0000		- 150,000	150,000	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/11/2014 060006871406	S	- 800,000.000	.4317		286,543	286,543	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/11/2014 060006871406	B	320,000.000	.3799		- 121,568	121,568	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/11/2014 060006871406	B	485,000.000	.4630		- 224,574	224,574	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/12/2014 060006871406	B	40,000.000	1.0098		- 40,394	40,394	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/12/2014 060006871406	B	210,000.000	1.0098		- 212,067	212,067	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 292505AG9 - Encana Corp 6.500% 2/01/38							
09/12/2014 060006871406	S	- 45,000.000	1.2450		56,027	56,439	- 413
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
09/12/2014 060006871406	B	80,000.000	1.1304		- 90,433	90,433	
Issue: 670346AN5 - Nucor Corp 5.200% 8/01/43							
09/12/2014 060006871406	S	- 250,000.000	1.0501		262,520	244,078	18,443
Issue: 94974BFP0 - Wells Fargo Com Mtn 5.375% 11/02/43							
09/12/2014 060006871406	S	- 80,000.000	1.0908		87,264	88,118	- 854
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/15/2014 060006871406	S	- 800,000.000	.4026		296,652	296,652	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/15/2014 060006871406	B	815,000.000	.3752		- 305,821	305,821	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/17/2014 060006871406	B	265,000.000	.9788		- 259,369	259,369	
Issue: 378272AH1 - Glencore Funding LLC 4.625% 4/29/24							
09/17/2014 060006871406	S	- 290,000.000	1.0174		295,055	288,828	6,226
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/18/2014 060006871406	S	- 1,210,000.000	.3910		447,503	447,503	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
09/18/2014 060006871406	B	1,210,000.000	.3867		- 467,943	467,943	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/18/2014 060006871406	S	- 800,000.000	.4253		310,341	310,341	

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							
09/18/2014 060006871406	B	545,000.000	.4212		- 229,549	229,549	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/18/2014 060006871406	S	- 545,000.000	.4131		209,271	209,271	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
09/18/2014 060006871406	B	805,000.000	.4996		- 402,154	402,154	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/19/2014 060006871406	S	- 60,000.000	1.0102		60,609	61,520	- 911
Issue: 084423AP7 - Berkley WR Corp 6.250% 2/15/37							
09/19/2014 060006871406	B	75,000.000	1.1671		- 87,529	87,529	
Issue: 01F0304A3 - F N M A Tba 15Yr 3.000% 10/15/29							
09/22/2014 060006871402	B	122,000.000	1.0293		- 125,579	125,579	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/23/2014 060006871406	B	620,000.000	.4036		- 250,226	250,226	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/23/2014 060006871406	S	- 615,000.000	.4386		240,522	240,522	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
09/24/2014 060006871402	B	485,222.000	1.0486		- 508,801	508,801	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
09/25/2014 060006871406	S	- 1,985,000.000	.4868		629,578	629,578	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
09/25/2014 060006871406	B	520,000.000	.4476		- 232,742	232,742	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
09/25/2014 060006871406	B	990,000.000	.4279		- 423,611	423,611	
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
09/25/2014 060006871406	B	435,000.000	.4129		- 179,594	179,594	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
09/26/2014 060006871402	B	35,700.000	.9794		- 34,964	34,964	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
09/26/2014 060006871402	B	14,300.000	.9794		- 14,006	14,006	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
09/26/2014 060006871402	B	202,833.000	1.0191		- 206,700	206,700	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/26/2014 060006871406	S	- 85,000.000	1.0309		87,630	87,118	512
Issue: 444859BE1 - Humana Inc 4.950% 10/01/44							
09/26/2014 060006871406	B	105,000.000	1.0105		- 106,106	106,106	
Issue: 01F050684 - F N M A Tba 30Yr 5.000% 8/15/44							
09/30/2014 060006871402	S	60,000.000	1.1013		- 66,080	66,253	173
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
09/30/2014 060006871402	S	- 50,000.000	1.0516		52,578	52,445	133
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	25,000.000	1.0366		- 25,914	25,914	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/30/2014 060006871406	S	- 870,000.000	.4427		340,250	340,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03938JAA7 - Arch Capital Grp US 5.144% 11/01/43							
09/30/2014 060006871406	S	- 30,000.000	1.0845		32,535	30,000	2,535
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/01/2014 060006871402	S	- 485,222.000	1.0518		510,336	511,773	- 1,437
Issue: 01F0224A0 - F N M A Tba 15Yr 2.500% 10/15/29							
10/01/2014 060006871402	S	- 100,000.000	1.0055		100,547	100,969	- 422
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 99,000.000	1.0209		101,073	101,517	- 444
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 202,833.000	1.0220		207,302	207,990	- 688
Issue: 02R0406A5 - F H L M C Gd Tba 30Y 4.000% 10/15/44							
10/01/2014 060006871402	S	- 45,000.000	1.0523		47,352	47,403	- 51
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/01/2014 060006871406	S	- 805,000.000	.4541		314,829	314,829	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/01/2014 060006871406	B	815,000.000	.3949		- 321,819	321,819	
Issue: 78403DAG5 - SBA Tower Trust 2.898% 10/15/44							
10/07/2014 060006871402	B	25,000.000	1.0000		- 25,000	25,000	
Issue: 494550BW5 - Kinder Morgan Ener 5.400% 9/01/44							
10/07/2014 060006871406	S	- 230,000.000	1.0124		232,850	229,089	3,761
Issue: 494550BP0 - Kinder Morgan Ener 5.000% 3/01/43							
10/07/2014 060006871406	B	240,000.000	.9581		- 229,954	229,954	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	115,000.000	1.0611		- 122,026	122,026	
Issue: 92936MAE7 - Wpp Finance 2010 5.625% 11/15/43							
10/09/2014 060006871406	S	- 140,000.000	1.1134		155,873	136,437	19,436
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/14/2014 060006871406	B	335,000.000	1.0127		- 339,253	339,253	
Issue: 01F0304A3 - F N M A Tba 15Yr 3.000% 10/15/29							
10/15/2014 060006871402	S	- 122,000.000	1.0454		127,542	125,579	1,963
Issue: 01F0304B1 - F N M A Tba 15Yr 3.000% 11/15/29							
10/15/2014 060006871402	B	122,000.000	1.0436		- 127,314	127,314	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/16/2014 060006871406	B	410,000.000	.4828		- 197,960	197,960	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
10/16/2014 060006871406	S	- 410,000.000	.5268		193,538	193,538	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/20/2014 060006871406	B	115,000.000	1.0814		- 124,362	124,362	
Issue: 760759AK6 - Rebublic Svcs 6.200% 3/01/40							
10/20/2014 060006871406	S	- 130,000.000	1.2860		167,185	147,716	19,469
Issue: 912834MZ8 - U S Treas Bd Strip 11/15/43							
10/21/2014 060006871406	B	200,000.000	.4029		- 80,582	80,582	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
10/21/2014 060006871406	S	- 205,000.000	.4927		72,478	72,478	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44							
10/22/2014 060006871402	B	106,000.000	1.0808		- 114,563	114,563	
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
10/24/2014 060006871402	B	435,222.000	1.0592		- 460,995	460,995	
Issue: 912834MZ8 - U S Treas Bd Strip 11/15/43							
10/24/2014 060006871406	B	290,000.000	.3979		- 115,397	115,397	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
10/24/2014 060006871406	S	- 295,000.000	.4872		104,298	104,298	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
10/27/2014 060006871402	B	202,833.000	1.0330		- 209,520	209,520	
Issue: 01F0304C9 - F N M A Tba 15Yr 3.000% 12/15/29							
10/28/2014 060006871402	B	122,000.000	1.0369		- 126,499	126,499	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/31/2014 060006871406	S	- 2,490,000.000	.4570		906,297	906,297	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/01/2014 060006871402	S	- 435,222.000	1.0620		462,219	456,492	5,728
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/01/2014 060006871402	S	- 202,833.000	1.0359		210,106	206,656	3,451
Issue: 01F0304B1 - F N M A Tba 15Yr 3.000% 11/15/29							
11/01/2014 060006871402	S	- 122,000.000	1.0389		126,742	127,314	- 572
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
11/05/2014 060006871406	B	830,000.000	.4254		- 353,082	353,082	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/05/2014 060006871406	S	- 825,000.000	.4526		335,278	335,278	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/06/2014 060006871406	S	- 200,000.000	1.0544		210,875	210,730	145
Issue: 677704A65 - Ohio Univ Gen Recpts 5.590% 12/01/14							
11/06/2014 060006871406	B	225,000.000	1.0000		- 225,000	225,000	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/13/2014 060006871402	S	- 50,000.000	1.0516		52,578	52,444	135
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/13/2014 060006871402	S	50,000.000	1.0516		- 52,578	52,445	- 133
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/13/2014 060006871406	B	1,255,000.000	.3878		- 486,702	486,702	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/13/2014 060006871406	S	- 1,140,000.000	.4178		462,312	462,312	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/13/2014 060006871406	B	1,145,000.000	.3951		- 452,332	452,332	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
11/13/2014 060006871406	S	- 1,255,000.000	.3912		431,822	431,822	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/17/2014 060006871406	S	- 710,000.000	1.0603		752,822	750,189	2,633
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/17/2014 060006871406	B	1,610,000.000	.3917		- 630,589	630,589	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/17/2014 060006871406	B	730,000.000	1.0120		- 738,741	738,741	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/17/2014 060006871406	S	- 1,610,000.000	.4048		598,245	598,245	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	395,000.000	1.0144		- 400,678	400,678	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/18/2014 060006871406	S	- 875,000.000	.9935		869,326	869,501	- 175
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
11/21/2014 060006871402	B	106,000.000	1.0830		- 114,795	114,795	
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
11/21/2014 060006871402	B	435,222.000	1.0608		- 461,675	461,675	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
11/24/2014 060006871402	B	202,833.000	1.0322		- 209,362	209,362	
Issue: 01F030413 - F N M A Tba 15Yr 3.000% 1/15/29							
11/24/2014 060006871402	B	122,000.000	1.0373		- 126,556	126,556	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	S	- 105,000.000	1.0198		107,075	106,461	614
Issue: 49456BAH4 - Kinder Morgan Inc 5.550% 6/01/45							
11/24/2014 060006871406	B	140,000.000	.9966		- 139,528	139,528	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
11/28/2014 060006871402	B	29,700.000	1.0170		- 30,206	30,206	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
11/28/2014 060006871406	S	- 1,295,000.000	.5320		496,917	496,917	
Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44							
12/01/2014 060006871402	B	106,000.000	1.0808		- 114,563	114,563	
Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44							
12/01/2014 060006871402	S	- 106,000.000	1.0859		115,105	114,563	542
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
12/01/2014 060006871402	S	- 435,222.000	1.0641		463,120	461,453	1,667
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/01/2014 060006871402	S	- 202,833.000	1.0354		210,003	209,523	480
Issue: 01F0304C9 - F N M A Tba 15Yr 3.000% 12/15/29							
12/01/2014 060006871402	S	- 122,000.000	1.0397		126,847	126,499	348
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/01/2014 060006871406	B	925,000.000	.4113		- 380,406	380,406	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/01/2014 060006871406	B	840,000.000	.4068		- 341,712	341,712	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/01/2014 060006871406	S	- 335,000.000	.4455		127,583	127,583	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	S	- 320,000.000	1.0336		330,738	325,739	4,998
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/01/2014 060006871406	B	415,000.000	.4868		- 202,001	202,001	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 224044CF2 - Cox Communications 4.800% 2/01/35							
12/01/2014 060006871406	B	500,000.000	.9996		- 499,820	499,820	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/01/2014 060006871406	S	- 840,000.000	.4279		281,482	281,482	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/01/2014 060006871406	S	- 410,000.000	.4711		170,216	170,216	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/01/2014 060006871406	S	- 925,000.000	.4248		345,917	345,917	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/01/2014 060006871406	B	335,000.000	.4168		- 139,625	139,625	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	B	395,000.000	1.0248		- 404,782	404,782	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	S	- 405,000.000	1.0225		414,097	412,264	1,833
Issue: 72650RBH4 - Plains All Amer 4.900% 2/15/45							
12/02/2014 060006871406	B	515,000.000	.9988		- 514,361	514,361	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/04/2014 060006871406	B	430,000.000	.4761		- 204,702	204,702	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/04/2014 060006871406	S	- 430,000.000	.4878		179,978	179,978	
Issue: 912803EJ8 - U S Treas Bd Strip 8/15/44							
12/05/2014 060006871406	B	935,000.000	.4004		- 374,346	374,346	

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							
12/05/2014 060006871406	S	- 935,000.000	.4138		315,339	315,339	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/08/2014 060006871406	S	- 1,585,000.000	.4885		692,551	692,551	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/08/2014 060006871406	B	1,565,000.000	.4698		- 735,174	735,174	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/09/2014 060006871406	B	905,000.000	.4840		- 438,056	438,056	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/09/2014 060006871406	S	- 900,000.000	.4827		331,422	331,422	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
12/09/2014 060006871406	S	- 1,365,000.000	.5480		644,339	644,339	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
12/09/2014 060006871406	B	1,420,000.000	.5382		- 764,287	764,287	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/10/2014 060006871406	B	2,050,000.000	.4935		- 1,011,573	1,011,573	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/10/2014 060006871406	S	- 2,035,000.000	.4876		749,382	749,382	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	S	- 115,000.000	1.0866		124,955	119,524	5,431
Issue: 694308GJ0 - Pacific Gas & Elec 5.800% 3/01/37							
12/16/2014 060006871406	B	150,000.000	1.2297		- 184,449	184,449	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/22/2014 060006871406	B	1,040,000.000	.4353		- 452,691	452,691	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/22/2014 060006871406	S	- 1,050,000.000	.4992		400,751	400,751	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/29/2014 060006871406	S	- 185,000.000	.4327		71,982	71,982	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/29/2014 060006871406	S	- 555,000.000	.4957		211,826	211,826	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/29/2014 060006871406	B	185,000.000	.4449		- 82,307	82,307	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
12/29/2014 060006871406	B	550,000.000	.4389		- 241,395	241,395	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/31/2014 060006871406	S	- 885,000.000	.4620		372,291	372,291	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/31/2014 060006871406	B	605,000.000	.5024		- 303,958	303,958	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
12/31/2014 060006871406	S	- 1,160,000.000	.5471		493,236	493,236	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/31/2014 060006871406	S	- 605,000.000	.4950		256,073	256,073	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/31/2014 060006871406	S	- 3,455,000.000	.4495		1,142,534	1,142,534	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Barclays Capital Inc. Fixed In				**0**	**106,108,994**	**105,819,843**	**289,225**
Broker: Citigroup Global Markets Inc.							
Issue: 05329W102 - Autonation Inc							
01/06/2014 060006871408	S	- 4,216.000	48.9883	130	206,405	212,321	- 5,916
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
01/07/2014 060006871406	S	- 290,000.000	.9014		261,392	284,399	- 23,007
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/07/2014 060006871406	B	240,000.000	.9544		- 229,050	229,050	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/08/2014 060006871406	S	- 215,000.000	.9792		210,532	213,273	- 2,741
Issue: 865622BJ2 - Sumitomo Mitsui Bk 3.950% 1/10/24							
01/08/2014 060006871406	B	220,000.000	.9939		- 218,654	218,654	
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
01/09/2014 060006871406	S	- 150,000.000	.9946		149,192	148,224	968
Issue: 026874CY1 - American Intl Group 4.125% 2/15/24							
01/09/2014 060006871406	B	150,000.000	.9997		- 149,949	149,949	
Issue: 172967FF3 - Citigroup Inc 5.375% 8/09/20							
01/10/2014 060006871402	S	- 48,000.000	1.1319		54,332	50,129	4,203
Issue: 172967HD6 - Citigroup Inc 3.875% 10/25/23							
01/10/2014 060006871402	B	55,000.000	.9798		- 53,887	53,887	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
01/10/2014 060006871406	S	- 310,000.000	1.0373		321,557	365,046	- 43,489
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/10/2014 060006871406	B	220,000.000	.9644		- 212,163	212,163	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/10/2014 060006871406	S	- 45,000.000	.9684		43,580	42,977	603
Issue: 744573106 - Public Svc Enterprise Group Inc							
01/10/2014 060006871409	B	200.000	32.2748	8	- 6,463	6,463	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
01/13/2014 060006871406	S	- 250,000.000	.9540		238,500	236,976	1,524
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/13/2014 060006871406	B	210,000.000	.9738		- 204,488	204,488	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/13/2014 060006871406	S	- 135,000.000	.9702		130,971	129,797	1,174
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/13/2014 060006871406	S	- 145,000.000	.9702		140,673	139,412	1,261
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/13/2014 060006871406	S	- 525,000.000	.9934		521,555	520,783	771
Issue: 268317AL8 - Electricite France 6.000% 1/22/14							
01/13/2014 060006871406	B	155,000.000	.9695		- 150,277	150,277	
Issue: 828807CR6 - Simon Property Group 3.750% 2/01/24							
01/13/2014 060006871406	B	540,000.000	.9938		- 536,647	536,647	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 268317AK0 - Electricite De 4.875% 1/22/44							
01/13/2014 060006871406	B	155,000.000	.9673		- 149,925	149,925	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/14/2014 060006871406	B	40,000.000	.9690		- 38,759	38,759	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/14/2014 060006871406	B	95,000.000	.9700		- 92,154	92,154	
Issue: 026874AZ0 - American Intl Group 6.250% 5/01/36							
01/15/2014 060006871406	S	- 110,000.000	1.1976		131,736	138,821	- 7,085
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/15/2014 060006871406	B	100,000.000	.9663		- 96,625	96,625	
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
01/16/2014 060006871406	B	75,000.000	1.4888		- 111,656	111,656	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
01/16/2014 060006871406	S	- 45,000.000	1.0771		48,470	43,272	5,197
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	B	35,000.000	.9720		- 34,021	34,021	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 65,000.000	.9713		63,131	62,495	636
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 185,000.000	.9722		179,855	177,870	1,984
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 130,000.000	.9725		126,430	124,990	1,440

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
01/16/2014 060006871406	B	205,000.000	1.0043		- 205,877	205,877	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
01/16/2014 060006871406	B	125,000.000	.9953		- 124,409	124,409	
Issue: 91324P102 - United Health Group Inc							
01/21/2014 060006871405	S	- 10.000	72.5042		725	526	199
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/22/2014 060006871406	B	155,000.000	.9758		- 151,246	151,246	
Issue: 65473QBD4 - Nisource Finance 5.650% 2/01/45							
01/22/2014 060006871406	S	- 170,000.000	1.0604		180,261	168,880	11,382
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/23/2014 060006871405	S	- 7,015.000	72.4634	289	508,041	495,685	12,357
Issue: 416515BB9 - Hartford Finl Svcs 4.300% 4/15/43							
01/23/2014 060006871406	S	- 65,000.000	.9057		58,869	64,517	- 5,649
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/23/2014 060006871406	B	55,000.000	.9847		- 54,158	54,158	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/23/2014 060006871406	S	- 160,000.000	.9847		157,550	157,325	225
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
01/23/2014 060006871406	B	180,000.000	.9920		- 178,564	178,564	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/24/2014 060006871405	S	- 505.000	71.3208	21	35,996	35,684	313

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/24/2014 060006871405	S	- 5,675.000	72.1803	234	409,389	400,999	8,390
Issue: 140420NB2 - Capital One Bank USA 3.375% 2/15/23							
01/24/2014 060006871406	S	- 225,000.000	.9510		213,984	226,847	- 12,863
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/24/2014 060006871406	B	190,000.000	1.0020		- 190,386	190,386	
Issue: H84989104 - Te Connectivity Ltd							
01/24/2014 060006871409	S	- 300.000	58.3237	12	17,485	8,517	8,968
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/27/2014 060006871405	S	- 2,000.000	70.9852	82	141,888	141,321	567
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
01/27/2014 060006871406	S	- 90,000.000	1.0342		93,080	105,981	- 12,901
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/27/2014 060006871406	B	60,000.000	.9897		- 59,381	59,381	
Issue: H84989104 - Te Connectivity Ltd							
01/27/2014 060006871409	S	- 1,700.000	57.5279	70	97,728	48,261	49,467
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/28/2014 060006871405	S	- 3,030.000	70.4818	125	213,435	214,102	- 667
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/28/2014 060006871406	B	155,000.000	.9878		- 153,111	153,111	
Issue: H84989104 - Te Connectivity Ltd							
01/28/2014 060006871409	S	- 500.000	56.5275	21	28,243	14,194	14,049

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/29/2014 060006871405	S	- 295.000	70.0709	12	20,659	20,845	- 186
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/29/2014 060006871406	B	85,000.000	.9946		- 84,538	84,538	
Issue: 912828B33 - U S Treasury Nt 1.500% 1/31/19							
01/31/2014 060006871402	B	65,000.000	.9996		- 64,975	64,975	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/31/2014 060006871406	S	- 245,000.000	1.0032		245,785	244,531	1,254
Issue: 172967BU4 - Citigroup Inc 5.875% 2/22/33							
02/03/2014 060006871406	S	- 60,000.000	1.0549		63,296	65,609	- 2,312
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/03/2014 060006871406	B	40,000.000	1.0138		- 40,550	40,550	
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
02/03/2014 060006871406	B	105,000.000	1.0613		- 111,438	111,438	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
02/03/2014 060006871406	S	- 110,000.000	1.0142		111,564	110,242	1,322
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/04/2014 060006871406	B	1,215,000.000	.3930		- 477,507	477,507	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/04/2014 060006871406	S	- 1,215,000.000	.3971		482,464	506,700	- 24,236
Issue: 458140100 - Intel Corp							
02/05/2014 060006871404	S	- 32,950.000	23.5297	1,332	773,972	743,717	30,255

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							
02/05/2014 060006871406	B	50,000.000	.9984		- 49,922	49,922	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/05/2014 060006871406	S	- 185,000.000	.9933		183,764	184,697	- 932
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/05/2014 060006871406	S	- 90,000.000	.9954		89,585	89,852	- 267
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
02/05/2014 060006871406	S	- 55,000.000	1.1442		62,933	56,084	6,849
Issue: 29379VBC6 - Enterprise Products 5.100% 2/15/45							
02/05/2014 060006871406	B	220,000.000	.9985		- 219,659	219,659	
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
02/06/2014 060006871406	S	- 60,000.000	1.0094		60,566	60,109	458
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
02/06/2014 060006871406	B	60,000.000	1.0096		- 60,578	60,578	
Issue: 020002101 - Allstate Corp							
02/07/2014 060006871405	B	100.000	52.2550	1	- 5,226	5,226	
Issue: 50540R409 - Laboratory Corp Of America Holdings							
02/07/2014 060006871405	B	290.000	89.0550	2	- 25,828	25,828	
Issue: 682189105 - On Semiconductor Corporation							
02/10/2014 060006871405	S	- 810.000	8.8850	6	7,191	5,768	1,423
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/10/2014 060006871406	B	75,000.000	.9916		- 74,367	74,367	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/10/2014 060006871406	S	- 200,000.000	.9941		198,820	199,621	- 800
Issue: 172967HA2 - Citigroup Inc 6.675% 9/13/43							
02/10/2014 060006871406	S	- 85,000.000	1.1541		98,099	86,676	11,423
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/10/2014 060006871406	B	195,000.000	1.0173		- 198,374	198,374	
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
02/13/2014 060006871406	S	- 60,000.000	1.1484		68,905	60,032	8,873
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
02/13/2014 060006871406	S	- 75,000.000	1.1288		84,660	77,049	7,611
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
02/13/2014 060006871406	B	65,000.000	1.0974		- 71,330	71,330	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/13/2014 060006871406	B	40,000.000	.9884		- 39,534	39,534	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/13/2014 060006871406	B	60,000.000	.9883		- 59,297	59,297	
Issue: 21036P108 - Constellation Brands Inc A							
02/13/2014 060006871408	B	6,090.000	79.2300	183	- 482,693	482,693	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/14/2014 060006871406	S	- 1,140,000.000	.3990		382,525	382,525	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
02/14/2014 060006871406	B	1,140,000.000	.3945		- 449,741	449,741	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
02/14/2014 060006871406	B	285,000.000	.8730		- 248,808	248,808	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/14/2014 060006871406	B	85,000.000	.9881		- 83,991	83,991	
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
02/14/2014 060006871406	S	- 270,000.000	1.0099		272,676	260,203	12,473
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
02/14/2014 060006871406	S	- 95,000.000	1.0180		96,706	94,173	2,533
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
02/18/2014 060006871406	S	- 610,000.000	.3927		213,975	213,975	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
02/18/2014 060006871406	B	610,000.000	.3647		- 222,491	222,491	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	S	- 105,000.000	1.0106		106,116	106,107	8
Issue: 404280AM1 - Hsbc Holdings Plc 6.100% 1/14/42							
02/18/2014 060006871406	B	110,000.000	1.1915		- 131,068	131,068	
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
02/18/2014 060006871409	S	- 2,200.000	68.0736	91	149,671	106,169	43,503
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/19/2014 060006871406	S	- 385,000.000	.4209		159,895	159,895	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
02/19/2014 060006871406	B	390,000.000	.3534		- 137,814	137,814	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
02/19/2014 060006871409	S	- 2,900.000	66.3473	119	192,288	139,949	52,338
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
02/21/2014 060006871406	S	- 105,000.000	.8185		85,946	97,603	- 11,658
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/21/2014 060006871406	B	60,000.000	1.0078		- 60,469	60,469	
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
02/25/2014 060006871406	B	510,000.000	.3677		- 187,542	187,542	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
02/25/2014 060006871406	S	- 510,000.000	.4315		170,824	170,824	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/25/2014 060006871406	S	- 130,000.000	1.0177		132,305	131,684	621
Issue: 50247VAC3 - Lyb Intl Finance Bv 4.875% 3/15/44							
02/25/2014 060006871406	B	155,000.000	.9883		- 153,188	153,188	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
02/26/2014 060006871406	S	- 130,000.000	.8265		107,441	120,842	- 13,401
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
02/26/2014 060006871406	S	- 1,095,000.000	.4630		496,801	496,801	
Issue: 912834JH2 - U S Treas Bd Strip 11/15/40							
02/26/2014 060006871406	B	1,095,000.000	.3592		- 393,357	393,357	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/26/2014 060006871406	B	75,000.000	1.0178		- 76,336	76,336	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828B33 - U S Treasury Nt 1.500% 1/31/19							
02/28/2014 060006871402	B	64,000.000	.9993		- 63,955	63,955	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/28/2014 060006871402	B	22,000.000	1.0056		- 22,124	22,124	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
02/28/2014 060006871402	B	16,000.000	1.0013		- 16,021	16,021	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/05/2014 060006871406	B	75,000.000	1.0210		- 76,573	76,573	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/05/2014 060006871406	B	150,000.000	1.0208		- 153,123	153,123	
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
03/06/2014 060006871406	B	110,000.000	.8742		- 96,158	96,158	
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
03/06/2014 060006871406	B	155,000.000	1.0791		- 167,259	167,259	
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
03/06/2014 060006871406	B	300,000.000	1.0225		- 306,762	306,762	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	35,000.000	1.0141		- 35,495	35,495	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 245,000.000	1.0163		248,981	249,106	- 124
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 80,000.000	1.0159		81,275	81,341	- 66

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92553PAW2 - Viacom Inc 5.250% 4/01/44							
03/06/2014 060006871406	S	- 160,000.000	.9982		159,706	159,730	- 24
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	B	95,000.000	1.0056		- 95,534	95,534	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	B	90,000.000	1.0050		- 90,450	90,450	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/10/2014 060006871406	S	- 385,000.000	.9981		384,263	386,879	- 2,616
Issue: 92343VBY9 - Verizon Comm 4.150% 3/15/24							
03/10/2014 060006871406	B	410,000.000	.9984		- 409,336	409,336	
Issue: 98956P102 - Zimmer Holdings Inc							
03/11/2014 060006871405	B	500.000	98.2211	9	- 49,119	49,119	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	B	110,000.000	1.0077		- 110,842	110,842	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	B	100,000.000	1.0073		- 100,734	100,734	
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
03/14/2014 060006871406	S	- 45,000.000	1.0132		45,594	45,082	513
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/14/2014 060006871406	B	40,000.000	1.0309		- 41,238	41,238	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/18/2014 060006871406	S	- 90,000.000	1.0222		92,000	91,438	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: 9128334Y3 - U S Treas Bd Strip 8/15/34							
03/19/2014 060006871406	S	- 3,170,000.000	.4730		1,031,431	1,031,431	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
03/19/2014 060006871406	B	3,170,000.000	.4681		- 1,483,750	1,483,750	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
03/19/2014 060006871406	B	1,340,000.000	.4195		- 562,076	562,076	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
03/19/2014 060006871406	S	- 1,345,000.000	.4423		573,388	573,388	
Issue: 853254AL4 - Standard Chartered 5.200% 1/26/24							
03/21/2014 060006871406	S	- 185,000.000	1.0225		189,161	184,976	4,185
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/21/2014 060006871406	B	170,000.000	.9984		- 169,734	169,734	
Issue: 00440EAQ0 - Ace Ina Holdings 4.150% 3/13/43							
03/24/2014 060006871406	B	60,000.000	.9499		- 56,991	56,991	
Issue: 00440EAQ0 - Ace Ina Holdings 4.150% 3/13/43							
03/24/2014 060006871406	B	30,000.000	.9499		- 28,496	28,496	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 50,000.000	1.0345		51,727	51,172	555
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 25,000.000	1.0345		25,863	25,586	277
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 180,000.000	1.0284		185,119	184,219	900

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 064255AX0 - Bk Tokyo Mitsubishi 4.700% 3/10/44							
03/25/2014 060006871406	B	200,000.000	1.0226		- 204,512	204,512	
Issue: 64971M4P4 - New York Ny City 5.508% 8/01/37							
03/26/2014 060006871406	B	620,000.000	1.1612		- 719,913	719,913	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/26/2014 060006871406	S	- 500,000.000	1.0284		514,219	511,824	2,395
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
03/27/2014 060006871406	B	225,000.000	1.3057		- 293,776	293,776	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
03/27/2014 060006871406	B	830,000.000	.4246		- 352,393	352,393	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 200,000.000	1.0414		208,281	204,981	3,300
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	B	130,000.000	1.0070		- 130,914	130,914	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	B	200,000.000	1.0069		- 201,375	201,375	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/27/2014 060006871406	S	- 855,000.000	.3286		269,568	269,568	
Issue: 60688UAB2 - Mizuho Fin Grp 4.600% 3/27/24							
03/27/2014 060006871406	S	- 140,000.000	1.0097		141,362	139,656	1,707
Issue: 86562MAA8 - Sumitomo Mitsui 4.436% 4/02/24							
03/27/2014 060006871406	S	- 215,000.000	1.0029		215,621	215,000	621

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							
04/02/2014 060006871406	S	- 765,000.000	.3443		260,442	260,442	
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
04/02/2014 060006871406	B	220,000.000	.9171		- 201,762	201,762	
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
04/02/2014 060006871406	S	- 200,000.000	1.0247		204,940	199,592	5,348
Issue: 072024ND0 - Bay Area Toll Ca 6.263% 4/01/49							
04/03/2014 060006871406	B	105,000.000	1.2767		- 134,048	134,048	
Issue: 02209SAM5 - Altria Group Inc 4.250% 8/09/42							
04/03/2014 060006871406	B	275,000.000	.8872		- 243,988	243,988	
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
04/03/2014 060006871406	S	- 245,000.000	1.0451		256,045	243,956	12,088
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/03/2014 060006871406	S	- 115,000.000	1.0241		117,767	118,316	- 549
Issue: 026874CY1 - American Intl Group 4.125% 2/15/24							
04/04/2014 060006871406	S	- 130,000.000	1.0313		134,065	132,210	1,855
Issue: 172967HD6 - Citigroup Inc 3.875% 10/25/23							
04/04/2014 060006871406	B	130,000.000	.9994		- 129,926	129,926	
Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50							
04/07/2014 060006871406	S	- 140,000.000	1.3512		189,167	185,562	3,605
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/07/2014 060006871406	B	160,000.000	1.0369		- 165,900	165,900	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89417EAH2 - Travelers Cos 5.350% 11/01/40							
04/10/2014 060006871406	B	105,000.000	1.1517		- 120,925	120,925	
Issue: 072024PY2 - Bay Area Toll Ca 6.907% 10/01/50							
04/10/2014 060006871406	S	- 95,000.000	1.3509		128,336	125,917	2,420
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/10/2014 060006871406	B	110,000.000	1.0366		- 114,022	114,022	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/10/2014 060006871406	S	- 80,000.000	1.0383		83,066	82,563	503
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/10/2014 060006871406	S	- 95,000.000	1.0444		99,216	98,043	1,172
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
04/11/2014 060006871406	S	- 90,000.000	1.1264		101,375	95,625	5,750
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/11/2014 060006871406	B	90,000.000	1.1611		- 104,500	104,500	
Issue: 949746JM4 - Wells Fargo & Co New 5.375% 2/07/35							
04/11/2014 060006871406	B	50,000.000	1.1392		- 56,959	56,959	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/11/2014 060006871406	B	45,000.000	1.0469		- 47,109	47,109	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/11/2014 060006871406	S	- 40,000.000	1.0475		41,900	41,333	567
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
04/11/2014 060006871406	B	1,285,000.000	.3372		- 433,341	433,341	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
04/11/2014 060006871406	S	- 50,000.000	1.0379		51,897	49,876	2,020
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/11/2014 060006871406	S	- 1,285,000.000	.3339		409,326	409,326	
Issue: 718286BG1 - Philippines Rep 6.375% 10/23/34							
04/15/2014 060006871406	B	260,000.000	1.2500		- 325,000	325,000	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	B	130,000.000	1.0563		- 137,323	137,323	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	S	- 190,000.000	1.0554		200,517	197,642	2,875
Issue: 72650RBE1 - Plains All Amer 4.700% 6/15/44							
04/15/2014 060006871406	B	230,000.000	.9973		- 229,388	229,388	
Issue: 74733V100 - Qep Resources Inc							
04/16/2014 060006871405	B	630.000	31.6278	11	- 19,936	19,936	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/23/2014 060006871406	S	- 285,000.000	1.0036		286,024	286,248	- 224
Issue: 12591DAC5 - Cnooc Finance 2014 4.250% 4/30/24							
04/23/2014 060006871406	B	305,000.000	.9957		- 303,673	303,673	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/24/2014 060006871406	B	85,000.000	1.1623		- 98,793	98,793	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
04/24/2014 060006871406	B	1,245,000.000	.3876		- 482,599	482,599	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
04/24/2014 060006871406	S	- 1,245,000.000	.3810		436,355	436,355	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
04/24/2014 060006871406	S	- 85,000.000	1.0191		86,620	84,830	1,790
Issue: 447011107 - Huntsman Corp							
04/29/2014 060006871405	B	335.000	24.7889	6	- 8,310	8,310	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/29/2014 060006871406	B	660,000.000	.4049		- 267,214	267,214	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/29/2014 060006871406	S	- 660,000.000	.4011		235,861	235,861	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/29/2014 060006871406	B	175,000.000	1.0484		- 183,477	183,477	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/29/2014 060006871406	S	- 140,000.000	1.0498		146,967	146,911	56
Issue: 064255AX0 - Bk Tokyo Mitsubishi 4.700% 3/10/44							
04/29/2014 060006871406	S	- 200,000.000	1.0333		206,658	204,512	2,146
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
04/29/2014 060006871406	B	180,000.000	.9958		- 179,249	179,249	
Issue: 447011107 - Huntsman Corp							
04/30/2014 060006871405	B	230.000	25.0750	6	- 5,773	5,773	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/30/2014 060006871406	B	2,135,000.000	.3572		- 762,686	762,686	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/30/2014 060006871406	S	- 2,145,000.000	.3494		671,134	671,134	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
05/01/2014 060006871406	S	- 590,000.000	.4572		245,034	245,034	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
05/01/2014 060006871406	S	- 135,000.000	.9523		128,556	123,095	5,462
Issue: 92553PAP7 - Viacom Inc 4.375% 3/15/43							
05/01/2014 060006871406	B	220,000.000	.9231		- 203,075	203,075	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
05/01/2014 060006871406	B	590,000.000	.4424		- 261,034	261,034	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/01/2014 060006871406	B	110,000.000	1.0644		- 117,081	117,081	
Issue: 064255AW2 - Bk Tokyo Mit Ufj 3.750% 3/10/24							
05/01/2014 060006871406	S	- 215,000.000	1.0195		219,184	214,538	4,646
Issue: 92553PAW2 - Viacom Inc 5.250% 4/01/44							
05/01/2014 060006871406	S	- 200,000.000	1.0535		210,694	208,086	2,608
Issue: 064255AX0 - Bk Tokyo Mitsubishi 4.700% 3/10/44							
05/01/2014 060006871406	B	105,000.000	1.0554		- 110,814	110,814	
Issue: 651639AM8 - Newmont Mining 6.250% 10/01/39							
05/06/2014 060006871406	B	50,000.000	1.0260		- 51,299	51,299	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	S	- 35,000.000	1.0672		37,352	36,863	488

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343V104 - Verizon Communications Inc							
05/07/2014 060006871405	B	1,250.000	47.7908	21	- 59,760	59,760	
Issue: 111621306 - Brocade Communications Sys							
05/07/2014 060006871405	S	- 55.000	8.2900	1	455	405	50
Issue: 64110D104 - Netapp Inc							
05/07/2014 060006871405	S	- 150.000	33.8343	3	5,072	5,933	- 860
Issue: 111621306 - Brocade Communications Sys							
05/08/2014 060006871405	S	- 485.000	8.1754	8	3,957	3,574	382
Issue: 64110D104 - Netapp Inc							
05/08/2014 060006871405	S	- 75.000	33.9250	1	2,543	2,966	- 423
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/08/2014 060006871406	S	- 80,000.000	1.0711		85,688	84,395	1,293
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
05/08/2014 060006871406	B	100,000.000	1.0169		- 101,693	101,693	
Issue: 29265N108 - Energen Corp							
05/09/2014 060006871405	B	150.000	82.0550	4	- 12,312	12,312	
Issue: 64110D104 - Netapp Inc							
05/09/2014 060006871405	S	- 785.000	34.0813	22	26,732	31,049	- 4,317
Issue: 29273RAZ2 - Energy Transfer 5.950% 10/01/43							
05/12/2014 060006871406	S	- 160,000.000	1.0980		175,683	165,683	10,000
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	B	135,000.000	1.0259		- 138,502	138,502	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	S	- 255,000.000	1.0275		262,013	262,791	- 779
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
05/12/2014 060006871406	B	280,000.000	1.1588		- 324,458	324,458	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
05/14/2014 060006871406	S	- 105,000.000	1.1495		120,702	111,562	9,139
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
05/14/2014 060006871406	B	105,000.000	1.1794		- 123,839	123,839	
Issue: Y0486S104 - Avago Technologies							
05/16/2014 060006871405	S	- 545.000	67.8595	10	36,973	28,442	8,532
Issue: Y0486S104 - Avago Technologies							
05/19/2014 060006871405	S	- 60.000	68.5200	2	4,109	3,131	978
Issue: 887317AU9 - Time Warner Inc 4.650% 6/01/44							
05/20/2014 060006871406	B	170,000.000	.9893		- 168,181	168,181	
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
05/20/2014 060006871406	S	- 110,000.000	1.1178		122,961	109,401	13,561
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	B	100,000.000	1.0478		- 104,781	104,781	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	S	- 140,000.000	1.0476		146,661	145,642	1,019
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/21/2014 060006871406	B	445,000.000	.4222		- 187,883	187,883	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/21/2014 060006871406	S	- 445,000.000	.4264		183,957	183,957	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/22/2014 060006871406	S	- 70,000.000	1.0366		72,559	72,821	- 262
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
05/22/2014 060006871406	B	90,000.000	1.0033		- 90,293	90,293	
Issue: 292505AG9 - Encana Corp 6.500% 2/01/38							
05/23/2014 060006871406	B	45,000.000	1.2542		- 56,439	56,439	
Issue: 292505AK0 - Encana Corp 5.150% 11/15/41							
05/23/2014 060006871406	S	- 50,000.000	1.0769		53,843	49,645	4,198
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	B	120,000.000	.9986		- 119,831	119,831	
Issue: 172967HD6 - Citigroup Inc 3.875% 10/25/23							
05/27/2014 060006871406	S	- 130,000.000	1.0165		132,141	129,926	2,215
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
05/28/2014 060006871406	B	250,000.000	.9592		- 239,800	239,800	
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
05/28/2014 060006871406	S	- 235,000.000	1.1333		266,335	257,099	9,236
Issue: 144141DB1 - Progress Energy Car 4.100% 5/15/42							
05/30/2014 060006871406	B	170,000.000	1.0003		- 170,053	170,053	
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
05/30/2014 060006871406	B	105,000.000	1.1990		- 125,899	125,899	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26442RAB7 - Duke Energy Progress 4.375% 3/30/44							
05/30/2014 060006871406	S	- 160,000.000	1.0434		166,949	160,048	6,901
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
05/30/2014 060006871406	S	- 85,000.000	1.0237		87,010	85,284	1,726
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
06/02/2014 060006871406	B	280,000.000	.4493		- 125,793	125,793	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
06/02/2014 060006871406	S	- 280,000.000	.4368		99,465	99,465	
Issue: 00206RCG5 - At T Inc 4.800% 6/15/44							
06/04/2014 060006871406	S	- 220,000.000	1.0005		220,101	219,199	902
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
06/04/2014 060006871406	B	225,000.000	.9328		- 209,882	209,882	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/11/2014 060006871406	B	300,000.000	1.0309		- 309,281	309,281	
Issue: 74432QBD6 - Prudential Fin Mtn 6.625% 12/01/37							
06/16/2014 060006871406	B	210,000.000	1.2851		- 269,867	269,867	
Issue: 172967HE4 - Citigroup Inc 4.950% 11/07/43							
06/16/2014 060006871406	S	- 210,000.000	1.0592		222,434	210,380	12,054
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/19/2014 060006871406	S	- 195,000.000	.9882		192,692	192,914	- 222
Issue: 969457BW9 - Williams Companies 4.550% 6/24/24							
06/19/2014 060006871406	B	210,000.000	.9974		- 209,450	209,450	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/24/2014 060006871406	S	- 1,290,000.000	.3850		490,206	490,206	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
06/24/2014 060006871406	B	1,285,000.000	.4020		- 516,531	516,531	
Issue: 98462YAA8 - Yamana Gold Inc 4.950% 7/15/24							
06/25/2014 060006871402	B	2,000.000	1.0116		- 2,023	2,023	
Issue: 98462YAA8 - Yamana Gold Inc 4.950% 7/15/24							
06/25/2014 060006871402	B	8,000.000	.9990		- 7,992	7,992	
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
06/26/2014 060006871402	B	3,000.000	.9835		- 2,951	2,951	
Issue: 61166WAP6 - Monsanto Co 4.400% 7/15/44							
06/26/2014 060006871406	B	370,000.000	.9921		- 367,066	367,066	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/26/2014 060006871406	S	- 315,000.000	1.0513		331,156	329,481	1,675
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/27/2014 060006871406	B	260,000.000	.4147		- 107,817	107,817	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/27/2014 060006871406	S	- 260,000.000	.4104		101,752	101,752	
Issue: 61166WAP6 - Monsanto Co 4.400% 7/15/44							
06/30/2014 060006871406	S	- 215,000.000	.9982		214,604	213,295	1,309
Issue: 61166WAQ4 - Monsanto Co 4.700% 7/15/64							
06/30/2014 060006871406	B	185,000.000	.9998		- 184,959	184,959	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
07/01/2014 060006871402	B	3,000.000	.9815		- 2,944	2,944	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/01/2014 060006871406	B	90,000.000	.9942		- 89,480	89,480	
Issue: 61166WAP6 - Monsanto Co 4.400% 7/15/44							
07/01/2014 060006871406	S	- 155,000.000	.9954		154,279	153,771	508
Issue: 61166WAQ4 - Monsanto Co 4.700% 7/15/64							
07/01/2014 060006871406	B	135,000.000	.9965		- 134,530	134,530	
Issue: 60688UAB2 - Mizuho Fin Grp 4.600% 3/27/24							
07/01/2014 060006871406	S	- 95,000.000	1.0440		99,183	95,659	3,524
Issue: 91912EAA3 - Vale Sa 5.625% 9/11/42							
07/02/2014 060006871402	B	2,000.000	.9809		- 1,962	1,962	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/10/2014 060006871406	S	- 60,000.000	1.0485		62,909	62,773	135
Issue: 836205AS3 - Republic Of S A 5.375% 7/24/44							
07/17/2014 060006871406	B	235,000.000	.9830		- 231,012	231,012	
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
07/17/2014 060006871406	S	- 75,000.000	1.1145		83,585	75,687	7,898
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/17/2014 060006871406	B	65,000.000	1.0680		- 69,418	69,418	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/17/2014 060006871406	S	- 175,000.000	1.0622		185,883	184,637	1,246

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	B	60,000.000	1.0707		- 64,240	64,240	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/24/2014 060006871406	S	- 55,000.000	1.0611		58,358	58,294	64
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/30/2014 060006871406	B	90,000.000	1.0697		- 96,272	96,272	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
07/30/2014 060006871406	S	- 115,000.000	1.0710		123,162	118,550	4,612
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/31/2014 060006871402	B	68,900.000	.9956		- 68,599	68,599	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/31/2014 060006871406	B	140,000.000	1.0521		- 147,301	147,301	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/31/2014 060006871406	B	70,000.000	1.0530		- 73,711	73,711	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/31/2014 060006871406	B	70,000.000	1.0525		- 73,675	73,675	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
08/01/2014 060006871406	B	80,000.000	1.1398		- 91,183	91,183	
Issue: 172967HS3 - Citigroup Inc 5.300% 5/06/44							
08/01/2014 060006871406	S	- 75,000.000	1.0280		77,103	75,394	1,709
Issue: 172967HV6 - Citigroup Inc 4.000% 8/05/24							
08/07/2014 060006871406	B	190,000.000	.9913		- 188,347	188,347	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
08/07/2014 060006871406	S	- 165,000.000	1.1089		182,969	177,493	5,475
Issue: 912810QZ4 - U S Treasury Bd 3.125% 2/15/43							
08/12/2014 060006871402	S	- 20,000.000	.9731		19,462	20,121	- 659
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/13/2014 060006871406	S	- 70,000.000	1.0693		74,848	74,570	278
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
08/14/2014 060006871406	B	60,000.000	1.0875		- 65,252	65,252	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/14/2014 060006871406	S	- 55,000.000	1.0766		59,213	58,591	623
Issue: 931142DQ3 - Wal Mart Stores Inc 4.300% 4/22/44							
08/14/2014 060006871406	S	- 60,000.000	1.0184		61,102	61,513	- 410
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/15/2014 060006871406	B	1,470,000.000	1.0513		- 1,545,338	1,545,338	
Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40							
08/15/2014 060006871406	B	265,000.000	1.1640		- 308,452	308,452	
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
08/15/2014 060006871406	S	- 265,000.000	1.0388		275,274	264,870	10,404
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/15/2014 060006871406	S	- 1,430,000.000	1.1004		1,573,597	1,523,353	50,244
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/18/2014 060006871406	B	70,000.000	1.0380		- 72,658	72,658	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/18/2014 060006871406	S	- 70,000.000	1.0403		72,822	73,560	- 738
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/18/2014 060006871406	S	- 70,000.000	1.5115		105,806	103,162	2,643
Issue: 40049JAZ0 - Grupo Televisa 6.625% 1/15/40							
08/18/2014 060006871406	B	85,000.000	1.2166		- 103,408	103,408	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/20/2014 060006871406	B	630,000.000	.4383		- 276,135	276,135	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
08/20/2014 060006871406	S	- 635,000.000	.3883		212,787	212,787	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
08/20/2014 060006871406	B	1,345,000.000	.4786		- 643,690	643,690	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
08/20/2014 060006871406	S	- 1,340,000.000	.4747		562,076	562,076	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
08/25/2014 060006871406	B	210,000.000	1.0370		- 217,764	217,764	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
08/25/2014 060006871406	S	- 190,000.000	1.2841		243,975	202,761	41,214
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/26/2014 060006871406	S	- 115,000.000	1.0473		120,445	120,235	210
Issue: 344419AB2 - Fomento Economico 4.375% 5/10/43							
08/26/2014 060006871406	B	150,000.000	.9598		- 143,975	143,975	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/28/2014 060006871406	B	80,000.000	1.0575		- 84,600	84,600	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
08/28/2014 060006871406	S	- 90,000.000	1.0828		97,448	91,534	5,914
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/29/2014 060006871406	B	160,000.000	1.0032		- 160,519	160,519	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 1,750,000.000	1.0434		1,826,016	1,840,169	- 14,153
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 85,000.000	1.0373		88,174	89,288	- 1,114
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 230,000.000	1.0455		240,467	241,377	- 910
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 1,210,000.000	.9979		1,207,448	1,204,868	2,580
Issue: 345397WW9 - Ford Motor Credit 3.664% 9/08/24							
09/03/2014 060006871406	B	1,285,000.000	1.0000		- 1,285,000	1,285,000	
Issue: 828807CT2 - Simon Property 4.250% 10/01/44							
09/03/2014 060006871406	B	270,000.000	.9941		- 268,404	268,404	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
09/03/2014 060006871406	S	- 800,000.000	.4650		301,485	301,485	
Issue: 88283LHU3 - Texas ST Transn 5.178% 4/01/30							
09/03/2014 060006871406	B	135,000.000	1.1893		- 160,558	160,558	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/04/2014 060006871406	S	- 300,000.000	1.0318		309,539	315,086	- 5,547
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/04/2014 060006871406	B	665,000.000	.9929		- 660,246	660,246	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/04/2014 060006871406	S	- 100,000.000	.9931		99,313	99,486	- 173
Issue: 22546QAP2 - Cred Suis Ny Mtn 3.625% 9/09/24							
09/04/2014 060006871406	B	105,000.000	1.0002		- 105,018	105,018	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/08/2014 060006871406	S	- 175,000.000	1.0279		179,888	183,503	- 3,616
Issue: 494550BW5 - Kinder Morgan Ener 5.400% 9/01/44							
09/08/2014 060006871406	B	230,000.000	.9960		- 229,089	229,089	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	B	65,000.000	1.0284		- 66,848	66,848	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
09/09/2014 060006871406	S	- 80,000.000	1.0166		81,325	79,792	1,533
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/15/2014 060006871406	B	50,000.000	1.0088		- 50,438	50,438	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
09/15/2014 060006871406	S	- 60,000.000	1.1979		71,873	69,666	2,206
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
09/16/2014 060006871406	B	100,000.000	.9979		- 99,789	99,789	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
09/16/2014 060006871406	S	- 105,000.000	1.1926		125,224	121,916	3,308
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
09/17/2014 060006871406	B	405,000.000	.3643		- 147,554	147,554	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/17/2014 060006871406	S	- 400,000.000	.4409		167,421	167,421	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
09/19/2014 060006871402	S	- 55,000.000	.9925		54,585	55,043	- 458
Issue: 912828D80 - U S Treasury Nt 1.625% 8/31/19							
09/19/2014 060006871402	B	40,000.000	.9907		- 39,627	39,627	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/19/2014 060006871406	S	- 80,000.000	1.0075		80,600	82,027	- 1,427
Issue: 47770VAZ3 - Jobs Oh Beverage Sys 4.532% 1/01/35							
09/19/2014 060006871406	B	120,000.000	1.0314		- 123,767	123,767	
Issue: 76720AAF3 - Rio Tinto Fin USA 2.875% 8/21/22							
09/23/2014 060006871402	S	- 15,000.000	.9673		14,510	14,154	355
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
09/24/2014 060006871402	B	99,000.000	1.0209		- 101,073	101,073	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	B	60,000.000	1.0228		- 61,369	61,369	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	S	- 130,000.000	1.0250		133,250	133,169	81

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 760719BH6 - Republic Ny Corp 7.200% 7/15/97							
09/24/2014 060006871406	B	115,000.000	1.2599		- 144,886	144,886	
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
09/24/2014 060006871406	S	- 55,000.000	1.4876		81,816	78,385	3,432
Issue: 21H0326B1 - G N M A II Tba 30Yr 3.500% 11/15/44							
09/26/2014 060006871402	B	98,000.000	1.0297		- 100,909	100,909	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/26/2014 060006871406	B	55,000.000	1.0307		- 56,691	56,691	
Issue: 760942BA9 - Republica Orient 5.100% 6/18/50							
09/26/2014 060006871406	S	- 140,000.000	.9800		137,200	139,524	- 2,324
Issue: 25459HBG9 - Directv Holdings 5.150% 3/15/42							
09/29/2014 060006871406	S	- 250,000.000	1.0248		256,203	221,228	34,975
Issue: 25459HAZ8 - Directv Hldg Fin 6.375% 3/01/41							
09/29/2014 060006871406	B	235,000.000	1.1785		- 276,940	276,940	
Issue: 76720AAC0 - Rio Tinto Fin USA 3.500% 3/22/22							
09/30/2014 060006871402	S	- 5,000.000	1.0156		5,078	4,930	149
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
09/30/2014 060006871402	B	7,000.000	.9970		- 6,979	6,979	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
09/30/2014 060006871402	B	50,000.000	1.0516		- 52,578	52,578	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	90,000.000	1.0363		- 93,263	93,263	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	145,000.000	1.0366		- 150,302	150,302	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
09/30/2014 060006871406	S	- 120,000.000	1.1494		137,922	118,682	19,240
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
09/30/2014 060006871406	S	- 170,000.000	1.0404		176,860	171,570	5,289
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
10/01/2014 060006871402	B	3,000.000	1.0021		- 3,006	3,006	
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 99,000.000	1.0246		101,440	101,517	- 77
Issue: 21H0326A3 - G N M A II Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	B	98,000.000	1.0372		- 101,644	101,644	
Issue: 21H0326A3 - G N M A II Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 98,000.000	1.0321		101,151	101,644	- 494
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	70,000.000	1.0464		- 73,248	73,248	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	50,000.000	1.0531		- 52,656	52,656	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	30,000.000	1.0509		- 31,528	31,528	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	125,000.000	1.0531		- 131,641	131,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	S	- 170,000.000	1.0488		178,288	175,302	2,986
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
10/01/2014 060006871406	S	- 150,000.000	1.0115		151,721	149,623	2,098
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
10/01/2014 060006871406	S	- 60,000.000	1.0082		60,494	59,774	720
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
10/01/2014 060006871406	S	- 40,000.000	1.1618		46,472	39,561	6,911
Issue: 871829AW7 - Sysco Corporation 4.500% 10/02/44							
10/01/2014 060006871406	B	200,000.000	1.0246		- 204,924	204,924	
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
10/01/2014 060006871406	B	655,000.000	.9615		- 629,763	629,763	
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
10/01/2014 060006871406	S	- 85,000.000	1.0811		91,895	84,638	7,257
Issue: 85771PAQ5 - Statoil Asa 4.800% 11/08/43							
10/01/2014 060006871406	S	- 595,000.000	1.0963		652,275	630,054	22,220
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/02/2014 060006871406	B	30,000.000	1.0466		- 31,397	31,397	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/02/2014 060006871406	S	- 200,000.000	1.0429		208,578	206,937	1,641
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/02/2014 060006871406	B	75,000.000	.9956		- 74,672	74,672	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 22546QAP2 - Cred Suis Ny Mtn 3.625% 9/09/24							
10/02/2014 060006871406	S	- 80,000.000	.9942		79,537	79,640	- 103
Issue: 29379VBF9 - Enterprise Products 4.950% 10/15/54							
10/02/2014 060006871406	B	230,000.000	.9836		- 226,219	226,219	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
10/02/2014 060006871406	S	- 35,000.000	1.0778		37,723	36,080	1,643
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/10/2014 060006871406	B	175,000.000	1.0643		- 186,245	186,245	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/15/2014 060006871402	S	- 32,200.000	1.0327		33,252	31,958	1,293
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
10/15/2014 060006871402	B	96,900.000	1.0650		- 103,199	103,199	
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
10/16/2014 060006871402	B	2,000.000	1.0318		- 2,064	2,064	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/16/2014 060006871406	B	410,000.000	.4724		- 193,672	193,672	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/16/2014 060006871406	S	- 415,000.000	.4279		150,093	150,093	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/21/2014 060006871406	S	- 175,000.000	1.0794		188,891	183,211	5,680
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
10/21/2014 060006871406	S	- 905,000.000	.4448		335,587	335,587	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
10/21/2014 060006871406	B	225,000.000	.9690		- 218,027	218,027	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/21/2014 060006871406	B	900,000.000	.4500		- 405,000	405,000	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/22/2014 060006871406	B	85,000.000	1.0722		- 91,136	91,136	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
10/22/2014 060006871406	S	- 95,000.000	1.0402		98,814	82,485	16,329
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/22/2014 060006871406	B	335,000.000	.4137		- 138,600	138,600	
Issue: 172967BU4 - Citigroup Inc 5.875% 2/22/33							
10/22/2014 060006871406	S	- 38,000.000	1.1448		43,502	41,552	1,950
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
10/22/2014 060006871406	S	- 335,000.000	.4100		124,480	124,480	
Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33							
10/22/2014 060006871406	B	35,000.000	1.1556		- 40,446	40,446	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
10/23/2014 060006871402	S	- 17,000.000	.9540		16,217	16,602	- 384
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	B	25,000.000	1.0627		- 26,566	26,566	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	B	50,000.000	1.0611		- 53,057	53,057	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/24/2014 060006871406	B	135,000.000	1.0653		- 143,817	143,817	
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
10/24/2014 060006871406	B	100,000.000	1.0130		- 101,296	101,296	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
10/24/2014 060006871406	S	- 175,000.000	.9376		164,077	158,925	5,151
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
10/24/2014 060006871406	S	- 95,000.000	1.0720		101,839	95,562	6,277
Issue: 21H0326C9 - G N M A II Tba 30Yr 3.500% 12/15/44							
10/27/2014 060006871402	B	98,000.000	1.0448		- 102,395	102,395	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/27/2014 060006871406	B	275,000.000	1.0098		- 277,696	277,696	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	B	165,000.000	1.0619		- 175,216	175,216	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/30/2014 060006871406	S	- 100,000.000	1.0632		106,320	105,189	1,132
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/30/2014 060006871406	B	475,000.000	1.0077		- 478,637	478,637	
Issue: 05565QCP1 - Bp Capital 3.814% 2/10/24							
10/30/2014 060006871406	S	- 520,000.000	1.0257		533,343	523,443	9,901
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/01/2014 060006871402	S	- 50,000.000	1.0502		52,512	52,444	68

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H0326B1 - G N M A II Tba 30Yr 3.500% 11/15/44							
11/01/2014 060006871402	S	- 98,000.000	1.0474		102,647	100,909	1,738
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/05/2014 060006871406	B	155,000.000	1.0591		- 164,155	164,155	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/05/2014 060006871406	B	185,000.000	1.0603		- 196,158	196,158	
Issue: 620076BE8 - Motorola Solutions 5.500% 9/01/44							
11/05/2014 060006871406	S	- 250,000.000	1.0172		254,290	249,703	4,588
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
11/05/2014 060006871406	S	- 170,000.000	1.2655		215,133	217,607	- 2,474
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/10/2014 060006871406	B	415,000.000	.4677		- 194,096	194,096	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/10/2014 060006871406	S	- 415,000.000	.4525		168,655	168,655	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/12/2014 060006871406	B	415,000.000	.4698		- 194,959	194,959	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/12/2014 060006871406	S	- 415,000.000	.4544		168,655	168,655	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
11/13/2014 060006871406	S	- 705,000.000	1.0019		706,349	709,107	- 2,757
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
11/13/2014 060006871406	B	660,000.000	.9954		- 656,938	656,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/14/2014 060006871406	S	- 85,000.000	1.0580		89,927	89,811	116
Issue: 56585AAJ1 - Marathon Petroleum 5.000% 9/15/54							
11/14/2014 060006871406	S	- 270,000.000	.9612		259,532	266,679	- 7,147
Issue: 234667JL8 - Dallas Cnty Tx Hosp 5.621% 8/15/44							
11/14/2014 060006871406	B	95,000.000	1.2424		- 118,023	118,023	
Issue: 718546AL8 - Phillips 66 4.875% 11/15/44							
11/14/2014 060006871406	B	280,000.000	.9896		- 277,082	277,082	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	115,000.000	1.0137		- 116,572	116,572	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	60,000.000	1.0142		- 60,851	60,851	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/19/2014 060006871406	S	- 200,000.000	1.0111		202,219	202,570	- 352
Issue: 912796EV7 - U S Treasury Bill 2/19/15							
11/19/2014 060006871406	B	1,655,000.000	.0000		- 1,654,937	1,654,937	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/20/2014 060006871406	B	55,000.000	1.0125		- 55,688	55,688	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
11/20/2014 060006871406	S	- 70,000.000	1.0419		72,931	72,161	770
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
11/21/2014 060006871402	B	96,900.000	1.0608		- 102,790	102,790	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/21/2014 060006871406	S	- 690,000.000	1.0181		702,506	699,602	2,904
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
11/21/2014 060006871406	B	775,000.000	1.3512		- 1,047,141	1,047,141	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	S	- 60,000.000	1.0153		60,916	60,851	66
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	S	- 120,000.000	1.0213		122,550	121,701	849
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
11/24/2014 060006871406	B	145,000.000	1.1157		- 161,771	161,771	
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
11/26/2014 060006871406	S	- 195,000.000	1.0525		205,239	194,904	10,335
Issue: 68389XAH8 - Oracle Corp 6.125% 7/08/39							
11/26/2014 060006871406	B	190,000.000	1.2743		- 242,111	242,111	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/28/2014 060006871402	B	56,200.000	1.0041		- 56,428	56,428	
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
12/01/2014 060006871402	S	- 96,900.000	1.0641		103,111	102,740	371
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	B	50,000.000	1.0415		- 52,074	52,074	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	B	70,000.000	1.0247		- 71,731	71,731	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	B	55,000.000	1.0249		- 56,371	56,371	
Issue: 21H0326C9 - G N M A II Tba 30Yr 3.500% 12/15/44							
12/08/2014 060006871402	S	- 98,000.000	1.0450		102,410	102,395	15
Issue: 21H032613 - G N M A II Tba 30Yr 3.500% 1/15/44							
12/08/2014 060006871402	B	98,000.000	1.0420		- 102,119	102,119	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/08/2014 060006871406	B	130,000.000	1.0393		- 135,104	135,104	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/08/2014 060006871406	B	190,000.000	1.0400		- 197,593	197,593	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/09/2014 060006871406	B	50,000.000	1.0502		- 52,508	52,508	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
12/09/2014 060006871406	S	- 70,000.000	1.1769		82,383	69,231	13,152
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/09/2014 060006871406	S	- 95,000.000	1.0028		95,267	94,711	556
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
12/09/2014 060006871406	B	90,000.000	1.0048		- 90,433	90,433	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	B	455,000.000	1.0528		- 479,030	479,030	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	S	- 175,000.000	1.0539		184,434	181,402	3,031

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	S	- 195,000.000	1.0513		204,994	202,134	2,860
Issue: 56585AAH5 - Marathon Premium 4.750% 9/15/44							
12/10/2014 060006871406	B	255,000.000	.9273		- 236,467	236,467	
Issue: 494550BP0 - Kinder Morgan Ener 5.000% 3/01/43							
12/10/2014 060006871406	S	- 685,000.000	.9382		642,667	652,058	- 9,391
Issue: 12189LAS0 - Burlingtn North 4.900% 4/01/44							
12/10/2014 060006871406	B	230,000.000	1.0955		- 251,965	251,965	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
12/11/2014 060006871406	S	- 1,435,000.000	1.1044		1,584,834	1,565,902	18,932
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/11/2014 060006871406	B	1,470,000.000	1.0543		- 1,549,816	1,549,816	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/11/2014 060006871406	S	- 730,000.000	.4951		358,016	358,016	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/11/2014 060006871406	B	715,000.000	.4768		- 340,912	340,912	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/17/2014 060006871406	S	- 995,000.000	.5075		435,768	435,768	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/17/2014 060006871406	B	985,000.000	.5029		- 495,337	495,337	
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
12/18/2014 060006871406	S	- 190,000.000	1.0762		204,486	189,907	14,579

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XAH8 - Oracle Corp 6.125% 7/08/39							
12/18/2014 060006871406	B	185,000.000	1.2929		- 239,181	239,181	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/18/2014 060006871406	B	395,000.000	.4996		- 197,342	197,342	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/18/2014 060006871406	S	- 395,000.000	.5078		165,329	165,329	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
12/19/2014 060006871402	S	- 45,800.000	1.0183		46,637	45,604	1,033
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/29/2014 060006871406	B	415,000.000	.5084		- 210,982	210,982	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/29/2014 060006871406	S	- 415,000.000	.4934		158,392	158,392	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/31/2014 060006871406	S	- 125,000.000	1.0750		134,375	132,454	1,921
Total For Citigroup Global Markets Inc.				**2,842**	**92,394,752**	**91,784,907**	**609,844**
Broker: Deutsche Bank Securities, Inc.							
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/03/2014 060006871406	S	- 860,000.000	.3555		305,739	320,058	- 14,319
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/03/2014 060006871406	B	865,000.000	.3509		- 303,529	303,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/03/2014 060006871406	B	1,130,000.000	.2893		- 326,909	326,909	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
01/06/2014 060006871406	S	- 305,000.000	1.2591		384,038	399,365	- 15,327
Issue: 931142DK6 - Wal Mart Stores Inc 4.750% 10/02/43							
01/06/2014 060006871406	B	315,000.000	1.0223		- 322,021	322,021	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/08/2014 060006871406	S	- 1,095,000.000	.3601		394,320	407,515	- 13,195
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/08/2014 060006871406	B	1,095,000.000	.3667		- 401,482	401,482	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/09/2014 060006871406	S	- 960,000.000	.3581		337,417	337,417	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/09/2014 060006871406	B	485,000.000	.3419		- 165,836	165,836	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/09/2014 060006871406	B	480,000.000	.3691		- 177,154	177,154	
Issue: 718286BY2 - Philippines Rep 4.200% 1/21/24							
01/10/2014 060006871406	B	80,000.000	1.0165		- 81,320	81,320	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
01/15/2014 060006871406	S	- 140,000.000	.9234		129,275	145,019	- 15,744
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/15/2014 060006871406	B	85,000.000	.9666		- 82,158	82,158	

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							
01/15/2014 060006871406	S	- 245,000.000	.9633		236,004	235,373	631
Issue: 912796CH0 - U S Treasury Bill 4/17/14							
01/15/2014 060006871406	B	2,905,000.000	.9999		- 2,904,761	2,904,761	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
01/15/2014 060006871406	B	315,000.000	.9925		- 312,644	312,644	
Issue: 912796CH0 - U S Treasury Bill 4/17/14							
01/15/2014 060006871415	B	1,215,000.000	.9999		- 1,214,900	1,214,900	
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
01/16/2014 060006871406	B	120,000.000	1.1284		- 135,408	135,408	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 95,000.000	.9736		92,491	91,339	1,153
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/21/2014 060006871406	S	- 1,205,000.000	.3532		418,819	418,819	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
01/21/2014 060006871406	B	1,210,000.000	.3483		- 421,395	421,395	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/22/2014 060006871406	S	- 410,000.000	.9766		400,423	399,720	702
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
01/22/2014 060006871406	B	445,000.000	.9953		- 442,922	442,922	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
01/24/2014 060006871406	S	- 900,000.000	.3385		282,075	282,075	

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							
01/24/2014 060006871406	B	905,000.000	.3300		- 298,605	298,605	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/24/2014 060006871406	B	265,000.000	.9935		- 263,271	263,271	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/24/2014 060006871406	B	360,000.000	.9948		- 358,130	358,130	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/27/2014 060006871406	S	- 410,000.000	.4246		170,278	170,278	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/27/2014 060006871406	B	430,000.000	.3171		- 136,370	136,370	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/28/2014 060006871406	S	- 1,025,000.000	.3614		367,309	367,309	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/28/2014 060006871406	B	1,065,000.000	.3135		- 333,920	333,920	
Issue: 94973VAY3 - Wellpoint Inc 4.625% 5/15/42							
01/29/2014 060006871406	B	150,000.000	.9499		- 142,481	142,481	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
01/29/2014 060006871406	S	- 148,000.000	.9532		141,074	145,181	- 4,107
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/30/2014 060006871406	S	- 1,025,000.000	.3773		384,969	384,969	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/30/2014 060006871406	S	- 485,000.000	1.0048		487,349	486,068	1,281

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/30/2014 060006871406	B	1,065,000.000	.3169		- 337,445	337,445	
Issue: 126650CC2 - Cvs Caremark Corp 4.000% 12/05/23							
01/30/2014 060006871406	B	515,000.000	1.0230		- 526,824	526,824	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/31/2014 060006871406	S	- 2,865,000.000	.3798		1,076,036	1,076,036	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/31/2014 060006871406	S	- 1,470,000.000	.3201		437,492	437,492	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/04/2014 060006871406	B	3,500,000.000	.3733		- 1,306,445	1,306,445	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/04/2014 060006871406	S	- 3,500,000.000	.3699		1,254,225	1,254,225	
Issue: 055451AU2 - Bhp Finance USA 3.850% 9/30/23							
02/04/2014 060006871406	B	350,000.000	1.0207		- 357,238	357,238	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
02/04/2014 060006871406	S	- 335,000.000	1.0108		338,612	335,738	2,874
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/05/2014 060006871406	B	785,000.000	.3381		- 265,385	265,385	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/05/2014 060006871406	S	- 765,000.000	.3912		299,291	319,033	- 19,742
Issue: 001084102 - Agco Corp							
02/06/2014 060006871405	S	- 120.000	50.5000	3	6,057	6,336	- 280

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							
02/06/2014 060006871406	B	585,000.000	.3397		- 198,701	198,701	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/06/2014 060006871406	S	- 575,000.000	.3773		202,099	202,099	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/06/2014 060006871406	S	- 175,000.000	1.1560		202,298	205,547	- 3,249
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/06/2014 060006871406	B	170,000.000	1.2903		- 219,343	219,343	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
02/07/2014 060006871406	S	- 265,000.000	1.0535		279,185	265,762	13,424
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
02/07/2014 060006871406	B	270,000.000	1.0842		- 292,721	292,721	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/10/2014 060006871406	B	765,000.000	.3324		- 254,294	254,294	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/10/2014 060006871406	S	- 775,000.000	.3147		231,512	231,512	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
02/13/2014 060006871406	B	110,000.000	1.3787		- 151,658	151,658	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/13/2014 060006871406	S	- 105,000.000	.9894		103,884	104,651	- 767
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/14/2014 060006871406	S	- 1,715,000.000	.9864		1,691,687	1,709,300	- 17,613

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
02/14/2014 060006871406	S	- 570,000.000	1.0023		571,336	569,844	1,492
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/14/2014 060006871406	B	1,680,000.000	1.0094		- 1,695,725	1,695,725	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/14/2014 060006871406	B	560,000.000	1.0000		- 560,022	560,022	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/21/2014 060006871406	S	- 460,000.000	.3741		161,679	161,679	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/21/2014 060006871406	S	- 4,290,000.000	.3118		1,282,918	1,282,918	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/21/2014 060006871406	B	480,000.000	.3076		- 147,624	147,624	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/21/2014 060006871406	B	4,300,000.000	.3085		- 1,326,722	1,326,722	
Issue: 83001A102 - Six Flags Entertainment							
02/24/2014 060006871405	B	325.000	39.4645	9	- 12,835	12,835	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/24/2014 060006871406	S	- 830,000.000	.4047		326,861	326,861	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/24/2014 060006871406	B	870,000.000	.3093		- 269,091	269,091	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
02/25/2014 060006871406	S	- 3,095,000.000	.3678		1,138,372	1,215,576	- 77,204

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							
02/25/2014 060006871406	S	- 695,000.000	.4095		273,697	273,697	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/25/2014 060006871406	B	3,210,000.000	.3135		- 1,006,335	1,006,335	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/25/2014 060006871406	B	725,000.000	.3136		- 227,324	227,324	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
02/27/2014 060006871406	B	145,000.000	1.1689		- 169,483	169,483	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	S	- 110,000.000	1.0288		113,163	111,754	1,409
Issue: 806854AH8 - Schlumberger Inv 3.650% 12/01/23							
02/27/2014 060006871406	S	- 210,000.000	1.0223		214,689	209,286	5,403
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/27/2014 060006871406	B	230,000.000	1.0097		- 232,228	232,228	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/27/2014 060006871406	B	195,000.000	1.0084		- 196,645	196,645	
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
02/27/2014 060006871406	S	- 245,000.000	1.0025		245,622	244,371	1,251
Issue: 097023105 - Boeing Co							
02/27/2014 060006871409	B	600.000	126.9667	24	- 76,204	76,204	
Issue: 064058100 - Bank Of New York Mellon Corp							
02/27/2014 060006871409	B	2,300.000	31.5856	92	- 72,739	72,739	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967424 - Citigroup Inc							
02/27/2014 060006871409	B	1,500.000	48.0942	60	- 72,201	72,201	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
02/28/2014 060006871406	S	- 985,000.000	.3329		314,107	314,107	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
02/28/2014 060006871406	B	990,000.000	.3293		- 325,967	325,967	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
02/28/2014 060006871406	B	2,230,000.000	.3214		- 716,633	716,633	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
03/04/2014 060006871406	B	805,000.000	.3943		- 317,436	317,436	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
03/04/2014 060006871406	B	785,000.000	.3526		- 276,815	276,815	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/04/2014 060006871406	S	- 805,000.000	.3909		299,680	299,680	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/04/2014 060006871406	S	- 775,000.000	.3675		269,365	269,365	
Issue: 98956P102 - Zimmer Holdings Inc							
03/05/2014 060006871405	B	120.000	96.5450	2	- 11,587	11,587	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
03/05/2014 060006871406	S	- 630,000.000	.4264		261,647	261,647	
Issue: 14149YAW8 - Cardinal Health Inc 4.600% 3/15/43							
03/05/2014 060006871406	S	- 185,000.000	.9883		182,836	166,402	16,433

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 341081FD4 - Florida Pwr Lt 5.250% 2/01/41							
03/05/2014 060006871406	S	- 100,000.000	1.1407		114,074	111,372	2,702
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
03/05/2014 060006871406	B	305,000.000	.8737		- 266,466	266,466	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
03/05/2014 060006871406	S	- 305,000.000	.8699		265,307	270,623	- 5,316
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
03/05/2014 060006871406	B	630,000.000	.4118		- 259,453	259,453	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/05/2014 060006871406	B	220,000.000	1.0224		- 224,933	224,933	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/05/2014 060006871406	B	155,000.000	1.0228		- 158,536	158,536	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/06/2014 060006871406	S	- 1,160,000.000	.3270		370,671	370,671	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
03/06/2014 060006871406	B	1,165,000.000	.3233		- 376,645	376,645	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	1,105,000.000	1.0122		- 1,118,467	1,118,467	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/07/2014 060006871402	B	56,000.000	.9955		- 55,746	55,746	
Issue: 83001A102 - Six Flags Entertainment							
03/07/2014 060006871405	B	80.000	42.0350	2	- 3,365	3,365	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	S	- 400,000.000	1.0043		401,703	405,603	- 3,900
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/12/2014 060006871406	S	- 740,000.000	.3850		282,738	282,738	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
03/12/2014 060006871406	S	- 620,000.000	.4200		246,987	246,987	
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
03/12/2014 060006871406	B	625,000.000	.3620		- 226,275	226,275	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
03/12/2014 060006871406	B	770,000.000	.3202		- 246,577	246,577	
Issue: 21685WCJ4 - Rabobank Mtn 5.250% 5/24/41							
03/12/2014 060006871406	S	- 60,000.000	1.0694		64,166	63,671	495
Issue: 404280AQ2 - Hsbc Holdings Plc 5.250% 3/14/44							
03/12/2014 060006871406	B	65,000.000	.9866		- 64,129	64,129	
Issue: 928662303 - Volkswagen A G Sponsored Adr							
03/12/2014 060006871408	S	- 8,082.000	48.3761	249	390,726	335,382	55,344
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
03/13/2014 060006871406	B	1,090,000.000	.3193		- 348,037	348,037	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
03/13/2014 060006871406	S	- 1,090,000.000	.3162		325,963	325,963	
Issue: 928662303 - Volkswagen A G Sponsored Adr							
03/13/2014 060006871408	S	- 8,073.000	49.1480	242	396,521	335,008	61,512

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							
03/18/2014 060006871406	S	- 1,620,000.000	.3478		563,468	569,860	- 6,392
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/18/2014 060006871406	B	1,625,000.000	.3439		- 558,903	558,903	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/18/2014 060006871406	S	- 785,000.000	.3846		277,004	277,004	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/18/2014 060006871406	S	- 785,000.000	.3829		294,834	294,834	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/18/2014 060006871406	S	- 590,000.000	.3385		199,691	207,292	- 7,601
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
03/18/2014 060006871406	S	- 430,000.000	.3394		145,946	151,077	- 5,131
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
03/18/2014 060006871406	B	590,000.000	.3344		- 197,272	197,272	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/18/2014 060006871406	B	815,000.000	.3173		- 258,567	258,567	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/18/2014 060006871406	B	820,000.000	.3186		- 261,260	261,260	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/18/2014 060006871406	B	435,000.000	.3180		- 138,313	138,313	
Issue: 853254AL4 - Standard Chartered 5.200% 1/26/24							
03/20/2014 060006871406	S	- 145,000.000	1.0154		147,233	144,981	2,252

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/20/2014 060006871406	S	- 485,000.000	1.0169		493,184	496,368	- 3,184
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/20/2014 060006871406	B	1,030,000.000	.9970		- 1,026,876	1,026,876	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/20/2014 060006871406	B	130,000.000	.9975		- 129,675	129,675	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
03/21/2014 060006871406	B	5,360,000.000	.3390		- 1,816,772	1,816,772	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/24/2014 060006871406	S	- 785,000.000	.3567		276,136	276,136	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
03/24/2014 060006871406	B	795,000.000	.3442		- 273,647	273,647	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
03/25/2014 060006871406	S	- 845,000.000	.3582		302,662	319,342	- 16,680
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/25/2014 060006871406	S	- 1,065,000.000	.3952		406,913	406,913	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/25/2014 060006871406	S	- 900,000.000	.3909		321,628	321,628	
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
03/25/2014 060006871406	S	- 170,000.000	.9220		156,742	152,157	4,585
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
03/25/2014 060006871406	B	160,000.000	1.0252		- 164,030	164,030	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/25/2014 060006871406	B	865,000.000	.3243		- 280,494	280,494	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/25/2014 060006871406	B	1,975,000.000	.4019		- 793,772	793,772	
Issue: 9128334Z0 - U S Treas Bd Strip 2/15/35							
03/26/2014 060006871406	B	805,000.000	.4698		- 378,173	378,173	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
03/26/2014 060006871406	S	- 810,000.000	.4847		362,018	362,018	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/26/2014 060006871406	B	740,000.000	.3725		- 275,672	275,672	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
03/26/2014 060006871406	S	- 745,000.000	.3679		261,112	261,112	
Issue: 713448BZ0 - Pepsico Inc 4.000% 3/05/42							
03/27/2014 060006871406	B	200,000.000	.9396		- 187,910	187,910	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 160,000.000	1.0483		167,725	163,985	3,740
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
03/31/2014 060006871406	S	- 80,000.000	1.1538		92,301	80,042	12,259
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
03/31/2014 060006871406	B	110,000.000	.9837		- 108,202	108,202	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/31/2014 060006871406	B	1,690,000.000	1.0352		- 1,749,480	1,749,480	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/31/2014 060006871406	B	85,000.000	1.0217		- 86,844	86,844	
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
03/31/2014 060006871406	S	- 105,000.000	1.0350		108,675	104,796	3,879
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
04/01/2014 060006871406	S	- 1,065,000.000	.3489		362,576	362,576	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/01/2014 060006871406	B	1,075,000.000	.3403		- 365,833	365,833	
Issue: 404280AH2 - Hsbc Hldgs Plc 6.500% 9/15/37							
04/01/2014 060006871406	B	105,000.000	1.1809		- 123,989	123,989	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
04/01/2014 060006871406	S	- 100,000.000	1.2263		122,634	120,358	2,276
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
04/03/2014 060006871406	B	165,000.000	.9807		- 161,809	161,809	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/03/2014 060006871406	S	- 140,000.000	1.0252		143,522	144,037	- 515
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/04/2014 060006871406	B	1,075,000.000	.3313		- 356,126	356,126	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
04/04/2014 060006871406	S	- 2,150,000.000	.3281		653,697	653,697	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/04/2014 060006871406	B	1,080,000.000	.3247		- 350,622	350,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/07/2014 060006871406	S	- 860,000.000	.3606		310,116	325,011	- 14,895
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/07/2014 060006871406	B	875,000.000	.3332		- 291,576	291,576	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/09/2014 060006871406	S	- 855,000.000	.3622		309,715	323,121	- 13,406
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/09/2014 060006871406	B	875,000.000	.3280		- 286,983	286,983	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
04/10/2014 060006871406	S	- 135,000.000	1.1283		152,326	143,437	8,889
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/10/2014 060006871406	B	130,000.000	1.1646		- 151,402	151,402	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/10/2014 060006871406	S	- 860,000.000	.3877		333,413	336,564	- 3,151
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/10/2014 060006871406	B	890,000.000	.3319		- 295,391	295,391	
Issue: 74733V100 - Qep Resources Inc							
04/14/2014 060006871405	B	100.000	30.9700	2	- 3,099	3,099	
Issue: 760759AK6 - Rebublic Svcs 6.200% 3/01/40							
04/15/2014 060006871406	S	- 90,000.000	1.2375		111,373	102,265	9,108
Issue: 760759AN0 - Republic Services 5.700% 5/15/41							
04/15/2014 060006871406	B	90,000.000	1.1699		- 105,289	105,289	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 75951AAA6 - Reliance Stand Mtn 2.500% 4/24/19							
04/16/2014 060006871402	B	25,000.000	.9977		- 24,942	24,942	
Issue: 74733V100 - Qep Resources Inc							
04/16/2014 060006871405	B	220.000	31.6281	4	- 6,962	6,962	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/16/2014 060006871406	S	- 375,000.000	.3590		131,753	131,753	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/16/2014 060006871406	B	375,000.000	.3548		- 133,031	133,031	
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
04/16/2014 060006871406	S	- 190,000.000	1.1231		213,387	194,992	18,395
Issue: 912796DJ5 - U S Treasury Bill 7/17/14							
04/16/2014 060006871406	B	2,905,000.000	.9999		- 2,904,780	2,904,780	
Issue: 92553PAW2 - Viacom Inc 5.250% 4/01/44							
04/16/2014 060006871406	B	200,000.000	1.0404		- 208,086	208,086	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/17/2014 060006871406	S	- 210,000.000	.3686		73,871	73,871	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/17/2014 060006871406	B	210,000.000	.3558		- 74,714	74,714	
Issue: 74733V100 - Qep Resources Inc							
04/22/2014 060006871405	B	120.000	31.5236	2	- 3,785	3,785	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
04/22/2014 060006871406	B	50,000.000	1.2257		- 61,283	61,283	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/22/2014 060006871406	S	- 45,000.000	1.0417		46,877	46,827	50
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/23/2014 060006871406	B	1,285,000.000	.4097		- 526,452	526,452	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/23/2014 060006871406	S	- 1,285,000.000	.4059		459,214	459,214	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/30/2014 060006871406	S	- 490,000.000	.3716		172,365	172,365	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/30/2014 060006871406	S	- 485,000.000	.4082		173,322	173,322	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
04/30/2014 060006871406	B	255,000.000	1.0981		- 280,026	280,026	
Issue: 12189LAS0 - Burlingtn North 4.900% 4/01/44							
04/30/2014 060006871406	S	- 260,000.000	1.0638		276,575	265,453	11,122
Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23							
05/01/2014 060006871402	S	- 61,000.000	.9951		60,702	59,842	860
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/01/2014 060006871406	S	- 855,000.000	.3730		291,082	291,082	
Issue: 544646ZR6 - Los Angeles Ca Uni 6.758% 7/01/34							
05/01/2014 060006871406	S	- 45,000.000	1.3235		59,558	58,880	678
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/01/2014 060006871406	B	860,000.000	.3683		- 316,755	316,755	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/01/2014 060006871406	B	35,000.000	1.0617		- 37,160	37,160	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
05/02/2014 060006871406	S	- 1,265,000.000	.4192		452,067	452,067	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
05/02/2014 060006871406	B	1,285,000.000	.3692		- 474,396	474,396	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
05/02/2014 060006871406	B	75,000.000	1.1673		- 87,548	87,548	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
05/02/2014 060006871406	B	850,000.000	.3573		- 303,722	303,722	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
05/02/2014 060006871406	B	300,000.000	1.1126		- 333,792	333,792	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
05/02/2014 060006871406	S	- 850,000.000	.3538		260,182	260,182	
Issue: 12189LAS0 - Burlingtn North 4.900% 4/01/44							
05/02/2014 060006871406	S	- 300,000.000	1.0781		323,436	306,292	17,144
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
05/02/2014 060006871406	S	- 70,000.000	1.0242		71,695	70,171	1,524
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	B	80,000.000	1.0688		- 85,500	85,500	
Issue: 98389BAN0 - Xcel Energy Inc 4.800% 9/15/41							
05/06/2014 060006871406	S	- 95,000.000	1.0675		101,414	94,775	6,640

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/07/2014 060006871406	S	- 175,000.000	1.0696		187,188	184,316	2,872
Issue: 06051GFB0 - Bank Of America Mtn 4.125% 1/22/24							
05/07/2014 060006871406	B	170,000.000	1.0207		- 173,524	173,524	
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
05/07/2014 060006871406	S	- 170,000.000	1.0125		172,130	169,363	2,768
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
05/09/2014 060006871406	B	4,265,000.000	.3385		- 1,443,617	1,443,617	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/09/2014 060006871406	B	650,000.000	.3645		- 236,912	236,912	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/09/2014 060006871406	S	- 1,655,000.000	1.0558		1,747,318	1,745,914	1,404
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/09/2014 060006871406	B	1,675,000.000	1.0318		- 1,728,321	1,728,321	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
05/09/2014 060006871406	S	- 4,260,000.000	.3419		1,356,987	1,356,987	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/09/2014 060006871406	S	- 640,000.000	.4215		264,568	264,568	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/12/2014 060006871406	B	250,000.000	.9864		- 246,592	246,592	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
05/12/2014 060006871406	S	- 250,000.000	1.0102		252,549	253,351	- 802

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59022CAJ2 - Merrill Lynch & Co 6.110% 1/29/37							
05/13/2014 060006871406	B	65,000.000	1.1512		- 74,828	74,828	
Issue: 59023VAA8 - Merrill Lynch 7.750% 5/14/38							
05/13/2014 060006871406	S	- 55,000.000	1.3629		74,957	63,670	11,287
Issue: 912828B33 - U S Treasury Nt 1.500% 1/31/19							
05/15/2014 060006871402	S	- 62,000.000	1.0020		62,124	61,966	157
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/15/2014 060006871406	S	- 80,000.000	1.0017		80,138	79,479	659
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
05/15/2014 060006871406	S	- 40,000.000	1.2645		50,579	48,355	2,224
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/15/2014 060006871406	B	40,000.000	1.0600		- 42,400	42,400	
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
05/15/2014 060006871406	B	85,000.000	1.0078		- 85,662	85,662	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
05/19/2014 060006871406	B	1,235,000.000	.3675		- 453,850	453,850	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
05/19/2014 060006871406	S	- 660,000.000	.5058		307,090	307,090	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
05/19/2014 060006871406	S	- 1,210,000.000	.4063		442,209	442,209	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
05/19/2014 060006871406	B	640,000.000	.4008		- 256,499	256,499	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/20/2014 060006871406	B	515,000.000	.3794		- 195,396	195,396	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/20/2014 060006871406	S	- 510,000.000	.4091		179,064	179,064	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
05/21/2014 060006871406	B	875,000.000	.3506		- 306,758	306,758	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/21/2014 060006871406	S	- 855,000.000	.4242		353,446	353,446	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
05/22/2014 060006871406	B	875,000.000	.3539		- 309,636	309,636	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/22/2014 060006871406	S	- 855,000.000	.4231		353,446	353,446	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	B	160,000.000	.9972		- 159,550	159,550	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/27/2014 060006871406	B	755,000.000	.3827		- 288,961	288,961	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/27/2014 060006871406	B	900,000.000	.3869		- 348,246	348,246	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
05/27/2014 060006871406	S	- 1,640,000.000	.4165		619,004	619,004	
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
05/27/2014 060006871406	S	- 170,000.000	1.0186		173,154	169,363	3,791

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
05/28/2014 060006871406	B	255,000.000	1.0477		- 267,161	267,161	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
05/28/2014 060006871406	S	- 255,000.000	1.0139		258,552	245,527	13,025
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/29/2014 060006871406	S	- 105,000.000	1.0067		105,705	104,600	1,106
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
05/29/2014 060006871406	S	- 655,000.000	.5186		304,763	304,763	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
05/29/2014 060006871406	B	635,000.000	.4134		- 262,509	262,509	
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
05/29/2014 060006871406	B	100,000.000	1.1097		- 110,968	110,968	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/30/2014 060006871406	S	- 790,000.000	.4380		326,576	326,576	
Issue: 460146CK7 - Intl Paper Co 4.800% 6/15/44							
06/03/2014 060006871406	B	190,000.000	.9948		- 189,010	189,010	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
06/03/2014 060006871406	S	- 343,000.000	1.0012		343,415	336,467	6,948
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/03/2014 060006871406	S	- 1,725,000.000	.3633		560,082	560,082	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/03/2014 060006871406	B	1,730,000.000	.3591		- 621,243	621,243	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/03/2014 060006871406	B	285,000.000	1.0377		- 295,732	295,732	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/03/2014 060006871406	S	- 160,000.000	1.0350		165,606	168,180	- 2,573
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
06/09/2014 060006871406	B	865,000.000	.3661		- 316,668	316,668	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/09/2014 060006871406	S	- 850,000.000	.4001		332,651	332,651	
Issue: 00507UAG6 - Actavis Funding Scs 4.850% 6/15/44							
06/12/2014 060006871406	S	- 375,000.000	.9913		371,723	370,853	870
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
06/12/2014 060006871406	B	390,000.000	.9616		- 375,036	375,036	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
06/12/2014 060006871406	S	- 80,000.000	1.2015		96,122	92,554	3,568
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
06/12/2014 060006871406	B	640,000.000	.4276		- 273,677	273,677	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
06/12/2014 060006871406	S	- 645,000.000	.4671		216,043	216,043	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/12/2014 060006871406	B	870,000.000	.3506		- 305,057	305,057	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
06/12/2014 060006871406	B	80,000.000	1.0562		- 84,498	84,498	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/12/2014 060006871406	S	- 850,000.000	.4275		351,379	351,379	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/13/2014 060006871406	S	- 640,000.000	.3832		243,203	243,203	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
06/13/2014 060006871406	B	645,000.000	.3748		- 241,727	241,727	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
06/13/2014 060006871406	S	- 520,000.000	.4241		200,648	200,648	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
06/13/2014 060006871406	S	- 520,000.000	.4329		184,720	184,720	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
06/13/2014 060006871406	S	- 140,000.000	1.2023		168,318	161,969	6,349
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
06/13/2014 060006871406	B	1,040,000.000	.4283		- 445,453	445,453	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
06/13/2014 060006871406	B	140,000.000	1.0570		- 147,979	147,979	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/19/2014 060006871406	B	850,000.000	.4196		- 356,626	356,626	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/19/2014 060006871406	S	- 850,000.000	.4159		303,760	303,760	
Issue: 912828WC0 - U S Treasury Nt 1.750% 10/31/20							
06/20/2014 060006871402	S	- 60,000.000	.9806		58,838	59,182	- 345

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
06/23/2014 060006871402	S	- 172,288.730	1.0273		177,000	176,847	153
Issue: 912828B33 - U S Treasury Nt 1.500% 1/31/19							
06/23/2014 060006871402	S	- 67,000.000	.9950		66,662	66,963	- 301
Issue: 96950FAQ7 - Williams Partners LP 3.900% 1/15/25							
06/24/2014 060006871402	B	4,000.000	.9987		- 3,995	3,995	
Issue: 98462YAA8 - Yamana Gold Inc 4.950% 7/15/24							
06/25/2014 060006871402	B	2,000.000	1.0095		- 2,019	2,019	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
06/27/2014 060006871406	S	- 1,275,000.000	.4504		531,001	531,001	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
06/27/2014 060006871406	B	1,300,000.000	.3532		- 459,173	459,173	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/01/2014 060006871406	B	190,000.000	.9941		- 188,872	188,872	
Issue: 969457BV1 - Williams Companies 5.750% 6/24/44							
07/01/2014 060006871406	B	115,000.000	1.0056		- 115,649	115,649	
Issue: 969457BW9 - Williams Companies 4.550% 6/24/24							
07/01/2014 060006871406	S	- 210,000.000	1.0049		211,021	209,450	1,571
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
07/01/2014 060006871406	B	1,960,000.000	.4276		- 838,057	838,057	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/01/2014 060006871406	S	- 1,955,000.000	.4199		698,648	698,648	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/01/2014 060006871406	S	- 85,000.000	1.0436		88,705	88,934	- 229
Issue: 718172AU3 - Philip Morris Intl 3.875% 8/21/42							
07/02/2014 060006871406	S	- 200,000.000	.9094		181,884	190,497	- 8,613
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
07/02/2014 060006871406	B	180,000.000	1.0570		- 190,260	190,260	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/08/2014 060006871406	S	- 855,000.000	.4095		334,608	334,608	
Issue: 61945CAE3 - Mosaic Co 5.625% 11/15/43							
07/08/2014 060006871406	S	- 85,000.000	1.1238		95,525	87,124	8,401
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
07/08/2014 060006871406	B	875,000.000	.3563		- 311,763	311,763	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	B	75,000.000	1.0417		- 78,129	78,129	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/09/2014 060006871406	B	820,000.000	.3850		- 315,692	315,692	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
07/09/2014 060006871406	S	- 830,000.000	.3613		269,600	269,600	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/10/2014 060006871406	B	485,000.000	.3850		- 186,720	186,720	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/10/2014 060006871406	B	840,000.000	.4272		- 358,882	358,882	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/10/2014 060006871406	S	- 840,000.000	.4235		300,186	300,186	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/10/2014 060006871406	S	- 850,000.000	.4109		332,651	332,651	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
07/10/2014 060006871406	B	870,000.000	.3576		- 311,086	311,086	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
07/10/2014 060006871406	S	- 490,000.000	.3541		159,409	159,409	
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
07/16/2014 060006871406	B	125,000.000	1.0124		- 126,545	126,545	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
07/16/2014 060006871406	B	900,000.000	.3656		- 329,058	329,058	
Issue: 337358BH7 - Wachovia Corporation 7.574% 8/01/26							
07/16/2014 060006871406	S	- 105,000.000	1.3118		137,740	131,611	6,129
Issue: 126408GY3 - Csx Corp 4.100% 3/15/44							
07/16/2014 060006871406	S	- 145,000.000	.9540		138,336	130,004	8,332
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
07/16/2014 060006871406	S	- 1,545,000.000	.4385		548,831	548,831	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
07/16/2014 060006871406	B	645,000.000	.4137		- 266,804	266,804	
Issue: 912796CF4 - U S Treasury Bill 10/16/14							
07/16/2014 060006871406	B	2,845,000.000	.9999		- 2,844,856	2,844,856	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/16/2014 060006871406	B	120,000.000	1.0556		- 126,675	126,675	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/17/2014 060006871406	B	865,000.000	.3623		- 313,398	313,398	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/17/2014 060006871406	S	- 850,000.000	.4344		303,760	303,760	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/18/2014 060006871406	S	- 635,000.000	.4243		226,441	226,441	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/18/2014 060006871406	B	640,000.000	.4600		- 294,426	294,426	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
07/22/2014 060006871406	B	1,580,000.000	.3744		- 591,520	591,520	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
07/22/2014 060006871406	S	- 650,000.000	.3719		211,133	211,133	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
07/22/2014 060006871406	S	- 1,580,000.000	.3709		513,215	513,215	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
07/22/2014 060006871406	B	650,000.000	.3646		- 236,984	236,984	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/23/2014 060006871406	B	790,000.000	.9799		- 774,137	774,137	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	S	- 610,000.000	1.0689		652,033	646,530	5,503

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/24/2014 060006871406	B	340,000.000	.9799		- 333,173	333,173	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
07/24/2014 060006871406	B	65,000.000	1.2007		- 78,046	78,046	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/24/2014 060006871406	B	50,000.000	1.2172		- 60,860	60,860	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/24/2014 060006871406	S	- 40,000.000	1.0622		42,488	42,352	136
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
07/24/2014 060006871406	S	- 245,000.000	1.2824		314,176	305,448	8,728
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
07/24/2014 060006871406	S	- 65,000.000	1.0620		69,033	67,006	2,026
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/25/2014 060006871406	B	830,000.000	.3637		- 301,846	301,846	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/25/2014 060006871406	S	- 815,000.000	.4394		341,799	341,799	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/28/2014 060006871406	B	820,000.000	.3645		- 298,915	298,915	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/28/2014 060006871406	S	- 805,000.000	.4334		304,184	304,184	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/30/2014 060006871406	B	2,270,000.000	.3648		- 828,119	828,119	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/30/2014 060006871406	B	825,000.000	.3631		- 299,558	299,558	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
07/30/2014 060006871406	S	- 810,000.000	.4200		300,128	300,128	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
07/30/2014 060006871406	S	- 2,270,000.000	.3683		746,985	746,985	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	4,062.080	1.0197		- 4,142	4,142	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	63,470.000	1.0200		- 64,742	64,742	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/31/2014 060006871406	B	1,570,000.000	1.0607		- 1,665,243	1,665,243	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/04/2014 060006871406	B	1,070,000.000	.4367		- 467,248	467,248	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/04/2014 060006871406	S	- 1,070,000.000	.4329		382,380	382,380	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/05/2014 060006871406	B	810,000.000	.4330		- 350,754	350,754	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/05/2014 060006871406	S	- 1,615,000.000	.4226		575,910	575,910	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/05/2014 060006871406	B	805,000.000	.4076		- 328,078	328,078	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/06/2014 060006871406	B	1,015,000.000	.3961		- 402,062	402,062	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
08/06/2014 060006871406	S	- 1,010,000.000	.4009		383,804	383,804	
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
08/06/2014 060006871406	S	- 210,000.000	.9500		199,500	197,849	1,651
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/06/2014 060006871406	B	160,000.000	1.0683		- 170,925	170,925	
Issue: 313385B96 - F H L B Disc Nts 8/15/14							
08/07/2014 060006871402	S	- 102,000.000	.0000		101,996	101,996	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/07/2014 060006871406	S	- 810,000.000	.4314		306,073	306,073	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/07/2014 060006871406	B	810,000.000	.4121		- 333,817	333,817	
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
08/08/2014 060006871406	B	340,000.000	1.0003		- 340,105	340,105	
Issue: 907818DZ8 - Union Pacific Corp 4.150% 1/15/45							
08/08/2014 060006871406	B	345,000.000	.9935		- 342,764	342,764	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
08/08/2014 060006871406	S	- 820,000.000	.4302		320,910	320,910	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/08/2014 060006871406	S	- 1,075,000.000	.3879		349,037	349,037	

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							
08/08/2014 060006871406	B	835,000.000	.3836		- 320,273	320,273	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/08/2014 060006871406	B	1,075,000.000	.3838		- 412,628	412,628	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/08/2014 060006871406	B	460,000.000	.3795		- 174,552	174,552	
Issue: 94973VBF3 - Wellpoint Inc 5.100% 1/15/44							
08/08/2014 060006871406	S	- 325,000.000	1.0704		347,870	329,597	18,273
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/08/2014 060006871406	S	- 460,000.000	.3763		149,417	149,417	
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
08/08/2014 060006871406	S	- 345,000.000	1.0882		375,439	344,441	30,999
Issue: 172967HV6 - Citigroup Inc 4.000% 8/05/24							
08/11/2014 060006871406	S	- 190,000.000	.9916		188,395	188,347	48
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
08/11/2014 060006871406	B	165,000.000	1.1073		- 182,701	182,701	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/11/2014 060006871406	B	55,000.000	1.0771		- 59,239	59,239	
Issue: 620076BE8 - Motorola Solutions 5.500% 9/01/44							
08/12/2014 060006871406	B	250,000.000	.9988		- 249,703	249,703	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	S	- 185,000.000	1.0686		197,697	197,077	620

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							
08/14/2014 060006871406	S	- 805,000.000	.4332		306,139	306,139	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/14/2014 060006871406	B	820,000.000	.3744		- 306,967	306,967	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
08/15/2014 060006871406	S	- 625,000.000	1.0159		634,961	623,891	11,070
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/15/2014 060006871406	B	1,245,000.000	1.0532		- 1,311,192	1,311,192	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/15/2014 060006871406	B	615,000.000	1.0042		- 617,588	617,588	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/15/2014 060006871406	S	- 1,215,000.000	1.1023		1,339,348	1,294,318	45,030
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/18/2014 060006871406	S	- 445,000.000	.4419		169,232	169,232	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
08/18/2014 060006871406	B	445,000.000	.4377		- 194,763	194,763	
Issue: 313385G26 - F H L B Disc Nts 9/17/14							
08/19/2014 060006871402	B	180,000.000	.0000		- 179,993	179,993	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/19/2014 060006871406	S	- 100,000.000	1.0325		103,250	105,007	- 1,757
Issue: 14170TAM3 - Carefusion Corp 3.875% 5/15/24							
08/19/2014 060006871406	S	- 245,000.000	1.0137		248,361	244,601	3,761

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 14170TAK7 - Carefusion Corp 4.875% 5/15/44							
08/19/2014 060006871406	B	120,000.000	1.0110		- 121,324	121,324	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/19/2014 060006871406	B	220,000.000	.9977		- 219,484	219,484	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
08/19/2014 060006871406	S	- 590,000.000	.4355		229,425	229,425	
Issue: 912834DV7 - U S Treas Bd Strip 5/15/39							
08/19/2014 060006871406	B	590,000.000	.4394		- 259,222	259,222	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
08/22/2014 060006871406	S	- 540,000.000	.4868		229,610	229,610	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
08/22/2014 060006871406	B	1,400,000.000	.4338		- 607,306	607,306	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/22/2014 060006871406	B	530,000.000	.3895		- 206,440	206,440	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/22/2014 060006871406	S	- 1,395,000.000	.4305		516,887	516,887	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/25/2014 060006871406	S	- 815,000.000	.4543		345,477	345,477	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/25/2014 060006871406	B	1,630,000.000	.4478		- 729,849	729,849	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
08/25/2014 060006871406	S	- 720,000.000	.4769		320,673	320,673	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
08/25/2014 060006871406	S	- 815,000.000	.4346		295,777	295,777	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/25/2014 060006871406	B	720,000.000	.3802		- 273,730	273,730	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/26/2014 060006871406	B	110,000.000	1.0438		- 114,813	114,813	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
08/26/2014 060006871406	S	- 330,000.000	.4125		122,046	122,046	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/26/2014 060006871406	S	- 250,000.000	.9983		249,570	250,186	- 616
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
08/26/2014 060006871406	B	270,000.000	1.0127		- 273,434	273,434	
Issue: 912834JH2 - U S Treas Bd Strip 11/15/40							
08/26/2014 060006871406	S	- 250,000.000	.4240		96,214	96,214	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/26/2014 060006871406	B	330,000.000	.3820		- 126,057	126,057	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
08/26/2014 060006871406	S	- 135,000.000	1.1014		148,682	139,167	9,515
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
08/26/2014 060006871406	B	250,000.000	.4166		- 104,143	104,143	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/27/2014 060006871406	S	- 195,000.000	1.0531		205,359	203,876	1,483

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308HA8 - Pacific Gas Electric 3.750% 8/15/42							
08/27/2014 060006871406	B	250,000.000	.9264		- 231,593	231,593	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/27/2014 060006871406	S	- 500,000.000	.4456		192,858	192,858	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/27/2014 060006871406	B	505,000.000	.3808		- 192,304	192,304	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/27/2014 060006871406	B	1,645,000.000	.3810		- 626,778	626,778	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
08/27/2014 060006871406	S	- 1,640,000.000	.4600		686,428	686,428	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/28/2014 060006871406	B	3,160,000.000	.4632		- 1,463,838	1,463,838	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/28/2014 060006871406	S	- 3,155,000.000	.4593		1,169,993	1,169,993	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
08/29/2014 060006871402	B	10,000.000	1.0088		- 10,088	10,088	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/29/2014 060006871406	B	1,455,000.000	1.0595		- 1,541,504	1,541,504	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/29/2014 060006871406	B	1,425,000.000	1.0574		- 1,506,826	1,506,826	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/29/2014 060006871406	S	- 810,000.000	.4609		347,890	347,890	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HV6 - Citigroup Inc 4.000% 8/05/24							
09/03/2014 060006871406	B	65,000.000	.9959		- 64,735	64,735	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	B	335,000.000	.9942		- 333,063	333,063	
Issue: 345397WK5 - Ford Motor Cred 4.375% 8/06/23							
09/03/2014 060006871406	S	- 375,000.000	1.0625		398,419	371,498	26,921
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
09/03/2014 060006871406	S	- 60,000.000	1.1137		66,821	65,621	1,201
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
09/03/2014 060006871406	S	- 1,150,000.000	.5045		512,509	512,509	
Issue: 912796EG0 - U S Treasury Bill 12/04/14							
09/03/2014 060006871415	B	2,345,000.000	.9999		- 2,344,881	2,344,881	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/04/2014 060006871406	S	- 105,000.000	1.0325		108,413	110,280	- 1,868
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
09/04/2014 060006871406	B	145,000.000	1.1644		- 168,841	168,841	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	S	- 70,000.000	1.0289		72,023	72,896	- 872
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	S	- 130,000.000	1.0275		133,570	135,378	- 1,808
Issue: 260543CL5 - Dow Chemical Co 4.625% 10/01/44							
09/09/2014 060006871406	B	160,000.000	.9834		- 157,341	157,341	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
09/09/2014 060006871406	B	100,000.000	1.1478		- 114,777	114,777	
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
09/10/2014 060006871406	S	- 155,000.000	1.0004		155,067	154,788	278
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
09/10/2014 060006871406	B	155,000.000	1.0004		- 155,064	155,064	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/11/2014 060006871406	B	115,000.000	1.0194		- 117,228	117,228	
Issue: 96950FAP9 - Williams Partners 4.900% 1/15/45							
09/11/2014 060006871406	S	- 145,000.000	.9841		142,689	143,853	- 1,164
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
09/11/2014 060006871406	S	- 405,000.000	.4033		153,902	153,902	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/11/2014 060006871406	B	405,000.000	.4240		- 171,736	171,736	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
09/12/2014 060006871406	B	405,000.000	.4115		- 166,666	166,666	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/12/2014 060006871406	S	- 415,000.000	.3606		139,862	139,862	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/15/2014 060006871406	B	65,000.000	1.0080		- 65,518	65,518	
Issue: 84265VAE5 - Southern Copper 6.750% 4/16/40							
09/15/2014 060006871406	B	115,000.000	1.1002		- 126,523	126,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 84265VAG0 - Southern Copper Corp 5.250% 11/08/42							
09/15/2014 060006871406	S	- 120,000.000	.9372		112,464	107,690	4,774
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
09/15/2014 060006871406	S	- 75,000.000	1.2322		92,416	87,236	5,180
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
09/15/2014 060006871406	B	610,000.000	.3933		- 239,913	239,913	
Issue: 912834KV9 - U S Treas Bd Strip 11/15/41							
09/15/2014 060006871406	S	- 610,000.000	.3897		237,717	244,720	- 7,003
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/16/2014 060006871406	S	- 1,250,000.000	.3754		418,871	418,871	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
09/16/2014 060006871406	B	1,255,000.000	.3611		- 453,130	453,130	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/18/2014 060006871406	B	390,000.000	.4206		- 164,018	164,018	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
09/18/2014 060006871406	S	- 400,000.000	.3628		130,924	130,924	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/19/2014 060006871406	B	200,000.000	1.0100		- 202,000	202,000	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/19/2014 060006871406	B	505,000.000	.3753		- 189,516	189,516	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/19/2014 060006871406	S	- 505,000.000	.3724		165,835	165,835	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
09/19/2014 060006871406	S	- 230,000.000	1.1064		254,467	232,106	22,361
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/22/2014 060006871406	B	190,000.000	1.0184		- 193,503	193,503	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
09/22/2014 060006871406	S	- 190,000.000	1.0100		191,900	191,277	623
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/22/2014 060006871406	B	1,280,000.000	.4346		- 556,288	556,288	
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
09/22/2014 060006871406	B	195,000.000	1.2835		- 250,283	250,283	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/22/2014 060006871406	S	- 1,300,000.000	.3691		438,879	438,879	
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
09/22/2014 060006871406	S	- 225,000.000	1.0355		232,994	217,336	15,658
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	S	- 60,000.000	1.0234		61,406	61,463	- 56
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
09/24/2014 060006871406	B	55,000.000	1.4861		- 81,738	81,738	
Issue: 912828PC8 - U S Treasury Nt 2.625% 11/15/20							
09/26/2014 060006871402	S	- 88,600.000	1.0305		91,300	87,911	3,388
Issue: 912828D23 - U S Treasury Nt 1.625% 4/30/19							
09/26/2014 060006871402	S	- 87,000.000	.9958		86,633	86,657	- 24

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 90131HAF2 - 21ST Century Fox 4.750% 9/15/44							
09/26/2014 060006871406	S	- 155,000.000	.9963		154,431	154,878	- 446
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
09/26/2014 060006871406	B	150,000.000	1.0847		- 162,699	162,699	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/29/2014 060006871406	S	- 155,000.000	1.0409		161,345	159,150	2,195
Issue: 91324PCA8 - Unitedhealth Grp Inc 3.950% 10/15/42							
09/29/2014 060006871406	B	200,000.000	.9377		- 187,542	187,542	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	570,000.000	1.0327		- 588,659	588,659	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	S	- 130,000.000	1.0307		133,996	133,668	329
Issue: 59156RBL1 - Metlife Inc 4.721% 12/15/44							
10/01/2014 060006871406	B	155,000.000	1.0094		- 156,454	156,454	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
10/02/2014 060006871406	S	- 115,000.000	.9550		109,825	111,861	- 2,036
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
10/02/2014 060006871406	B	115,000.000	1.2375		- 142,313	142,313	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
10/10/2014 060006871406	S	- 240,000.000	1.0275		246,600	240,359	6,241
Issue: 172967HV6 - Citigroup Inc 4.000% 8/05/24							
10/14/2014 060006871406	S	- 65,000.000	1.0069		65,449	64,735	714

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/14/2014 060006871406	B	60,000.000	1.0159		- 60,956	60,956	
Issue: 912796EP0 - U S Treasury Bill 1/15/15							
10/15/2014 060006871406	B	1,650,000.000	.0000		- 1,649,958	1,649,958	
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
10/16/2014 060006871402	B	2,000.000	1.0297		- 2,059	2,059	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/16/2014 060006871406	S	- 25,000.000	1.0884		27,211	26,069	1,142
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
10/16/2014 060006871406	B	35,000.000	1.2288		- 43,007	43,007	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
10/17/2014 060006871402	S	- 25,900.000	1.0276		26,614	25,493	1,121
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/22/2014 060006871406	B	75,000.000	1.0728		- 80,461	80,461	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/22/2014 060006871406	S	- 615,000.000	.3954		218,966	218,966	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/22/2014 060006871406	S	- 105,000.000	1.1325		118,916	120,297	- 1,381
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/22/2014 060006871406	B	615,000.000	.4116		- 253,159	253,159	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	B	75,000.000	1.0645		- 79,840	79,840	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	S	- 45,000.000	1.0628		47,827	47,267	560
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/23/2014 060006871406	S	- 870,000.000	.3883		309,757	309,757	
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
10/23/2014 060006871406	B	65,000.000	.9203		- 59,819	59,819	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/23/2014 060006871406	S	- 110,000.000	1.1298		124,281	126,025	- 1,744
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
10/23/2014 060006871406	B	870,000.000	.3911		- 340,231	340,231	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/24/2014 060006871406	B	45,000.000	1.0661		- 47,974	47,974	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/24/2014 060006871406	S	- 70,000.000	1.1281		78,965	80,198	- 1,233
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	B	50,000.000	1.0600		- 53,000	53,000	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	S	- 150,000.000	1.0623		159,352	157,728	1,624
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/28/2014 060006871406	S	- 75,000.000	1.1348		85,111	85,926	- 815
Issue: 717081DE0 - Pfizer Inc 4.300% 6/15/43							
10/28/2014 060006871406	B	180,000.000	1.0160		- 182,884	182,884	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828F39 - U S Treasury Nt 1.750% 9/30/19							
10/29/2014 060006871402	B	212,800.000	1.0075		- 214,404	214,404	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/30/2014 060006871406	B	60,000.000	1.0645		- 63,872	63,872	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/30/2014 060006871406	S	- 90,000.000	1.1298		101,681	103,111	- 1,430
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/31/2014 060006871406	B	105,000.000	1.0575		- 111,038	111,038	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/31/2014 060006871406	S	- 1,260,000.000	.3915		448,614	448,614	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
10/31/2014 060006871406	B	695,000.000	1.0127		- 703,850	703,850	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
10/31/2014 060006871406	B	705,000.000	1.0132		- 714,308	714,308	
Issue: 68233JAT1 - Oncor Elec Delivery 4.550% 12/01/41							
10/31/2014 060006871406	S	- 125,000.000	1.0848		135,603	124,466	11,136
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/04/2014 060006871406	S	- 380,000.000	.4640		153,808	153,808	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
11/04/2014 060006871406	B	375,000.000	.4456		- 167,093	167,093	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
11/10/2014 060006871406	B	410,000.000	.4141		- 169,773	169,773	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
11/10/2014 060006871406	S	- 410,000.000	.4099		137,390	137,390	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/12/2014 060006871406	B	120,000.000	1.0522		- 126,263	126,263	
Issue: 30219GAG3 - Express Scripts Hldg 6.125% 11/15/41							
11/12/2014 060006871406	S	- 135,000.000	1.2212		164,867	154,899	9,968
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/13/2014 060006871406	S	- 920,000.000	.4553		334,857	334,857	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
11/13/2014 060006871406	B	915,000.000	.4455		- 407,651	407,651	
Issue: 91324PBW1 - Unitedhealth Group 4.375% 3/15/42							
11/14/2014 060006871406	B	135,000.000	1.0075		- 136,015	136,015	
Issue: 91324PCA8 - Unitedhealth Grp Inc 3.950% 10/15/42							
11/14/2014 060006871406	S	- 135,000.000	.9439		127,422	126,591	832
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
11/17/2014 060006871406	S	- 440,000.000	1.0038		441,650	442,563	- 913
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/17/2014 060006871406	B	435,000.000	.9927		- 431,817	431,817	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/18/2014 060006871406	S	- 1,445,000.000	.3910		539,713	539,713	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
11/18/2014 060006871406	B	1,445,000.000	.4530		- 654,599	654,599	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/18/2014 060006871406	S	- 1,460,000.000	.4080		482,807	482,807	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
11/18/2014 060006871406	B	1,445,000.000	.3943		- 569,706	569,706	
Issue: 718286BG1 - Philippines Rep 6.375% 10/23/34							
11/19/2014 060006871406	S	- 215,000.000	1.3190		283,585	264,386	19,199
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/20/2014 060006871406	B	620,000.000	.4607		- 285,603	285,603	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/20/2014 060006871406	S	- 620,000.000	.4579		228,313	228,313	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
11/24/2014 060006871406	B	85,000.000	.9985		- 84,873	84,873	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	B	140,000.000	1.0178		- 142,494	142,494	
Issue: 30219GAG3 - Express Scripts Hldg 6.125% 11/15/41							
11/24/2014 060006871406	S	- 155,000.000	1.2319		190,946	177,847	13,099
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/25/2014 060006871406	B	90,000.000	1.0236		- 92,123	92,123	
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
11/25/2014 060006871406	S	- 110,000.000	1.0074		110,814	109,541	1,273
Issue: 71654QBR2 - Petroleos Mexicanos 6.375% 1/23/45							
12/01/2014 060006871406	S	- 30,000.000	1.1450		34,350	30,921	3,429

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/01/2014 060006871406	B	410,000.000	.4722		- 193,590	193,590	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/01/2014 060006871406	S	- 410,000.000	.4647		170,216	170,216	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
12/01/2014 060006871406	S	- 120,000.000	1.1750		141,000	133,260	7,740
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
12/01/2014 060006871406	B	30,000.000	1.1575		- 34,725	34,725	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
12/01/2014 060006871406	B	130,000.000	1.1555		- 150,215	150,215	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	B	515,000.000	1.0231		- 526,909	526,909	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
12/02/2014 060006871406	S	- 70,000.000	1.3885		97,195	95,541	1,654
Issue: 195325BR5 - Republic Of Colombia 5.625% 2/26/44							
12/02/2014 060006871406	S	- 80,000.000	1.1300		90,400	88,318	2,082
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/03/2014 060006871406	B	1,135,000.000	.4657		- 528,558	528,558	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/03/2014 060006871406	S	- 1,130,000.000	.4641		416,119	416,119	
Issue: 912803EJ8 - U S Treas Bd Strip 8/15/44							
12/04/2014 060006871406	B	415,000.000	.4041		- 167,702	167,702	

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							
12/04/2014 060006871406	S	- 415,000.000	.4237		137,236	137,236	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/05/2014 060006871406	B	630,000.000	.4019		- 253,203	253,203	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/05/2014 060006871406	S	- 630,000.000	.4126		212,474	212,474	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/09/2014 060006871406	B	415,000.000	.4830		- 200,453	200,453	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
12/09/2014 060006871406	S	- 890,000.000	.5225		396,388	396,388	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/09/2014 060006871406	B	890,000.000	.5183		- 461,278	461,278	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/09/2014 060006871406	S	- 420,000.000	.4997		175,792	175,792	
Issue: 912796EY1 - U S Treasury Bill 3/12/15							
12/10/2014 060006871406	B	1,015,000.000	.9999		- 1,014,929	1,014,929	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/10/2014 060006871406	B	445,000.000	.4953		- 220,386	220,386	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/10/2014 060006871406	B	430,000.000	.4864		- 209,165	209,165	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/10/2014 060006871406	S	- 435,000.000	.5033		182,071	182,071	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
12/10/2014 060006871406	S	- 445,000.000	.5033		186,256	186,256	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/12/2014 060006871406	S	- 170,000.000	1.0694		181,794	176,392	5,402
Issue: 718546AL8 - Phillips 66 4.875% 11/15/44							
12/12/2014 060006871406	B	225,000.000	1.0054		- 226,220	226,220	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/17/2014 060006871406	B	680,000.000	.4375		- 297,507	297,507	
Issue: 912803EJ8 - U S Treas Bd Strip 8/15/44							
12/17/2014 060006871406	S	- 1,350,000.000	.4351		542,047	542,047	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
12/17/2014 060006871406	B	675,000.000	.4322		- 291,755	291,755	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/18/2014 060006871406	S	- 415,000.000	.5002		182,201	182,201	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
12/18/2014 060006871406	B	410,000.000	.4838		- 198,354	198,354	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/19/2014 060006871406	B	1,230,000.000	.4990		- 613,758	613,758	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/19/2014 060006871406	S	- 1,220,000.000	.4923		465,635	465,635	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
12/22/2014 060006871406	B	195,000.000	.4336		- 84,560	84,560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/22/2014	S	- 195,000.000	.4624		82,030	82,030	
060006871406							
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
12/23/2014	B	1,105,000.000	.4887		- 539,958	539,958	
060006871406							
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/23/2014	S	- 1,105,000.000	.4839		485,389	485,389	
060006871406							
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/30/2014	S	- 1,375,000.000	.5080		606,268	606,268	
060006871406							
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/30/2014	B	1,375,000.000	.5034		- 692,216	692,216	
060006871406							
Issue: 912828H29 - U S Treasury Nt 0.625% 12/31/16							
12/31/2014	B	153,500.000	.9991		- 153,356	153,356	
060006871402							
Total For Deutsche Bank Securities, Inc.				**691**	**178,527,444**	**178,167,106**	**360,341**
Broker: Goldman, Sachs & Co.							
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/02/2014	S	- 1,405,000.000	.3024		424,928	456,643	- 31,715
060006871406							
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/02/2014	B	1,420,000.000	.2892		- 410,593	410,593	
060006871406							
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/03/2014	S	- 235,000.000	.9448		222,020	223,984	- 1,964
060006871406							

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							
01/06/2014 060006871406	B	995,000.000	.3275		- 325,833	325,833	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/06/2014 060006871406	S	- 770,000.000	.3076		236,860	271,536	- 34,676
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/06/2014 060006871406	S	- 1,015,000.000	.3107		315,340	357,934	- 42,594
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/06/2014 060006871406	B	780,000.000	.2904		- 226,504	226,504	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/06/2014 060006871406	B	440,000.000	.2926		- 128,748	128,748	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/06/2014 060006871406	S	- 420,000.000	.3663		153,846	177,086	- 23,240
Issue: 344419AB2 - Fomento Economico 4.375% 5/10/43							
01/07/2014 060006871406	B	260,000.000	.8464		- 220,061	220,061	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/07/2014 060006871406	S	- 200,000.000	.9525		190,500	190,640	- 140
Issue: 744573106 - Public Svc Enterprise Group Inc							
01/09/2014 060006871409	B	2,000.000	31.7298	80	- 63,540	63,540	
Issue: 594918104 - Microsoft Corp							
01/09/2014 060006871409	B	2,500.000	35.5444	100	- 88,961	88,961	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/10/2014 060006871406	S	- 1,730,000.000	.3136		542,580	562,272	- 19,693

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/10/2014 060006871406	S	- 560,000.000	.3097		173,415	178,579	- 5,163
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/10/2014 060006871406	B	565,000.000	.3025		- 170,929	170,929	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/10/2014 060006871406	B	1,750,000.000	.2999		- 524,755	524,755	
Issue: 88732J207 - Time Warner Cable Inc							
01/14/2014 060006871405	S	- 1,410.000	136.1227	60	191,873	114,578	77,295
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/14/2014 060006871406	S	- 1,440,000.000	.3195		460,008	507,808	- 47,800
Issue: 698299AD6 - Panama 8.875% 9/30/27							
01/14/2014 060006871406	B	55,000.000	1.3490		- 74,195	74,195	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/14/2014 060006871406	B	1,460,000.000	.3015		- 440,117	440,117	
Issue: 88732J207 - Time Warner Cable Inc							
01/15/2014 060006871405	S	- 1,010.000	135.5411	43	136,854	82,074	54,780
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/16/2014 060006871406	S	- 775,000.000	.3344		259,183	296,936	- 37,753
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/16/2014 060006871406	B	500,000.000	.3726		- 186,300	186,300	
Issue: 59023VAA8 - Merrill Lynch 7.750% 5/14/38							
01/16/2014 060006871406	S	- 115,000.000	1.3004		149,545	133,127	16,418

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							
01/16/2014 060006871406	B	795,000.000	.3040		- 241,672	241,672	
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
01/16/2014 060006871406	B	120,000.000	1.0023		- 120,278	120,278	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
01/16/2014 060006871406	S	- 500,000.000	.3794		189,710	208,519	- 18,809
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
01/17/2014 060006871406	S	- 180,000.000	.9391		169,029	186,678	- 17,649
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/17/2014 060006871406	B	115,000.000	.9727		- 111,855	111,855	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
01/17/2014 060006871406	B	170,000.000	1.0225		- 173,825	173,825	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/21/2014 060006871406	S	- 770,000.000	.3704		270,637	270,637	
Issue: 237194AH8 - Darden Restaurants 6.800% 10/15/37							
01/21/2014 060006871406	S	- 100,000.000	1.0677		106,769	120,102	- 13,333
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/21/2014 060006871406	B	75,000.000	.9781		- 73,359	73,359	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/21/2014 060006871406	B	805,000.000	.3065		- 246,708	246,708	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
01/23/2014 060006871406	S	- 120,000.000	.9353		112,238	124,302	- 12,064

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							
01/23/2014 060006871406	B	70,000.000	.9845		- 68,917	68,917	
Issue: 88732JAU2 - Time Warner Cable 6.750% 6/15/39							
01/27/2014 060006871406	S	- 65,000.000	.9644		62,689	67,412	- 4,723
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/27/2014 060006871406	S	- 700,000.000	.3484		243,859	268,201	- 24,342
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/27/2014 060006871406	B	40,000.000	.9898		- 39,594	39,594	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/27/2014 060006871406	B	715,000.000	.3178		- 227,198	227,198	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
01/27/2014 060006871406	S	- 195,000.000	1.1300		220,350	241,089	- 20,739
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/28/2014 060006871406	S	- 775,000.000	.3198		230,979	230,979	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/28/2014 060006871406	B	775,000.000	.3162		- 245,086	245,086	
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
01/28/2014 060006871406	S	- 210,000.000	1.1150		234,150	292,298	- 58,148
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/31/2014 060006871406	S	- 2,045,000.000	.3342		665,105	665,105	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/31/2014 060006871406	B	1,645,000.000	.9997		- 1,644,550	1,644,550	

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							
01/31/2014 060006871406	B	1,555,000.000	1.0005		- 1,555,790	1,555,790	
Issue: 44919P508 - Iac Interactivecorp							
02/03/2014 060006871405	S	- 2,250.000	66.8012	93	150,210	100,820	49,390
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
02/03/2014 060006871406	S	- 970,000.000	.3566		345,931	371,649	- 25,718
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
02/03/2014 060006871406	S	- 350,000.000	1.2054		421,880	362,753	59,126
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
02/03/2014 060006871406	B	395,000.000	1.1243		- 444,083	444,083	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/03/2014 060006871406	B	990,000.000	.3261		- 322,809	322,809	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/05/2014 060006871406	S	- 385,000.000	.4219		159,895	159,895	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
02/05/2014 060006871406	B	390,000.000	.3545		- 138,259	138,259	
Issue: 880770102 - Teradyne Inc							
02/05/2014 060006871408	B	24,240.000	18.7208	727	- 454,519	454,519	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/06/2014 060006871406	B	610,000.000	.3842		- 234,350	234,350	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/06/2014 060006871406	S	- 740,000.000	.3984		248,306	248,306	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
02/06/2014 060006871406	B	740,000.000	.4243		- 313,997	313,997	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
02/06/2014 060006871406	B	155,000.000	.4052		- 62,809	62,809	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/06/2014 060006871406	S	- 765,000.000	.3882		296,942	319,033	- 22,091
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
02/11/2014 060006871406	B	350,000.000	1.1949		- 418,226	418,226	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/11/2014 060006871406	S	- 315,000.000	.9880		311,210	314,316	- 3,106
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
02/14/2014 060006871406	S	- 285,000.000	1.0790		307,515	303,499	4,016
Issue: 966244105 - Whitewave Foods Co A							
02/18/2014 060006871417	S	- 20,300.000	26.7097	618	541,588	361,267	180,321
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/20/2014 060006871406	S	- 360,000.000	1.0055		361,969	363,808	- 1,839
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
02/20/2014 060006871406	B	405,000.000	.9934		- 402,319	402,319	
Issue: 83001A102 - Six Flags Entertainment							
02/21/2014 060006871405	B	135.000	39.9450	1	- 5,394	5,394	
Issue: 74733V100 - Qep Resources Inc							
02/25/2014 060006871405	B	480.000	31.9888	8	- 15,363	15,363	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/26/2014 060006871406	S	- 690,000.000	1.0075		695,175	691,156	4,019
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
02/26/2014 060006871406	B	740,000.000	.9970		- 737,765	737,765	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
02/28/2014 060006871406	B	540,000.000	.3254		- 175,732	175,732	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/28/2014 060006871406	B	70,000.000	1.0296		- 72,070	72,070	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
02/28/2014 060006871406	S	- 540,000.000	.3222		161,486	161,486	
Issue: 98956P102 - Zimmer Holdings Inc							
03/03/2014 060006871405	B	30.000	94.3017	1	- 2,830	2,830	
Issue: 83001A102 - Six Flags Entertainment							
03/03/2014 060006871405	B	550.000	40.5194	9	- 22,295	22,295	
Issue: 88732J207 - Time Warner Cable Inc							
03/03/2014 060006871405	S	- 1,705.000	138.8698	33	236,740	138,550	98,190
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/03/2014 060006871406	B	585,000.000	.3524		- 206,166	206,166	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/03/2014 060006871406	B	490,000.000	.3484		- 170,731	170,731	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/03/2014 060006871406	S	- 575,000.000	.3779		217,275	225,834	- 8,559

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							
03/03/2014 060006871406	S	- 495,000.000	.3366		158,174	158,174	
Issue: 88732J207 - Time Warner Cable Inc							
03/04/2014 060006871405	S	- 1,070.000	140.1241	21	149,912	86,949	62,963
Issue: 88732J207 - Time Warner Cable Inc							
03/05/2014 060006871405	S	- 1,065.000	141.1204	19	150,275	86,543	63,732
Issue: 83001A102 - Six Flags Entertainment							
03/06/2014 060006871405	B	415.000	42.0289	8	- 17,450	17,450	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/06/2014 060006871406	B	630,000.000	1.0009		- 630,566	630,566	
Issue: 83001A102 - Six Flags Entertainment							
03/07/2014 060006871405	B	190.000	42.0092	3	- 7,985	7,985	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/07/2014 060006871406	B	1,540,000.000	.3342		- 514,591	514,591	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/07/2014 060006871406	B	805,000.000	.3715		- 299,017	299,017	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/07/2014 060006871406	S	- 1,555,000.000	.3225		496,891	496,891	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
03/07/2014 060006871406	S	- 810,000.000	.3564		281,530	281,530	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/10/2014 060006871406	S	- 120,000.000	.9410		112,920	116,427	- 3,507

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	B	380,000.000	1.0066		- 382,494	382,494	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/11/2014 060006871406	S	- 140,000.000	.9385		131,390	135,831	- 4,441
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
03/13/2014 060006871406	S	- 985,000.000	.3506		340,071	340,071	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/13/2014 060006871406	B	995,000.000	.3377		- 335,972	335,972	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
03/13/2014 060006871406	B	100,000.000	1.2036		- 120,358	120,358	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/13/2014 060006871406	S	- 80,000.000	1.0278		82,225	81,136	1,089
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/18/2014 060006871406	B	120,000.000	.9325		- 111,900	111,900	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/18/2014 060006871406	B	110,000.000	.9365		- 103,015	103,015	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
03/18/2014 060006871406	S	- 120,000.000	.9950		119,400	113,813	5,587
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
03/21/2014 060006871406	S	- 800,000.000	.3468		277,456	281,412	- 3,956
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
03/21/2014 060006871406	B	2,175,000.000	.3554		- 772,995	772,995	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
03/21/2014 060006871406	B	2,470,000.000	.3471		- 857,411	857,411	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
03/21/2014 060006871406	B	2,940,000.000	.3891		- 1,143,954	1,143,954	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/21/2014 060006871406	B	3,125,000.000	.3857		- 1,205,375	1,205,375	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/21/2014 060006871406	B	3,380,000.000	.3815		- 1,289,504	1,289,504	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/21/2014 060006871406	B	2,845,000.000	.3353		- 953,872	953,872	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
03/21/2014 060006871406	B	2,455,000.000	.3731		- 915,911	915,911	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/21/2014 060006871406	B	9,295,000.000	1.0264		- 9,540,083	9,540,083	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
03/21/2014 060006871406	B	4,340,000.000	.3250		- 1,410,543	1,410,543	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/21/2014 060006871406	B	2,105,000.000	1.0000		- 2,105,082	2,105,082	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
03/21/2014 060006871406	B	815,000.000	.3174		- 258,705	258,705	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
03/21/2014 060006871406	B	2,570,000.000	.4004		- 1,029,079	1,029,079	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
03/24/2014 060006871406	B	155,000.000	1.3346		- 206,869	206,869	
Issue: 61945CAE3 - Mosaic Co 5.625% 11/15/43							
03/24/2014 060006871406	B	155,000.000	1.0721		- 166,182	166,182	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 120,000.000	1.0344		124,125	122,813	1,312
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 135,000.000	1.0341		139,598	138,164	1,434
Issue: 026874AZ0 - American Intl Group 6.250% 5/01/36							
03/25/2014 060006871406	B	200,000.000	1.2321		- 246,416	246,416	
Issue: 084664BU4 - Berkshire Hathaway 4.400% 5/15/42							
03/25/2014 060006871406	S	- 165,000.000	.9717		160,322	171,287	- 10,965
Issue: 020002BA8 - Allstate Corp 4.500% 6/15/43							
03/25/2014 060006871406	B	165,000.000	1.0064		- 166,063	166,063	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 175,000.000	1.0284		179,977	179,102	875
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/26/2014 060006871406	S	- 395,000.000	1.0053		397,098	395,061	2,037
Issue: 86562MAA8 - Sumitomo Mitsui 4.436% 4/02/24							
03/26/2014 060006871406	B	430,000.000	1.0000		- 430,000	430,000	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
03/27/2014 060006871405	B	180.000	52.3089	1	- 9,417	9,417	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 115,000.000	1.0406		119,672	117,864	1,808
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	B	340,000.000	1.0072		- 342,444	342,444	
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
03/27/2014 060006871406	S	- 365,000.000	.9962		363,598	364,063	- 465
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
03/27/2014 060006871406	B	130,000.000	1.0182		- 132,367	132,367	
Issue: 125509109 - Cigna Corp							
03/28/2014 060006871405	S	- 730.000	79.3505	14	57,912	35,412	22,500
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
03/28/2014 060006871405	B	500.000	52.9100	9	- 26,464	26,464	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
03/31/2014 060006871405	B	15.000	53.3483		- 800	800	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/31/2014 060006871406	S	- 1,760,000.000	.3415		564,546	564,546	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/01/2014 060006871405	B	10.000	53.8750		- 539	539	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/01/2014 060006871406	S	- 920,000.000	.3531		323,624	323,624	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
04/01/2014 060006871406	S	- 250,000.000	.9943		248,580	241,222	7,358

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
04/01/2014 060006871406	B	255,000.000	.9629		- 245,527	245,527	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/01/2014 060006871406	S	- 1,565,000.000	.3825		538,561	538,561	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/01/2014 060006871406	B	1,570,000.000	.3777		- 592,926	592,926	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/01/2014 060006871406	B	935,000.000	.3301		- 308,653	308,653	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/02/2014 060006871405	B	260.000	54.1198	4	- 14,076	14,076	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
04/02/2014 060006871406	S	- 1,600,000.000	.4280		507,468	507,468	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/02/2014 060006871406	S	- 1,940,000.000	1.0200		1,978,724	1,996,781	- 18,057
Issue: H84989104 - Te Connectivity Ltd							
04/02/2014 060006871409	S	- 800.000	61.7577	33	49,373	22,711	26,662
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/03/2014 060006871405	B	270.000	54.1761	5	- 14,632	14,632	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/03/2014 060006871406	S	- 1,365,000.000	.3550		484,561	515,860	- 31,298
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/03/2014 060006871406	S	- 95,000.000	1.0239		97,275	97,739	- 464

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/03/2014 060006871406	B	1,395,000.000	.3213		- 448,186	448,186	
Issue: 91412GVC6 - Univ Of Ca 4.765% 5/15/44							
04/03/2014 060006871406	B	165,000.000	1.0000		- 165,000	165,000	
Issue: H84989104 - Te Connectivity Ltd							
04/03/2014 060006871409	S	- 1,600.000	61.5088	66	98,348	45,422	52,926
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/04/2014 060006871405	B	430.000	53.3717	7	- 22,957	22,957	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
04/04/2014 060006871406	S	- 860,000.000	.3451		296,786	302,154	- 5,368
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/04/2014 060006871406	B	870,000.000	.3302		- 287,309	287,309	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/07/2014 060006871405	B	160.000	52.5121	3	- 8,405	8,405	
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
04/07/2014 060006871405	B	600.000	52.5553	10	- 31,543	31,543	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
04/07/2014 060006871406	B	310,000.000	.3999		- 123,954	123,954	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
04/07/2014 060006871406	S	- 305,000.000	.4062		123,903	126,083	- 2,180
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/08/2014 060006871406	S	- 1,335,000.000	.3562		469,607	469,607	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/08/2014 060006871406	B	1,360,000.000	.3263		- 443,741	443,741	
Issue: 224399105 - Crane Co							
04/09/2014 060006871405	B	410.000	70.5143	8	- 28,918	28,918	
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
04/09/2014 060006871406	B	170,000.000	1.0521		- 178,860	178,860	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/09/2014 060006871406	S	- 110,000.000	1.0336		113,695	113,378	317
Issue: 68389X105 - Oracle Corporation							
04/10/2014 060006871405	B	5,815.000	39.8045	108	- 231,571	231,571	
Issue: G9319H102 - Validus Holdings Ltd							
04/10/2014 060006871405	S	- 750.000	37.2453	15	27,919	21,915	6,004
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/10/2014 060006871406	S	- 860,000.000	.3942		323,860	323,860	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
04/10/2014 060006871406	B	90,000.000	1.0895		- 98,055	98,055	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
04/10/2014 060006871406	B	890,000.000	.3295		- 293,264	293,264	
Issue: 268648102 - Emc Corporation							
04/11/2014 060006871405	B	9,560.000	26.7115	177	- 255,539	255,539	
Issue: 30219G108 - Express Scripts Hldgs C							
04/11/2014 060006871405	B	2,940.000	72.1363	54	- 212,135	212,135	

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							
04/11/2014 060006871406	S	- 855,000.000	.3458		274,254	274,254	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/11/2014 060006871406	B	860,000.000	.3383		- 290,929	290,929	
Issue: 29476L107 - Equity Residential							
04/14/2014 060006871405	S	- 970.000	58.0237	18	56,265	56,912	- 646
Issue: 50540R409 - Laboratory Corp Of America Holdings							
04/14/2014 060006871405	B	785.000	100.4595	15	- 78,875	78,875	
Issue: 755111507 - Raytheon Company							
04/14/2014 060006871405	B	1,020.000	97.2390	19	- 99,203	99,203	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/14/2014 060006871406	S	- 855,000.000	.3484		274,254	274,254	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/14/2014 060006871406	B	860,000.000	.3409		- 293,191	293,191	
Issue: 912796DE6 - U S Treasury Bill 7/03/14							
04/14/2014 060006871415	S	- 1,000,000.000	.9999		999,940	999,952	- 12
Issue: 44919P508 - Iac Interactivecorp							
04/15/2014 060006871405	S	- 1,375.000	66.5674	27	91,503	61,612	29,890
Issue: 89417EAH2 - Travelers Cos 5.350% 11/01/40							
04/15/2014 060006871406	S	- 105,000.000	1.1515		120,902	120,925	- 23
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	B	95,000.000	1.0542		- 100,151	100,151	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	S	- 300,000.000	1.0567		317,016	311,669	5,347
Issue: 931142DQ3 - Wal Mart Stores Inc 4.300% 4/22/44							
04/15/2014 060006871406	B	345,000.000	.9935		- 342,754	342,754	
Issue: 29476L107 - Equity Residential							
04/16/2014 060006871405	S	- 2,985.000	58.2650	59	173,862	175,135	- 1,273
Issue: 74733V100 - Qep Resources Inc							
04/17/2014 060006871405	B	2,270.000	32.2679	42	- 73,290	73,290	
Issue: 364730101 - Gannett Inc							
04/21/2014 060006871405	S	- 460.000	26.8369	9	12,336	7,037	5,299
Issue: 29476L107 - Equity Residential							
04/21/2014 060006871405	S	- 2,315.000	57.9819	46	134,182	135,825	- 1,643
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
04/21/2014 060006871406	S	- 855,000.000	.3639		300,760	300,760	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
04/21/2014 060006871406	S	- 645,000.000	.3749		222,686	222,686	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
04/21/2014 060006871406	S	- 855,000.000	.3702		316,512	323,121	- 6,608
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/21/2014 060006871406	B	420,000.000	.3977		- 167,034	167,034	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
04/21/2014 060006871406	B	805,000.000	.3976		- 320,068	320,068	

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							
04/21/2014 060006871406	S	- 1,345,000.000	.3583		472,555	472,555	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/21/2014 060006871406	B	1,350,000.000	.3540		- 477,887	477,887	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
04/21/2014 060006871406	B	640,000.000	.3953		- 252,986	252,986	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/21/2014 060006871406	S	- 810,000.000	.3887		314,847	316,997	- 2,150
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/21/2014 060006871406	B	865,000.000	.3494		- 302,231	302,231	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/21/2014 060006871406	B	435,000.000	.3395		- 147,674	147,674	
Issue: 29476L107 - Equity Residential							
04/22/2014 060006871405	S	- 275.000	57.8335	5	15,899	16,135	- 236
Issue: 565849106 - Marathon Oil Corporation							
04/22/2014 060006871405	S	- 1,220.000	36.4423	24	44,436	40,351	4,085
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/22/2014 060006871406	S	- 95,000.000	1.0467		99,435	98,857	577
Issue: 743315AP8 - Progressive Corp 4.350% 4/25/44							
04/22/2014 060006871406	B	110,000.000	.9968		- 109,652	109,652	
Issue: 364730101 - Gannett Inc							
04/23/2014 060006871405	S	- 2,030.000	27.0414	39	54,855	31,056	23,800

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							
04/23/2014 060006871405	B	1,005.000	161.7068	19	- 162,534	162,534	
Issue: 565849106 - Marathon Oil Corporation							
04/23/2014 060006871405	S	- 7,375.000	36.5116	142	269,131	243,923	25,207
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/23/2014 060006871406	S	- 865,000.000	.3495		270,644	270,644	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/23/2014 060006871406	B	870,000.000	.3454		- 300,507	300,507	
Issue: 037833100 - Apple Inc							
04/24/2014 060006871405	B	2,535.000	568.3908	47	- 1,440,918	1,440,918	
Issue: 037604105 - Apollo Education Group Inc							
04/24/2014 060006871405	B	445.000	28.0405	8	- 12,486	12,486	
Issue: 565849106 - Marathon Oil Corporation							
04/24/2014 060006871405	S	- 8,240.000	36.4318	159	300,039	272,533	27,506
Issue: 460146103 - International Paper Co							
04/25/2014 060006871405	B	295.000	45.6538	5	- 13,473	13,473	
Issue: 125509109 - Cigna Corp							
04/25/2014 060006871405	S	- 285.000	78.9980	6	22,509	13,825	8,683
Issue: 268648102 - Emc Corporation							
04/25/2014 060006871405	B	1,645.000	25.5111	30	- 41,996	41,996	
Issue: 30219G108 - Express Scripts Hldgs C							
04/25/2014 060006871405	B	310.000	71.0660	6	- 22,036	22,036	

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							
04/25/2014 060006871405	B	420.000	55.5439	8	- 23,336	23,336	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
04/25/2014 060006871406	B	1,670,000.000	.4131		- 689,860	689,860	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
04/25/2014 060006871406	S	- 1,675,000.000	.4094		598,586	598,586	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/25/2014 060006871406	S	- 45,000.000	1.0584		47,630	46,905	724
Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35							
04/25/2014 060006871406	B	75,000.000	.9812		- 73,589	73,589	
Issue: 460146103 - International Paper Co							
04/28/2014 060006871405	B	4,190.000	46.1879	78	- 193,605	193,605	
Issue: 224399105 - Crane Co							
04/28/2014 060006871405	B	250.000	70.1039	5	- 17,531	17,531	
Issue: 14040H105 - Capital One Financial Corp							
04/28/2014 060006871405	B	3,035.000	73.2348	56	- 222,324	222,324	
Issue: 91913Y100 - Valero Energy Corp							
04/28/2014 060006871405	B	3,825.000	57.6924	71	- 220,744	220,744	
Issue: 037833AR1 - Apple Inc 2.850% 5/06/21							
04/29/2014 060006871402	B	25,000.000	.9975		- 24,939	24,939	
Issue: 060505104 - Bank Of America Corp							
04/29/2014 060006871405	S	- 15,440.000	15.1379	291	233,438	211,169	22,269

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718546104 - Phillips 66							
04/29/2014 060006871405	B	85.000	84.4018	1	- 7,175	7,175	
Issue: 50540R409 - Laboratory Corp Of America Holdings							
04/29/2014 060006871405	B	125.000	98.9885	2	- 12,376	12,376	
Issue: 89417E109 - Travelers Cos Inc							
04/29/2014 060006871405	B	2,480.000	90.6818	46	- 224,937	224,937	
Issue: 254709108 - Discover Finl Svcs							
04/29/2014 060006871405	B	255.000	55.8310	5	- 14,242	14,242	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/29/2014 060006871406	S	- 850,000.000	.3452		265,950	265,950	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/29/2014 060006871406	B	855,000.000	.3412		- 291,700	291,700	
Issue: 447011107 - Huntsman Corp							
04/30/2014 060006871405	B	4,315.000	25.0360	80	- 108,110	108,110	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
04/30/2014 060006871406	S	- 2,135,000.000	.3562		711,239	711,239	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/30/2014 060006871406	B	2,155,000.000	.3443		- 741,988	741,988	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/30/2014 060006871406	B	1,320,000.000	1.0550		- 1,392,652	1,392,652	
Issue: 58155Q103 - McKesson Corporation							
05/01/2014 060006871405	S	- 2,165.000	168.7583	45	365,317	129,837	235,480

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58155Q103 - McKesson Corporation							
05/01/2014 060006871405	S	- 890.000	168.1451	20	149,629	53,374	96,255
Issue: 447011107 - Huntsman Corp							
05/01/2014 060006871405	B	3,090.000	25.0587	57	- 77,489	77,489	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/01/2014 060006871406	B	1,490,000.000	.3825		- 569,925	569,925	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/01/2014 060006871406	S	- 1,495,000.000	.3781		564,989	564,989	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/01/2014 060006871406	S	- 855,000.000	.3675		291,082	291,082	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/01/2014 060006871406	B	330,000.000	.4002		- 132,066	132,066	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
05/01/2014 060006871406	B	520,000.000	.3467		- 180,289	180,289	
Issue: 037833100 - Apple Inc							
05/02/2014 060006871405	B	50.000	590.5767		- 29,529	29,529	
Issue: 037833100 - Apple Inc							
05/02/2014 060006871405	B	315.000	592.5341	6	- 186,654	186,654	
Issue: 958102105 - Western Digital Corp							
05/02/2014 060006871405	B	50.000	83.6882		- 4,185	4,185	
Issue: 58155Q103 - McKesson Corporation							
05/02/2014 060006871405	S	- 125.000	168.1796	1	21,022	7,496	13,525

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58155Q103 - McKesson Corporation							
05/02/2014 060006871405	S	- 620.000	168.0037	13	104,149	37,182	66,968
Issue: 447011107 - Huntsman Corp							
05/02/2014 060006871405	B	2,730.000	25.3661	51	- 69,300	69,300	
Issue: 56585A102 - Marathon Petroleum Corp							
05/02/2014 060006871405	B	210.000	95.5636	1	- 20,070	20,070	
Issue: 958102105 - Western Digital Corp							
05/05/2014 060006871405	B	10.000	83.8325		- 838	838	
Issue: 958102105 - Western Digital Corp							
05/05/2014 060006871405	B	535.000	83.8222	10	- 44,855	44,855	
Issue: 56585A102 - Marathon Petroleum Corp							
05/05/2014 060006871405	B	300.000	94.8795	5	- 28,469	28,469	
Issue: 428236BF9 - Hewlett Packard Co 3.750% 12/01/20							
05/06/2014 060006871402	B	7,000.000	1.0360		- 7,252	7,252	
Issue: 3138LVPL1 - F N M A #Ao4926 3.500% 6/01/42							
05/06/2014 060006871402	S	- 96,274.290	1.0259		98,771	96,470	2,302
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/06/2014 060006871402	B	121,833.000	1.0174		- 123,956	123,956	
Issue: 428236BY8 - Hewlett Packard Co 2.750% 1/14/19							
05/06/2014 060006871402	S	- 7,000.000	1.0173		7,121	6,997	124
Issue: 224399105 - Crane Co							
05/06/2014 060006871405	B	190.000	71.6037	4	- 13,608	13,608	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/06/2014 060006871406	B	635,000.000	.3869		- 245,675	245,675	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/06/2014 060006871406	S	- 640,000.000	.3742		217,886	217,886	
Issue: 92343V104 - Verizon Communications Inc							
05/07/2014 060006871405	B	10,000.000	48.0666	185	- 480,851	480,851	
Issue: 64110D104 - Netapp Inc							
05/07/2014 060006871405	S	- 4,030.000	33.6426	78	135,502	159,398	- 23,896
Issue: 582839AG1 - Mead Johnson 4.600% 6/01/44							
05/07/2014 060006871406	B	240,000.000	1.0061		- 241,466	241,466	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/07/2014 060006871406	S	- 200,000.000	1.0659		213,188	210,987	2,201
Issue: 30161N101 - Exelon Corporation							
05/07/2014 060006871409	S	- 800.000	36.6786	33	29,310	32,458	- 3,148
Issue: 92343V104 - Verizon Communications Inc							
05/08/2014 060006871405	B	3,355.000	48.4788	62	- 162,708	162,708	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/08/2014 060006871406	B	1,680,000.000	.4183		- 702,727	702,727	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
05/08/2014 060006871406	B	640,000.000	.4161		- 266,330	266,330	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
05/08/2014 060006871406	B	1,065,000.000	.4123		- 439,089	439,089	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/08/2014 060006871406	S	- 1,680,000.000	.4224		694,490	694,490	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
05/08/2014 060006871406	S	- 1,705,000.000	.4203		704,825	704,825	
Issue: 30161N101 - Exelon Corporation							
05/08/2014 060006871409	S	- 500.000	36.4171	20	18,188	20,286	- 2,098
Issue: 224399105 - Crane Co							
05/09/2014 060006871405	B	215.000	73.0075	4	- 15,701	15,701	
Issue: 111621306 - Brocade Communications Sys							
05/09/2014 060006871405	S	- 4,005.000	8.1148	75	32,425	29,517	2,908
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/09/2014 060006871406	B	430,000.000	.3994		- 171,746	171,746	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
05/09/2014 060006871406	S	- 430,000.000	.3952		168,282	168,282	
Issue: 224399105 - Crane Co							
05/12/2014 060006871405	B	155.000	74.1108	3	- 11,490	11,490	
Issue: 29265N108 - Energen Corp							
05/12/2014 060006871405	B	1,100.000	84.5395	20	- 93,014	93,014	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/12/2014 060006871406	B	385,000.000	.9867		- 379,887	379,887	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
05/12/2014 060006871406	B	485,000.000	.9982		- 484,137	484,137	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
05/12/2014 060006871406	B	185,000.000	1.2394		- 229,295	229,295	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	S	- 180,000.000	1.0272		184,894	185,500	- 606
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	S	- 415,000.000	1.0254		425,553	427,680	- 2,126
Issue: 92343VBY9 - Verizon Comm 4.150% 3/15/24							
05/12/2014 060006871406	S	- 410,000.000	1.0294		422,034	409,336	12,698
Issue: 30161N101 - Exelon Corporation							
05/12/2014 060006871409	S	- 600.000	35.7400	24	21,420	24,344	- 2,924
Issue: 46629YAD1 - Jp Morgan Chase 5.431% 6/12/47							
05/13/2014 060006871402	S	- 48,187.380	1.0993		52,972	53,505	- 533
Issue: 224399105 - Crane Co							
05/13/2014 060006871405	B	195.000	74.0215	4	- 14,438	14,438	
Issue: 224399105 - Crane Co							
05/14/2014 060006871405	B	140.000	73.0329	3	- 10,227	10,227	
Issue: 224399105 - Crane Co							
05/15/2014 060006871405	B	95.000	72.2222	2	- 6,863	6,863	
Issue: 25490A309 - Directv							
05/19/2014 060006871404	S	- 8,880.000	84.6893	372	751,669	660,552	91,117
Issue: 983134107 - Wynn Resorts Ltd							
05/19/2014 060006871404	B	1,780.000	201.5945	71	- 358,909	358,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 67103H107 - O Reilly Automotive Inc							
05/19/2014 060006871404	B	2,280.000	146.3980	91	- 333,879	333,879	
Issue: Y0486S104 - Avago Technologies							
05/19/2014 060006871405	S	- 2,290.000	68.4510	46	156,707	119,507	37,200
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/19/2014 060006871406	S	- 1,495,000.000	.3914		535,656	535,656	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/19/2014 060006871406	S	- 635,000.000	.3893		227,519	227,519	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/19/2014 060006871406	B	1,500,000.000	.3864		- 579,600	579,600	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/19/2014 060006871406	B	640,000.000	.3761		- 240,691	240,691	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
05/20/2014 060006871406	B	240,000.000	.9934		- 238,406	238,406	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	S	- 175,000.000	1.0470		183,224	182,048	1,176
Issue: 224399105 - Crane Co							
05/21/2014 060006871405	B	10.000	72.8467		- 729	729	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
05/21/2014 060006871406	B	640,000.000	.3759		- 240,576	240,576	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/21/2014 060006871406	S	- 640,000.000	.3720		238,086	240,691	- 2,605

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	B	120,000.000	.9984		- 119,813	119,813	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	S	- 120,000.000	.9986		119,831	119,543	289
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
05/27/2014 060006871406	B	110,000.000	1.0027		- 110,300	110,300	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
05/27/2014 060006871406	S	- 185,000.000	.3912		66,285	66,285	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
05/27/2014 060006871406	B	185,000.000	.3860		- 71,414	71,414	
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
05/27/2014 060006871406	S	- 125,000.000	1.0079		125,991	124,339	1,652
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
05/28/2014 060006871406	S	- 360,000.000	1.0135		364,860	345,704	19,156
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
05/28/2014 060006871406	S	- 2,985,000.000	.4173		1,048,052	1,048,052	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
05/28/2014 060006871406	B	3,055,000.000	.3593		- 1,097,539	1,097,539	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/30/2014 060006871406	B	1,700,000.000	1.0605		- 1,802,863	1,802,863	
Issue: 3138XHHR5 - F N M A #Av5639 4.000% 1/01/44							
06/01/2014 060006871402	B	104,758.820	1.0616		- 111,208	111,208	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/01/2014 060006871402	S	- 100,000.000	1.0233		102,328	101,469	859
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
06/02/2014 060006871406	S	- 85,000.000	1.1806		100,348	96,067	4,282
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/02/2014 060006871406	B	75,000.000	1.0473		- 78,551	78,551	
Issue: 46625HJX9 - Jpmorgan Chase Co 3.625% 5/13/24							
06/04/2014 060006871402	B	4,000.000	.9968		- 3,987	3,987	
Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42							
06/05/2014 060006871406	S	- 95,000.000	1.1194		106,339	99,797	6,543
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
06/05/2014 060006871406	B	95,000.000	1.2445		- 118,228	118,228	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/10/2014 060006871402	S	- 21,833.000	1.0222		22,317	22,154	164
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/12/2014 060006871406	B	850,000.000	.4183		- 355,538	355,538	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
06/12/2014 060006871406	S	- 850,000.000	.4029		332,651	332,651	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/13/2014 060006871406	B	495,000.000	.4190		- 207,410	207,410	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/13/2014 060006871406	S	- 495,000.000	.4153		176,896	176,896	

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							
06/16/2014 060006871406	S	- 425,000.000	.3600		150,724	150,724	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/16/2014 060006871406	B	425,000.000	.3524		- 149,770	149,770	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/16/2014 060006871406	B	190,000.000	1.0439		- 198,342	198,342	
Issue: 72650RBE1 - Plains All Amer 4.700% 6/15/44							
06/16/2014 060006871406	S	- 230,000.000	1.0048		231,099	229,388	1,711
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
06/17/2014 060006871406	S	- 850,000.000	.3756		303,745	303,745	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/17/2014 060006871406	B	1,010,000.000	.4173		- 421,453	421,453	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/17/2014 060006871406	S	- 1,010,000.000	.4136		360,938	360,938	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/17/2014 060006871406	S	- 850,000.000	.3631		284,833	284,833	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/17/2014 060006871406	B	840,000.000	.4048		- 340,066	340,066	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/17/2014 060006871406	B	855,000.000	.3479		- 297,437	297,437	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/19/2014 060006871406	S	- 1,065,000.000	.3665		356,878	356,878	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/19/2014 060006871406	B	1,075,000.000	.3509		- 377,185	377,185	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/20/2014 060006871406	S	- 845,000.000	.3527		297,989	299,675	- 1,686
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/20/2014 060006871406	B	850,000.000	.3450		- 293,250	293,250	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/25/2014 060006871406	B	830,000.000	.3931		- 326,256	326,256	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
06/25/2014 060006871406	S	- 380,000.000	.3895		144,402	144,402	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
06/25/2014 060006871406	B	825,000.000	.4243		- 350,048	350,048	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
06/25/2014 060006871406	S	- 825,000.000	.4207		294,826	294,826	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/25/2014 060006871406	S	- 850,000.000	.3554		272,214	272,214	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
06/25/2014 060006871406	B	385,000.000	.3532		- 135,994	135,994	
Issue: 378272AF5 - Glencore Funding LLC 4.125% 5/30/23							
06/26/2014 060006871402	S	- 4,000.000	1.0079		4,031	3,766	265
Issue: 378272AF5 - Glencore Funding LLC 4.125% 5/30/23							
06/30/2014 060006871402	S	- 3,000.000	1.0026		3,008	2,825	183

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
06/30/2014 060006871406	B	260,000.000	.9951		- 258,731	258,731	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
06/30/2014 060006871406	B	935,000.000	.4187		- 391,456	391,456	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/30/2014 060006871406	B	135,000.000	1.0556		- 142,504	142,504	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/30/2014 060006871406	S	- 210,000.000	1.0548		221,509	219,743	1,766
Issue: 378272AF5 - Glencore Funding LLC 4.125% 5/30/23							
07/01/2014 060006871402	S	- 3,000.000	1.0012		3,004	2,825	179
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
07/01/2014 060006871406	S	- 1,275,000.000	.4095		454,666	454,666	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
07/01/2014 060006871406	B	1,285,000.000	.4607		- 591,961	591,961	
Issue: 416515BB9 - Hartford Finl Svcs 4.300% 4/15/43							
07/01/2014 060006871406	S	- 145,000.000	.9608		139,320	143,923	- 4,603
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/01/2014 060006871406	B	115,000.000	1.0438		- 120,031	120,031	
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
07/07/2014 060006871406	B	440,000.000	.3695		- 162,576	162,576	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/07/2014 060006871406	S	- 425,000.000	.4020		166,325	166,325	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/09/2014 060006871406	B	835,000.000	.4245		- 354,424	354,424	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/09/2014 060006871406	S	- 835,000.000	.4206		298,400	298,400	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/10/2014 060006871406	B	1,500,000.000	.3858		- 578,700	578,700	
Issue: 254845JZ4 - Dist Of Columbia Wtr 4.814% 10/01/14							
07/10/2014 060006871406	B	245,000.000	1.0000		- 245,000	245,000	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
07/10/2014 060006871406	S	- 1,510,000.000	.3732		505,997	505,997	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/10/2014 060006871406	S	- 260,000.000	1.0482		272,533	272,017	516
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/11/2014 060006871406	S	- 845,000.000	.4239		301,973	301,973	
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
07/11/2014 060006871406	B	325,000.000	.4098		- 133,198	133,198	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
07/11/2014 060006871406	S	- 325,000.000	.4060		129,063	129,063	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
07/11/2014 060006871406	B	840,000.000	.4018		- 337,470	337,470	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
07/14/2014 060006871406	S	- 650,000.000	.4157		251,408	251,408	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834LR7 - U S Treas Bd Strip 8/15/42							
07/14/2014 060006871406	B	640,000.000	.3706		- 237,165	237,165	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
07/16/2014 060006871406	B	615,000.000	.4285		- 263,540	263,540	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/16/2014 060006871406	S	- 615,000.000	.4247		219,779	219,779	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
07/17/2014 060006871406	B	645,000.000	.3688		- 237,870	237,870	
Issue: 912834LX4 - U S Treas Bd Strip 11/15/42							
07/17/2014 060006871406	B	385,000.000	.3724		- 143,355	143,355	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
07/17/2014 060006871406	S	- 1,740,000.000	.4176		647,602	647,602	
Issue: 912834KV9 - U S Treas Bd Strip 11/15/41							
07/17/2014 060006871406	B	1,740,000.000	.3869		- 673,171	673,171	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
07/17/2014 060006871406	S	- 650,000.000	.4773		217,717	217,717	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
07/17/2014 060006871406	S	- 390,000.000	.4682		123,695	123,695	
Issue: 00184AAC9 - A O L Time Warner 7.625% 4/15/31							
07/18/2014 060006871402	S	- 10,000.000	1.3583		13,583	10,085	3,498
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
07/21/2014 060006871406	S	- 268,000.000	.9498		254,541	243,383	11,158

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/21/2014 060006871406	B	210,000.000	1.0692		- 224,536	224,536	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
07/23/2014 060006871406	S	- 1,890,000.000	.3973		687,467	687,467	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/23/2014 060006871406	S	- 230,000.000	1.0410		239,430	228,320	11,110
Issue: 20030NAF8 - Comcast Corp 5.650% 6/15/35							
07/23/2014 060006871406	S	- 310,000.000	1.1939		370,097	307,101	62,996
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	B	225,000.000	1.0698		- 240,715	240,715	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
07/23/2014 060006871406	B	1,915,000.000	.3661		- 701,005	701,005	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
07/23/2014 060006871406	B	280,000.000	1.2934		- 362,146	362,146	
Issue: 92344GAS5 - Verizon Global Fdg 7.750% 6/15/32							
07/30/2014 060006871406	S	- 275,000.000	1.4035		385,963	357,286	28,677
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
07/30/2014 060006871406	B	230,000.000	1.2653		- 291,010	291,010	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
07/31/2014 060006871406	B	455,000.000	.3555		- 161,762	161,762	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
07/31/2014 060006871406	S	- 445,000.000	.4269		159,027	159,027	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
07/31/2014 060006871406	S	- 330,000.000	1.1500		379,500	340,132	39,368
Issue: 902494AY9 - Tyson Foods Inc 5.150% 8/15/44							
08/05/2014 060006871406	S	- 225,000.000	1.0115		227,594	224,111	3,483
Issue: 65473QBC6 - Nisource Finance 4.800% 2/15/44							
08/05/2014 060006871406	S	- 290,000.000	1.0143		294,150	288,768	5,382
Issue: 94973VBF3 - Wellpoint Inc 5.100% 1/15/44							
08/05/2014 060006871406	S	- 95,000.000	1.0768		102,294	96,344	5,950
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	B	80,000.000	1.0609		- 84,875	84,875	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	B	175,000.000	1.0663		- 186,594	186,594	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	B	235,000.000	1.0670		- 250,752	250,752	
Issue: 902494AX1 - Tyson Foods Inc 3.950% 8/15/24							
08/06/2014 060006871402	B	2,000.000	1.0046		- 2,009	2,009	
Issue: 902494AX1 - Tyson Foods Inc 3.950% 8/15/24							
08/07/2014 060006871402	B	2,000.000	1.0060		- 2,012	2,012	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
08/07/2014 060006871406	S	- 810,000.000	.3659		286,943	286,943	
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
08/07/2014 060006871406	B	785,000.000	.9979		- 783,359	783,359	

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							
08/07/2014 060006871406	B	795,000.000	.4149		- 329,853	329,853	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/07/2014 060006871406	S	- 630,000.000	1.0777		678,973	668,829	10,143
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
08/11/2014 060006871406	B	75,000.000	1.0053		- 75,398	75,398	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
08/11/2014 060006871406	S	- 815,000.000	.3864		273,104	273,104	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
08/11/2014 060006871406	S	- 260,000.000	1.2505		325,127	323,986	1,141
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
08/11/2014 060006871406	B	805,000.000	.4251		- 342,230	342,230	
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
08/11/2014 060006871406	B	260,000.000	1.1244		- 292,336	292,336	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/11/2014 060006871406	S	- 60,000.000	1.0775		64,650	63,774	876
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
08/12/2014 060006871406	S	- 110,000.000	1.3975		153,724	143,426	10,298
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	B	105,000.000	1.0745		- 112,826	112,826	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
08/13/2014 060006871406	S	- 150,000.000	1.1659		174,881	171,816	3,065

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/13/2014 060006871406	B	130,000.000	1.0713		- 139,263	139,263	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
08/14/2014 060006871406	S	- 460,000.000	.3694		162,955	162,955	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/14/2014 060006871406	B	805,000.000	.4380		- 352,566	352,566	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
08/14/2014 060006871406	S	- 815,000.000	.3797		266,345	266,345	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/14/2014 060006871406	B	460,000.000	.3721		- 171,184	171,184	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
08/19/2014 060006871406	S	- 165,000.000	1.2050		198,825	191,583	7,242
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
08/19/2014 060006871406	B	145,000.000	1.2231		- 177,350	177,350	
Issue: 887317AU9 - Time Warner Inc 4.650% 6/01/44							
08/20/2014 060006871406	S	- 170,000.000	.9872		167,827	168,181	- 354
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
08/20/2014 060006871406	S	- 150,000.000	1.0290		154,350	151,008	3,342
Issue: 887317AP0 - Time Warner Inc 4.900% 6/15/42							
08/20/2014 060006871406	B	170,000.000	1.0206		- 173,504	173,504	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/20/2014 060006871406	S	- 630,000.000	.4379		233,628	233,628	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
08/20/2014 060006871406	B	640,000.000	.3704		- 237,024	237,024	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
08/22/2014 060006871406	B	215,000.000	.3887		- 83,571	83,571	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
08/22/2014 060006871406	S	- 220,000.000	.4899		69,777	69,777	
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
08/26/2014 060006871406	S	- 195,000.000	1.0117		197,272	196,260	1,012
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
08/26/2014 060006871406	B	195,000.000	1.0291		- 200,682	200,682	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
08/27/2014 060006871406	S	- 805,000.000	.4033		289,203	289,203	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
08/27/2014 060006871406	B	795,000.000	.4347		- 345,618	345,618	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/29/2014 060006871406	S	- 105,000.000	1.0589		111,185	110,410	775
Issue: 878744AB7 - Teck Resources 5.200% 3/01/42							
08/29/2014 060006871406	B	150,000.000	.9869		- 148,034	148,034	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
08/29/2014 060006871406	S	- 1,800,000.000	.4031		587,630	587,630	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
09/02/2014 060006871406	S	- 125,000.000	1.0338		129,223	124,675	4,548

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
09/02/2014 060006871406	B	145,000.000	1.2237		- 177,431	177,431	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 965,000.000	1.0388		1,002,431	1,013,686	- 11,254
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	B	2,165,000.000	.9950		- 2,154,090	2,154,090	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
09/03/2014 060006871406	S	- 300,000.000	1.0351		310,542	260,480	50,062
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
09/03/2014 060006871406	S	- 350,000.000	.4064		135,772	135,772	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
09/03/2014 060006871406	S	- 805,000.000	.4011		289,203	289,203	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/03/2014 060006871406	S	- 750,000.000	.3979		251,323	251,323	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/03/2014 060006871406	B	810,000.000	.3892		- 315,276	315,276	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/03/2014 060006871406	B	290,000.000	1.2757		- 369,953	369,953	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
09/03/2014 060006871406	S	- 1,150,000.000	.3840		372,550	372,550	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	S	- 75,000.000	1.0284		77,127	78,103	- 976

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74432QBQ7 - Prudential Fin Mtn 6.200% 11/15/40							
09/09/2014 060006871406	B	85,000.000	1.2409		- 105,477	105,477	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/10/2014 060006871406	B	140,000.000	1.0227		- 143,172	143,172	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
09/10/2014 060006871406	B	910,000.000	.3643		- 331,486	331,486	
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
09/10/2014 060006871406	S	- 200,000.000	1.0192		203,842	199,920	3,922
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/10/2014 060006871406	S	- 910,000.000	.3674		306,685	306,685	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
09/15/2014 060006871406	B	430,000.000	.3829		- 164,643	164,643	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/15/2014 060006871406	S	- 430,000.000	.3788		144,092	144,092	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
09/16/2014 060006871406	S	- 535,000.000	.4230		207,540	207,540	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/16/2014 060006871406	B	535,000.000	.4108		- 219,757	219,757	
Issue: 38141EC23 - Goldman Sachs Gp Mtn 3.850% 7/08/24							
09/17/2014 060006871402	B	10,000.000	.9972		- 9,972	9,972	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
09/23/2014 060006871406	B	615,000.000	.4810		- 295,803	295,803	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/23/2014 060006871406	S	- 615,000.000	.4463		257,410	257,410	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
09/24/2014 060006871406	S	- 450,000.000	.4100		166,867	166,867	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/24/2014 060006871406	B	460,000.000	.3683		- 169,427	169,427	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
09/26/2014 060006871406	B	415,000.000	.4043		- 167,776	167,776	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
09/26/2014 060006871406	S	- 410,000.000	.4355		147,932	147,932	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	S	- 80,000.000	1.0348		82,788	82,257	530
Issue: 59156RBL1 - Metlife Inc 4.721% 12/15/44							
09/30/2014 060006871406	B	95,000.000	1.0268		- 97,548	97,548	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
10/01/2014 060006871406	B	495,000.000	.4593		- 227,373	227,373	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
10/01/2014 060006871406	B	330,000.000	.4045		- 133,488	133,488	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/01/2014 060006871406	S	- 815,000.000	.4449		294,060	294,060	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/02/2014 060006871406	B	810,000.000	.4463		- 361,535	361,535	

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							
10/02/2014 060006871406	S	- 820,000.000	.3915		271,503	271,503	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/03/2014 060006871406	S	- 155,000.000	1.0434		161,733	160,012	1,720
Issue: 92857WBD1 - Vodafone Group 4.375% 2/19/43							
10/03/2014 060006871406	B	205,000.000	.9448		- 193,690	193,690	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/08/2014 060006871406	B	235,000.000	1.0598		- 249,063	249,063	
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
10/08/2014 060006871406	S	- 285,000.000	1.0567		301,165	275,292	25,873
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	55,000.000	1.0594		- 58,266	58,266	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
10/09/2014 060006871406	S	- 70,000.000	1.0355		72,486	69,833	2,653
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/10/2014 060006871406	S	- 295,000.000	1.0656		314,359	306,357	8,002
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
10/10/2014 060006871406	B	350,000.000	1.0506		- 367,696	367,696	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/16/2014 060006871406	B	25,000.000	1.0880		- 27,199	27,199	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/16/2014 060006871406	B	35,000.000	1.1109		- 38,883	38,883	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/16/2014 060006871406	B	45,000.000	1.1109		- 49,992	49,992	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
10/16/2014 060006871406	S	- 30,000.000	1.0454		31,363	29,928	1,435
Issue: 017175AD2 - Alleghany Corp 4.900% 9/15/44							
10/16/2014 060006871406	S	- 45,000.000	1.0286		46,285	44,691	1,594
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
10/16/2014 060006871406	S	- 55,000.000	1.3147		72,307	69,647	2,660
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/17/2014 060006871406	S	- 160,000.000	1.0766		172,250	166,989	5,261
Issue: 50247VAB5 - Lyb Intl Finance Bv 5.250% 7/15/43							
10/17/2014 060006871406	B	190,000.000	1.1042		- 209,792	209,792	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
10/20/2014 060006871406	S	- 630,000.000	.5631		293,131	293,131	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
10/20/2014 060006871406	B	620,000.000	.5439		- 337,212	337,212	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/21/2014 060006871406	S	- 235,000.000	1.0734		252,249	246,026	6,222
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/21/2014 060006871406	B	180,000.000	1.0150		- 182,700	182,700	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/21/2014 060006871406	S	- 820,000.000	.4363		311,603	311,603	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/21/2014 060006871406	B	410,000.000	.4661		- 191,109	191,109	
Issue: 195325BR5 - Republic Of Colombia 5.625% 2/26/44							
10/21/2014 060006871406	B	285,000.000	1.1199		- 319,174	319,174	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
10/21/2014 060006871406	B	410,000.000	.3995		- 163,811	163,811	
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
10/21/2014 060006871406	S	- 195,000.000	1.0404		202,870	200,682	2,188
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/22/2014 060006871406	S	- 985,000.000	.3949		350,702	350,702	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/22/2014 060006871406	B	70,000.000	1.3392		- 93,745	93,745	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/22/2014 060006871406	B	985,000.000	.4044		- 398,285	398,285	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
10/22/2014 060006871406	S	- 55,000.000	1.3813		75,973	71,354	4,619
Issue: 654579AD3 - Nippon Life Ins 5.100% 10/16/44							
10/27/2014 060006871406	S	- 300,000.000	1.0400		312,000	300,000	12,000
Issue: 718286AY3 - Republic Of Philippi 9.500% 2/02/30							
10/28/2014 060006871406	B	65,000.000	1.6125		- 104,813	104,813	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
10/29/2014 060006871406	B	690,000.000	1.0164		- 701,309	701,309	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
10/29/2014 060006871406	S	- 690,000.000	1.2207		842,269	765,514	76,756
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/30/2014 060006871406	B	35,000.000	1.0634		- 37,220	37,220	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
10/30/2014 060006871406	S	- 50,000.000	1.1317		56,584	57,284	- 700
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/06/2014 060006871406	S	- 275,000.000	1.0523		289,395	289,659	- 265
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/06/2014 060006871406	S	- 90,000.000	1.0523		94,711	94,798	- 87
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
11/06/2014 060006871406	B	350,000.000	.9998		- 349,944	349,944	
Issue: 931427AB4 - Walgreens Boots 4.500% 11/18/34							
11/06/2014 060006871406	B	140,000.000	.9934		- 139,069	139,069	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/14/2014 060006871406	B	820,000.000	.4538		- 372,091	372,091	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
11/14/2014 060006871406	S	- 830,000.000	.3974		279,926	279,926	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
11/18/2014 060006871406	S	- 2,135,000.000	1.0052		2,146,009	2,147,437	- 1,428
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/18/2014 060006871406	B	2,100,000.000	.9941		- 2,087,695	2,087,695	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25459HAT2 - Directv Hldings LLC 5.200% 3/15/20							
11/19/2014 060006871402	S	- 2,000.000	1.1124		2,225	2,208	17
Issue: 25459HBA2 - Directv Hldg Fin 5.000% 3/01/21							
11/19/2014 060006871402	B	2,000.000	1.0939		- 2,188	2,188	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
11/19/2014 060006871406	S	- 200,000.000	.9989		199,774	199,497	277
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
11/19/2014 060006871406	B	200,000.000	.9907		- 198,146	198,146	
Issue: 25459HAT2 - Directv Hldings LLC 5.200% 3/15/20							
11/24/2014 060006871402	S	- 2,000.000	1.1185		2,237	2,208	29
Issue: 25459HBA2 - Directv Hldg Fin 5.000% 3/01/21							
11/24/2014 060006871402	B	3,000.000	1.1014		- 3,304	3,304	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/28/2014 060006871406	B	750,000.000	1.0902		- 817,646	817,646	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/28/2014 060006871406	B	685,000.000	1.0923		- 748,255	748,255	
Issue: 585055BM7 - Medtronic Inc 3.500% 3/15/25							
12/01/2014 060006871402	B	3,000.000	.9936		- 2,981	2,981	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/01/2014 060006871406	B	830,000.000	.4796		- 398,101	398,101	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
12/01/2014 060006871406	B	345,000.000	1.0115		- 348,968	348,968	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/01/2014 060006871406	S	- 820,000.000	.4704		301,962	301,962	
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
12/01/2014 060006871406	S	- 350,000.000	1.0159		355,579	367,696	- 12,117
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/02/2014 060006871406	S	- 1,165,000.000	.9969		1,161,405	1,157,696	3,709
Issue: 195325BR5 - Republic Of Colombia 5.625% 2/26/44							
12/02/2014 060006871406	S	- 465,000.000	1.1275		524,288	513,349	10,939
Issue: 912796DP1 - U S Treasury Bill 3/05/15							
12/03/2014 060006871415	B	1,155,000.000	.0000		- 1,154,973	1,154,973	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/04/2014 060006871406	S	- 285,000.000	1.0372		295,598	290,111	5,487
Issue: 075887BG3 - Becton Dickinson 4.685% 12/15/44							
12/04/2014 060006871406	B	355,000.000	1.0000		- 355,000	355,000	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
12/08/2014 060006871406	S	- 5,000.000	1.0507		5,253	4,988	265
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/08/2014 060006871406	S	- 620,000.000	.4354		227,976	227,976	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
12/08/2014 060006871406	B	615,000.000	.4679		- 287,771	287,771	
Issue: 345397WW9 - Ford Motor Credit 3.664% 9/08/24							
12/09/2014 060006871406	S	- 145,000.000	.9997		144,958	145,000	- 42

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/09/2014 060006871406	B	135,000.000	1.0047		- 135,633	135,633	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	B	55,000.000	1.0584		- 58,214	58,214	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	S	- 170,000.000	1.0578		179,828	176,219	3,609
Issue: 72650RBH4 - Plains All Amer 4.900% 2/15/45							
12/10/2014 060006871406	B	220,000.000	1.0132		- 222,904	222,904	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
12/10/2014 060006871406	S	- 65,000.000	1.2543		81,530	78,310	3,220
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/15/2014 060006871406	B	495,000.000	.4657		- 230,522	230,522	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/15/2014 060006871406	S	- 710,000.000	.5056		310,950	310,950	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/15/2014 060006871406	B	710,000.000	.5011		- 355,746	355,746	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/15/2014 060006871406	S	- 495,000.000	.4452		185,112	185,112	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/30/2014 060006871406	B	290,000.000	1.0775		- 312,475	312,475	
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
12/30/2014 060006871406	S	- 375,000.000	.9949		373,073	361,396	11,676

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/31/2014 060006871406	B	2,710,000.000	1.0766		- 2,917,590	2,917,590	
Total For Goldman, Sachs & Co.				**5,012**	**164,226,230**	**162,854,974**	**1,371,256**
Broker: J.P. Morgan Securities LLC							
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/06/2014 060006871402	S	- 95,000.000	1.0623		100,923	100,690	233
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
01/06/2014 060006871402	B	95,000.000	1.0591		- 100,611	100,611	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/07/2014 060006871406	B	185,000.000	.9536		- 176,415	176,415	
Issue: 191241AF5 - Coca Cola Femsa 5.250% 11/26/43							
01/07/2014 060006871406	S	- 200,000.000	1.0481		209,618	196,648	12,970
Issue: 011659109 - Alaska Air Group Inc							
01/08/2014 060006871404	B	4,110.000	75.0129	164	- 308,467	308,467	
Issue: 481165108 - Joy Global Inc							
01/08/2014 060006871404	S	- 11,900.000	55.2108	487	656,521	780,128	- 123,607
Issue: 521865204 - Lear Corp							
01/10/2014 060006871405	S	- 290.000	82.0731	5	23,796	13,279	10,517
Issue: 02503X105 - American Capital Agency Corp							
01/10/2014 060006871405	B	1,100.000	20.1447	17	- 22,176	22,176	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/10/2014 060006871409	B	2,800.000	71.8337	28	- 201,162	201,162	
Issue: 780259107 - Royal Dutch Shell A D R							
01/10/2014 060006871409	S	- 2,600.000	75.6845	29	196,750	167,455	29,295
Issue: 681904108 - Omnicare Inc							
01/13/2014 060006871405	S	- 770.000	62.6858	12	48,256	25,310	22,945
Issue: 060505104 - Bank Of America Corp							
01/13/2014 060006871405	B	535.000	16.7695	8	- 8,980	8,980	
Issue: 521865204 - Lear Corp							
01/13/2014 060006871405	S	- 825.000	81.6215	14	67,324	37,777	29,547
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/13/2014 060006871409	B	1,500.000	71.6266	15	- 107,455	107,455	
Issue: 780259107 - Royal Dutch Shell A D R							
01/13/2014 060006871409	S	- 1,600.000	75.4801	18	120,750	103,049	17,701
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/14/2014 060006871409	B	3,000.000	71.2926	30	- 213,908	213,908	
Issue: 780259107 - Royal Dutch Shell A D R							
01/14/2014 060006871409	S	- 3,000.000	75.0575	34	225,139	193,217	31,921
Issue: 478366107 - Johnson Controls Inc							
01/15/2014 060006871409	S	- 2,200.000	51.5801	90	113,386	63,262	50,125
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/15/2014 060006871409	B	2,300.000	71.2764	23	- 163,959	163,959	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259107 - Royal Dutch Shell A D R							
01/15/2014 060006871409	S	- 2,200.000	75.0156	25	165,009	141,693	23,317
Issue: 268648102 - Emc Corporation							
01/16/2014 060006871405	B	5,030.000	26.3335	75	- 132,533	132,533	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/16/2014 060006871406	S	- 130,000.000	.9712		126,257	124,990	1,267
Issue: 524901AR6 - Legg Mason Inc 5.625% 1/15/44							
01/16/2014 060006871406	B	160,000.000	.9844		- 157,496	157,496	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/16/2014 060006871409	B	2,800.000	71.7884	28	- 201,036	201,036	
Issue: 780259107 - Royal Dutch Shell A D R							
01/16/2014 060006871409	S	- 2,500.000	75.4163	28	188,512	161,014	27,498
Issue: 268648102 - Emc Corporation							
01/17/2014 060006871405	B	13,185.000	26.1929	198	- 345,551	345,551	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/17/2014 060006871409	B	5,100.000	70.6944	51	- 360,592	360,592	
Issue: 780259107 - Royal Dutch Shell A D R							
01/17/2014 060006871409	S	- 5,000.000	74.1444	56	370,666	322,029	48,637
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/21/2014 060006871406	S	- 305,000.000	.9800		298,888	295,553	3,335
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
01/21/2014 060006871406	B	365,000.000	.9983		- 364,369	364,369	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/21/2014 060006871409	B	3,000.000	71.2050	30	- 213,645	213,645	
Issue: 780259107 - Royal Dutch Shell A D R							
01/21/2014 060006871409	S	- 3,100.000	74.7582	35	231,715	199,658	32,058
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/22/2014 060006871409	B	4,600.000	72.0235	46	- 331,354	331,354	
Issue: 780259107 - Royal Dutch Shell A D R							
01/22/2014 060006871409	S	- 4,400.000	75.4380	50	331,877	283,385	48,492
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/23/2014 060006871406	S	- 155,000.000	.9894		153,353	152,408	945
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
01/23/2014 060006871406	B	175,000.000	.9947		- 174,067	174,067	
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/23/2014 060006871409	B	3,400.000	72.3933	34	- 246,171	246,171	
Issue: 780259107 - Royal Dutch Shell A D R							
01/23/2014 060006871409	S	- 3,000.000	75.8279	34	227,450	193,217	34,233
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/24/2014 060006871409	B	1,300.000	71.9124	13	- 93,499	93,499	
Issue: 780259107 - Royal Dutch Shell A D R							
01/24/2014 060006871409	S	- 1,300.000	75.3767	15	97,975	83,727	14,248
Issue: 780259206 - Royal Dutch Shell Plc A D R							
01/27/2014 060006871409	B	3,000.000	71.0941	30	- 213,312	213,312	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780259107 - Royal Dutch Shell A D R							
01/27/2014 060006871409	S	- 3,000.000	74.5509	34	223,619	193,217	30,402
Issue: 893830AT6 - Transocean Inc 6.800% 3/15/38							
01/28/2014 060006871406	B	205,000.000	1.1165		- 228,874	228,874	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/28/2014 060006871406	S	- 160,000.000	.9903		158,450	158,735	- 285
Issue: 037604105 - Apollo Education Group Inc							
01/29/2014 060006871405	B	1,360.000	32.6446	20	- 44,417	44,417	
Issue: 900123AY6 - Republic Of Turkey 6.875% 3/17/36							
01/29/2014 060006871406	S	- 130,000.000	1.0250		133,250	163,691	- 30,441
Issue: 44919P508 - Iac Interactivecorp							
01/31/2014 060006871405	S	- 1,555.000	70.1218	25	109,014	69,678	39,336
Issue: 55616P104 - MacYs Inc							
02/04/2014 060006871405	S	- 1,675.000	51.1368	27	85,628	79,106	6,522
Issue: 20030NAY7 - Comcast Corp 6.550% 7/01/39							
02/04/2014 060006871406	S	- 335,000.000	1.2252		410,425	440,709	- 30,283
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
02/04/2014 060006871406	B	370,000.000	.9696		- 358,748	358,748	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
02/04/2014 060006871406	S	- 1,260,000.000	.3388		426,913	444,332	- 17,418
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
02/04/2014 060006871406	B	1,265,000.000	.3347		- 423,358	423,358	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21685WCJ4 - Rabobank Mtn 5.250% 5/24/41							
02/05/2014 060006871406	B	60,000.000	1.0612		- 63,671	63,671	
Issue: 21684AAB2 - Rabobank Nederland 5.750% 12/01/43							
02/05/2014 060006871406	S	- 60,000.000	1.0495		62,969	60,985	1,985
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/06/2014 060006871402	S	- 95,000.000	1.0725		101,884	100,606	1,278
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
02/06/2014 060006871402	B	95,000.000	1.0694		- 101,591	101,591	
Issue: 912796CD9 - U S Treasury Bill 3/20/14							
02/07/2014 060006871402	S	- 14,400.000	.9999		14,398	14,398	
Issue: 001084102 - Agco Corp							
02/12/2014 060006871405	S	- 1,685.000	51.9798	33	87,553	88,972	- 1,419
Issue: 900123AW0 - Republic Of Turkey 7.375% 2/05/25							
02/12/2014 060006871406	S	- 360,000.000	1.1238		404,550	455,007	- 50,457
Issue: 00846U101 - Agilent Technologies Inc							
02/14/2014 060006871405	S	- 4,740.000	55.4888	92	262,925	244,680	18,245
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/14/2014 060006871406	S	- 245,000.000	.9878		242,014	243,704	- 1,690
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
02/14/2014 060006871406	B	300,000.000	1.0103		- 303,099	303,099	
Issue: 80105N105 - Sanofi A D R							
02/14/2014 060006871409	B	1,500.000	50.0752	15	- 75,278	75,278	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	S	- 175,000.000	1.0129		177,263	176,846	417
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
02/18/2014 060006871406	B	200,000.000	.9957		- 199,146	199,146	
Issue: 224399105 - Crane Co							
02/25/2014 060006871405	B	100.000	66.4948	2	- 6,651	6,651	
Issue: 11041RAL2 - British Aerospace Fi 7.500% 7/01/27							
02/25/2014 060006871406	S	- 230,000.000	1.2992		298,821	291,277	7,544
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/25/2014 060006871406	B	310,000.000	1.0042		- 311,308	311,308	
Issue: 74733V100 - Qep Resources Inc							
02/26/2014 060006871405	B	9,190.000	27.6840	156	- 254,572	254,572	
Issue: 83001A102 - Six Flags Entertainment							
02/26/2014 060006871405	B	1,115.000	40.4542	19	- 45,125	45,125	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
02/26/2014 060006871406	S	- 285,000.000	.8851		252,256	248,808	3,449
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/26/2014 060006871406	B	215,000.000	1.0231		- 219,972	219,972	
Issue: 83001A102 - Six Flags Entertainment							
02/27/2014 060006871405	B	685.000	40.4967	12	- 27,752	27,752	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
02/27/2014 060006871406	B	145,000.000	1.1679		- 169,344	169,344	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
02/27/2014 060006871406	S	- 5,000.000	.8348		4,174	4,648	- 474
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	B	5,000.000	1.0266		- 5,133	5,133	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	S	- 110,000.000	1.0273		113,008	111,754	1,254
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/27/2014 060006871406	B	225,000.000	1.0088		- 226,969	226,969	
Issue: 38141GVM3 - Goldman Sachs Group 4.000% 3/03/24							
02/27/2014 060006871406	S	- 240,000.000	1.0017		240,413	239,384	1,029
Issue: 224399105 - Crane Co							
02/28/2014 060006871405	B	100.000	70.4237	2	- 7,044	7,044	
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
02/28/2014 060006871406	B	270,000.000	.3644		- 98,385	98,385	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
02/28/2014 060006871406	S	- 270,000.000	.4409		115,104	115,104	
Issue: 31417E2N0 - F N M A #Ab7980 3.500% 2/01/43							
03/01/2014 060006871402	B	66,944.910	1.0096		- 67,586	67,586	
Issue: 74733V100 - Qep Resources Inc							
03/03/2014 060006871405	B	1,775.000	28.5125	30	- 50,640	50,640	
Issue: 224399105 - Crane Co							
03/04/2014 060006871405	B	410.000	72.3610	7	- 29,675	29,675	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 871503108 - Symantec Corp							
03/04/2014 060006871405	S	- 5,555.000	21.0612	105	116,890	89,839	27,052
Issue: 98956P102 - Zimmer Holdings Inc							
03/04/2014 060006871405	B	825.000	96.7983	14	- 79,873	79,873	
Issue: 231021106 - Cummins Inc							
03/04/2014 060006871409	S	- 200.000	145.7484	9	29,141	19,849	9,292
Issue: 693718108 - Paccar Inc							
03/04/2014 060006871409	S	- 1,100.000	65.8847	45	72,428	47,684	24,744
Issue: 224399105 - Crane Co							
03/05/2014 060006871405	B	15.000	72.1265		- 1,082	1,082	
Issue: 74733V100 - Qep Resources Inc							
03/05/2014 060006871405	B	2,210.000	28.9819	38	- 64,088	64,088	
Issue: 224399105 - Crane Co							
03/06/2014 060006871405	B	215.000	72.7135	4	- 15,637	15,637	
Issue: 871503108 - Symantec Corp							
03/06/2014 060006871405	S	- 515.000	20.9616	10	10,786	8,329	2,457
Issue: 98956P102 - Zimmer Holdings Inc							
03/06/2014 060006871405	B	715.000	98.3694	12	- 70,346	70,346	
Issue: 74733V100 - Qep Resources Inc							
03/06/2014 060006871405	B	1,320.000	28.8768	22	- 38,140	38,140	
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/07/2014 060006871402	S	- 95,000.000	1.0694		101,594	101,594	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
03/07/2014 060006871402	B	95,000.000	1.0666		- 101,323	101,323	
Issue: 224399105 - Crane Co							
03/07/2014 060006871405	B	10.000	72.9869		- 730	730	
Issue: 74733V100 - Qep Resources Inc							
03/07/2014 060006871405	B	1,535.000	29.1998	26	- 44,848	44,848	
Issue: 585055106 - Medtronic Inc							
03/10/2014 060006871405	B	3,765.000	59.8834	70	- 225,531	225,531	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
03/10/2014 060006871406	S	- 60,000.000	1.3864		83,181	77,507	5,674
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	B	55,000.000	1.0061		- 55,335	55,335	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/10/2014 060006871406	S	- 260,000.000	1.0048		261,259	263,693	- 2,434
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/10/2014 060006871406	S	- 170,000.000	1.0176		172,990	170,033	2,958
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
03/10/2014 060006871406	B	170,000.000	1.0004		- 170,070	170,070	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
03/10/2014 060006871406	B	390,000.000	.9917		- 386,747	386,747	
Issue: 83001A102 - Six Flags Entertainment							
03/11/2014 060006871405	B	505.000	42.3845	9	- 21,414	21,414	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/11/2014 060006871406	B	220,000.000	1.2051		- 265,115	265,115	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
03/11/2014 060006871406	S	- 305,000.000	.8655		263,968	266,466	- 2,498
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
03/11/2014 060006871406	B	300,000.000	.8601		- 258,036	258,036	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	S	- 210,000.000	1.0086		211,805	212,941	- 1,137
Issue: 452227JN2 - Illinois ST Sales 4.620% 6/15/38							
03/11/2014 060006871406	B	625,000.000	1.0000		- 625,000	625,000	
Issue: 98956P102 - Zimmer Holdings Inc							
03/12/2014 060006871405	B	1,055.000	96.8684	18	- 102,214	102,214	
Issue: 44919P508 - Iac Interactivecorp							
03/12/2014 060006871405	S	- 1,290.000	75.8821	26	97,862	57,804	40,059
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
03/12/2014 060006871406	S	- 60,000.000	1.0943		65,660	63,750	1,911
Issue: 14149YAW8 - Cardinal Health Inc 4.600% 3/15/43							
03/12/2014 060006871406	S	- 70,000.000	.9721		68,045	62,963	5,082
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/12/2014 060006871406	B	60,000.000	1.0164		- 60,984	60,984	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/12/2014 060006871406	B	45,000.000	1.0155		- 45,696	45,696	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98956P102 - Zimmer Holdings Inc							
03/13/2014 060006871405	B	1,610.000	95.0711	27	- 153,092	153,092	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/13/2014 060006871406	S	- 55,000.000	1.0256		56,409	55,781	628
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/13/2014 060006871406	S	- 215,000.000	1.0058		216,251	216,050	202
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
03/13/2014 060006871406	B	65,000.000	.9971		- 64,808	64,808	
Issue: 4424355B5 - Houston Tx Utility 3.828% 5/15/28							
03/13/2014 060006871406	B	190,000.000	1.0000		- 190,000	190,000	
Issue: 44919P508 - Iac Interactivecorp							
03/14/2014 060006871405	S	- 290.000	74.1213	6	21,489	12,995	8,495
Issue: 68389X105 - Oracle Corporation							
03/19/2014 060006871405	B	21,500.000	38.4253	398	- 826,542	826,542	
Issue: 406216BE0 - Halliburton Company 4.750% 8/01/43							
03/24/2014 060006871406	B	150,000.000	1.0403		- 156,042	156,042	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 140,000.000	1.0341		144,769	143,282	1,487
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
03/25/2014 060006871406	B	150,000.000	.9204		- 138,057	138,057	
Issue: 00209AAF3 - At & T Wireless 8.750% 3/01/31							
03/25/2014 060006871406	B	145,000.000	1.4601		- 211,713	211,713	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 115,000.000	1.0311		118,576	117,696	880
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 115,000.000	1.0325		118,738	117,696	1,042
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 90,000.000	1.0325		92,925	92,110	815
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 115,000.000	1.0313		118,594	117,696	898
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/25/2014 060006871406	B	130,000.000	1.0394		- 135,125	135,125	
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/25/2014 060006871406	B	105,000.000	1.0394		- 109,139	109,139	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
03/26/2014 060006871406	S	- 60,000.000	1.1786		70,717	70,473	244
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/26/2014 060006871406	B	50,000.000	1.0331		- 51,656	51,656	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/26/2014 060006871406	S	- 100,000.000	1.0319		103,188	102,365	823
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/26/2014 060006871406	S	- 90,000.000	1.0322		92,897	92,128	769
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
03/26/2014 060006871406	B	95,000.000	1.3158		- 124,996	124,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
03/26/2014 060006871406	B	110,000.000	1.0124		- 111,359	111,359	
Issue: 478160104 - Johnson Johnson							
03/26/2014 060006871409	S	- 2,200.000	98.0221	93	215,556	141,588	73,968
Issue: 80105N105 - Sanofi A D R							
03/26/2014 060006871409	B	3,100.000	52.1388	124	- 162,078	162,078	
Issue: 126408GY3 - Csx Corp 4.100% 3/15/44							
03/27/2014 060006871406	B	205,000.000	.9181		- 188,200	188,200	
Issue: 9128337V6 - U S Treas Bd Strip 5/15/34							
03/27/2014 060006871406	B	1,355,000.000	.4889		- 662,487	662,487	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
03/27/2014 060006871406	S	- 1,345,000.000	.4791		620,571	620,571	
Issue: 842400FZ1 - Southern Cal Edison 4.650% 10/01/43							
03/27/2014 060006871406	B	295,000.000	1.0492		- 309,505	309,505	
Issue: 85771PAQ5 - Statoil Asa 4.800% 11/08/43							
03/27/2014 060006871406	B	485,000.000	1.0734		- 520,609	520,609	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 260,000.000	1.0406		270,563	266,475	4,087
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 265,000.000	1.0406		275,766	271,600	4,166
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 450,000.000	1.0414		468,633	461,207	7,426

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 170,000.000	1.0406		176,906	174,234	2,673
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 130,000.000	1.0406		135,281	133,238	2,044
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 85,000.000	1.0434		88,692	87,117	1,575
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 20,000.000	1.0434		20,869	20,498	371
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 385,000.000	1.0444		402,084	394,588	7,496
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 50,000.000	1.0444		52,219	51,245	974
Issue: 13342BAM7 - Cameron Intl Corp 5.125% 12/15/43							
03/27/2014 060006871406	B	305,000.000	1.0137		- 309,185	309,185	
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
03/27/2014 060006871406	B	145,000.000	1.0312		- 149,524	149,524	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
03/27/2014 060006871406	B	125,000.000	1.0346		- 129,323	129,323	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
03/27/2014 060006871406	B	30,000.000	1.0346		- 31,037	31,037	
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
03/27/2014 060006871406	B	470,000.000	1.0406		- 489,087	489,087	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
03/27/2014 060006871406	B	60,000.000	1.0406		- 62,437	62,437	
Issue: 806857108 - Schlumberger Ltd							
03/28/2014 060006871405	S	- 1,875.000	97.6441	39	183,044	135,190	47,854
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/01/2014 060006871402	S	- 95,000.000	1.0666		101,323	101,544	- 220
Issue: 3138WA7G6 - F N M A #As1794 4.500% 2/01/44							
04/01/2014 060006871402	B	94,999.240	1.0666		- 101,323	101,323	
Issue: 14040H105 - Capital One Financial Corp							
04/01/2014 060006871405	B	225.000	76.8197	4	- 17,289	17,289	
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
04/01/2014 060006871406	S	- 150,000.000	1.4065		210,978	196,342	14,636
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/01/2014 060006871406	B	145,000.000	1.0288		- 149,169	149,169	
Issue: 02006KAC9 - Ally Auto Receivable 0.720% 5/20/16							
04/04/2014 060006871402	S	- 42,000.000	1.0018		42,075	41,998	78
Issue: 58155Q103 - McKesson Corporation							
04/04/2014 060006871405	S	- 580.000	171.1392	13	99,248	34,783	64,465
Issue: 26884L109 - Equitable Corp							
04/04/2014 060006871405	B	335.000	103.1984	1	- 34,573	34,573	
Issue: 438128308 - Honda Motor Co Ltd A D R							
04/04/2014 060006871409	B	2,600.000	35.3756	52	- 92,029	92,029	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 224399105 - Crane Co							
04/07/2014 060006871405	B	190.000	69.7620	4	- 13,258	13,258	
Issue: 58155Q103 - McKesson Corporation							
04/07/2014 060006871405	S	- 1,335.000	168.7376	30	225,235	80,061	145,174
Issue: 74733V100 - Qep Resources Inc							
04/07/2014 060006871405	B	1,335.000	30.9249	23	- 41,307	41,307	
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
04/07/2014 060006871406	B	315,000.000	.3837		- 120,853	120,853	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
04/07/2014 060006871406	S	- 310,000.000	.3820		118,426	121,320	- 2,894
Issue: 438128308 - Honda Motor Co Ltd A D R							
04/07/2014 060006871409	B	2,900.000	35.0449	58	- 101,688	101,688	
Issue: 224399105 - Crane Co							
04/08/2014 060006871405	B	310.000	70.1138	6	- 21,741	21,741	
Issue: 38141G104 - Goldman Sachs Group Inc							
04/08/2014 060006871405	S	- 3,870.000	156.7991	85	606,728	481,149	125,579
Issue: 74733V100 - Qep Resources Inc							
04/08/2014 060006871405	B	650.000	31.2478	11	- 20,322	20,322	
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
04/08/2014 060006871406	S	- 30,000.000	.8610		25,830	23,301	2,529
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
04/08/2014 060006871406	B	30,000.000	.9920		- 29,760	29,760	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 438128308 - Honda Motor Co Ltd A D R							
04/08/2014 060006871409	B	1,900.000	33.9211	38	- 64,488	64,488	
Issue: 74733V100 - Qep Resources Inc							
04/09/2014 060006871405	B	585.000	31.2533	10	- 18,293	18,293	
Issue: 26884L109 - Equitable Corp							
04/09/2014 060006871405	B	2,425.000	103.9267	45	- 252,067	252,067	
Issue: 438128308 - Honda Motor Co Ltd A D R							
04/09/2014 060006871409	B	1,700.000	33.8708	34	- 57,614	57,614	
Issue: 74733V100 - Qep Resources Inc							
04/10/2014 060006871405	B	555.000	31.2945	9	- 17,378	17,378	
Issue: 74733V100 - Qep Resources Inc							
04/11/2014 060006871405	B	910.000	30.9006	15	- 28,135	28,135	
Issue: 364730101 - Gannett Inc							
04/14/2014 060006871405	S	- 775.000	26.3548	14	20,411	11,856	8,555
Issue: 74733V100 - Qep Resources Inc							
04/14/2014 060006871405	B	875.000	30.9253	15	- 27,075	27,075	
Issue: 44919P508 - Iac Interactivecorp							
04/14/2014 060006871405	S	- 995.000	67.3879	18	67,033	44,585	22,448
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
04/14/2014 060006871406	S	- 75,000.000	1.4330		107,475	98,171	9,304
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/14/2014 060006871406	B	70,000.000	1.0489		- 73,423	73,423	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74733V100 - Qep Resources Inc							
04/15/2014 060006871405	B	950.000	31.1882	16	- 29,645	29,645	
Issue: 949746JM4 - Wells Fargo & Co New 5.375% 2/07/35							
04/15/2014 060006871406	S	- 50,000.000	1.1391		56,956	56,959	- 3
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	B	40,000.000	1.0542		- 42,169	42,169	
Issue: 20030N200 - Comcast Corp Special Cl A							
04/15/2014 060006871409	B	100.000	47.3753	4	- 4,742	4,742	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/16/2014 060006871406	S	- 210,000.000	1.0545		221,443	218,168	3,275
Issue: 638671AL1 - Nationwide Mutual 4.950% 4/22/44							
04/16/2014 060006871406	B	260,000.000	.9997		- 259,919	259,919	
Issue: 74733V100 - Qep Resources Inc							
04/21/2014 060006871405	B	785.000	32.3317	13	- 25,394	25,394	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/21/2014 060006871406	S	- 590,000.000	1.0031		591,844	592,585	- 741
Issue: 14040HBF1 - Capital One Finl 3.750% 4/24/24							
04/21/2014 060006871406	B	615,000.000	.9991		- 614,440	614,440	
Issue: 74733V100 - Qep Resources Inc							
04/22/2014 060006871405	B	1,375.000	31.5117	23	- 43,352	43,352	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/22/2014 060006871406	S	- 625,000.000	1.0019		626,172	627,738	- 1,566

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 378272AH1 - Glencore Funding LLC 4.625% 4/29/24							
04/22/2014 060006871406	B	680,000.000	.9960		- 677,253	677,253	
Issue: 219350AV7 - Corning Inc 5.750% 8/15/40							
04/24/2014 060006871406	S	- 185,000.000	1.1796		218,226	224,362	- 6,136
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/24/2014 060006871406	B	165,000.000	1.0517		- 173,534	173,534	
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
04/25/2014 060006871406	B	75,000.000	.9676		- 72,568	72,568	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
04/25/2014 060006871406	S	- 70,000.000	1.2312		86,187	72,509	13,677
Issue: 437076102 - Home Depot Inc							
04/28/2014 060006871405	B	10,145.000	80.2331	188	- 814,152	814,152	
Issue: 30219G108 - Express Scripts Hldgs C							
04/28/2014 060006871405	B	1,190.000	70.7730	22	- 84,242	84,242	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
04/28/2014 060006871406	B	225,000.000	.8781		- 197,575	197,575	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
04/28/2014 060006871406	S	- 195,000.000	1.0719		209,017	197,428	11,589
Issue: 89151E109 - Total Sa Spon A D R							
04/29/2014 060006871409	S	- 100.000	70.3205	1	7,031	5,044	1,987
Issue: 30161N101 - Exelon Corporation							
04/29/2014 060006871409	S	- 200.000	36.0319	8	7,198	8,115	- 916

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89151E109 - Total Sa Spon A D R							
04/30/2014 060006871409	S	- 3,500.000	70.8021	40	247,767	176,541	71,226
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
05/01/2014 060006871406	S	- 200,000.000	1.2096		241,920	230,370	11,550
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/01/2014 060006871406	B	180,000.000	1.0644		- 191,588	191,588	
Issue: 55616XAJ6 - MacYs Retail Hldgs 4.300% 2/15/43							
05/02/2014 060006871406	S	- 245,000.000	.9405		230,423	216,529	13,894
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
05/02/2014 060006871406	S	- 115,000.000	1.2587		144,749	142,224	2,525
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/02/2014 060006871406	B	190,000.000	1.0711		- 203,508	203,508	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
05/02/2014 060006871406	B	115,000.000	1.0455		- 120,237	120,237	
Issue: 56585A102 - Marathon Petroleum Corp							
05/05/2014 060006871405	B	140.000	95.1066	2	- 13,317	13,317	
Issue: 149123CE9 - Caterpillar Inc 4.750% 5/15/64							
05/05/2014 060006871406	B	180,000.000	.9968		- 179,417	179,417	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/05/2014 060006871406	S	- 175,000.000	1.0662		186,587	184,244	2,343
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/06/2014 060006871402	B	138,167.000	1.0175		- 140,585	140,585	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3132JA6M2 - F H L M C Gd Q19475 3.500% 6/01/43							
05/06/2014 060006871402	S	- 96,819.260	1.0205		98,809	97,228	1,581
Issue: 31417E2N0 - F N M A #Ab7980 3.500% 2/01/43							
05/06/2014 060006871402	S	- 66,706.980	1.0209		68,098	67,345	753
Issue: 665772CL1 - Northern States Pwr 4.125% 5/15/44							
05/06/2014 060006871406	B	100,000.000	.9971		- 99,709	99,709	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/06/2014 060006871406	S	- 4,275,000.000	.3751		1,455,410	1,455,410	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/06/2014 060006871406	B	4,290,000.000	.3705		- 1,589,359	1,589,359	
Issue: 50076QAR7 - Kraft Foods Group In 6.875% 1/26/39							
05/06/2014 060006871406	B	295,000.000	1.2935		- 381,574	381,574	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	S	- 90,000.000	1.0701		96,311	94,791	1,519
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	S	- 260,000.000	1.0691		277,956	273,841	4,115
Issue: 224399105 - Crane Co							
05/07/2014 060006871405	B	460.000	72.5992	9	- 33,404	33,404	
Issue: 29265N108 - Energen Corp							
05/07/2014 060006871405	B	420.000	81.8759	8	- 34,396	34,396	
Issue: 582839AG1 - Mead Johnson 4.600% 6/01/44							
05/07/2014 060006871406	B	60,000.000	1.0019		- 60,114	60,114	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/07/2014 060006871406	S	- 50,000.000	1.0672		53,359	52,747	613
Issue: 29265N108 - Energen Corp							
05/08/2014 060006871405	B	910.000	82.3748	17	- 74,978	74,978	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/09/2014 060006871409	B	600.000	54.8551	6	- 32,919	32,919	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/12/2014 060006871409	B	4,800.000	54.8869	48	- 263,505	263,505	
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
05/13/2014 060006871406	S	- 185,000.000	.9977		184,580	181,643	2,937
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/13/2014 060006871406	B	160,000.000	1.0316		- 165,050	165,050	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/13/2014 060006871409	B	4,600.000	55.1204	46	- 253,600	253,600	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/14/2014 060006871409	B	3,400.000	54.7815	34	- 186,291	186,291	
Issue: 46625HJX9 - Jpmorgan Chase Co 3.625% 5/13/24							
05/15/2014 060006871402	B	9,000.000	1.0001		- 9,001	9,001	
Issue: 268317AK0 - Electricite De 4.875% 1/22/44							
05/15/2014 060006871406	S	- 155,000.000	1.0563		163,723	149,925	13,798
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/15/2014 060006871406	B	135,000.000	1.0558		- 142,530	142,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/15/2014 060006871409	B	2,600.000	55.2225	26	- 143,605	143,605	
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/16/2014 060006871409	B	1,700.000	55.3547	17	- 94,120	94,120	
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/16/2014 060006871409	B	100.000	33.3168	1	- 3,333	3,333	
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/19/2014 060006871409	B	3,500.000	33.2673	70	- 116,506	116,506	
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/20/2014 060006871409	B	2,500.000	33.6834	50	- 84,259	84,259	
Issue: 46625HJX9 - Jpmorgan Chase Co 3.625% 5/13/24							
05/21/2014 060006871402	B	8,000.000	.9982		- 7,985	7,985	
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/21/2014 060006871409	B	2,200.000	33.6461	44	- 74,065	74,065	
Issue: 50076QAE6 - Kraft Foods Group 5.000% 6/04/42							
05/22/2014 060006871406	S	- 115,000.000	1.0547		121,286	120,925	361
Issue: 50076QAR7 - Kraft Foods Group In 6.875% 1/26/39							
05/22/2014 060006871406	B	110,000.000	1.2895		- 141,849	141,849	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	S	- 280,000.000	.9978		279,388	278,933	455
Issue: 571748AV4 - Marsh McLennan Cos 3.500% 6/03/24							
05/27/2014 060006871406	B	290,000.000	.9981		- 289,440	289,440	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
05/28/2014 060006871406	B	250,000.000	.9564		- 239,103	239,103	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
05/28/2014 060006871406	S	- 245,000.000	.9549		233,953	220,589	13,364
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
05/28/2014 060006871406	S	- 275,000.000	1.1064		304,252	277,518	26,734
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/28/2014 060006871406	B	230,000.000	1.0641		- 244,734	244,734	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/30/2014 060006871402	B	70,000.000	1.0029		- 70,202	70,202	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/30/2014 060006871402	S	- 100,000.000	1.0285		102,852	101,446	1,406
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/30/2014 060006871406	B	205,000.000	1.0023		- 205,480	205,480	
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
05/30/2014 060006871406	S	- 190,000.000	1.0096		191,832	190,200	1,632
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/02/2014 060006871406	B	90,000.000	1.0491		- 94,416	94,416	
Issue: 064255AX0 - Bk Tokyo Mitsubishi 4.700% 3/10/44							
06/02/2014 060006871406	S	- 105,000.000	1.0474		109,977	110,814	- 837
Issue: 444859AV4 - Humana Inc 6.450% 6/01/16							
06/06/2014 060006871402	S	- 5,000.000	1.1055		5,528	4,417	1,111

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859AU6 - Humana Inc 6.300% 8/01/18							
06/06/2014 060006871402	S	- 10,000.000	1.1594		11,594	9,474	2,119
Issue: 98372PAF5 - Xl Group Plc 5.250% 9/15/14							
06/06/2014 060006871402	S	- 5,000.000	1.0120		5,060	4,794	266
Issue: 120568AQ3 - Bunge Ltd Fin Corp 5.100% 7/15/15							
06/06/2014 060006871402	S	- 9,000.000	1.0437		9,393	8,286	1,108
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/09/2014 060006871402	S	- 38,167.000	1.0218		38,999	38,728	271
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/09/2014 060006871402	B	38,167.000	1.0183		- 38,865	38,865	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/09/2014 060006871406	B	120,000.000	.9908		- 118,898	118,898	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
06/09/2014 060006871406	B	55,000.000	1.2576		- 69,167	69,167	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/09/2014 060006871406	S	- 820,000.000	.3554		266,242	266,242	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/09/2014 060006871406	B	820,000.000	.3512		- 287,968	287,968	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/09/2014 060006871406	S	- 55,000.000	1.0357		56,962	57,812	- 850
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
06/09/2014 060006871406	S	- 125,000.000	1.0114		126,430	124,339	2,091

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							
06/10/2014 060006871406	S	- 2,985,000.000	.3544		969,186	969,186	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
06/10/2014 060006871406	B	2,995,000.000	.3502		- 1,048,909	1,048,909	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/12/2014 060006871402	S	- 100,000.000	1.0285		102,852	101,469	1,382
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/12/2014 060006871402	S	100,000.000	1.0285		- 102,852	101,446	- 1,406
Issue: 912828SM3 - U S Treasury Nt 1.000% 3/31/17							
06/17/2014 060006871402	S	- 110,000.000	1.0030		110,335	109,974	361
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
06/18/2014 060006871406	S	- 465,000.000	1.0340		480,791	468,030	12,762
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/18/2014 060006871406	B	410,000.000	1.0422		- 427,297	427,297	
Issue: 912828QD5 - U S Treasury I P S 0.125% 4/15/16							
06/23/2014 060006871402	S	- 26,299.530	1.0274		27,020	26,995	24
Issue: 96950FAQ7 - Williams Partners LP 3.900% 1/15/25							
06/24/2014 060006871402	B	12,000.000	.9969		- 11,963	11,963	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
06/25/2014 060006871406	B	1,035,000.000	.3920		- 405,679	405,679	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
06/25/2014 060006871406	S	- 1,060,000.000	.3545		339,467	339,467	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/27/2014 060006871406	B	150,000.000	.9970		- 149,555	149,555	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
06/27/2014 060006871406	B	70,000.000	1.2673		- 88,712	88,712	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/27/2014 060006871406	S	- 65,000.000	1.0503		68,270	68,016	255
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
06/27/2014 060006871406	S	- 155,000.000	1.0139		157,159	154,181	2,979
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/07/2014 060006871402	B	38,167.000	1.0181		- 38,859	38,859	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
07/07/2014 060006871402	S	- 38,167.000	1.0211		38,971	38,875	96
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/07/2014 060006871406	S	- 130,000.000	1.0104		131,352	124,838	6,514
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
07/07/2014 060006871406	B	135,000.000	1.2500		- 168,750	168,750	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/09/2014 060006871406	S	- 105,000.000	.9947		104,442	104,490	- 48
Issue: 015271AG4 - Alexandria Real 4.500% 7/30/29							
07/09/2014 060006871406	B	85,000.000	.9991		- 84,925	84,925	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
07/10/2014 060006871406	S	- 55,000.000	1.2041		66,224	65,208	1,016

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
07/10/2014 060006871406	S	- 80,000.000	1.1037		88,294	80,733	7,561
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
07/10/2014 060006871406	B	55,000.000	1.0360		- 56,981	56,981	
Issue: 075896AC4 - Bed Bath Beyond Inc 5.165% 8/01/44							
07/14/2014 060006871406	B	340,000.000	.0000		- 339,990	339,990	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/14/2014 060006871406	S	- 270,000.000	1.0482		283,025	282,636	389
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/17/2014 060006871406	S	- 225,000.000	1.0021		225,466	223,907	1,559
Issue: 200340AQ0 - Comerica Inc 3.800% 7/22/26							
07/17/2014 060006871406	B	205,000.000	.9978		- 204,549	204,549	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
07/18/2014 060006871402	S	- 7,000.000	.9450		6,615	5,513	1,101
Issue: 02364WAJ4 - America Movil Sa De 6.375% 3/01/35							
07/21/2014 060006871406	S	- 60,000.000	1.2127		72,764	69,418	3,346
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/21/2014 060006871406	B	45,000.000	1.0698		- 48,143	48,143	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
07/23/2014 060006871406	S	- 75,000.000	1.0560		79,200	75,112	4,088
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/23/2014 060006871406	S	- 270,000.000	1.0300		278,100	268,028	10,072

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/24/2014 060006871402	S	- 38,167.000	1.0216		38,990	38,859	131
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
07/24/2014 060006871402	B	38,167.000	1.0188		- 38,883	38,883	
Issue: 111320AJ6 - Broadcom Corp Mtn 4.500% 8/01/34							
07/24/2014 060006871406	B	210,000.000	.9940		- 208,740	208,740	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
07/24/2014 060006871406	S	- 595,000.000	.4274		224,831	224,831	
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
07/24/2014 060006871406	B	610,000.000	.3943		- 240,541	240,541	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/24/2014 060006871406	S	- 140,000.000	1.0615		148,608	148,232	376
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/25/2014 060006871406	B	70,000.000	.9830		- 68,810	68,810	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/28/2014 060006871406	B	190,000.000	.9820		- 186,580	186,580	
Issue: 761713AZ9 - Reynolds American 6.150% 9/15/43							
07/28/2014 060006871406	S	- 115,000.000	1.1546		132,781	129,972	2,809
Issue: 105756BV1 - Fed Republic Brazil 4.250% 1/07/25							
07/28/2014 060006871406	S	- 340,000.000	1.0185		346,290	336,333	9,957
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/28/2014 060006871406	B	100,000.000	1.0725		- 107,250	107,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
07/29/2014 060006871406	B	90,000.000	1.0073		- 90,659	90,659	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/29/2014 060006871406	B	160,000.000	1.0225		- 163,600	163,600	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
07/29/2014 060006871406	S	- 150,000.000	1.2225		183,375	171,458	11,917
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
07/29/2014 060006871406	S	- 90,000.000	1.0645		95,805	90,329	5,476
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	3,757.420	1.0215		- 3,838	3,838	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	13,811.070	1.0215		- 14,108	14,108	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
08/01/2014 060006871406	S	- 270,000.000	1.1450		309,150	278,290	30,860
Issue: 20030NBM2 - Comcast Corp 4.200% 8/15/34							
08/05/2014 060006871406	B	450,000.000	.9962		- 448,308	448,308	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	S	- 310,000.000	1.0647		330,065	329,106	959
Issue: 902494AX1 - Tyson Foods Inc 3.950% 8/15/24							
08/06/2014 060006871402	B	3,000.000	1.0053		- 3,016	3,016	
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
08/06/2014 060006871406	B	105,000.000	.9416		- 98,863	98,863	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/06/2014 060006871406	S	- 80,000.000	1.0689		85,513	84,885	627
Issue: 037411AW5 - Apache Corp 5.100% 9/01/40							
08/07/2014 060006871406	B	225,000.000	1.0583		- 238,127	238,127	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/07/2014 060006871406	S	- 175,000.000	1.0698		187,223	185,786	1,437
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
08/11/2014 060006871406	B	85,000.000	.9937		- 84,463	84,463	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/11/2014 060006871406	S	- 70,000.000	1.0728		75,094	74,403	691
Issue: 316773CH1 - Fifth Third Bank 8.250% 3/01/38							
08/12/2014 060006871406	S	- 80,000.000	1.4644		117,150	104,716	12,435
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	B	75,000.000	1.0702		- 80,262	80,262	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
08/13/2014 060006871406	B	95,000.000	.9580		- 91,010	91,010	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
08/13/2014 060006871406	S	- 145,000.000	1.2548		181,946	180,685	1,262
Issue: 88732JAY4 - Time Warner Cabl 5.875% 11/15/40							
08/13/2014 060006871406	B	145,000.000	1.1726		- 170,033	170,033	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
08/14/2014 060006871406	B	75,000.000	.9660		- 72,450	72,450	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834KV9 - U S Treas Bd Strip 11/15/41							
08/19/2014 060006871406	B	610,000.000	.4012		- 244,720	244,720	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
08/19/2014 060006871406	S	- 630,000.000	.5208		290,676	290,676	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/20/2014 060006871406	B	85,000.000	1.0303		- 87,577	87,577	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
08/20/2014 060006871406	S	- 130,000.000	.9162		119,107	114,040	5,068
Issue: 902494AW3 - Tyson Foods Inc 2.650% 8/15/19							
08/21/2014 060006871402	B	2,000.000	1.0097		- 2,019	2,019	
Issue: 902494AW3 - Tyson Foods Inc 2.650% 8/15/19							
08/21/2014 060006871402	B	2,000.000	1.0102		- 2,020	2,020	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/22/2014 060006871406	B	95,000.000	1.0375		- 98,563	98,563	
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
08/22/2014 060006871406	S	- 110,000.000	1.1391		125,305	111,007	14,298
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
08/29/2014 060006871402	B	38,167.000	1.0264		- 39,175	39,175	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
08/29/2014 060006871402	S	- 38,167.000	1.0295		39,291	38,877	414
Issue: 900123CF5 - Republic Of Turkey 5.750% 3/22/24							
08/29/2014 060006871406	S	- 170,000.000	1.1100		188,700	183,770	4,930

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 900123CG3 - Republic Of Turkey 6.625% 2/17/45							
08/29/2014 060006871406	B	80,000.000	1.2000		- 96,000	96,000	
Issue: 01F050692 - F N M A Tba 30Yr 5.000% 9/15/44							
09/03/2014 060006871402	S	- 60,000.000	1.1034		66,204	66,101	103
Issue: 40049JBA4 - Grupo Televisa Sab 5.000% 5/13/45							
09/03/2014 060006871406	S	- 40,000.000	1.0320		41,282	39,808	1,474
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
09/03/2014 060006871406	S	- 325,000.000	1.0120		328,900	316,128	12,772
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 585,000.000	.9965		582,943	581,549	1,394
Issue: 46625HJY7 - Jpmorgan Chase Co 3.875% 9/10/24							
09/03/2014 060006871406	B	630,000.000	.9948		- 626,693	626,693	
Issue: 40049JAT4 - Grupo Televisa 8.500% 3/11/32							
09/03/2014 060006871406	B	45,000.000	1.4335		- 64,508	64,508	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/05/2014 060006871406	B	90,000.000	.9936		- 89,423	89,423	
Issue: 12591DAC5 - Cnooc Finance 2014 4.250% 4/30/24							
09/05/2014 060006871406	S	- 95,000.000	1.0337		98,202	94,587	3,616
Issue: 01F050692 - F N M A Tba 30Yr 5.000% 9/15/44							
09/09/2014 060006871402	B	60,000.000	1.1041		- 66,248	66,248	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
09/09/2014 060006871406	S	- 155,000.000	.3854		50,601	50,601	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/09/2014 060006871406	B	155,000.000	.3814		- 59,112	59,112	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/10/2014 060006871406	S	- 405,000.000	1.0223		414,033	420,585	- 6,552
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
09/10/2014 060006871406	S	- 310,000.000	.9840		305,040	301,537	3,503
Issue: 90131HAF2 - 21ST Century Fox 4.750% 9/15/44							
09/10/2014 060006871406	B	490,000.000	.9992		- 489,613	489,613	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
09/10/2014 060006871406	S	- 105,000.000	1.1450		120,225	108,511	11,714
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
09/10/2014 060006871406	B	300,000.000	1.2715		- 381,450	381,450	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
09/12/2014 060006871406	S	- 1,325,000.000	.3769		444,004	444,004	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
09/12/2014 060006871406	B	1,330,000.000	.3693		- 491,129	491,129	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/15/2014 060006871406	S	- 130,000.000	1.0032		130,421	133,943	- 3,521
Issue: 878091BD8 - Teachers Insur 4.900% 9/15/44							
09/15/2014 060006871406	B	155,000.000	.9991		- 154,856	154,856	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/16/2014 060006871406	B	130,000.000	1.0083		- 131,082	131,082	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/16/2014 060006871406	S	- 315,000.000	1.0023		315,726	323,955	- 8,229
Issue: 444859BE1 - Humana Inc 4.950% 10/01/44							
09/16/2014 060006871406	B	385,000.000	.9952		- 383,144	383,144	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/17/2014 060006871406	B	810,000.000	.3668		- 297,116	297,116	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
09/17/2014 060006871406	S	- 800,000.000	.4397		334,843	334,843	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
09/18/2014 060006871406	S	- 815,000.000	.3554		289,372	289,372	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
09/18/2014 060006871406	B	815,000.000	.3583		- 291,982	291,982	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	B	105,000.000	1.0194		- 107,034	107,034	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/24/2014 060006871406	S	- 200,000.000	1.0186		203,719	204,875	- 1,157
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
09/24/2014 060006871406	B	1,060,000.000	.3658		- 387,737	387,737	
Issue: 55616XAJ6 - MacYs Retail Hldgs 4.300% 2/15/43							
09/24/2014 060006871406	B	260,000.000	.9206		- 239,348	239,348	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/24/2014 060006871406	S	- 1,045,000.000	.4253		421,065	421,065	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
09/24/2014 060006871406	B	585,000.000	.4235		- 247,724	247,724	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
09/24/2014 060006871406	S	- 585,000.000	.4171		239,472	239,472	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
09/24/2014 060006871406	S	- 120,000.000	1.0513		126,152	120,439	5,713
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/26/2014 060006871402	B	35,000.000	.9863		- 34,519	34,519	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
09/26/2014 060006871402	B	38,167.000	1.0188		- 38,883	38,883	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
09/29/2014 060006871406	B	815,000.000	.4365		- 355,739	355,739	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
09/29/2014 060006871406	S	- 825,000.000	.3871		270,919	270,919	
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
09/30/2014 060006871402	B	2,000.000	.9991		- 1,998	1,998	
Issue: 05523UAK6 - Bae Systems Holding 3.800% 10/07/24							
09/30/2014 060006871402	B	3,000.000	.9999		- 3,000	3,000	
Issue: 02R0406A5 - F H L M C Gd Tba 30Y 4.000% 10/15/44							
09/30/2014 060006871402	B	45,000.000	1.0523		- 47,352	47,352	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	245,000.000	1.0367		- 253,996	253,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
09/30/2014 060006871406	S	- 285,000.000	1.0511		299,561	286,043	13,518
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 38,167.000	1.0217		38,996	39,137	- 141
Issue: 02R0406A5 - F H L M C Gd Tba 30Y 4.000% 10/15/44							
10/01/2014 060006871402	S	- 45,000.000	1.0522		47,348	47,403	- 54
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	55,000.000	1.0544		- 57,991	57,991	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
10/01/2014 060006871406	S	- 65,000.000	1.0257		66,672	64,845	1,828
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
10/03/2014 060006871406	B	1,445,000.000	.4143		- 598,620	598,620	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/03/2014 060006871406	S	- 1,435,000.000	.4493		561,217	561,217	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/06/2014 060006871406	S	- 125,000.000	1.0486		131,069	129,042	2,027
Issue: 71656LBB6 - Petroleos Mexicanos 5.500% 6/27/44							
10/06/2014 060006871406	B	165,000.000	1.0190		- 168,127	168,127	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/07/2014 060006871406	S	- 115,000.000	1.0589		121,774	119,316	2,458
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
10/07/2014 060006871406	B	735,000.000	.4588		- 337,218	337,218	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 254010AE1 - Dignity Health 5.267% 11/01/64							
10/07/2014 060006871406	B	135,000.000	1.0000		- 135,000	135,000	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
10/07/2014 060006871406	S	- 685,000.000	.4765		242,183	242,183	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
10/07/2014 060006871406	B	685,000.000	.4720		- 323,347	323,347	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
10/07/2014 060006871406	S	- 740,000.000	.4004		242,623	242,623	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/09/2014 060006871406	S	- 265,000.000	1.0047		266,253	263,558	2,694
Issue: 654579AD3 - Nippon Life Ins 5.100% 10/16/44							
10/09/2014 060006871406	B	300,000.000	1.0000		- 300,000	300,000	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
10/15/2014 060006871406	B	580,000.000	1.0520		- 610,143	610,143	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
10/15/2014 060006871406	S	- 525,000.000	1.2982		681,560	592,077	89,483
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/16/2014 060006871406	B	460,000.000	1.0257		- 471,823	471,823	
Issue: 126650CC2 - Cvs Caremark Corp 4.000% 12/05/23							
10/16/2014 060006871406	S	- 515,000.000	1.0678		549,927	526,824	23,103
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
10/22/2014 060006871406	S	- 430,000.000	1.0599		455,774	423,322	32,452

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							
10/22/2014 060006871406	S	- 1,445,000.000	.4265		545,621	545,621	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/22/2014 060006871406	B	1,445,000.000	.4220		- 609,804	609,804	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
10/22/2014 060006871406	B	415,000.000	1.2800		- 531,217	531,217	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/23/2014 060006871406	S	- 25,000.000	1.0663		26,656	26,259	397
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
10/23/2014 060006871406	B	415,000.000	1.0269		- 426,151	426,151	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/23/2014 060006871406	S	- 825,000.000	.4294		313,504	313,504	
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
10/23/2014 060006871406	B	35,000.000	.9257		- 32,398	32,398	
Issue: 718286BG1 - Philippines Rep 6.375% 10/23/34							
10/23/2014 060006871406	S	- 30,000.000	1.3100		39,300	36,891	2,409
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
10/23/2014 060006871406	B	830,000.000	.3996		- 331,701	331,701	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
10/23/2014 060006871406	S	- 380,000.000	1.2704		482,741	428,551	54,190
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/24/2014 060006871406	S	- 275,000.000	1.0659		293,133	289,015	4,118

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/24/2014 060006871406	S	- 95,000.000	1.0094		95,891	95,464	427
Issue: 00287YAM1 - Abbvie Inc 4.400% 11/06/42							
10/24/2014 060006871406	B	350,000.000	.9960		- 348,600	348,600	
Issue: 71647NAM1 - Petrobras Global 6.250% 3/17/24							
10/24/2014 060006871406	B	110,000.000	1.0605		- 116,655	116,655	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
10/27/2014 060006871402	B	38,167.000	1.0331		- 39,431	39,431	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/27/2014 060006871406	S	- 180,000.000	1.0096		181,723	180,989	734
Issue: 87246YAC0 - Tiaa Asset Mgmt Fin 4.125% 11/01/24							
10/27/2014 060006871406	B	195,000.000	.9989		- 194,778	194,778	
Issue: 482480AE0 - Kla Tencor Corp 4.650% 11/01/24							
10/30/2014 060006871402	B	21,000.000	.9975		- 20,947	20,947	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/01/2014 060006871402	S	- 38,167.000	1.0360		39,542	38,886	655
Issue: 843646AJ9 - Southern Power Co 5.250% 7/15/43							
11/13/2014 060006871406	B	110,000.000	1.1199		- 123,186	123,186	
Issue: 843646AH3 - Southern Power 5.150% 9/15/41							
11/13/2014 060006871406	S	- 105,000.000	1.1121		116,773	111,170	5,603
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/17/2014 060006871406	S	- 220,000.000	1.0098		222,166	222,797	- 631

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25746UCC1 - Dominion Resources 4.700% 12/01/44							
11/17/2014 060006871406	B	270,000.000	.9963		- 269,006	269,006	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	110,000.000	1.0152		- 111,667	111,667	
Issue: 30161MAN3 - Exelon Generation Co 5.600% 6/15/42							
11/18/2014 060006871406	S	- 145,000.000	1.0688		154,973	159,128	- 4,155
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/18/2014 060006871406	B	70,000.000	.9942		- 69,595	69,595	
Issue: 14040HBF1 - Capital One Finl 3.750% 4/24/24							
11/18/2014 060006871406	S	- 80,000.000	1.0106		80,850	79,927	922
Issue: 713448BZ0 - Pepsico Inc 4.000% 3/05/42							
11/20/2014 060006871406	S	- 200,000.000	.9539		190,780	187,910	2,870
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/20/2014 060006871406	B	160,000.000	1.0130		- 162,075	162,075	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
11/20/2014 060006871406	S	- 370,000.000	.4059		122,355	122,355	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
11/20/2014 060006871406	B	370,000.000	.4021		- 148,784	148,784	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/21/2014 060006871406	B	200,000.000	1.0153		- 203,063	203,063	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/21/2014 060006871406	B	200,000.000	1.0181		- 203,625	203,625	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/21/2014 060006871406	B	655,000.000	1.0178		- 666,667	666,667	
Issue: 94974BGA2 - Wells Fargo Mtn 3.300% 9/09/24							
11/21/2014 060006871406	S	- 130,000.000	.9971		129,618	129,649	- 31
Issue: 90131HAF2 - 21ST Century Fox 4.750% 9/15/44							
11/21/2014 060006871406	S	- 235,000.000	1.0418		244,811	234,814	9,997
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
11/21/2014 060006871406	S	- 250,000.000	.9626		240,640	233,519	7,121
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
11/21/2014 060006871406	S	- 775,000.000	1.0532		816,253	762,334	53,919
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/21/2014 060006871406	B	120,000.000	.9942		- 119,306	119,306	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
11/24/2014 060006871402	S	- 38,167.000	1.0360		39,540	39,426	114
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
11/24/2014 060006871402	B	38,167.000	1.0328		- 39,419	39,419	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/24/2014 060006871406	B	105,000.000	1.0178		- 106,870	106,870	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
11/24/2014 060006871406	S	- 125,000.000	1.0591		132,384	122,957	9,427
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/24/2014 060006871406	S	- 395,000.000	.9953		393,133	392,301	832

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 714295AC6 - Perrigo Finance Plc 3.900% 12/15/24							
11/24/2014 060006871406	B	425,000.000	.9958		- 423,211	423,211	
Issue: 71654QBR2 - Petroleos Mexicanos 6.375% 1/23/45							
12/01/2014 060006871406	S	- 60,000.000	1.1375		68,250	61,842	6,408
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
12/01/2014 060006871406	B	55,000.000	1.1525		- 63,388	63,388	
Issue: 718286BD8 - Republic Of Ph 6.375% 1/15/32							
12/01/2014 060006871406	S	- 70,000.000	1.3055		91,385	86,965	4,420
Issue: 46625HJY7 - Jpmorgan Chase Co 3.875% 9/10/24							
12/04/2014 060006871406	S	- 335,000.000	.9962		333,717	333,241	476
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/04/2014 060006871406	B	305,000.000	.9998		- 304,952	304,952	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/04/2014 060006871406	S	- 805,000.000	.9995		804,591	801,163	3,429
Issue: 46625HJZ4 - Jpmorgan Chase Co 4.125% 12/15/26							
12/04/2014 060006871406	B	760,000.000	.9975		- 758,070	758,070	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/04/2014 060006871406	S	- 970,000.000	.4126		327,143	327,143	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
12/04/2014 060006871406	B	970,000.000	.4051		- 392,947	392,947	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/08/2014 060006871406	B	55,000.000	1.0431		- 57,372	57,372	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
12/08/2014 060006871406	S	- 165,000.000	.9125		150,563	142,913	7,650
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
12/08/2014 060006871406	S	- 65,000.000	1.3016		84,601	82,310	2,290
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
12/08/2014 060006871406	B	235,000.000	1.1475		- 269,663	269,663	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
12/08/2014 060006871406	S	- 270,000.000	1.1275		304,425	276,593	27,832
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
12/10/2014 060006871406	S	- 430,000.000	.4889		210,236	210,886	- 651
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/10/2014 060006871406	B	430,000.000	.4842		- 208,206	208,206	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
12/11/2014 060006871402	S	- 37,800.000	1.0162		38,411	37,638	773
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/11/2014 060006871402	S	- 38,167.000	1.0360		39,540	39,426	114
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/11/2014 060006871402	S	38,167.000	1.0360		- 39,540	39,426	- 114
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/11/2014 060006871406	B	660,000.000	.4394		- 290,030	290,030	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/11/2014 060006871406	S	- 660,000.000	.4355		221,164	221,164	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
12/16/2014 060006871406	B	40,000.000	.8825		- 35,300	35,300	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
12/18/2014 060006871406	B	1,175,000.000	.5030		- 591,049	591,049	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/18/2014 060006871406	S	- 1,175,000.000	.4990		515,869	515,869	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/31/2014 060006871406	S	- 830,000.000	.4970		316,784	316,784	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
12/31/2014 060006871406	B	175,000.000	1.2600		- 220,500	220,500	
Total For J.P. Morgan Securities LLC				**4,469**	**95,333,057**	**93,620,937**	**1,709,094**
Broker: Mlpfs Inc/Fixed Income							
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
01/02/2014 060006871406	S	- 50,000.000	1.1783		58,913	58,859	53
Issue: 617446HD4 - Morgan Stanley 7.250% 4/01/32							
01/02/2014 060006871406	B	60,000.000	1.2541		- 75,247	75,247	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/02/2014 060006871406	B	665,000.000	.3437		- 228,554	228,554	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/02/2014 060006871406	S	- 665,000.000	.3394		225,728	263,723	- 37,995

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 855030AM4 - Staples Inc 4.375% 1/12/23							
01/03/2014 060006871406	S	- 110,000.000	.9738		107,121	109,789	- 2,668
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/03/2014 060006871406	B	95,000.000	.9792		- 93,026	93,026	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
01/06/2014 060006871402	S	- 160,000.000	.9957		159,313	159,295	18
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
01/06/2014 060006871402	B	160,000.000	.9927		- 158,825	158,825	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
01/08/2014 060006871406	S	- 110,000.000	.7711		84,821	104,448	- 19,627
Issue: 428236BY8 - Hewlett Packard Co 2.750% 1/14/19							
01/09/2014 060006871402	B	14,000.000	.9995		- 13,994	13,994	
Issue: 91913YAL4 - Valero Energy Corp 6.625% 6/15/37							
01/09/2014 060006871406	S	- 85,000.000	1.1539		98,082	107,121	- 9,040
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/09/2014 060006871406	B	75,000.000	.9566		- 71,742	71,742	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
01/10/2014 060006871406	S	- 160,000.000	.9015		144,240	155,236	- 10,996
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/10/2014 060006871406	S	- 355,000.000	.9608		341,077	341,050	27
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/10/2014 060006871406	B	150,000.000	1.0050		- 150,750	150,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/10/2014 060006871406	B	165,000.000	1.0050		- 165,825	165,825	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/10/2014 060006871406	B	410,000.000	1.0025		- 411,025	411,025	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
01/14/2014 060006871406	B	110,000.000	1.2225		- 134,475	134,475	
Issue: 698299AK0 - Panama 9.375% 4/01/29							
01/14/2014 060006871406	B	95,000.000	1.3945		- 132,478	132,478	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
01/14/2014 060006871406	S	- 55,000.000	.7950		43,725	52,224	- 8,499
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
01/14/2014 060006871406	S	- 125,000.000	.7925		99,063	118,691	- 19,629
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/14/2014 060006871406	S	- 220,000.000	.9913		218,084	218,233	- 149
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/15/2014 060006871406	S	- 160,000.000	.9661		154,575	153,713	862
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/15/2014 060006871406	S	- 265,000.000	.9882		261,884	262,061	- 177
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
01/15/2014 060006871406	B	180,000.000	.9978		- 179,611	179,611	
Issue: 06051GFB0 - Bank Of America Mtn 4.125% 1/22/24							
01/15/2014 060006871406	B	275,000.000	.9993		- 274,799	274,799	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
01/16/2014 060006871406	S	- 125,000.000	.9934		124,170	124,409	- 239
Issue: 4581X0CE6 - Inter American Devel 4.375% 1/24/44							
01/16/2014 060006871406	B	135,000.000	.9904		- 133,708	133,708	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/17/2014 060006871406	S	- 90,000.000	.9712		87,405	87,011	394
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/17/2014 060006871406	S	- 135,000.000	.9713		131,124	130,517	607
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
01/17/2014 060006871406	B	115,000.000	1.0415		- 119,773	119,773	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
01/17/2014 060006871406	B	160,000.000	1.0415		- 166,640	166,640	
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
01/17/2014 060006871406	S	- 175,000.000	1.0600		185,500	186,813	- 1,313
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
01/22/2014 060006871406	B	90,000.000	1.0125		- 91,125	91,125	
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/22/2014 060006871406	S	- 195,000.000	.9905		193,149	192,838	312
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
01/22/2014 060006871406	S	- 100,000.000	1.1350		113,500	139,189	- 25,689
Issue: 65473QBB8 - Nisource Finance 5.250% 2/15/43							
01/23/2014 060006871406	S	- 250,000.000	1.0048		251,210	249,660	1,550

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							
01/23/2014 060006871406	B	210,000.000	.9800		- 205,800	205,800	
Issue: 59023VAA8 - Merrill Lynch 7.750% 5/14/38							
01/24/2014 060006871406	S	- 50,000.000	1.2906		64,531	57,881	6,649
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/24/2014 060006871406	B	45,000.000	.9945		- 44,754	44,754	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
01/27/2014 060006871406	S	- 960,000.000	.3862		362,810	362,810	
Issue: 912834DV7 - U S Treas Bd Strip 5/15/39							
01/27/2014 060006871406	B	960,000.000	.3821		- 366,778	366,778	
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
01/27/2014 060006871406	S	- 75,000.000	1.2125		90,938	92,376	- 1,439
Issue: 969457BU3 - Williams Companies 3.700% 1/15/23							
01/28/2014 060006871406	S	- 180,000.000	.8918		160,515	179,500	- 18,985
Issue: 969457BM1 - Williams Cos Inc 8.750% 3/15/32							
01/28/2014 060006871406	B	115,000.000	1.1850		- 136,280	136,280	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/28/2014 060006871406	S	- 75,000.000	.9886		74,145	74,407	- 262
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/28/2014 060006871406	B	140,000.000	.9992		- 139,891	139,891	
Issue: 698299AW4 - Panama Republic Of 6.700% 1/26/36							
01/28/2014 060006871406	S	- 70,000.000	1.1150		78,050	97,433	- 19,383

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/29/2014 060006871406	B	85,000.000	.9933		- 84,432	84,432	
Issue: 71654QBE1 - Petroleos Mexicanos 5.500% 6/27/44							
01/30/2014 060006871406	S	- 105,000.000	.8975		94,238	116,329	- 22,091
Issue: 855244AD1 - Starbucks Corp 3.850% 10/01/23							
01/30/2014 060006871406	S	- 430,000.000	1.0252		440,823	429,845	10,978
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/30/2014 060006871406	B	405,000.000	1.0048		- 406,962	406,962	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
01/30/2014 060006871406	B	95,000.000	.9975		- 94,763	94,763	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
02/04/2014 060006871406	B	70,000.000	.9615		- 67,305	67,305	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/04/2014 060006871406	S	- 80,000.000	1.0056		80,450	79,869	581
Issue: 35671DBC8 - Freeport McMoran C G 5.450% 3/15/43							
02/04/2014 060006871406	B	105,000.000	.9613		- 100,940	100,940	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
02/04/2014 060006871406	S	- 65,000.000	1.1425		74,263	80,363	- 6,100
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
02/06/2014 060006871402	S	- 160,000.000	1.0125		162,000	158,770	3,230
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/06/2014 060006871402	B	160,000.000	1.0095		- 161,525	161,525	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71654QBG6 - Petroleos Mexicanos 3.500% 1/30/23							
02/06/2014 060006871402	B	13,000.000	.9250		- 12,025	12,025	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
02/06/2014 060006871406	S	- 765,000.000	.3450		263,887	293,105	- 29,218
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/06/2014 060006871406	B	770,000.000	.3369		- 259,413	259,413	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
02/06/2014 060006871406	S	- 1,990,000.000	.3882		742,275	742,275	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
02/06/2014 060006871406	B	1,990,000.000	.3965		- 788,995	788,995	
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
02/06/2014 060006871406	S	- 750,000.000	.4440		332,993	344,449	- 11,456
Issue: 9128337E4 - U S Treas Bd Strip 8/15/36							
02/06/2014 060006871406	B	500,000.000	.4254		- 212,710	212,710	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
02/06/2014 060006871406	B	250,000.000	.4300		- 107,503	107,503	
Issue: 06053FAA7 - Bank Of America Mtn 4.100% 7/24/23							
02/06/2014 060006871406	S	- 130,000.000	1.0186		132,418	128,461	3,957
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
02/06/2014 060006871406	B	125,000.000	1.0041		- 125,508	125,508	
Issue: 912796CD9 - U S Treasury Bill 3/20/14							
02/07/2014 060006871402	S	- 31,300.000	.9999		31,296	31,296	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796CJ6 - U S Treasury Bill 4/24/14							
02/07/2014 060006871402	B	22,300.000	.9998		- 22,295	22,295	
Issue: 71654QBG6 - Petroleos Mexicanos 3.500% 1/30/23							
02/10/2014 060006871402	B	12,000.000	.9320		- 11,184	11,184	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
02/10/2014 060006871406	B	490,000.000	.4042		- 198,058	198,058	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
02/10/2014 060006871406	S	- 490,000.000	.3958		169,448	169,448	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/12/2014 060006871406	S	- 260,000.000	.9813		255,125	259,435	- 4,310
Issue: 900123CG3 - Republic Of Turkey 6.625% 2/17/45							
02/12/2014 060006871406	B	355,000.000	.9903		- 351,542	351,542	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/14/2014 060006871406	B	235,000.000	1.0104		- 237,451	237,451	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
02/19/2014 060006871406	S	- 125,000.000	.9865		123,316	124,339	- 1,023
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/19/2014 060006871406	B	120,000.000	1.0094		- 121,125	121,125	
Issue: 900123AW0 - Republic Of Turkey 7.375% 2/05/25							
02/20/2014 060006871406	S	- 155,000.000	1.1210		173,755	195,906	- 22,151
Issue: 900123CF5 - Republic Of Turkey 5.750% 3/22/24							
02/20/2014 060006871406	B	175,000.000	1.0088		- 176,531	176,531	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05565QCD8 - Bp Capital Plc 2.750% 5/10/23							
02/27/2014 060006871406	S	- 230,000.000	.9366		215,407	227,695	- 12,289
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/27/2014 060006871406	S	- 145,000.000	1.0284		149,112	147,312	1,800
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
02/27/2014 060006871406	B	195,000.000	1.0086		- 196,676	196,676	
Issue: 96950FAN4 - Williams Partners LP 5.400% 3/04/44							
02/27/2014 060006871406	B	185,000.000	.9968		- 184,401	184,401	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
02/28/2014 060006871406	S	- 125,000.000	1.0925		136,563	133,114	3,449
Issue: 195325BR5 - Republic Of Colombia 5.625% 2/26/44							
02/28/2014 060006871406	B	125,000.000	1.0233		- 127,918	127,918	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/03/2014 060006871406	S	- 160,000.000	.9390		150,240	155,236	- 4,996
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/03/2014 060006871406	B	150,000.000	1.1243		- 168,645	168,645	
Issue: 406216AW1 - Halliburton Co 6.700% 9/15/38							
03/04/2014 060006871406	S	- 130,000.000	1.2972		168,631	142,467	26,164
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/04/2014 060006871406	B	125,000.000	1.0281		- 128,516	128,516	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/04/2014 060006871406	S	- 410,000.000	1.0192		417,864	417,441	422

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
03/04/2014 060006871406	B	475,000.000	.9981		- 474,079	474,079	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/05/2014 060006871406	S	- 170,000.000	1.1450		194,650	190,643	4,007
Issue: 195325BK0 - Colombia Rep 7.375% 9/18/37							
03/05/2014 060006871406	S	- 85,000.000	1.2700		107,950	104,693	3,257
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
03/05/2014 060006871406	B	35,000.000	1.0685		- 37,398	37,398	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
03/05/2014 060006871406	S	- 35,000.000	1.0850		37,975	35,855	2,120
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/06/2014 060006871406	S	- 60,000.000	.9500		57,000	58,213	- 1,213
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
03/06/2014 060006871406	B	1,530,000.000	.3838		- 587,275	587,275	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
03/06/2014 060006871406	S	- 45,000.000	1.0070		45,315	42,680	2,635
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/06/2014 060006871406	S	- 1,540,000.000	.3672		565,426	604,842	- 39,416
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/06/2014 060006871406	S	- 70,000.000	1.1375		79,625	78,500	1,125
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	110,000.000	1.0146		- 111,607	111,607	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	B	115,000.000	1.0150		- 116,725	116,725	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/10/2014 060006871402	S	- 160,000.000	1.0063		161,013	161,470	- 457
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/10/2014 060006871402	B	160,000.000	1.0034		- 160,550	160,550	
Issue: 01F032435 - F N M A Tba 15Yr 3.500% 3/15/29							
03/11/2014 060006871402	B	145,000.000	1.0542		- 152,862	152,862	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	S	- 170,000.000	1.0084		171,434	172,381	- 947
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/11/2014 060006871406	B	195,000.000	1.0214		- 199,173	199,173	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
03/11/2014 060006871406	S	- 260,000.000	1.1675		303,550	321,452	- 17,902
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/12/2014 060006871406	B	55,000.000	1.0163		- 55,894	55,894	
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
03/12/2014 060006871406	S	- 60,000.000	1.0753		64,519	63,461	1,058
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
03/14/2014 060006871406	B	65,000.000	1.0990		- 71,435	71,435	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/14/2014 060006871406	S	- 40,000.000	1.0306		41,225	40,626	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: 195325BK0 - Colombia Rep 7.375% 9/18/37							
03/14/2014 060006871406	S	- 65,000.000	1.2575		81,738	80,059	1,678
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
03/14/2014 060006871406	B	45,000.000	1.0265		- 46,193	46,193	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/18/2014 060006871406	B	60,000.000	.9365		- 56,190	56,190	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/18/2014 060006871406	S	- 50,000.000	1.0600		53,000	50,940	2,060
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
03/19/2014 060006871406	B	130,000.000	.9375		- 121,875	121,875	
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
03/19/2014 060006871406	S	- 120,000.000	1.1025		132,300	129,189	3,111
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/19/2014 060006871406	S	- 40,000.000	1.0207		40,830	40,938	- 108
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
03/20/2014 060006871406	S	- 790,000.000	.3702		292,458	310,276	- 17,818
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
03/20/2014 060006871406	B	815,000.000	.3255		- 265,250	265,250	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/21/2014 060006871406	S	- 240,000.000	1.0243		245,841	245,626	215
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
03/21/2014 060006871406	B	310,000.000	.9980		- 309,380	309,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/24/2014 060006871406	B	135,000.000	1.0550		- 142,425	142,425	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/24/2014 060006871406	B	45,000.000	1.0550		- 47,475	47,475	
Issue: 637432MV4 - National Rural 3.400% 11/15/23							
03/24/2014 060006871406	B	775,000.000	.9943		- 770,567	770,567	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/24/2014 060006871406	S	- 730,000.000	1.0017		731,255	729,984	1,271
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
03/25/2014 060006871406	B	1,170,000.000	.4136		- 483,959	483,959	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
03/25/2014 060006871406	S	- 1,170,000.000	.4313		466,088	466,088	
Issue: 4042Q1AD9 - Hsbc Bk USA N A Mtn 7.000% 1/15/39							
03/25/2014 060006871406	B	325,000.000	1.2950		- 420,862	420,862	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 180,000.000	1.0284		185,119	184,219	900
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/25/2014 060006871406	S	- 300,000.000	1.0284		308,531	307,032	1,499
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
03/25/2014 060006871406	B	200,000.000	1.0914		- 218,274	218,274	
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
03/26/2014 060006871406	B	470,000.000	.4175		- 196,244	196,244	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
03/26/2014 060006871406	S	- 470,000.000	.4443		157,426	157,426	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/26/2014 060006871406	B	155,000.000	1.0025		- 155,381	155,381	
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
03/27/2014 060006871406	S	- 125,000.000	.9625		120,313	118,038	2,275
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 270,000.000	1.0434		281,707	276,724	4,983
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 30,000.000	1.0434		31,301	30,747	554
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/27/2014 060006871406	S	- 720,000.000	1.0061		724,388	721,163	3,225
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
03/27/2014 060006871406	B	765,000.000	.9963		- 762,131	762,131	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
03/27/2014 060006871406	B	325,000.000	.9991		- 324,695	324,695	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
03/27/2014 060006871406	B	35,000.000	.9991		- 34,967	34,967	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
04/01/2014 060006871406	S	- 95,000.000	1.0225		97,138	90,102	7,035
Issue: 89153VAL3 - Total Capital Intl 3.750% 4/10/24							
04/01/2014 060006871406	S	- 325,000.000	1.0226		332,345	332,878	- 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: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/01/2014 060006871406	B	320,000.000	.9992		- 319,750	319,750	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/04/2014 060006871402	S	- 160,000.000	1.0075		161,200	160,578	622
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/44							
04/04/2014 060006871402	B	160,000.000	1.0042		- 160,675	160,675	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/04/2014 060006871406	S	- 200,000.000	.9675		193,500	191,271	2,229
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
04/04/2014 060006871406	B	200,000.000	1.2463		- 249,250	249,250	
Issue: 71656LAY7 - Petroleos Mexicanos 6.375% 1/23/45							
04/07/2014 060006871406	S	- 245,000.000	1.0950		268,275	252,522	15,753
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
04/07/2014 060006871406	B	285,000.000	1.1250		- 320,625	320,625	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
04/08/2014 060006871406	S	- 200,000.000	.9690		193,800	191,271	2,529
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
04/08/2014 060006871406	B	190,000.000	1.1550		- 219,450	219,450	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
04/10/2014 060006871406	S	- 110,000.000	1.1200		123,200	112,686	10,514
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
04/10/2014 060006871406	B	125,000.000	1.1275		- 140,938	140,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BV1 - Fed Republic Brazil 4.250% 1/07/25							
04/15/2014 060006871406	S	- 135,000.000	.9875		133,313	133,544	- 231
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/15/2014 060006871406	B	130,000.000	1.0121		- 131,579	131,579	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
04/23/2014 060006871406	B	425,000.000	.3515		- 149,379	149,379	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
04/23/2014 060006871406	S	- 855,000.000	.3476		267,515	267,515	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
04/23/2014 060006871406	B	125,000.000	1.2410		- 155,120	155,120	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
04/23/2014 060006871406	B	430,000.000	.3436		- 147,727	147,727	
Issue: 404280AQ2 - Hsbc Holdings Plc 5.250% 3/14/44							
04/23/2014 060006871406	S	- 130,000.000	1.0216		132,804	133,089	- 285
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
04/28/2014 060006871406	S	- 60,000.000	1.0260		61,560	57,212	4,348
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
05/01/2014 060006871402	S	- 12,000.000	1.1752		14,102	11,871	2,230
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
05/01/2014 060006871402	B	12,000.000	1.0305		- 12,366	12,366	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/44							
05/02/2014 060006871402	S	- 160,000.000	1.0166		162,650	160,707	1,943

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
05/02/2014 060006871402	B	160,000.000	1.0133		- 162,125	162,125	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
05/02/2014 060006871406	S	- 855,000.000	.3772		291,082	291,082	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
05/02/2014 060006871406	B	860,000.000	.3643		- 313,272	313,272	
Issue: 151020AM6 - Celgene Corp 4.625% 5/15/44							
05/06/2014 060006871406	B	340,000.000	.9965		- 338,796	338,796	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
05/06/2014 060006871406	S	- 60,000.000	1.0750		64,500	62,237	2,263
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/06/2014 060006871406	S	- 280,000.000	1.0704		299,720	295,381	4,339
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
05/06/2014 060006871406	B	60,000.000	1.2535		- 75,210	75,210	
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
05/07/2014 060006871402	S	- 6,000.000	1.1796		7,078	5,936	1,142
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
05/07/2014 060006871402	B	9,000.000	1.0331		- 9,298	9,298	
Issue: 58933YAJ4 - Merck Co Inc 4.150% 5/18/43							
05/13/2014 060006871406	S	- 240,000.000	.9704		232,903	237,044	- 4,141
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/13/2014 060006871406	B	205,000.000	1.0361		- 212,399	212,399	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
05/13/2014 060006871406	B	255,000.000	1.2525		- 319,388	319,388	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/14/2014 060006871406	B	255,000.000	.9955		- 253,845	253,845	
Issue: 06051GFB0 - Bank Of America Mtn 4.125% 1/22/24							
05/14/2014 060006871406	S	- 275,000.000	1.0275		282,571	277,548	5,023
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/14/2014 060006871406	S	- 120,000.000	1.0469		125,625	123,938	1,687
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
05/14/2014 060006871406	B	140,000.000	1.0354		- 144,957	144,957	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/15/2014 060006871406	S	- 340,000.000	1.0001		340,027	337,786	2,241
Issue: 14170TAM3 - Carefusion Corp 3.875% 5/15/24							
05/15/2014 060006871406	B	365,000.000	.9984		- 364,405	364,405	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
05/20/2014 060006871406	S	- 140,000.000	1.0015		140,210	134,440	5,770
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
05/20/2014 060006871406	B	70,000.000	1.0708		- 74,953	74,953	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	B	115,000.000	1.0461		- 120,301	120,301	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
05/20/2014 060006871406	S	- 70,000.000	1.2575		88,025	87,206	819

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
05/21/2014 060006871406	S	- 660,000.000	.4932		304,518	304,518	
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
05/21/2014 060006871406	B	645,000.000	.3827		- 246,854	246,854	
Issue: 105756BR0 - Fed Republic Of Br 5.625% 1/07/41							
05/22/2014 060006871406	S	- 70,000.000	1.0530		73,710	74,953	- 1,243
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
05/22/2014 060006871406	B	70,000.000	1.3660		- 95,620	95,620	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	B	485,000.000	.9984		- 484,242	484,242	
Issue: 06051GFB0 - Bank Of America Mtn 4.125% 1/22/24							
05/27/2014 060006871406	S	- 90,000.000	1.0278		92,501	90,834	1,667
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
05/27/2014 060006871406	S	- 425,000.000	1.0189		433,024	423,406	9,618
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
05/28/2014 060006871406	B	465,000.000	.4297		- 199,806	199,806	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
05/28/2014 060006871406	S	- 475,000.000	.5014		219,161	219,161	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/28/2014 060006871406	B	295,000.000	1.0647		- 314,094	314,094	
Issue: 46625HJX9 - Jpmorgan Chase Co 3.625% 5/13/24							
05/30/2014 060006871402	B	5,000.000	1.0064		- 5,032	5,032	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/03/2014 060006871406	B	80,000.000	1.0397		- 83,178	83,178	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/05/2014 060006871406	S	- 185,000.000	.9928		183,670	184,665	- 995
Issue: 591894CB4 - Metropolitan Edison 4.000% 4/15/25							
06/05/2014 060006871406	B	185,000.000	.9973		- 184,491	184,491	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/44							
06/09/2014 060006871402	S	- 160,000.000	1.0220		163,513	162,351	1,162
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/09/2014 060006871402	B	160,000.000	1.0184		- 162,950	162,950	
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
06/09/2014 060006871406	B	430,000.000	.9845		- 423,322	423,322	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/09/2014 060006871406	S	- 380,000.000	1.0332		392,632	399,427	- 6,794
Issue: 00507UAG6 - Actavis Funding Scs 4.850% 6/15/44							
06/10/2014 060006871406	B	375,000.000	.9889		- 370,853	370,853	
Issue: 50076QAN6 - Kraft Foods Group 6.500% 2/09/40							
06/10/2014 060006871406	B	150,000.000	1.2294		- 184,416	184,416	
Issue: 50076QAR7 - Kraft Foods Group In 6.875% 1/26/39							
06/10/2014 060006871406	S	- 150,000.000	1.2745		191,174	193,860	- 2,687
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/10/2014 060006871406	S	- 310,000.000	1.0277		318,573	325,132	- 6,558

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
06/12/2014 060006871406	S	- 250,000.000	.9916		247,900	247,326	575
Issue: 009363AQ5 - Airgas Inc 3.650% 7/15/24							
06/12/2014 060006871406	B	260,000.000	.9981		- 259,493	259,493	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
06/19/2014 060006871406	S	- 850,000.000	.3732		303,745	303,745	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/19/2014 060006871406	B	835,000.000	.4021		- 335,712	335,712	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
06/19/2014 060006871406	B	840,000.000	.4021		- 337,722	337,722	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
06/19/2014 060006871406	S	- 850,000.000	.3567		275,983	275,983	
Issue: 406216BE0 - Halliburton Company 4.750% 8/01/43							
06/24/2014 060006871406	S	- 150,000.000	1.0661		159,911	156,042	3,869
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/24/2014 060006871406	B	135,000.000	1.0411		- 140,548	140,548	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
06/27/2014 060006871402	S	- 3,000.000	1.0383		3,115	2,996	119
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
06/27/2014 060006871406	B	95,000.000	1.2442		- 118,203	118,203	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
06/27/2014 060006871406	S	- 95,000.000	1.2104		114,983	112,632	2,352

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
06/30/2014 060006871406	B	650,000.000	.9995		- 649,682	649,682	
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
06/30/2014 060006871406	B	305,000.000	.9996		- 304,878	304,878	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/30/2014 060006871406	S	- 545,000.000	1.0501		572,293	564,817	7,475
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/30/2014 060006871406	S	- 210,000.000	1.0501		220,516	217,636	2,880
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
06/30/2014 060006871406	B	2,295,000.000	.3570		- 819,246	819,246	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
07/01/2014 060006871406	S	- 1,330,000.000	.4701		445,483	445,483	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
07/01/2014 060006871406	B	1,315,000.000	.4025		- 529,274	529,274	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/02/2014 060006871402	S	- 4,000.000	1.0352		4,141	3,995	146
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/07/2014 060006871402	B	160,000.000	1.0181		- 162,900	162,900	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
07/07/2014 060006871402	S	- 160,000.000	1.0211		163,369	162,966	402
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	S	- 545,000.000	1.0501		572,293	570,226	2,066

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	S	- 210,000.000	1.0501		220,516	219,720	796
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	S	545,000.000	1.0501		- 572,293	564,817	- 7,475
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/08/2014 060006871406	S	210,000.000	1.0501		- 220,516	217,636	- 2,880
Issue: 21987BAT5 - Codelco Inc 5.625% 10/18/43							
07/11/2014 060006871406	S	- 165,000.000	1.1101		183,173	166,511	16,662
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/11/2014 060006871406	B	140,000.000	1.0531		- 147,438	147,438	
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
07/14/2014 060006871406	S	- 425,000.000	.9755		414,566	403,561	11,006
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
07/14/2014 060006871406	B	405,000.000	1.2461		- 504,671	504,671	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
07/17/2014 060006871406	S	- 1,475,000.000	.4571		529,662	529,662	
Issue: 912834JH2 - U S Treas Bd Strip 11/15/40							
07/17/2014 060006871406	B	1,465,000.000	.4040		- 591,875	591,875	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/21/2014 060006871406	B	290,000.000	1.0702		- 310,345	310,345	
Issue: 887317AM7 - Time Warner Inc 5.375% 10/15/41							
07/21/2014 060006871406	S	- 355,000.000	1.0861		385,580	366,520	19,060

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
07/22/2014 060006871406	B	360,000.000	1.0215		- 367,740	367,740	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
07/22/2014 060006871406	S	- 55,000.000	1.2031		66,170	63,940	2,230
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
07/22/2014 060006871406	B	45,000.000	1.2215		- 54,969	54,969	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
07/22/2014 060006871406	S	- 365,000.000	1.2775		466,288	455,055	11,232
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/23/2014 060006871402	S	- 2,000.000	1.0458		2,092	1,997	94
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/23/2014 060006871402	S	- 3,000.000	1.0460		3,138	2,996	142
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	B	125,000.000	1.0701		- 133,760	133,760	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/23/2014 060006871406	B	195,000.000	1.0708		- 208,802	208,802	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
07/24/2014 060006871402	B	160,000.000	1.0186		- 162,975	162,975	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
07/24/2014 060006871406	B	215,000.000	.4247		- 91,319	91,319	
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
07/24/2014 060006871406	B	215,000.000	.3866		- 83,108	83,108	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
07/24/2014 060006871406	S	- 430,000.000	.4091		161,106	161,106	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/25/2014 060006871406	S	- 55,000.000	1.0681		58,747	58,234	513
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/29/2014 060006871402	S	- 4,000.000	1.0472		4,189	3,995	194
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
07/30/2014 060006871402	S	- 4,000.000	1.0403		4,161	3,995	167
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/30/2014 060006871406	B	140,000.000	.9978		- 139,694	139,694	
Issue: 68389XAS4 - Oracle Corp 3.625% 7/15/23							
07/30/2014 060006871406	S	- 155,000.000	1.0317		159,906	153,602	6,304
Issue: 912828WL0 - U S Treasury Nt 1.500% 5/31/19							
07/31/2014 060006871402	S	- 85,000.000	.9878		83,961	84,861	- 900
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	5,077.600	1.0213		- 5,186	5,186	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
07/31/2014 060006871406	S	- 290,000.000	.9615		278,835	284,304	- 5,469
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
07/31/2014 060006871406	B	290,000.000	1.3800		- 400,200	400,200	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
08/01/2014 060006871402	S	- 160,000.000	1.0214		163,425	162,900	525

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/01/2014 060006871406	B	230,000.000	1.0568		- 243,054	243,054	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
08/05/2014 060006871402	S	- 1,000.000	1.0424		1,042	999	44
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
08/06/2014 060006871406	S	- 130,000.000	.9969		129,593	129,511	82
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
08/06/2014 060006871406	B	125,000.000	1.2061		- 150,768	150,768	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/06/2014 060006871406	B	105,000.000	1.0691		- 112,252	112,252	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
08/06/2014 060006871406	S	- 120,000.000	1.0489		125,873	120,453	5,420
Issue: 26884ABB8 - Erp Operating LP 4.500% 7/01/44							
08/07/2014 060006871406	B	305,000.000	.9957		- 303,685	303,685	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/07/2014 060006871406	S	- 1,725,000.000	.4341		651,822	651,822	
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
08/07/2014 060006871406	B	1,750,000.000	.4017		- 703,028	703,028	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
08/07/2014 060006871406	B	140,000.000	1.3675		- 191,450	191,450	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/07/2014 060006871406	S	- 250,000.000	1.0736		268,398	265,408	2,990

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
08/12/2014 060006871406	B	1,365,000.000	.4390		- 599,221	599,221	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
08/12/2014 060006871406	S	- 1,365,000.000	.4351		487,803	487,803	
Issue: 313385G26 - F H L B Disc Nts 9/17/14							
08/19/2014 060006871402	B	179,000.000	.0000		- 178,992	178,992	
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
08/21/2014 060006871402	B	13,000.000	.9993		- 12,991	12,991	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
08/21/2014 060006871406	S	- 215,000.000	.9968		214,311	215,160	- 849
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
08/21/2014 060006871406	B	235,000.000	.9993		- 234,828	234,828	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/26/2014 060006871406	S	- 260,000.000	1.0417		270,847	271,835	- 988
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
08/26/2014 060006871406	B	280,000.000	1.0344		- 289,640	289,640	
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
08/29/2014 060006871402	B	160,000.000	1.0264		- 164,225	164,225	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/01/2014 060006871402	S	- 160,000.000	1.0295		164,713	162,977	1,736
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/02/2014 060006871406	S	- 925,000.000	.4566		378,569	378,569	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/02/2014 060006871406	B	925,000.000	.4526		- 418,637	418,637	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 50,000.000	.9962		49,809	49,705	104
Issue: 571748AX0 - Marsh McLennan Cos 3.500% 3/10/25							
09/03/2014 060006871406	B	50,000.000	.9962		- 49,809	49,809	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/05/2014 060006871406	B	95,000.000	1.0342		- 98,251	98,251	
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
09/05/2014 060006871406	S	- 110,000.000	1.0807		118,880	109,531	9,349
Issue: 149123CE9 - Caterpillar Inc 4.750% 5/15/64							
09/08/2014 060006871406	S	- 110,000.000	1.0565		116,214	109,644	6,570
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/08/2014 060006871406	B	115,000.000	1.0363		- 119,169	119,169	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/09/2014 060006871406	B	60,000.000	1.0284		- 61,706	61,706	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
09/09/2014 060006871406	S	- 70,000.000	1.0089		70,620	69,824	796
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/10/2014 060006871406	B	105,000.000	1.0205		- 107,153	107,153	
Issue: 92553PAP7 - Viacom Inc 4.375% 3/15/43							
09/10/2014 060006871406	S	- 305,000.000	.9124		278,276	280,129	- 1,853

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
09/10/2014 060006871406	B	265,000.000	1.1198		- 296,734	296,734	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/11/2014 060006871406	S	- 75,000.000	1.0197		76,477	77,811	- 1,334
Issue: 878742AZ8 - Teck Resources Ltd 5.400% 2/01/43							
09/11/2014 060006871406	B	105,000.000	.9715		- 102,011	102,011	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
09/16/2014 060006871406	S	- 395,000.000	.4359		161,659	161,659	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
09/16/2014 060006871406	S	- 305,000.000	.4576		135,841	135,841	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/16/2014 060006871406	B	305,000.000	.4536		- 138,336	138,336	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
09/16/2014 060006871406	B	395,000.000	.4525		- 178,741	178,741	
Issue: 01F0426A6 - F N M A Tba 30Yr 4.500% 10/15/44							
09/18/2014 060006871402	B	105,000.000	1.0733		- 112,695	112,695	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
09/18/2014 060006871406	S	- 210,000.000	.9943		208,811	217,764	- 8,952
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
09/18/2014 060006871406	B	790,000.000	.4309		- 340,427	340,427	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/18/2014 060006871406	B	190,000.000	1.2346		- 234,580	234,580	

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							
09/18/2014 060006871406	S	- 800,000.000	.3627		261,848	261,848	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/25/2014 060006871406	B	55,000.000	1.0322		- 56,770	56,770	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
09/25/2014 060006871406	B	105,000.000	1.1653		- 122,352	122,352	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
09/25/2014 060006871406	S	- 105,000.000	1.2081		126,849	121,916	4,933
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
09/25/2014 060006871406	S	- 70,000.000	1.2130		84,910	83,554	1,357
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
09/25/2014 060006871406	B	65,000.000	1.0464		- 68,017	68,017	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
09/25/2014 060006871406	S	- 65,000.000	1.0448		67,913	65,600	2,313
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
09/26/2014 060006871402	B	160,000.000	1.0186		- 162,975	162,975	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/26/2014 060006871406	B	50,000.000	1.0275		- 51,375	51,375	
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
09/26/2014 060006871406	S	- 60,000.000	.9984		59,903	52,715	7,188
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
09/26/2014 060006871406	B	75,000.000	1.3520		- 101,400	101,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/29/2014 060006871406	B	165,000.000	1.0403		- 171,652	171,652	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
09/29/2014 060006871406	S	- 100,000.000	1.0060		100,599	86,827	13,772
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
09/29/2014 060006871406	B	95,000.000	1.2471		- 118,473	118,473	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
09/29/2014 060006871406	S	- 200,000.000	1.0353		207,052	201,848	5,204
Issue: 912828F39 - U S Treasury Nt 1.750% 9/30/19							
09/30/2014 060006871402	B	189,400.000	.9993		- 189,259	189,259	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/30/2014 060006871406	B	95,000.000	1.0383		- 98,637	98,637	
Issue: 878744AB7 - Teck Resources 5.200% 3/01/42							
09/30/2014 060006871406	S	- 150,000.000	.9164		137,463	148,034	- 10,571
Issue: 878742AZ8 - Teck Resources Ltd 5.400% 2/01/43							
09/30/2014 060006871406	B	145,000.000	.9376		- 135,955	135,955	
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
09/30/2014 060006871406	S	- 110,000.000	1.0589		116,483	112,067	4,417
Issue: 3138X9SW0 - F N M A #AU9532 4.500% 10/01/43							
10/01/2014 060006871402	B	105,000.700	1.0733		- 112,695	112,695	
Issue: 01F0426A6 - F N M A Tba 30Yr 4.500% 10/15/44							
10/01/2014 060006871402	S	- 105,000.000	1.0733		112,695	112,695	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31410GNK5 - F N M A #888794 4.500% 9/01/35							
10/01/2014 060006871402	S	- 15,742.470	1.0820		17,034	14,735	2,299
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/01/2014 060006871402	S	- 160,000.000	1.0216		163,450	164,068	- 618
Issue: 312936NA1 - F H L M C Gd A89385 4.500% 10/01/39							
10/01/2014 060006871402	S	- 87,746.490	1.0747		94,300	90,777	3,524
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/01/2014 060006871406	B	205,000.000	1.0545		- 216,179	216,179	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/01/2014 060006871406	S	- 260,000.000	.9980		259,492	257,271	2,221
Issue: 07274EAG8 - Bayer US Finance 3.375% 10/08/24							
10/01/2014 060006871406	B	270,000.000	.9901		- 267,330	267,330	
Issue: 91324PBU5 - Unitedhealth Grp Inc 4.625% 11/15/41							
10/01/2014 060006871406	S	- 250,000.000	1.0558		263,940	241,484	22,456
Issue: 277432AP5 - Eastman Chemical Co 4.650% 10/15/44							
10/02/2014 060006871406	B	160,000.000	.9802		- 156,826	156,826	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/02/2014 060006871406	B	135,000.000	1.0494		- 141,666	141,666	
Issue: 277432AL4 - Eastman Chemical 4.800% 9/01/42							
10/02/2014 060006871406	S	- 160,000.000	1.0038		160,600	154,024	6,576
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
10/02/2014 060006871406	S	- 145,000.000	1.3699		198,630	188,115	10,514

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
10/07/2014 060006871406	B	785,000.000	.4897		- 384,375	384,375	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
10/07/2014 060006871406	S	- 810,000.000	.5386		373,727	373,727	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	60,000.000	1.0606		- 63,638	63,638	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	S	- 170,000.000	1.0602		180,227	176,381	3,846
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
10/09/2014 060006871406	B	205,000.000	1.0110		- 207,261	207,261	
Issue: 878091BD8 - Teachers Insur 4.900% 9/15/44							
10/09/2014 060006871406	S	- 70,000.000	1.0616		74,313	69,935	4,379
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/09/2014 060006871406	B	875,000.000	.4581		- 400,838	400,838	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
10/09/2014 060006871406	S	- 890,000.000	.4899		396,388	396,388	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
10/16/2014 060006871406	B	1,605,000.000	.4717		- 757,030	757,030	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
10/16/2014 060006871406	S	- 820,000.000	.4088		268,394	268,394	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
10/16/2014 060006871406	S	- 805,000.000	.5486		402,154	402,154	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
10/17/2014 060006871406	S	- 195,000.000	1.0119		197,315	196,260	1,055
Issue: 06051GFL8 - Bank Of Amer Crp Mtn 4.250% 10/22/26							
10/17/2014 060006871406	B	170,000.000	.9952		- 169,179	169,179	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
10/20/2014 060006871406	S	- 825,000.000	.4017		293,735	293,735	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
10/20/2014 060006871406	B	830,000.000	.4141		- 343,736	343,736	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/21/2014 060006871406	S	- 60,000.000	1.0752		64,509	62,815	1,694
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
10/21/2014 060006871406	B	75,000.000	1.0229		- 76,721	76,721	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
10/21/2014 060006871406	S	- 820,000.000	.4385		311,604	311,604	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
10/21/2014 060006871406	B	825,000.000	.4283		- 353,364	353,364	
Issue: 30161MAL7 - Exelon Generation Co 4.250% 6/15/22							
10/22/2014 060006871402	B	6,000.000	1.0526		- 6,315	6,315	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/22/2014 060006871406	S	- 320,000.000	1.0734		343,500	335,980	7,520
Issue: 871829AW7 - Sysco Corporation 4.500% 10/02/44							
10/22/2014 060006871406	B	380,000.000	1.0419		- 395,926	395,926	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29379VBF9 - Enterprise Products 4.950% 10/15/54							
10/22/2014 060006871406	S	- 185,000.000	1.0282		190,221	181,959	8,262
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
10/22/2014 060006871406	B	205,000.000	1.0430		- 213,807	213,807	
Issue: 30161MAL7 - Exelon Generation Co 4.250% 6/15/22							
10/23/2014 060006871402	B	4,000.000	1.0484		- 4,194	4,194	
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
10/23/2014 060006871406	B	60,000.000	1.1775		- 70,651	70,651	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
10/23/2014 060006871406	S	- 60,000.000	1.0871		65,228	60,220	5,009
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
10/24/2014 060006871406	S	- 825,000.000	.4566		300,279	300,279	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
10/24/2014 060006871406	B	820,000.000	.4413		- 361,874	361,874	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
10/27/2014 060006871402	B	160,000.000	1.0330		- 165,275	165,275	
Issue: 277432AP5 - Eastman Chemical Co 4.650% 10/15/44							
10/28/2014 060006871406	B	155,000.000	.9803		- 151,950	151,950	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	S	- 125,000.000	1.0602		132,520	131,440	1,080
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/28/2014 060006871406	S	- 140,000.000	1.0619		148,663	147,264	1,398

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
10/28/2014 060006871406	B	175,000.000	1.0024		- 175,424	175,424	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/29/2014 060006871406	S	- 165,000.000	1.0623		175,287	173,500	1,786
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
10/29/2014 060006871406	B	225,000.000	.9562		- 215,134	215,134	
Issue: 40049JBA4 - Grupo Televisa Sab 5.000% 5/13/45							
10/30/2014 060006871406	S	- 70,000.000	1.0124		70,868	69,664	1,204
Issue: 40049JAZ0 - Grupo Televisa 6.625% 1/15/40							
10/30/2014 060006871406	B	70,000.000	1.2163		- 85,142	85,142	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
10/30/2014 060006871406	B	110,000.000	1.1375		- 125,125	125,125	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
10/31/2014 060006871402	B	20,000.000	1.0082		- 20,163	20,163	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/01/2014 060006871402	S	- 160,000.000	1.0359		165,738	163,015	2,722
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
11/03/2014 060006871406	B	625,000.000	.4639		- 289,913	289,913	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/03/2014 060006871406	S	- 1,240,000.000	.4537		451,328	451,328	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
11/03/2014 060006871406	B	620,000.000	.4454		- 276,167	276,167	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
11/04/2014 060006871406	S	- 470,000.000	1.3594		638,909	648,292	- 9,384
Issue: 20030NAX9 - Comcast Corp 6.400% 5/15/38							
11/04/2014 060006871406	B	475,000.000	1.2933		- 614,332	614,332	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/05/2014 060006871406	S	- 1,025,000.000	.3906		364,944	364,944	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
11/05/2014 060006871406	B	1,025,000.000	.3937		- 403,543	403,543	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/06/2014 060006871406	S	- 140,000.000	1.0519		147,268	147,463	- 195
Issue: 20826FAF3 - Conocophillips Co 4.150% 11/15/34							
11/06/2014 060006871406	B	200,000.000	.9996		- 199,918	199,918	
Issue: 277432AP5 - Eastman Chemical Co 4.650% 10/15/44							
11/10/2014 060006871406	S	- 315,000.000	.9579		301,739	308,775	- 7,037
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/10/2014 060006871406	B	240,000.000	1.0550		- 253,200	253,200	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/10/2014 060006871406	S	- 250,000.000	1.0546		263,662	263,412	250
Issue: 35671DBJ3 - Freeport McMoran Inc 5.400% 11/14/34							
11/10/2014 060006871406	B	410,000.000	.9952		- 408,016	408,016	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/12/2014 060006871406	S	- 190,000.000	1.0556		200,561	200,318	244

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
11/12/2014 060006871406	B	410,000.000	1.0096		- 413,940	413,940	
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
11/12/2014 060006871406	B	230,000.000	.9941		- 228,650	228,650	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
11/12/2014 060006871406	S	- 830,000.000	.4611		335,948	335,948	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
11/12/2014 060006871406	S	- 395,000.000	1.2512		494,240	445,467	48,772
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
11/12/2014 060006871406	B	840,000.000	.3977		- 334,034	334,034	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/14/2014 060006871406	B	975,000.000	.3910		- 381,176	381,176	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
11/14/2014 060006871406	S	- 975,000.000	.3944		335,479	335,479	
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
11/17/2014 060006871406	B	210,000.000	1.0019		- 210,395	210,395	
Issue: 931422AK5 - Walgreens Co 4.400% 9/15/42							
11/17/2014 060006871406	S	- 225,000.000	.9495		213,631	215,134	- 1,503
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
11/24/2014 060006871402	B	160,000.000	1.0331		- 165,300	165,300	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
11/25/2014 060006871406	B	705,000.000	.3970		- 279,892	279,892	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
11/25/2014 060006871406	S	- 985,000.000	.4329		375,131	375,131	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
11/25/2014 060006871406	B	985,000.000	.4283		- 421,915	421,915	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
11/25/2014 060006871406	S	- 685,000.000	.5249		323,350	323,350	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
11/28/2014 060006871406	S	- 1,355,000.000	.4763		498,974	498,974	
Issue: 585055BM7 - Medtronic Inc 3.500% 3/15/25							
12/01/2014 060006871402	B	13,000.000	.9904		- 12,875	12,875	
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/01/2014 060006871402	S	- 160,000.000	1.0363		165,806	165,277	529
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	B	50,000.000	1.0443		- 52,217	52,217	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	S	- 120,000.000	1.0338		124,050	122,055	1,995
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	S	- 370,000.000	1.0354		383,109	376,636	6,473
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/01/2014 060006871406	S	- 430,000.000	1.0354		445,235	437,712	7,523
Issue: 94707VAD2 - Weatherford Intl Ltd 5.950% 4/15/42							
12/01/2014 060006871406	B	200,000.000	.9237		- 184,730	184,730	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 585055BN5 - Medtronic Inc 4.375% 3/15/35							
12/01/2014 060006871406	B	560,000.000	.9912		- 555,055	555,055	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
12/01/2014 060006871406	B	540,000.000	.9973		- 538,553	538,553	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
12/02/2014 060006871406	B	610,000.000	.4343		- 264,929	264,929	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
12/02/2014 060006871406	S	- 365,000.000	1.0090		368,296	366,039	2,257
Issue: 585055AY2 - Medtronic Inc 4.000% 4/01/43							
12/02/2014 060006871406	B	400,000.000	.9159		- 366,340	366,340	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
12/02/2014 060006871406	S	- 610,000.000	.4101		205,729	205,729	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/04/2014 060006871406	S	- 825,000.000	.4793		360,476	360,476	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/04/2014 060006871406	B	810,000.000	.4563		- 369,605	369,605	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	S	- 120,000.000	1.0506		126,075	124,390	1,685
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/10/2014 060006871406	S	- 410,000.000	.4956		179,563	179,563	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
12/10/2014 060006871406	B	400,000.000	.4728		- 189,116	189,116	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29379VBC6 - Enterprise Products 5.100% 2/15/45							
12/10/2014 060006871406	B	150,000.000	1.0488		- 157,314	157,314	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/11/2014 060006871406	B	80,000.000	1.0041		- 80,325	80,325	
Issue: 71647NAM1 - Petrobras Global 6.250% 3/17/24							
12/11/2014 060006871406	S	- 110,000.000	.9663		106,290	116,655	- 10,365
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/15/2014 060006871406	S	- 1,230,000.000	.5071		538,688	538,688	
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
12/15/2014 060006871406	B	610,000.000	.4641		- 283,095	283,095	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/15/2014 060006871406	B	1,220,000.000	.4958		- 604,876	604,876	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
12/15/2014 060006871406	S	- 610,000.000	.4513		201,721	201,721	
Issue: 3128MAAY5 - F H L M C Gd G07823 4.500% 9/01/44							
12/16/2014 060006871402	B	46,488.150	1.0945		- 50,883	50,883	
Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40							
12/16/2014 060006871406	B	205,000.000	1.1792		- 241,744	241,744	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	S	- 165,000.000	1.0859		179,180	171,491	7,689
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	S	- 230,000.000	1.0892		250,520	239,048	11,473

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
12/16/2014 060006871406	B	300,000.000	1.0187		- 305,604	305,604	
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
12/17/2014 060006871406	B	85,000.000	1.0486		- 89,132	89,132	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/17/2014 060006871406	B	805,000.000	.4612		- 371,258	371,258	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/17/2014 060006871406	S	- 805,000.000	.4501		301,041	301,041	
Issue: 126650CD0 - Cvs Caremark Corp 5.300% 12/05/43							
12/17/2014 060006871406	S	- 75,000.000	1.1891		89,182	82,493	6,689
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
12/18/2014 060006871406	B	920,000.000	.4945		- 454,912	454,912	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/18/2014 060006871406	S	- 915,000.000	.4923		349,226	349,226	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
12/18/2014 060006871406	S	- 1,560,000.000	.5338		694,792	694,792	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/18/2014 060006871406	B	1,555,000.000	.5296		- 823,559	823,559	
Issue: 655664AR1 - Nordstrom Inc 5.000% 1/15/44							
12/19/2014 060006871406	B	150,000.000	1.1398		- 170,966	170,966	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/19/2014 060006871406	S	- 130,000.000	1.0695		139,039	135,534	3,505

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/19/2014 060006871406	B	615,000.000	.5052		- 310,667	310,667	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/19/2014 060006871406	S	- 610,000.000	.4941		232,817	232,817	
Issue: 912834DU9 - U S Treas Bd Strip 11/15/38							
12/22/2014 060006871406	S	- 695,000.000	.5125		268,173	268,173	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
12/22/2014 060006871406	S	- 1,135,000.000	.4948		433,193	433,193	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
12/22/2014 060006871406	B	695,000.000	.5182		- 360,135	360,135	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
12/22/2014 060006871406	B	1,135,000.000	.4428		- 502,567	502,567	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/23/2014 060006871406	S	- 785,000.000	.5253		389,253	389,253	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
12/23/2014 060006871406	B	805,000.000	.5817		- 468,228	468,228	
Issue: 912828F70 - U S Treasury Nt 0.073% 10/31/16							
12/29/2014 060006871402	B	510,000.000	.9993		- 509,625	509,625	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
12/29/2014 060006871406	B	650,000.000	.4555		- 296,069	296,069	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
12/29/2014 060006871406	S	- 650,000.000	.4519		217,813	217,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
12/31/2014 060006871402	B	14,200.000	1.0524		- 14,944	14,944	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
12/31/2014 060006871406	S	- 1,295,000.000	.5082		570,994	570,994	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
12/31/2014 060006871406	S	- 260,000.000	.5366		128,925	128,925	
Total For Mlpfs Inc/Fixed Income				**0**	**104,294,743**	**104,213,178**	**60,847**
Broker: Morgan Stanley & Co., Incorpor							
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
01/06/2014 060006871406	S	- 320,000.000	.9240		295,683	312,103	- 16,420
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/06/2014 060006871406	B	285,000.000	.9513		- 271,106	271,106	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/06/2014 060006871406	S	- 380,000.000	.9498		360,926	361,968	- 1,042
Issue: 31428XAW6 - Fedex Corp 5.100% 1/15/44							
01/06/2014 060006871406	B	425,000.000	.9983		- 424,282	424,282	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/08/2014 060006871406	B	80,000.000	.9504		- 76,031	76,031	
Issue: 91086QBB3 - United Mexican Mtn 4.750% 3/08/44							
01/10/2014 060006871406	S	- 100,000.000	.8975		89,750	97,022	- 7,272

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/10/2014 060006871406	S	- 140,000.000	.9666		135,324	134,499	826
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/10/2014 060006871406	S	- 80,000.000	.9888		79,106	79,357	- 251
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/10/2014 060006871406	B	90,000.000	1.0015		- 90,135	90,135	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
01/13/2014 060006871406	B	2,555,000.000	.4076		- 1,041,367	1,041,367	
Issue: 912833Y46 - U S Treas Bd Strip 5/15/37							
01/13/2014 060006871406	S	- 2,555,000.000	.4037		869,773	869,773	
Issue: 961548AV6 - Westvaco Corp 8.200% 1/15/30							
01/15/2014 060006871406	B	120,000.000	1.2105		- 145,262	145,262	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
01/15/2014 060006871406	B	190,000.000	.8791		- 167,027	167,027	
Issue: 344419AB2 - Fomento Economico 4.375% 5/10/43							
01/15/2014 060006871406	B	60,000.000	.8411		- 50,463	50,463	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
01/15/2014 060006871406	S	- 160,000.000	1.2280		196,480	184,621	11,859
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/15/2014 060006871406	S	- 80,000.000	.9661		77,288	76,856	431
Issue: 191241AF5 - Coca Cola Femsa 5.250% 11/26/43							
01/15/2014 060006871406	S	- 50,000.000	1.0386		51,932	49,162	2,770

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 698299AD6 - Panama 8.875% 9/30/27							
01/17/2014 060006871406	B	80,000.000	1.3525		- 108,200	108,200	
Issue: 698299AV6 - Republic Of Panama 7.125% 1/29/26							
01/17/2014 060006871406	S	- 95,000.000	1.2150		115,425	118,437	- 3,012
Issue: 046353108 - Astrazeneca P L C Spsd A D R							
01/21/2014 060006871409	S	- 2,300.000	64.7500	95	148,830	110,994	37,836
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/22/2014 060006871406	B	830,000.000	.3645		- 302,568	302,568	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/22/2014 060006871406	S	- 820,000.000	.4155		340,556	340,556	
Issue: 37953G103 - Global Brass Copper Holdin							
01/23/2014 060006871403	B	6,000.000	17.0000		- 102,000	102,000	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
01/27/2014 060006871406	B	100,000.000	1.0632		- 106,317	106,317	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
01/27/2014 060006871406	S	- 95,000.000	1.1030		104,780	97,596	7,185
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/27/2014 060006871406	B	65,000.000	.9920		- 64,482	64,482	
Issue: 961548AV6 - Westvaco Corp 8.200% 1/15/30							
01/29/2014 060006871406	B	85,000.000	1.2231		- 103,964	103,964	
Issue: 900123AY6 - Republic Of Turkey 6.875% 3/17/36							
01/29/2014 060006871406	S	- 135,000.000	1.0188		137,531	169,987	- 32,456

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/29/2014 060006871406	S	- 55,000.000	.9944		54,691	54,577	113
Issue: 912828WE6 - U S Treasury Nt 2.750% 11/15/23							
01/29/2014 060006871406	B	140,000.000	1.0024		- 140,339	140,339	
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
01/31/2014 060006871406	B	400,000.000	1.1048		- 441,900	441,900	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/31/2014 060006871406	S	- 870,000.000	.3882		323,877	323,877	
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
01/31/2014 060006871406	S	- 615,000.000	.4228		244,995	244,995	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
01/31/2014 060006871406	B	615,000.000	.4360		- 268,165	268,165	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
01/31/2014 060006871406	S	- 355,000.000	.4124		139,674	139,674	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
01/31/2014 060006871406	S	- 325,000.000	1.0031		326,016	324,378	1,638
Issue: 001084102 - Agco Corp							
02/05/2014 060006871405	S	- 245.000	50.4950	7	12,364	12,937	- 572
Issue: 30249U101 - Fmc Technologies Inc							
02/07/2014 060006871408	B	13,514.000	48.3477	405	- 653,776	653,776	
Issue: 698299AD6 - Panama 8.875% 9/30/27							
02/11/2014 060006871406	B	105,000.000	1.3450		- 141,225	141,225	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 698299AV6 - Republic Of Panama 7.125% 1/29/26							
02/11/2014 060006871406	S	- 120,000.000	1.2050		144,600	149,605	- 5,005
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
02/12/2014 060006871406	S	- 615,000.000	.3358		206,523	216,322	- 9,799
Issue: 912803DX8 - U S Treas Bd Strip 3.000% 5/15/42							
02/12/2014 060006871406	B	615,000.000	.3319		- 204,131	204,131	
Issue: 900123CF5 - Republic Of Turkey 5.750% 3/22/24							
02/12/2014 060006871406	S	- 220,000.000	1.0150		223,300	218,352	4,948
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
02/18/2014 060006871406	S	- 45,000.000	1.2615		56,768	51,889	4,878
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
02/18/2014 060006871406	S	- 240,000.000	.8991		215,774	230,489	- 14,715
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
02/18/2014 060006871406	S	- 295,000.000	.9006		265,689	283,309	- 17,621
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	B	35,000.000	1.0136		- 35,476	35,476	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	B	190,000.000	1.0131		- 192,494	192,494	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	B	150,000.000	1.0131		- 151,969	151,969	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	B	235,000.000	1.0133		- 238,121	238,121	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
02/18/2014 060006871406	S	- 285,000.000	1.0139		288,963	288,006	957
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
02/18/2014 060006871406	S	- 180,000.000	1.0423		187,619	179,052	8,568
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
02/18/2014 060006871406	B	355,000.000	1.0340		- 367,052	367,052	
Issue: 406216AS0 - Halliburton Co 7.600% 8/15/96							
02/24/2014 060006871406	B	120,000.000	1.4008		- 168,100	168,100	
Issue: 406216BE0 - Halliburton Company 4.750% 8/01/43							
02/24/2014 060006871406	S	- 185,000.000	1.0230		189,262	184,580	4,682
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
02/25/2014 060006871406	B	250,000.000	1.3802		- 345,055	345,055	
Issue: 13063A5E0 - California ST 7.500% 4/01/34							
02/25/2014 060006871406	S	- 290,000.000	1.3440		389,751	352,826	36,925
Issue: 254709108 - Discover Finl Svcs							
02/25/2014 060006871408	B	1,917.000	57.2776	29	- 109,830	109,830	
Issue: G491BT108 - Invesco Ltd							
02/25/2014 060006871408	B	5,707.000	33.5217	86	- 191,394	191,394	
Issue: 172967424 - Citigroup Inc							
02/25/2014 060006871408	B	1,619.000	48.8777	24	- 79,157	79,157	
Issue: 98956P102 - Zimmer Holdings Inc							
03/03/2014 060006871405	B	210.000	94.2800	4	- 19,802	19,802	

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							
03/03/2014 060006871406	S	- 1,305,000.000	.3573		466,237	500,002	- 33,765
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
03/03/2014 060006871406	B	1,320,000.000	.3372		- 445,157	445,157	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/04/2014 060006871406	S	- 130,000.000	1.0191		132,478	132,179	300
Issue: 865622BJ2 - Sumitomo Mitsui Bk 3.950% 1/10/24							
03/04/2014 060006871406	S	- 220,000.000	1.0256		225,628	218,654	6,974
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/04/2014 060006871406	B	210,000.000	1.0045		- 210,952	210,952	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
03/04/2014 060006871406	S	- 205,000.000	1.0045		205,921	206,554	- 633
Issue: 064255AW2 - Bk Tokyo Mit Ufj 3.750% 3/10/24							
03/04/2014 060006871406	B	215,000.000	.9979		- 214,538	214,538	
Issue: 92553PAW2 - Viacom Inc 5.250% 4/01/44							
03/04/2014 060006871406	B	160,000.000	.9983		- 159,730	159,730	
Issue: 737679DB3 - Potomac Elec Pwr Co 6.500% 11/15/37							
03/05/2014 060006871406	S	- 125,000.000	1.3044		163,055	123,181	39,874
Issue: 02364WBE4 - American Movil 4.375% 7/16/42							
03/06/2014 060006871406	B	110,000.000	.8691		- 95,602	95,602	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
03/06/2014 060006871406	S	- 130,000.000	1.1430		148,590	145,786	2,804

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 80,000.000	1.0127		81,013	81,341	- 328
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/06/2014 060006871406	S	- 105,000.000	1.0135		106,415	106,760	- 345
Issue: 12527GAE3 - Cf Industries Inc 5.375% 3/15/44							
03/06/2014 060006871406	B	130,000.000	.9975		- 129,672	129,672	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/11/2014 060006871406	B	100,000.000	1.0072		- 100,719	100,719	
Issue: 98956P102 - Zimmer Holdings Inc							
03/12/2014 060006871405	B	240.000	97.2800	4	- 23,351	23,351	
Issue: 9128334X5 - U S Treas Bd Strip 2/15/34							
03/12/2014 060006871406	S	- 240,000.000	.4761		113,092	113,092	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
03/12/2014 060006871406	S	- 185,000.000	1.1551		213,699	191,632	22,067
Issue: 88732JAY4 - Time Warner Cabl 5.875% 11/15/40							
03/12/2014 060006871406	B	180,000.000	1.0808		- 194,544	194,544	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
03/12/2014 060006871406	S	- 120,000.000	1.0600		127,200	122,256	4,944
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
03/12/2014 060006871406	B	240,000.000	.4610		- 110,647	110,647	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
03/13/2014 060006871406	S	- 155,000.000	1.1525		178,638	160,557	18,081

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
03/13/2014 060006871406	B	155,000.000	1.0317		- 159,914	159,914	
Issue: 532457108 - Eli Lilly Co							
03/14/2014 060006871409	B	2,000.000	58.8799	80	- 117,840	117,840	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/19/2014 060006871406	B	155,000.000	1.0200		- 158,100	158,100	
Issue: 71647NAK5 - Petrobras Global 7.250% 3/17/44							
03/19/2014 060006871406	S	- 225,000.000	1.0149		228,346	223,124	5,222
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
03/21/2014 060006871406	B	6,500,000.000	.4457		- 2,896,790	2,896,790	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/24/2014 060006871406	S	- 30,000.000	1.0338		31,013	30,703	309
Issue: 05464HAB6 - Axis Speclty Fin 5.150% 4/01/45							
03/24/2014 060006871406	B	35,000.000	1.0133		- 35,466	35,466	
Issue: 072024ND0 - Bay Area Toll Ca 6.263% 4/01/49							
03/27/2014 060006871406	B	40,000.000	1.3008		- 52,032	52,032	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
03/27/2014 060006871406	B	870,000.000	.3898		- 339,126	339,126	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 120,000.000	1.0406		124,875	122,988	1,887
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
03/27/2014 060006871406	S	- 45,000.000	1.0441		46,983	46,121	862

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							
03/27/2014 060006871406	S	- 895,000.000	.3337		272,120	272,120	
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
03/27/2014 060006871406	B	145,000.000	1.0574		- 153,324	153,324	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/01/2014 060006871406	B	75,000.000	1.0277		- 77,074	77,074	
Issue: 629377508 - Nrg Energy Inc							
04/03/2014 060006871409	S	- 800.000	31.9946	33	25,563	14,991	10,572
Issue: 629377508 - Nrg Energy Inc							
04/04/2014 060006871409	S	- 2,300.000	32.2911	94	74,176	43,100	31,076
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/08/2014 060006871402	B	95,000.000	1.0713		- 101,769	101,769	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/08/2014 060006871402	B	50,000.000	1.0713		- 53,563	53,563	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/08/2014 060006871402	S	- 95,000.000	1.0713		101,769	101,544	225
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
04/08/2014 060006871402	S	- 50,000.000	1.0713		53,563	53,444	119
Issue: 3138AEJH7 - F N M A #Ai1163 4.500% 4/01/41							
04/08/2014 060006871402	S	- 50,000.030	1.0713		53,563	53,320	242
Issue: 3138WBQ57 - F N M A #As2275 4.500% 4/01/44							
04/08/2014 060006871402	B	65,383.140	1.0728		- 70,144	70,144	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3138WBQ65 - F N M A #As2276 4.500% 4/01/44							
04/08/2014 060006871402	B	107,146.450	1.0728		- 114,948	114,948	
Issue: 3138WA7G6 - F N M A #As1794 4.500% 2/01/44							
04/08/2014 060006871402	S	- 94,999.240	1.0713		101,768	101,323	445
Issue: 74733V100 - Qep Resources Inc							
04/08/2014 060006871405	B	290.000	31.2265	5	- 9,061	9,061	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/09/2014 060006871406	S	- 60,000.000	1.1627		69,764	66,421	3,344
Issue: 38143VAA7 - Goldman Sachs Cap I 6.345% 2/15/34							
04/09/2014 060006871406	B	70,000.000	1.0568		- 73,978	73,978	
Issue: 74733V100 - Qep Resources Inc							
04/10/2014 060006871405	B	155.000	31.2077	3	- 4,840	4,840	
Issue: 30161N101 - Exelon Corporation							
04/14/2014 060006871409	S	- 700.000	35.3000	29	24,681	28,401	- 3,719
Issue: 4042Q1AD9 - Hsbc Bk USA N A Mtn 7.000% 1/15/39							
04/15/2014 060006871406	S	- 140,000.000	1.3117		183,638	176,381	7,257
Issue: 118230AM3 - Buckeye Partners LP 5.850% 11/15/43							
04/15/2014 060006871406	B	180,000.000	1.0964		- 197,347	197,347	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	B	130,000.000	1.0542		- 137,048	137,048	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	S	- 150,000.000	1.0556		158,344	155,834	2,509

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/15/2014 060006871406	S	- 210,000.000	1.0551		221,575	218,168	3,407
Issue: 61980AAD5 - Motiva Enterpr 6.850% 1/15/40							
04/17/2014 060006871406	B	45,000.000	1.3084		- 58,880	58,880	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
04/17/2014 060006871406	S	- 40,000.000	1.0538		42,150	41,609	541
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
04/23/2014 060006871406	S	- 305,000.000	1.0055		306,668	306,336	332
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
04/23/2014 060006871406	B	320,000.000	.9912		- 317,197	317,197	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
04/28/2014 060006871406	B	95,000.000	1.1536		- 109,587	109,587	
Issue: 853254AN0 - Standard Chartered 5.700% 3/26/44							
04/28/2014 060006871406	S	- 95,000.000	1.0103		95,979	95,232	747
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
04/30/2014 060006871406	B	115,000.000	1.2367		- 142,224	142,224	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
04/30/2014 060006871406	S	- 115,000.000	1.0338		118,885	114,715	4,170
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
05/07/2014 060006871406	B	225,000.000	1.1086		- 249,440	249,440	
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/07/2014 060006871406	S	- 155,000.000	1.0681		165,559	163,252	2,308

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
05/08/2014 060006871406	S	- 270,000.000	1.0710		289,165	269,449	19,715
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
05/08/2014 060006871406	B	240,000.000	1.0666		- 255,975	255,975	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
05/09/2014 060006871406	S	- 855,000.000	.3645		306,784	306,784	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
05/09/2014 060006871406	B	865,000.000	.3481		- 301,098	301,098	
Issue: 867229AE6 - Suncor Energy Inc 6.500% 6/15/38							
05/12/2014 060006871406	B	215,000.000	1.2716		- 273,392	273,392	
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
05/12/2014 060006871406	S	- 205,000.000	1.3273		272,086	255,160	16,926
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
05/12/2014 060006871406	S	- 120,000.000	1.0302		123,619	120,439	3,180
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/12/2014 060006871406	B	105,000.000	1.0266		- 107,789	107,789	
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
05/13/2014 060006871406	S	- 40,000.000	1.3828		55,311	53,433	1,878
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/13/2014 060006871406	B	40,000.000	1.0328		- 41,313	41,313	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/13/2014 060006871406	S	- 210,000.000	1.0353		217,407	216,593	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: 428236BY8 - Hewlett Packard Co 2.750% 1/14/19							
05/15/2014 060006871402	S	- 4,000.000	1.0207		4,083	3,998	84
Issue: 61945CAE3 - Mosaic Co 5.625% 11/15/43							
05/15/2014 060006871406	S	- 290,000.000	1.1254		326,352	297,246	29,105
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/15/2014 060006871406	B	250,000.000	1.0558		- 263,945	263,945	
Issue: 25271CAN2 - Diamond Offshore 4.875% 11/01/43							
05/20/2014 060006871402	B	8,000.000	1.0040		- 8,032	8,032	
Issue: 00185AAG9 - Aon Plc 4.600% 6/14/44							
05/20/2014 060006871406	B	175,000.000	.9974		- 174,543	174,543	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/20/2014 060006871406	S	- 145,000.000	1.0482		151,995	150,840	1,155
Issue: 30161MAN3 - Exelon Generation Co 5.600% 6/15/42							
05/22/2014 060006871406	S	- 267,000.000	1.0740		286,755	293,015	- 6,260
Issue: 694308GS0 - Pacific Gas Elec 5.400% 1/15/40							
05/22/2014 060006871406	S	- 265,000.000	1.1364		301,133	272,850	28,282
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/22/2014 060006871406	B	215,000.000	1.0405		- 223,701	223,701	
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
05/22/2014 060006871406	B	260,000.000	1.0465		- 272,100	272,100	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/27/2014 060006871406	S	- 135,000.000	.9981		134,747	134,485	262

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
05/27/2014 060006871406	B	125,000.000	1.0027		- 125,341	125,341	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
05/27/2014 060006871406	B	205,000.000	1.2036		- 246,746	246,746	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/27/2014 060006871406	S	- 185,000.000	1.3475		249,293	239,252	10,041
Issue: 40049JBA4 - Grupo Televisa Sab 5.000% 5/13/45							
05/29/2014 060006871406	B	175,000.000	1.0036		- 175,627	175,627	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
05/29/2014 060006871406	B	85,000.000	1.2020		- 102,170	102,170	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/29/2014 060006871406	S	- 140,000.000	1.0619		148,663	147,364	1,298
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
05/29/2014 060006871406	S	- 65,000.000	1.0594		68,859	68,419	440
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/02/2014 060006871406	S	- 85,000.000	1.0489		89,157	89,455	- 298
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
06/02/2014 060006871406	B	90,000.000	1.3360		- 120,238	120,238	
Issue: 00206RCG5 - At T Inc 4.800% 6/15/44							
06/03/2014 060006871406	B	495,000.000	.9964		- 493,198	493,198	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/03/2014 060006871406	S	- 405,000.000	1.0369		419,950	425,705	- 5,754

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
06/04/2014 060006871406	B	855,000.000	.4405		- 376,653	376,653	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
06/04/2014 060006871406	S	- 855,000.000	.4236		353,446	353,446	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
06/23/2014 060006871406	B	60,000.000	1.2218		- 73,310	73,310	
Issue: 406216AS0 - Halliburton Co 7.600% 8/15/96							
06/23/2014 060006871406	B	125,000.000	1.4769		- 184,618	184,618	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/23/2014 060006871406	S	- 185,000.000	1.0344		191,359	193,571	- 2,212
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
06/23/2014 060006871406	S	- 65,000.000	1.0329		67,137	65,600	1,537
Issue: 98462YAA8 - Yamana Gold Inc 4.950% 7/15/24							
06/25/2014 060006871402	B	2,000.000	1.0109		- 2,022	2,022	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
06/25/2014 060006871406	B	530,000.000	.3478		- 184,313	184,313	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
06/25/2014 060006871406	S	- 525,000.000	.3699		175,926	175,926	
Issue: 06849RAF9 - Barrick Na Finance 4.400% 5/30/21							
06/26/2014 060006871402	S	- 7,000.000	1.0455		7,319	6,679	640
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
06/26/2014 060006871406	S	- 70,000.000	1.0535		73,743	73,218	525

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06849RAF9 - Barrick Na Finance 4.400% 5/30/21							
07/01/2014 060006871402	S	- 11,000.000	1.0417		11,459	10,495	964
Issue: 9128337F1 - U S Treas Bd Strip 2/15/37							
07/01/2014 060006871406	S	- 1,330,000.000	.4552		529,827	529,827	
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
07/01/2014 060006871406	B	1,315,000.000	.3973		- 522,450	522,450	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
07/10/2014 060006871406	B	90,000.000	.8663		- 77,963	77,963	
Issue: 698299BB9 - Republic Of Panama 4.300% 4/29/53							
07/10/2014 060006871406	B	75,000.000	.8660		- 64,950	64,950	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/16/2014 060006871406	S	- 210,000.000	1.0528		221,091	219,992	1,098
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
07/28/2014 060006871406	B	335,000.000	1.0013		- 335,419	335,419	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
07/29/2014 060006871406	S	- 1,865,000.000	.4279		729,875	729,875	
Issue: 713448BS6 - Pepsico Inc 4.875% 11/01/40							
07/29/2014 060006871406	S	- 95,000.000	1.0976		104,268	106,593	- 2,325
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
07/29/2014 060006871406	B	1,885,000.000	.4682		- 882,482	882,482	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
07/29/2014 060006871406	B	80,000.000	1.0759		- 86,075	86,075	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
07/31/2014 060006871402	B	3,858.980	1.0211		- 3,941	3,941	
Issue: 902494AX1 - Tyson Foods Inc 3.950% 8/15/24							
08/05/2014 060006871402	B	8,000.000	.9970		- 7,976	7,976	
Issue: 902494AW3 - Tyson Foods Inc 2.650% 8/15/19							
08/05/2014 060006871402	B	4,000.000	.9993		- 3,997	3,997	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
08/05/2014 060006871406	B	1,275,000.000	.3591		- 457,827	457,827	
Issue: 902494AY9 - Tyson Foods Inc 5.150% 8/15/44							
08/05/2014 060006871406	B	225,000.000	.9961		- 224,111	224,111	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
08/05/2014 060006871406	S	- 1,265,000.000	.3806		423,898	423,898	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	S	- 200,000.000	1.0589		211,773	212,109	- 336
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/05/2014 060006871406	S	- 175,000.000	1.0654		186,450	185,596	854
Issue: 96950FAP9 - Williams Partners 4.900% 1/15/45							
08/06/2014 060006871406	B	295,000.000	.9921		- 292,667	292,667	
Issue: 96950FAN4 - Williams Partners LP 5.400% 3/04/44							
08/06/2014 060006871406	S	- 285,000.000	1.0649		303,499	288,116	15,384
Issue: 29379VBC6 - Enterprise Products 5.100% 2/15/45							
08/11/2014 060006871406	S	- 200,000.000	1.0729		214,582	202,995	11,587

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/11/2014 060006871406	B	170,000.000	1.0753		- 182,803	182,803	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
08/12/2014 060006871406	S	- 160,000.000	1.0060		160,956	159,716	1,240
Issue: 18683KAC5 - Cliffs Natural 6.250% 10/01/40							
08/12/2014 060006871406	S	- 65,000.000	.8692		56,499	55,948	551
Issue: 900123BJ8 - Turkey Rep Of 6.000% 1/14/41							
08/12/2014 060006871406	S	- 95,000.000	1.0588		100,581	90,586	9,996
Issue: 900123CF5 - Republic Of Turkey 5.750% 3/22/24							
08/12/2014 060006871406	B	170,000.000	1.0810		- 183,770	183,770	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/12/2014 060006871406	B	70,000.000	1.0726		- 75,080	75,080	
Issue: 105756BW9 - Fed Republic Brazil 5.000% 1/27/45							
08/13/2014 060006871406	S	- 135,000.000	.9535		128,723	131,382	- 2,659
Issue: 91911TAK9 - Vale Overseas 6.875% 11/10/39							
08/13/2014 060006871406	S	- 190,000.000	1.1505		218,591	204,687	13,905
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
08/13/2014 060006871406	S	- 405,000.000	.4316		153,037	153,037	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
08/13/2014 060006871406	B	405,000.000	.4123		- 166,969	166,969	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
08/13/2014 060006871406	B	140,000.000	1.0731		- 150,238	150,238	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478373AE3 - Johnson Controls Inc 4.950% 7/02/64							
08/14/2014 060006871406	B	170,000.000	1.0135		- 172,292	172,292	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
08/14/2014 060006871406	S	- 215,000.000	.9604		206,495	206,063	431
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
08/14/2014 060006871406	B	145,000.000	.4279		- 62,051	62,051	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
08/14/2014 060006871406	S	- 150,000.000	.5172		69,209	69,209	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/18/2014 060006871406	B	170,000.000	1.0358		- 176,083	176,083	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
08/18/2014 060006871406	S	- 180,000.000	1.2797		230,348	221,031	9,317
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/21/2014 060006871406	B	155,000.000	1.0345		- 160,352	160,352	
Issue: 71647NAA7 - Petrobras Global 5.625% 5/20/43							
08/21/2014 060006871406	S	- 240,000.000	.9290		222,960	210,535	12,425
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
08/25/2014 060006871406	B	160,000.000	1.0473		- 167,575	167,575	
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
08/25/2014 060006871406	S	- 180,000.000	1.0917		196,510	190,260	6,250
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/02/2014 060006871406	S	- 170,000.000	1.0390		176,627	178,759	- 2,132

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/02/2014 060006871406	B	380,000.000	.9959		- 378,427	378,427	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/02/2014 060006871406	S	- 680,000.000	.9964		677,530	679,723	- 2,194
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
09/02/2014 060006871406	B	710,000.000	.9963		- 707,359	707,359	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/03/2014 060006871406	S	- 85,000.000	1.0375		88,188	89,288	- 1,101
Issue: 235241LS3 - Dallas Tx Area Rapid 5.999% 12/01/44							
09/03/2014 060006871406	B	85,000.000	1.3167		- 111,921	111,921	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 395,000.000	.9957		393,318	393,325	- 7
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/03/2014 060006871406	S	- 310,000.000	.9959		308,716	308,171	545
Issue: 6174467Y9 - Morgan Stanley Mtn 4.350% 9/08/26							
09/03/2014 060006871406	B	375,000.000	.9982		- 374,340	374,340	
Issue: 105756BV1 - Fed Republic Brazil 4.250% 1/07/25							
09/03/2014 060006871406	B	325,000.000	1.0305		- 334,913	334,913	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
09/09/2014 060006871406	S	- 145,000.000	.9892		143,437	143,928	- 491
Issue: 65334HAJ1 - Nexen Inc 7.500% 7/30/39							
09/09/2014 060006871406	S	- 100,000.000	1.3920		139,202	130,387	8,815

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
09/09/2014 060006871406	B	115,000.000	1.2311		- 141,581	141,581	
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
09/09/2014 060006871406	B	155,000.000	1.0077		- 156,198	156,198	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/12/2014 060006871406	B	120,000.000	1.0061		- 120,731	120,731	
Issue: 96950FAP9 - Williams Partners 4.900% 1/15/45							
09/12/2014 060006871406	S	- 150,000.000	.9719		145,785	148,814	- 3,029
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/16/2014 060006871406	S	- 85,000.000	1.0079		85,667	87,416	- 1,749
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
09/18/2014 060006871406	B	135,000.000	1.0038		- 135,506	135,506	
Issue: 29273RAR0 - Energy Transfer Part 6.500% 2/01/42							
09/18/2014 060006871406	S	- 165,000.000	1.1333		186,986	180,175	6,811
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/02/2014 060006871406	S	- 135,000.000	1.0498		141,729	139,299	2,430
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
10/02/2014 060006871406	B	180,000.000	1.3277		- 238,981	238,981	
Issue: 6174467Y9 - Morgan Stanley Mtn 4.350% 9/08/26							
10/08/2014 060006871406	S	- 120,000.000	1.0059		120,706	119,789	917
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/08/2014 060006871406	S	- 110,000.000	1.2965		142,614	135,075	7,539

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617446HD4 - Morgan Stanley 7.250% 4/01/32							
10/08/2014 060006871406	B	70,000.000	1.3649		- 95,545	95,545	
Issue: 617446HD4 - Morgan Stanley 7.250% 4/01/32							
10/08/2014 060006871406	B	70,000.000	1.3642		- 95,493	95,493	
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
10/08/2014 060006871406	B	70,000.000	1.2969		- 90,784	90,784	
Issue: 6174467X1 - Morgan Stanley Mtn 5.000% 11/24/25							
10/08/2014 060006871406	B	120,000.000	1.0671		- 128,053	128,053	
Issue: 46625HJU5 - Jpmorgan Chase Co 4.850% 2/01/44							
10/08/2014 060006871406	S	- 70,000.000	1.0911		76,375	70,256	6,119
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	150,000.000	1.0614		- 159,211	159,211	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	60,000.000	1.0605		- 63,628	63,628	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	25,000.000	1.0616		- 26,539	26,539	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	60,000.000	1.0583		- 63,497	63,497	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/09/2014 060006871406	B	20,000.000	1.0616		- 21,231	21,231	
Issue: 172967DR9 - Citigroup Inc 6.125% 8/25/36							
10/09/2014 060006871406	S	- 30,000.000	1.1755		35,266	29,671	5,596

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/09/2014 060006871406	S	- 65,000.000	1.2929		84,036	79,817	4,219
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
10/09/2014 060006871406	S	- 80,000.000	1.2228		97,823	92,889	4,935
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
10/09/2014 060006871406	S	- 30,000.000	1.2283		36,848	35,853	995
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
10/09/2014 060006871406	S	- 170,000.000	1.1470		194,993	185,572	9,421
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/17/2014 060006871406	S	- 135,000.000	1.0819		146,053	140,897	5,156
Issue: 50247VAC3 - Lyb Intl Finance Bv 4.875% 3/15/44							
10/17/2014 060006871406	B	165,000.000	1.0556		- 174,171	174,171	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
10/20/2014 060006871406	S	- 550,000.000	1.0179		559,818	550,861	8,957
Issue: 06051GFH7 - Bank America M T N 4.200% 8/26/24							
10/20/2014 060006871406	S	- 115,000.000	1.0119		116,365	115,743	622
Issue: 06051GFL8 - Bank Of Amer Crp Mtn 4.250% 10/22/26							
10/20/2014 060006871406	B	100,000.000	.9989		- 99,888	99,888	
Issue: 61761JVL0 - Morgan Stanley Mtn 3.700% 10/23/24							
10/20/2014 060006871406	B	590,000.000	.9983		- 588,973	588,973	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/22/2014 060006871406	S	- 500,000.000	1.0715		535,742	525,482	10,261

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCQ5 - Verizon Comm Inc 4.400% 11/01/34							
10/22/2014 060006871406	B	780,000.000	.9928		- 774,353	774,353	
Issue: 6174467Y9 - Morgan Stanley Mtn 4.350% 9/08/26							
10/28/2014 060006871406	S	- 160,000.000	1.0057		160,907	159,718	1,189
Issue: 718286BB2 - Republic Phillipines 7.750% 1/14/31							
10/28/2014 060006871406	B	65,000.000	1.4325		- 93,113	93,113	
Issue: 6174467X1 - Morgan Stanley Mtn 5.000% 11/24/25							
10/28/2014 060006871406	B	160,000.000	1.0667		- 170,675	170,675	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
10/29/2014 060006871402	S	- 29,000.000	1.1109		32,217	28,456	3,761
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/30/2014 060006871406	S	- 295,000.000	1.0626		313,472	310,307	3,165
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
10/30/2014 060006871406	B	315,000.000	1.1221		- 353,455	353,455	
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
10/31/2014 060006871406	S	- 60,000.000	1.0631		63,788	63,127	660
Issue: 29379VBF9 - Enterprise Products 4.950% 10/15/54							
10/31/2014 060006871406	S	- 45,000.000	1.0162		45,730	44,260	1,470
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
10/31/2014 060006871406	B	75,000.000	.9675		- 72,564	72,564	
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
10/31/2014 060006871406	B	50,000.000	1.0328		- 51,642	51,642	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
11/05/2014 060006871406	B	100,000.000	1.0016		- 100,156	100,156	
Issue: 6174467Y9 - Morgan Stanley Mtn 4.350% 9/08/26							
11/05/2014 060006871406	S	- 95,000.000	.9993		94,934	94,833	102
Issue: 61761JVL0 - Morgan Stanley Mtn 3.700% 10/23/24							
11/05/2014 060006871406	S	- 185,000.000	.9971		184,464	184,678	- 215
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
11/05/2014 060006871406	B	190,000.000	1.0135		- 192,557	192,557	
Issue: 20826FAC0 - Conocophillips Co 4.300% 11/15/44							
11/12/2014 060006871406	B	225,000.000	.9945		- 223,758	223,758	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
11/12/2014 060006871406	S	- 210,000.000	1.3129		275,711	289,059	- 13,348
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/13/2014 060006871406	B	250,000.000	1.0585		- 264,619	264,619	
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
11/13/2014 060006871406	S	- 245,000.000	1.1077		271,376	260,994	10,382
Issue: 912810RG5 - U S Treasury Bd 3.375% 5/15/44							
11/14/2014 060006871406	B	215,000.000	1.0628		- 228,505	228,505	
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
11/14/2014 060006871406	S	- 250,000.000	1.0658		266,460	252,861	13,599
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/17/2014 060006871406	B	70,000.000	1.0119		- 70,831	70,831	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/17/2014 060006871406	B	70,000.000	1.0116		- 70,809	70,809	
Issue: 22546QAP2 - Cred Suis Ny Mtn 3.625% 9/09/24							
11/17/2014 060006871406	S	- 135,000.000	1.0038		135,516	134,393	1,123
Issue: 878091BD8 - Teachers Insur 4.900% 9/15/44							
11/17/2014 060006871406	S	- 85,000.000	1.0444		88,771	84,921	3,850
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/17/2014 060006871406	B	125,000.000	.9917		- 123,965	123,965	
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
11/17/2014 060006871406	S	- 85,000.000	1.0041		85,344	85,524	- 180
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/18/2014 060006871406	B	135,000.000	1.0148		- 137,004	137,004	
Issue: 341081FG7 - Florida Power Light 4.050% 6/01/42							
11/18/2014 060006871406	S	- 165,000.000	1.0018		165,295	164,769	526
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/19/2014 060006871406	B	180,000.000	1.0111		- 181,997	181,997	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
11/19/2014 060006871406	B	330,000.000	1.0015		- 330,485	330,485	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
11/19/2014 060006871406	S	- 350,000.000	1.0038		351,330	360,084	- 8,754
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/20/2014 060006871406	B	170,000.000	1.0125		- 172,125	172,125	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
11/20/2014 060006871406	B	170,000.000	1.0125		- 172,125	172,125	
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
11/20/2014 060006871406	S	- 215,000.000	.9835		211,442	214,104	- 2,662
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/20/2014 060006871406	S	- 185,000.000	1.3550		250,666	240,009	10,657
Issue: 912828F39 - U S Treasury Nt 1.750% 9/30/19							
11/21/2014 060006871402	S	- 110,000.000	1.0069		110,761	110,400	360
Issue: 61761JVL0 - Morgan Stanley Mtn 3.700% 10/23/24							
11/21/2014 060006871406	S	- 290,000.000	1.0015		290,447	289,495	951
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/21/2014 060006871406	B	270,000.000	.9938		- 268,313	268,313	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
11/25/2014 060006871406	B	315,000.000	.9988		- 314,606	314,606	
Issue: 61746BDQ6 - Morgan Stanley 3.875% 4/29/24							
11/25/2014 060006871406	S	- 345,000.000	1.0222		352,673	348,756	3,917
Issue: 912828G61 - U S Treasury Nt 1.500% 11/30/19							
11/28/2014 060006871402	B	42,200.000	.9986		- 42,142	42,142	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
12/01/2014 060006871406	B	225,000.000	1.2208		- 274,676	274,676	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
12/01/2014 060006871406	S	- 175,000.000	1.2539		219,434	210,834	8,600

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718286BD8 - Republic Of Ph 6.375% 1/15/32							
12/01/2014 060006871406	S	- 70,000.000	1.3045		91,315	86,965	4,350
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/02/2014 060006871406	S	- 240,000.000	1.0213		245,100	244,299	801
Issue: 023135AP1 - Amazon Com Inc 4.800% 12/05/34							
12/02/2014 060006871406	B	375,000.000	.9918		- 371,906	371,906	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/08/2014 060006871406	S	- 105,000.000	1.0389		109,085	107,351	1,735
Issue: 20826FAC0 - Conocophillips Co 4.300% 11/15/44							
12/08/2014 060006871406	S	- 260,000.000	1.0083		262,163	258,565	3,598
Issue: 20826FAF3 - Conocophillips Co 4.150% 11/15/34							
12/08/2014 060006871406	B	325,000.000	1.0093		- 328,023	328,023	
Issue: 7591EPAE0 - Regions Fin Corp 7.375% 12/10/37							
12/08/2014 060006871406	B	130,000.000	1.3031		- 169,397	169,397	
Issue: 718286BB2 - Republic Phillipines 7.750% 1/14/31							
12/08/2014 060006871406	S	- 125,000.000	1.4463		180,781	175,978	4,803
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/09/2014 060006871406	B	105,000.000	1.0023		- 105,242	105,242	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/10/2014 060006871406	B	130,000.000	1.0594		- 137,719	137,719	
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
12/10/2014 060006871406	S	- 150,000.000	1.1663		174,944	162,699	12,245

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RE0 - U S Treasury Bd 3.625% 2/15/44							
12/11/2014 060006871402	S	- 16,000.000	1.1532		18,452	16,021	2,431
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/11/2014 060006871406	S	- 80,000.000	1.0606		84,850	83,008	1,842
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
12/11/2014 060006871406	B	100,000.000	1.0450		- 104,495	104,495	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	B	50,000.000	1.0903		- 54,516	54,516	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	B	95,000.000	1.0906		- 103,609	103,609	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/16/2014 060006871406	S	- 30,000.000	1.0845		32,536	31,180	1,356
Issue: 540424AR9 - Loews Corp 4.125% 5/15/43							
12/16/2014 060006871406	S	- 130,000.000	.9588		124,638	128,497	- 3,860
Issue: 03938JAA7 - Arch Capital Grp US 5.144% 11/01/43							
12/16/2014 060006871406	S	- 60,000.000	1.1332		67,990	60,000	7,990
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/17/2014 060006871406	S	- 550,000.000	1.0846		596,514	573,414	23,100
Issue: 87425EAK9 - Talisman Energy 6.250% 2/01/38							
12/17/2014 060006871406	S	- 150,000.000	.9968		149,516	166,665	- 17,150
Issue: 87425EAJ2 - Talisman Energy 5.850% 2/01/37							
12/17/2014 060006871406	B	155,000.000	.9551		- 148,041	148,041	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
12/26/2014 060006871406	B	445,000.000	1.0613		- 472,256	472,256	
Issue: 595620AL9 - Midamerican Energy 4.800% 9/15/43							
12/26/2014 060006871406	S	- 495,000.000	1.1458		567,161	496,653	70,509
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
12/31/2014 060006871406	B	295,000.000	1.0061		- 296,798	296,798	
Total For Morgan Stanley & Co., Incorpor				**898**	**65,103,161**	**64,550,300**	**552,857**
Broker: Sidco / Convergex							
Issue: 002824100 - Abbott Laboratories							
05/30/2014 060006871401	S	- 28,919.000	40.0100	315	1,156,734	902,753	253,981
Issue: 025816109 - American Express Co							
05/30/2014 060006871401	S	- 10,859.000	91.5000	131	993,468	640,033	353,435
Issue: 037833100 - Apple Inc							
05/30/2014 060006871401	S	- 16,267.000	633.0000	390	10,296,621	7,560,628	2,735,993
Issue: 075887109 - Becton Dickinson And Co							
05/30/2014 060006871401	S	- 8,690.000	117.7000	110	1,022,703	867,388	155,316
Issue: 097023105 - Boeing Co							
05/30/2014 060006871401	S	- 16,551.000	135.2500	215	2,238,308	1,414,754	823,554
Issue: 117043109 - Brunswick Corp							
05/30/2014 060006871401	S	- 21,953.000	43.1026	240	945,990	869,722	76,268

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 149123101 - Caterpillar Inc							
05/30/2014 060006871401	S	- 9,675.000	102.2300	119	988,957	829,768	159,189
Issue: 194162103 - Colgate Palmolive Co							
05/30/2014 060006871401	S	- 10,133.000	68.4000	117	692,981	545,538	147,443
Issue: 219350105 - Corning Inc							
05/30/2014 060006871401	S	- 92,700.000	21.3000	971	1,973,539	1,193,579	779,961
Issue: 231021106 - Cummins Inc							
05/30/2014 060006871401	S	- 10,100.000	152.9300	135	1,544,458	1,002,390	542,068
Issue: 254687106 - Disney Walt Co							
05/30/2014 060006871401	S	- 33,172.000	84.0100	393	2,786,386	1,534,878	1,251,509
Issue: 260003108 - Dover Corp							
05/30/2014 060006871401	S	- 10,370.000	87.1800	124	903,933	524,263	379,670
Issue: 291011104 - Emerson Elec Co							
05/30/2014 060006871401	S	- 13,018.000	66.7300	149	868,542	624,573	243,969
Issue: 316773100 - Fifth Third Bancorp							
05/30/2014 060006871401	S	- 63,730.000	20.6900	666	1,317,907	847,422	470,485
Issue: 406216101 - Halliburton Co							
05/30/2014 060006871401	S	- 25,350.000	64.6400	290	1,638,334	1,168,115	470,219
Issue: 427866108 - The Hershey Company							
05/30/2014 060006871401	S	- 13,867.000	97.3400	169	1,349,645	1,359,418	- 9,772
Issue: 428236103 - Hewlett Packard Co							
05/30/2014 060006871401	S	- 59,300.000	33.5000	637	1,985,913	1,630,334	355,579

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859102 - Humana Inc							
05/30/2014 060006871401	S	- 7,300.000	124.4600	93	908,465	669,699	238,766
Issue: 458140100 - Intel Corp							
05/30/2014 060006871401	S	- 23,653.000	27.3200	251	645,949	626,497	19,452
Issue: 459200101 - International Business Machines Corp							
05/30/2014 060006871401	S	- 15,759.000	184.3600	222	2,905,107	3,023,933	- 118,826
Issue: 460146103 - International Paper Co							
05/30/2014 060006871401	S	- 22,935.000	47.6300	254	1,092,141	941,709	150,432
Issue: 478160104 - Johnson Johnson							
05/30/2014 060006871401	S	- 47,605.000	101.4600	583	4,829,421	3,118,147	1,711,273
Issue: 478366107 - Johnson Controls Inc							
05/30/2014 060006871401	S	- 30,400.000	48.3600	337	1,469,808	916,838	552,969
Issue: 487836108 - Kellogg Co							
05/30/2014 060006871401	S	- 7,600.000	68.9800	88	524,160	452,264	71,896
Issue: 201723103 - Commercial Metals Co							
05/30/2014 060006871401	S	- 32,300.000	17.7502	336	572,997	436,198	136,799
Issue: 532457108 - Eli Lilly Co							
05/30/2014 060006871401	S	- 16,500.000	59.8600	187	987,503	929,950	57,553
Issue: 571748102 - Marsh McLennan Cos Inc							
05/30/2014 060006871401	S	- 17,050.000	50.2700	189	856,914	657,352	199,562
Issue: 580135101 - McDonalds Corp							
05/30/2014 060006871401	S	- 4,700.000	101.4300	58	476,663	440,853	35,811

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 585055106 - Medtronic Inc							
05/30/2014 060006871401	S	- 49,653.000	61.0300	564	3,029,759	2,611,300	418,460
Issue: 600544100 - Miller Herman Inc							
05/30/2014 060006871401	S	- 8,150.000	31.2698	87	254,762	164,006	90,756
Issue: 626717102 - Murphy Oil Corp							
05/30/2014 060006871401	S	- 20,500.000	61.6700	233	1,264,002	1,055,819	208,183
Issue: 674599105 - Occidental Petroleum Corporation							
05/30/2014 060006871401	S	- 30,510.000	99.6900	372	3,041,170	2,472,761	568,409
Issue: 817565104 - Service Corp Intl							
05/30/2014 060006871401	S	- 31,300.000	20.0200	327	626,299	541,949	84,350
Issue: 693718108 - Paccar Inc							
05/30/2014 060006871401	S	- 12,000.000	63.3600	137	760,183	520,187	239,997
Issue: 713448108 - Pepsico Inc							
05/30/2014 060006871401	S	- 14,852.000	88.3300	178	1,311,700	1,130,163	181,536
Issue: 717081103 - Pfizer Inc							
05/30/2014 060006871401	S	- 108,490.000	29.6300	1,156	3,213,403	1,790,816	1,422,587
Issue: 744573106 - Public Svc Enterprise Group Inc							
05/30/2014 060006871401	S	- 45,800.000	38.9600	497	1,783,871	1,457,543	326,327
Issue: 806857108 - Schlumberger Ltd							
05/30/2014 060006871401	S	- 24,749.000	104.0400	304	2,574,582	1,906,731	667,850
Issue: 281020107 - Edison Intl							
05/30/2014 060006871401	S	- 6,500.000	55.1400	73	358,337	221,870	136,467

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 842587107 - Southern Co							
05/30/2014 060006871401	S	- 15,100.000	43.7800	166	660,912	625,669	35,243
Issue: 907818108 - Union Pacific Corp							
05/30/2014 060006871401	S	- 4,403.000	199.2700	63	877,322	519,557	357,765
Issue: 913017109 - United Technologies Corp							
05/30/2014 060006871401	S	- 10,023.000	116.2200	126	1,164,747	753,538	411,209
Issue: 918204108 - V F Corp							
05/30/2014 060006871401	S	- 16,100.000	63.0200	183	1,014,439	951,125	63,314
Issue: 681904108 - Omnicare Inc							
05/30/2014 060006871401	S	- 15,370.000	63.5500	175	976,588	505,219	471,369
Issue: 654106103 - Nike Inc							
05/30/2014 060006871401	S	- 14,789.000	76.9100	173	1,137,249	701,183	436,066
Issue: 701094104 - Parker Hannifin Corp							
05/30/2014 060006871401	S	- 13,900.000	125.2300	177	1,740,520	1,153,564	586,956
Issue: 179895107 - Clarcor Inc							
05/30/2014 060006871401	S	- 16,225.000	58.5525	183	949,832	816,254	133,578
Issue: 666807102 - Northrop Grumman Corporation							
05/30/2014 060006871401	S	- 2,600.000	121.5500	33	315,997	143,298	172,699
Issue: 224399105 - Crane Co							
05/30/2014 060006871401	S	- 10,155.000	74.1040	118	752,408	721,945	30,462
Issue: 646025106 - New Jersey Resources Corp							
05/30/2014 060006871401	S	- 15,500.000	55.0256	174	852,723	687,535	165,188

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 931142103 - Wal Mart Stores Inc							
05/30/2014 060006871401	S	- 33,450.000	76.7700	391	2,567,565	2,360,773	206,792
Issue: 655844108 - Norfolk Southn Corp							
05/30/2014 060006871401	S	- 12,360.000	100.7500	151	1,245,119	908,377	336,742
Issue: 655664100 - Nordstrom Inc							
05/30/2014 060006871401	S	- 11,170.000	68.0600	129	760,102	593,941	166,161
Issue: 126650100 - Cvs Health Corporation							
05/30/2014 060006871401	S	- 51,235.000	78.3200	601	4,012,124	2,387,584	1,624,540
Issue: 745867101 - Pulte Group Inc							
05/30/2014 060006871401	S	- 48,640.000	19.5600	507	950,891	884,794	66,097
Issue: 693475105 - P N C Financial Services Group Inc							
05/30/2014 060006871401	S	- 7,159.000	85.2700	85	610,363	443,192	167,171
Issue: 747316107 - Quaker Chem Corp							
05/30/2014 060006871401	S	- 9,500.000	74.1776	111	704,577	469,927	234,650
Issue: 902494103 - Tyson Foods Inc Cl A							
05/30/2014 060006871401	S	- 43,410.000	42.4600	475	1,842,714	1,242,156	600,558
Issue: 872540109 - Tjx Companies Inc							
05/30/2014 060006871401	S	- 29,372.000	54.4500	329	1,598,976	1,375,429	223,548
Issue: 880770102 - Teradyne Inc							
05/30/2014 060006871401	S	- 35,227.000	17.8000	366	626,674	664,465	- 37,790
Issue: 594918104 - Microsoft Corp							
05/30/2014 060006871401	S	- 214,577.000	40.9400	2,340	8,782,442	6,186,576	2,595,867

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076102 - Home Depot Inc							
05/30/2014 060006871401	S	- 19,129.000	80.2300	225	1,534,494	1,307,915	226,580
Issue: 681919106 - Omnicom Group Inc							
05/30/2014 060006871401	S	- 21,432.000	71.1500	248	1,524,639	1,023,380	501,259
Issue: H89128104 - Tyco International Ltd							
05/30/2014 060006871401	S	- 8,650.000	43.6400	95	377,391	173,052	204,340
Issue: 863667101 - Stryker Corp							
05/30/2014 060006871401	S	- 24,091.000	84.4900	286	2,035,163	1,317,818	717,345
Issue: 032511107 - Anadarko Petroleum Corp							
05/30/2014 060006871401	S	- 8,800.000	102.8600	108	905,060	737,271	167,789
Issue: 412822108 - Harley Davidson Inc							
05/30/2014 060006871401	S	- 9,370.000	71.2400	108	667,410	462,830	204,580
Issue: 278865100 - Ecolab Inc							
05/30/2014 060006871401	S	- 11,498.000	109.1900	143	1,255,324	784,444	470,880
Issue: 14149Y108 - Cardinal Health Inc							
05/30/2014 060006871401	S	- 11,610.000	70.6300	134	819,880	450,015	369,865
Issue: 958102105 - Western Digital Corp							
05/30/2014 060006871401	S	- 9,360.000	87.8500	112	822,164	646,501	175,663
Issue: 268648102 - Emc Corporation							
05/30/2014 060006871401	S	- 124,513.000	26.5600	1,318	3,305,747	2,922,170	383,577
Issue: 37733W105 - Glaxo Smithkline P L C A D R							
05/30/2014 060006871401	S	- 17,700.000	53.9400	198	954,540	974,040	- 19,500

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 129603106 - Calgon Carbon Corp							
05/30/2014 060006871401	S	- 25,400.000	21.4624	266	544,878	385,975	158,903
Issue: 460690100 - Interpublic Group Cos Inc							
05/30/2014 060006871401	S	- 34,300.000	19.1200	358	655,459	351,102	304,357
Issue: 942749102 - Watts Water Technologies Cl A							
05/30/2014 060006871401	S	- 14,225.000	55.6872	160	791,991	541,816	250,175
Issue: 68389X105 - Oracle Corporation							
05/30/2014 060006871401	S	- 139,303.000	42.0200	1,522	5,851,990	4,678,739	1,173,250
Issue: 257651109 - Donaldson Co Inc							
05/30/2014 060006871401	S	- 18,740.000	40.7226	204	762,938	720,777	42,162
Issue: 00724F101 - Adobe Sys Inc							
05/30/2014 060006871401	S	- 11,800.000	64.5400	135	761,437	384,437	377,000
Issue: 018490102 - Allergan Inc							
05/30/2014 060006871401	S	- 7,010.000	167.4600	96	1,173,799	813,263	360,535
Issue: 665859104 - Northern Tr Corp							
05/30/2014 060006871401	S	- 16,020.000	60.4000	182	967,426	751,391	216,035
Issue: 031162100 - Amgen Inc							
05/30/2014 060006871401	S	- 11,113.000	115.9900	140	1,288,857	1,172,318	116,539
Issue: 17275R102 - Cisco Systems Inc							
05/30/2014 060006871401	S	- 92,750.000	24.6200	978	2,282,527	1,760,642	521,885
Issue: 89151E109 - Total Sa Spon A D R							
05/30/2014 060006871401	S	- 9,000.000	69.4500	104	624,946	453,963	170,983

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 559222401 - Magna Intl Inc Cl A							
05/30/2014 060006871401	S	- 3,300.000	102.3200	40	337,616	137,673	199,942
Issue: 747525103 - Qualcomm Inc							
05/30/2014 060006871401	S	- 63,573.000	80.4500	749	5,113,699	3,756,003	1,357,696
Issue: 00130H105 - A E S Corp							
05/30/2014 060006871401	S	- 92,740.000	14.1000	956	1,306,678	1,210,834	95,844
Issue: 855030102 - Staples Inc							
05/30/2014 060006871401	S	- 53,072.000	11.2500	544	596,516	779,786	- 183,270
Issue: 855244109 - Starbucks Corp							
05/30/2014 060006871401	S	- 25,007.000	73.2400	291	1,831,222	1,104,485	726,737
Issue: 156782104 - Cerner Corporation							
05/30/2014 060006871401	S	- 9,281.000	54.0500	104	501,534	491,985	9,549
Issue: 771195104 - Roche Holdings Ltd Spons A D R							
05/30/2014 060006871401	S	- 21,448.000	36.8900	232	790,985	531,070	259,915
Issue: 603158106 - Minerals Technologies Inc							
05/30/2014 060006871401	S	- 17,000.000	62.0253	193	1,054,237	612,570	441,667
Issue: 29265N108 - Energen Corp							
05/30/2014 060006871401	S	- 6,345.000	85.3800	75	541,661	532,242	9,418
Issue: 020002101 - Allstate Corp							
05/30/2014 060006871401	S	- 51,875.000	58.2600	586	3,021,652	2,277,769	743,883
Issue: 011659109 - Alaska Air Group Inc							
05/30/2014 060006871401	S	- 13,250.000	98.4600	161	1,304,434	962,019	342,414

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558103 - Gilead Sciences Inc							
05/30/2014 060006871401	S	- 51,119.000	81.2100	603	4,150,771	2,589,786	1,560,985
Issue: 405024100 - Haemonetics Corp							
05/30/2014 060006871401	S	- 13,900.000	34.0684	149	473,401	564,220	- 90,819
Issue: 978097103 - Wolverine World Wide Inc							
05/30/2014 060006871401	S	- 26,300.000	25.8733	278	680,189	533,339	146,850
Issue: 461202103 - Intuit Inc							
05/30/2014 060006871401	S	- 12,220.000	79.2900	144	968,780	725,485	243,295
Issue: 178566105 - City Natl Corp							
05/30/2014 060006871401	S	- 3,775.000	71.0900	44	268,321	204,850	63,471
Issue: 277432100 - Eastman Chem Co							
05/30/2014 060006871401	S	- 5,795.000	88.2600	69	511,397	450,570	60,827
Issue: 878377100 - Techne Corp							
05/30/2014 060006871401	S	- 3,150.000	87.7900	38	276,501	233,104	43,397
Issue: G60754101 - Michael Kors Holdings Lld							
05/30/2014 060006871401	S	- 10,920.000	94.3800	132	1,030,498	1,025,503	4,994
Issue: 56418H100 - Manpowergroup Inc							
05/30/2014 060006871401	S	- 3,800.000	81.9800	45	311,479	151,120	160,359
Issue: 838518108 - South Jersey Industries							
05/30/2014 060006871401	S	- 8,000.000	57.5184	90	460,057	424,029	36,028
Issue: 14040H105 - Capital One Financial Corp							
05/30/2014 060006871401	S	- 53,240.000	78.8900	625	4,199,478	2,934,986	1,264,493

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							
05/30/2014 060006871401	S	- 13,925.000	163.6500	190	2,278,637	1,700,768	577,869
Issue: 192479103 - Coherent Inc							
05/30/2014 060006871401	S	- 8,200.000	60.0085	93	491,977	400,400	91,576
Issue: 85590A401 - Starwood Hotels & Resorts							
05/30/2014 060006871401	S	- 11,470.000	79.8500	135	915,745	735,501	180,243
Issue: 037604105 - Apollo Education Group Inc							
05/30/2014 060006871401	S	- 17,315.000	26.8000	183	463,859	579,006	- 115,148
Issue: 902104108 - II-VI Inc							
05/30/2014 060006871401	S	- 23,500.000	13.4664	242	316,219	398,484	- 82,265
Issue: 037598109 - Apogee Enterprises Inc							
05/30/2014 060006871401	S	- 9,700.000	30.1011	103	291,877	171,293	120,585
Issue: 518439104 - Lauder Estee Cos Inc Cl A							
05/30/2014 060006871401	S	- 8,410.000	76.6200	98	644,276	545,886	98,390
Issue: 880345103 - Tennant Co							
05/30/2014 060006871401	S	- 11,000.000	63.9909	126	703,774	630,639	73,136
Issue: 443320106 - Hub Group Inc Cl A							
05/30/2014 060006871401	S	- 17,250.000	47.0493	190	811,410	635,618	175,793
Issue: 803062108 - Sapient Corp							
05/30/2014 060006871401	S	- 41,500.000	16.4481	430	682,167	441,050	241,117
Issue: 140781105 - Carbo Ceramics Inc							
05/30/2014 060006871401	S	- 8,075.000	137.5700	105	1,110,772	630,932	479,840

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 73172K104 - Polycom Inc							
05/30/2014 060006871401	S	- 38,600.000	12.7590	397	492,100	413,269	78,831
Issue: 887317303 - Time Warner Inc							
05/30/2014 060006871401	S	- 25,968.000	69.8300	300	1,813,046	840,124	972,921
Issue: 438128308 - Honda Motor Co Ltd A D R							
05/30/2014 060006871401	S	- 17,400.000	35.1800	188	611,944	593,981	17,963
Issue: 637071101 - National Oilwell Varco Inc							
05/30/2014 060006871401	S	- 9,340.000	81.8700	110	764,556	601,995	162,561
Issue: 773903109 - Rockwell Automation Inc							
05/30/2014 060006871401	S	- 16,636.000	121.0963	211	2,014,348	1,841,396	172,951
Issue: 44930G107 - Icu Medical Inc							
05/30/2014 060006871401	S	- 9,975.000	60.1321	113	599,705	536,849	62,856
Issue: 74834L100 - Quest Diagnostics Inc							
05/30/2014 060006871401	S	- 15,460.000	59.8900	175	925,724	893,061	32,664
Issue: 03027X100 - American Tower Corp							
05/30/2014 060006871401	S	- 15,150.000	89.6300	182	1,357,713	1,129,998	227,715
Issue: 221006109 - Corvel Corp							
05/30/2014 060006871401	S	- 4,200.000	47.2217	46	198,285	193,385	4,900
Issue: 857477103 - State Str Corp							
05/30/2014 060006871401	S	- 12,420.000	65.2700	142	810,511	596,748	213,763
Issue: 023135106 - Amazon Com Inc							
05/30/2014 060006871401	S	- 6,692.000	312.5500	113	2,091,471	1,588,541	502,931

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 054937107 - Bbt Corp							
05/30/2014 060006871401	S	- 31,075.000	37.9200	337	1,178,027	933,580	244,447
Issue: 904708104 - Unifirst Corp Mass							
05/30/2014 060006871401	S	- 7,200.000	98.9052	88	712,030	747,149	- 35,119
Issue: 535555106 - Lindsay Corporation							
05/30/2014 060006871401	S	- 6,425.000	84.2899	76	541,487	435,132	106,355
Issue: 23251P102 - Cyberonics Inc							
05/30/2014 060006871401	S	- 5,800.000	60.8000	66	352,574	412,672	- 60,098
Issue: 87162H103 - Syntel Inc							
05/30/2014 060006871401	S	- 7,550.000	80.8339	89	610,207	474,613	135,594
Issue: 91913Y100 - Valero Energy Corp							
05/30/2014 060006871401	S	- 18,830.000	56.0500	212	1,055,210	941,242	113,968
Issue: 885175307 - Thoratec Corp							
05/30/2014 060006871401	S	- 16,200.000	33.1239	174	536,433	560,262	- 23,829
Issue: 337932107 - First Energy Corp							
05/30/2014 060006871401	S	- 24,270.000	33.8200	261	820,551	899,577	- 79,027
Issue: 727493108 - Plantronics Inc							
05/30/2014 060006871401	S	- 16,400.000	45.3813	180	744,073	574,930	169,143
Issue: 453836108 - Independent Bk Corp Mass							
05/30/2014 060006871401	S	- 11,100.000	36.2022	120	401,724	333,241	68,483
Issue: 198516106 - Columbia Sportswear Co							
05/30/2014 060006871401	S	- 7,150.000	83.5452	85	597,264	404,582	192,682

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 571903202 - Marriott Intl Inc							
05/30/2014 060006871401	S	- 18,276.000	61.6200	208	1,125,959	697,373	428,587
Issue: 81211K100 - Sealed Air Corp							
05/30/2014 060006871401	S	- 28,940.000	32.9300	310	952,684	953,663	- 979
Issue: 902788108 - Umb Finl Corp							
05/30/2014 060006871401	S	- 14,750.000	55.2366	166	814,575	763,513	51,062
Issue: 029899101 - American States Water Co							
05/30/2014 060006871401	S	- 18,600.000	30.2822	198	563,051	443,514	119,537
Issue: 75281A109 - Range Resources Corp							
05/30/2014 060006871401	S	- 7,960.000	92.9500	96	739,786	481,629	258,157
Issue: 739276103 - Power Integrations Inc							
05/30/2014 060006871401	S	- 13,700.000	50.2873	152	688,783	533,429	155,354
Issue: 353514102 - Franklin Elec Inc							
05/30/2014 060006871401	S	- 17,575.000	38.2808	191	672,594	518,953	153,641
Issue: 151020104 - Celgene Corp							
05/30/2014 060006871401	S	- 6,814.000	153.0300	91	1,042,655	439,081	603,574
Issue: 949746101 - Wells Fargo Co							
05/30/2014 060006871401	S	- 166,999.000	50.7800	1,857	8,478,352	5,083,442	3,394,910
Issue: 58155Q103 - McKesson Corporation							
05/30/2014 060006871401	S	- 4,890.000	189.6400	69	927,270	293,257	634,013
Issue: 253922108 - Dime Cmnty Bancorp Inc							
05/30/2014 060006871401	S	- 16,750.000	15.1276	173	253,214	237,660	15,554

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 57636Q104 - Mastercard Inc							
05/30/2014 060006871401	S	- 18,360.000	76.4500	215	1,403,407	1,222,313	181,094
Issue: 896239100 - Trimble Nav Ltd							
05/30/2014 060006871401	S	- 16,693.000	36.0700	180	601,936	539,960	61,976
Issue: 258278100 - Dorman Products Inc							
05/30/2014 060006871401	S	- 13,400.000	53.1365	150	711,879	407,873	304,007
Issue: 83416B109 - Solarwinds Inc							
05/30/2014 060006871401	S	- 14,250.000	39.0900	155	556,878	519,585	37,292
Issue: 955306105 - West Pharmaceutical Svcs Inc							
05/30/2014 060006871401	S	- 24,800.000	42.1080	271	1,044,008	648,561	395,447
Issue: 05329W102 - Autonation Inc							
05/30/2014 060006871401	S	- 15,313.000	57.1700	172	875,272	771,174	104,098
Issue: 060505104 - Bank Of America Corp							
05/30/2014 060006871401	S	- 140,408.000	15.1400	1,451	2,124,326	1,958,587	165,739
Issue: 38141G104 - Goldman Sachs Group Inc							
05/30/2014 060006871401	S	- 2,000.000	159.8100	27	319,593	319,173	420
Issue: 911163103 - United Nat Foods Inc							
05/30/2014 060006871401	S	- 10,050.000	67.4100	115	677,355	537,850	139,505
Issue: 315616102 - F5 Networks Inc							
05/30/2014 060006871401	S	- 14,234.000	108.5500	176	1,544,924	1,440,970	103,954
Issue: 91529Y106 - Unum Group							
05/30/2014 060006871401	S	- 34,200.000	33.9100	368	1,159,354	767,299	392,055

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: G47791101 - Ingersoll Rand Plc							
05/30/2014 060006871401	S	- 16,110.000	59.8200	182	963,518	728,785	234,733
Issue: 026874784 - American International Group							
05/30/2014 060006871401	S	- 60,300.000	54.0700	675	3,259,746	2,147,909	1,111,837
Issue: 16115Q308 - Chart Industries Inc							
05/30/2014 060006871401	S	- 6,200.000	71.8900	72	445,646	461,693	- 16,047
Issue: 88632Q103 - Tibco Software Inc							
05/30/2014 060006871401	S	- 12,700.000	21.5100	133	273,044	290,392	- 17,348
Issue: 32020R109 - First Finl Bankshares Inc							
05/30/2014 060006871401	S	- 4,300.000	59.4860	49	255,741	164,230	91,511
Issue: 30219G108 - Express Scripts Hldgs C							
05/30/2014 060006871401	S	- 43,560.000	71.4700	504	3,112,729	2,602,879	509,850
Issue: 772739207 - Rock Tenn Company Cl A							
05/30/2014 060006871401	S	- 7,645.000	101.0300	94	772,281	466,227	306,054
Issue: 410345102 - Hanesbrands Inc							
05/30/2014 060006871401	S	- 13,570.000	84.8300	161	1,150,982	932,060	218,922
Issue: 878155100 - Team Inc							
05/30/2014 060006871401	S	- 13,350.000	41.9827	146	560,323	438,474	121,849
Issue: 904214103 - Umpqua Holdings Corp							
05/30/2014 060006871401	S	- 30,325.000	16.5700	314	502,171	410,394	91,777
Issue: Y0486S104 - Avago Technologies							
05/30/2014 060006871401	S	- 12,928.000	70.6700	149	913,472	559,446	354,026

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 34984V100 - Forum Energy Technologies In							
05/30/2014 060006871401	S	- 22,200.000	33.0417	238	733,288	657,465	75,823
Issue: 89969Q104 - Tumi Holdings Inc							
05/30/2014 060006871401	S	- 25,250.000	18.5006	263	466,876	527,946	- 61,070
Issue: 756577102 - Red Hat Inc							
05/30/2014 060006871401	S	- 15,010.000	50.1200	167	752,134	714,868	37,267
Issue: 718546104 - Phillips 66							
05/30/2014 060006871401	S	- 29,550.000	84.7900	351	2,505,194	1,617,754	887,440
Issue: 22160K105 - Costco Whsl Corp							
05/30/2014 060006871401	S	- 7,575.000	116.0200	95	878,756	764,283	114,474
Issue: G1151C101 - Accenture Plc Cl A							
05/30/2014 060006871401	S	- 16,040.000	81.4500	189	1,306,269	963,278	342,991
Issue: 26875P101 - E O G Res Inc							
05/30/2014 060006871401	S	- 15,580.000	105.8000	192	1,648,172	733,432	914,739
Issue: 880349105 - Tenneco Automotive Inc							
05/30/2014 060006871401	S	- 12,500.000	63.7486	143	796,715	624,254	172,461
Issue: 911312106 - United Parcel Service Inc Cl B							
05/30/2014 060006871401	S	- 13,170.000	103.8800	162	1,367,938	992,400	375,538
Issue: 30303M102 - Facebook Inc A							
05/30/2014 060006871401	S	- 52,793.000	63.3000	602	3,341,195	1,861,913	1,479,283
Issue: 30231G102 - Exxon Mobil Corp							
05/30/2014 060006871401	S	- 53,225.000	100.5300	651	5,350,059	4,571,115	778,943

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 438516106 - Honeywell International Inc							
05/30/2014 060006871401	S	- 24,370.000	93.1500	294	2,269,772	1,411,423	858,349
Issue: 31428X106 - Fed Ex Corp							
05/30/2014 060006871401	S	- 4,868.000	144.1600	64	701,707	442,645	259,062
Issue: 87612E106 - Target Corp							
05/30/2014 060006871401	S	- 29,000.000	56.7600	326	1,645,714	1,874,617	- 228,904
Issue: 138098108 - Cantel Medical Corp							
05/30/2014 060006871401	S	- 11,725.000	34.7528	126	407,351	226,025	181,326
Issue: 69351T106 - P P L Corporation							
05/30/2014 060006871401	S	- 19,300.000	35.0900	208	677,029	537,433	139,596
Issue: 59156R108 - Metlife Inc							
05/30/2014 060006871401	S	- 13,055.000	50.9300	145	664,746	503,788	160,958
Issue: 91324P102 - United Health Group Inc							
05/30/2014 060006871401	S	- 23,400.000	79.6300	275	1,863,067	1,334,137	528,930
Issue: 929740108 - Wabtec Corp							
05/30/2014 060006871401	S	- 11,204.000	78.7400	132	882,071	583,358	298,714
Issue: 50540R409 - Laboratory Corp Of America Holdings							
05/30/2014 060006871401	S	- 7,730.000	102.5800	95	792,849	742,488	50,361
Issue: 898402102 - Trustmark Corporation							
05/30/2014 060006871401	S	- 19,250.000	23.1609	202	445,644	520,383	- 74,739
Issue: 92343V104 - Verizon Communications Inc							
05/30/2014 060006871401	S	- 14,605.000	49.9600	162	729,504	703,319	26,184

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 296315104 - E S C O Technologies Inc							
05/30/2014 060006871401	S	- 11,500.000	33.6345	124	386,674	443,848	- 57,174
Issue: 682189105 - On Semiconductor Corporation							
05/30/2014 060006871401	S	- 56,495.000	8.6900	576	490,366	402,313	88,053
Issue: 92849E101 - Vitamin Shoppe Inc							
05/30/2014 060006871401	S	- 12,225.000	42.9800	134	525,297	645,398	- 120,101
Issue: 768573107 - Riverbed Technology Inc							
05/30/2014 060006871401	S	- 29,000.000	20.3200	303	588,977	470,383	118,594
Issue: 204166102 - Commvault Systems Inc							
05/30/2014 060006871401	S	- 10,650.000	48.9200	118	520,880	667,440	- 146,560
Issue: 34959E109 - Fortinet Inc							
05/30/2014 060006871401	S	- 25,125.000	22.4700	264	564,295	450,484	113,811
Issue: 521865204 - Lear Corp							
05/30/2014 060006871401	S	- 17,950.000	88.0500	214	1,580,283	814,777	765,506
Issue: 04247X102 - Armstrong World Inds Inc							
05/30/2014 060006871401	S	- 17,108.000	53.0700	191	907,730	929,801	- 22,071
Issue: 21036P108 - Constellation Brands Inc A							
05/30/2014 060006871401	S	- 19,418.000	84.1300	230	1,633,406	1,511,678	121,728
Issue: 61166W101 - Monsanto Co							
05/30/2014 060006871401	S	- 11,176.000	121.8500	142	1,361,654	810,356	551,297
Issue: 30161N101 - Exelon Corporation							
05/30/2014 060006871401	S	- 18,200.000	36.8300	197	670,109	738,421	- 68,312

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44980X109 - Ipg Photonics Corp							
05/30/2014 060006871401	S	- 14,850.000	63.1583	169	937,732	828,517	109,215
Issue: 46625H100 - J P Morgan Chase Co							
05/30/2014 060006871401	S	- 127,835.000	55.5700	1,435	7,102,356	4,980,606	2,121,750
Issue: 74144T108 - T Rowe Price Group Inc							
05/30/2014 060006871401	S	- 12,389.000	81.5300	146	1,009,929	758,002	251,927
Issue: 084670702 - Berkshire Hathaway Inc Cl B							
05/30/2014 060006871401	S	- 33,240.000	128.3400	427	4,265,595	2,738,193	1,527,402
Issue: 37940X102 - Global Payments Inc							
05/30/2014 060006871401	S	- 6,550.000	68.5600	75	448,993	408,395	40,598
Issue: 589584101 - Meridian Bioscience Inc							
05/30/2014 060006871401	S	- 20,575.000	20.3998	215	419,511	428,581	- 9,070
Issue: 167250109 - Chicago Bridge Iron Ny Shs							
05/30/2014 060006871401	S	- 10,520.000	81.4000	124	856,204	526,510	329,694
Issue: 40418F108 - Hff Inc							
05/30/2014 060006871401	S	- 14,700.000	32.3236	158	474,999	345,530	129,469
Issue: 755111507 - Raytheon Company							
05/30/2014 060006871401	S	- 15,325.000	97.5700	186	1,495,074	877,895	617,179
Issue: M51363113 - Mellanox Technologies Ltd A D R							
05/30/2014 060006871401	S	- 16,825.000	31.5869	180	531,270	803,924	- 272,654
Issue: 428567101 - Hibbett Sports Inc							
05/30/2014 060006871401	S	- 9,075.000	52.5900	101	477,153	539,928	- 62,775

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30249U101 - Fmc Technologies Inc							
05/30/2014 060006871401	S	- 13,514.000	58.0600	152	784,470	653,776	130,694
Issue: 89417E109 - Travelers Cos Inc							
05/30/2014 060006871401	S	- 12,745.000	93.4500	154	1,190,866	1,066,094	124,772
Issue: 98956P102 - Zimmer Holdings Inc							
05/30/2014 060006871401	S	- 14,510.000	104.3500	179	1,513,940	1,150,795	363,145
Issue: 029429107 - American Science Engineeri							
05/30/2014 060006871401	S	- 4,400.000	67.3434	51	296,260	254,445	41,815
Issue: 37253A103 - Gentherm Inc							
05/30/2014 060006871401	S	- 21,025.000	41.1462	229	864,870	289,078	575,791
Issue: 09057G602 - Bio-Reference Labs Inc							
05/30/2014 060006871401	S	- 19,175.000	26.7890	203	513,477	598,501	- 85,025
Issue: 854502101 - Stanley Black Decker Inc							
05/30/2014 060006871401	S	- 7,400.000	87.4000	88	646,672	566,052	80,620
Issue: 609207105 - Mondelez International W I							
05/30/2014 060006871401	S	- 59,613.000	37.6200	646	2,241,995	1,529,097	712,898
Issue: 37364X109 - Geospace Technologies Corp							
05/30/2014 060006871401	S	- 9,850.000	50.7520	110	499,797	622,754	- 122,957
Issue: 565849106 - Marathon Oil Corporation							
05/30/2014 060006871401	S	- 36,100.000	36.6600	390	1,323,036	1,181,157	141,879
Issue: 96208T104 - Wex Inc							
05/30/2014 060006871401	S	- 10,725.000	96.3386	130	1,033,101	694,839	338,262

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 761283100 - Restoration Hardware Holding							
05/30/2014 060006871401	S	- 7,670.000	66.4800	88	509,814	474,469	35,345
Issue: 55616P104 - MacYs Inc							
05/30/2014 060006871401	S	- 11,645.000	59.8900	132	697,287	549,961	147,327
Issue: 254709108 - Discover Finl Svcs							
05/30/2014 060006871401	S	- 35,637.000	59.1300	403	2,106,813	1,323,049	783,764
Issue: 111621306 - Brocade Communications Sys							
05/30/2014 060006871401	S	- 95,075.000	9.1200	970	866,114	700,697	165,417
Issue: 73179V103 - Polypore International Inc							
05/30/2014 060006871401	S	- 11,800.000	44.4500	130	524,380	491,149	33,231
Issue: 064058100 - Bank Of New York Mellon Corp							
05/30/2014 060006871401	S	- 19,600.000	34.5600	211	677,165	633,913	43,252
Issue: 45867G101 - Interdigital Inc							
05/30/2014 060006871401	S	- 12,750.000	38.0120	138	484,514	402,757	81,757
Issue: G9319H102 - Validus Holdings Ltd							
05/30/2014 060006871401	S	- 10,920.000	37.3300	118	407,525	319,089	88,437
Issue: 00287Y109 - Abbvie Inc							
05/30/2014 060006871401	S	- 12,410.000	54.3300	139	674,096	452,829	221,268
Issue: 928563402 - Vmware Inc Cl A							
05/30/2014 060006871401	S	- 15,415.000	96.5000	187	1,487,360	1,397,992	89,369
Issue: 74733V100 - Qep Resources Inc							
05/30/2014 060006871401	S	- 32,580.000	31.9400	349	1,040,256	969,822	70,434

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88579Y101 - 3M Co							
05/30/2014 060006871401	S	- 5,877.000	142.5500	77	837,689	522,513	315,176
Issue: 531229102 - Liberty Media Corp Delaware							
05/30/2014 060006871401	S	- 9,782.000	127.1300	125	1,243,460	577,463	665,997
Issue: G7945M107 - Seagate Technology							
05/30/2014 060006871401	S	- 13,060.000	53.7300	146	701,568	316,944	384,623
Issue: 062540109 - Bank Of Hawaii Corp							
05/30/2014 060006871401	S	- 19,025.000	55.7960	214	1,061,306	887,281	174,025
Issue: 205306103 - Computer Programs & Systems							
05/30/2014 060006871401	S	- 10,025.000	63.5895	114	637,370	557,621	79,749
Issue: 109194100 - Bright Horizons Family Solut							
05/30/2014 060006871401	S	- 7,200.000	38.9827	78	280,597	260,819	19,778
Issue: 26613Q106 - Dupont Fabros Technology							
05/30/2014 060006871401	S	- 28,675.000	25.5709	303	732,944	804,429	- 71,486
Issue: N6596X109 - Nxp Semiconductors Nv							
05/30/2014 060006871401	S	- 19,601.000	62.1000	223	1,216,999	493,035	723,964
Issue: 80105N105 - Sanofi A D R							
05/30/2014 060006871401	S	- 55,135.000	53.3437	616	2,940,491	2,462,439	478,051
Issue: 88224Q107 - Texas Capital Bancshares Inc							
05/30/2014 060006871401	S	- 16,100.000	51.1870	179	823,932	678,832	145,100
Issue: 63886Q109 - Natural Gas Svcs Group							
05/30/2014 060006871401	S	- 12,000.000	30.0329	128	360,266	186,648	173,619

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 983134107 - Wynn Resorts Ltd							
05/30/2014 060006871401	S	- 4,960.000	214.9700	73	1,066,178	1,039,841	26,337
Issue: 20030N200 - Comcast Corp Special Cl A							
05/30/2014 060006871401	S	- 19,800.000	51.8400	221	1,026,211	595,842	430,370
Issue: 20030N101 - Comcast Corp Cl A							
05/30/2014 060006871401	S	- 53,155.000	52.2000	593	2,774,098	1,431,315	1,342,783
Issue: G491BT108 - Invesco Ltd							
05/30/2014 060006871401	S	- 23,196.000	36.7000	251	851,042	726,741	124,301
Issue: 21870Q105 - Coresite Realty Corp							
05/30/2014 060006871401	S	- 16,950.000	31.7774	181	538,446	482,114	56,333
Issue: 501797104 - L Brands Inc							
05/30/2014 060006871401	S	- 9,215.000	57.3900	104	528,745	389,542	139,203
Issue: 910047109 - United Continental Holdings Inc							
05/30/2014 060006871401	S	- 17,689.000	44.3700	194	784,667	527,036	257,630
Issue: 228368106 - Crown Holdings Inc							
05/30/2014 060006871401	S	- 19,830.000	48.8378	220	968,234	835,070	133,164
Issue: 237266101 - Darling Ingredients Inc.							
05/30/2014 060006871401	S	- 25,300.000	19.9907	264	505,501	443,333	62,167
Issue: 83001A102 - Six Flags Entertainment							
05/30/2014 060006871401	S	- 13,235.000	40.4626	144	535,378	522,222	13,156
Issue: 44984A105 - Ipc Healthcare Inc							
05/30/2014 060006871401	S	- 12,850.000	43.7603	141	562,179	674,349	- 112,169

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 235825205 - Dana Holding Corp							
05/30/2014 060006871401	S	- 33,858.000	22.1400	355	749,261	658,706	90,555
Issue: 32115D106 - First Nbc Bank Holding Co							
05/30/2014 060006871401	S	- 11,050.000	33.7237	119	372,528	275,596	96,932
Issue: 37045V100 - General Motors Co							
05/30/2014 060006871401	S	- 19,100.000	34.5800	206	660,272	661,612	- 1,339
Issue: 741503403 - The Priceline Group Inc							
05/30/2014 060006871401	S	- 2,534.000	1,278.6300	97	3,239,951	1,877,690	1,362,261
Issue: 116794108 - Bruker Corporation							
05/30/2014 060006871401	S	- 44,500.000	20.9535	466	931,967	641,282	290,685
Issue: 29082A107 - Embraer Sa A D R							
05/30/2014 060006871401	S	- 7,200.000	36.2400	78	260,850	181,077	79,773
Issue: G5480U120 - Liberty Global Plc Series C							
05/30/2014 060006871401	S	- 34,470.000	42.8000	377	1,474,939	1,200,523	274,416
Issue: 292554102 - Encore Capital Group Inc							
05/30/2014 060006871401	S	- 20,825.000	43.3286	228	902,089	1,002,501	- 100,412
Issue: 92826C839 - Visa Inc							
05/30/2014 060006871401	S	- 16,251.000	214.8300	240	3,490,963	2,278,361	1,212,602
Issue: 67103H107 - O Reilly Automotive Inc							
05/30/2014 060006871401	S	- 6,810.000	147.9500	90	1,007,449	995,569	11,880
Issue: 65249B109 - News Corp New Cl A W							
05/30/2014 060006871401	S	- 27,840.000	17.0600	289	474,662	437,622	37,039

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718172109 - Philip Morris Intl							
05/30/2014 060006871401	S	- 26,500.000	88.5400	317	2,345,993	2,113,208	232,785
Issue: 09062X103 - Biogen Idec Inc							
05/30/2014 060006871401	S	- 3,809.000	319.3700	65	1,216,415	802,047	414,369
Issue: 629377508 - Nrg Energy Inc							
05/30/2014 060006871401	S	- 31,400.000	35.6400	339	1,118,757	588,405	530,352
Issue: 268948106 - Eagle Bancorp Inc							
05/30/2014 060006871401	S	- 8,950.000	32.0597	96	286,838	265,560	21,278
Issue: 02665T306 - American Homes 4 Rent A							
05/30/2014 060006871401	S	- 30,220.000	17.6200	314	532,162	483,635	48,528
Issue: 02503X105 - American Capital Agency Corp							
05/30/2014 060006871401	S	- 23,680.000	23.7300	249	561,677	477,224	84,453
Issue: 79466L302 - Salesforce Com Inc							
05/30/2014 060006871401	S	- 12,200.000	52.6300	136	641,950	697,263	- 55,313
Issue: 53217R207 - Life Time Fitness Inc							
05/30/2014 060006871401	S	- 8,500.000	53.2000	95	452,105	398,378	53,727
Issue: 7591EP100 - Regions Finl Corp							
05/30/2014 060006871401	S	- 75,189.000	10.1900	769	765,407	703,122	62,285
Issue: 09227Q100 - Blackbaud Inc							
05/30/2014 060006871401	S	- 12,000.000	34.2704	129	411,116	317,297	93,819
Issue: H84989104 - Te Connectivity Ltd							
05/30/2014 060006871401	S	- 12,395.000	59.4600	140	736,866	368,056	368,810

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 09063H107 - Biomed Realty Trust Inc							
05/30/2014 060006871401	S	- 21,775.000	21.7000	228	472,289	402,909	69,380
Issue: G2554F113 - Covidien Plc							
05/30/2014 060006871401	S	- 39,289.000	73.1055	456	2,871,786	1,875,925	995,861
Issue: 811065101 - Scripps Networks Interactive Inc							
05/30/2014 060006871401	S	- 12,730.000	76.4650	149	973,251	956,914	16,337
Issue: 19247A100 - Cohen Steers Inc							
05/30/2014 060006871401	S	- 17,150.000	40.4984	187	694,361	605,313	89,048
Issue: 38259P508 - Google Inc Cl A							
05/30/2014 060006871401	S	- 6,750.000	571.6500	153	3,858,485	2,148,101	1,710,384
Issue: H0023R105 - Ace Ltd							
05/30/2014 060006871401	S	- 15,000.000	103.7100	184	1,555,466	1,234,845	320,621
Issue: 882681109 - Texas Roadhouse Inc							
05/30/2014 060006871401	S	- 10,300.000	25.2800	109	260,275	282,921	- 22,646
Issue: G0083B108 - Actavis Plc							
05/30/2014 060006871401	S	- 4,870.000	211.5400	71	1,030,128	995,056	35,072
Issue: 57060D108 - Marketaxess Hldgs Inc							
05/30/2014 060006871401	S	- 16,975.000	53.3721	190	905,801	510,575	395,226
Issue: 94973V107 - Wellpoint Inc							
05/30/2014 060006871401	S	- 12,100.000	108.3600	150	1,311,006	749,950	561,056
Issue: 172967424 - Citigroup Inc							
05/30/2014 060006871401	S	- 134,258.000	47.5700	1,484	6,385,169	5,284,465	1,100,704

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 447011107 - Huntsman Corp							
05/30/2014 060006871401	S	- 21,975.000	26.6900	233	586,280	548,422	37,858
Issue: 56585A102 - Marathon Petroleum Corp							
05/30/2014 060006871401	S	- 8,625.000	89.3900	103	770,885	811,519	- 40,634
Issue: 02376R102 - American Airlines Group Inc							
05/30/2014 060006871401	S	- 23,490.000	40.1600	256	943,103	801,996	141,107
Issue: G97822103 - Perrigo Co Ltd							
05/30/2014 060006871401	S	- 5,345.000	138.2000	70	738,609	813,536	- 74,927
Issue: 23334L102 - Dsw Inc Cl A							
05/30/2014 060006871401	S	- 20,125.000	25.0500	212	503,919	719,157	- 215,238
Issue: 780259206 - Royal Dutch Shell Plc A D R							
05/30/2014 060006871401	S	- 31,620.000	78.6000	371	2,484,961	2,261,020	223,941
Issue: 465685105 - Itc Holdings Corp							
05/30/2014 060006871401	S	- 15,204.000	36.6000	164	556,302	556,242	60
Issue: 163086101 - Chefs Warehouse Holdings LLC							
05/30/2014 060006871401	S	- 11,700.000	18.4748	122	216,034	290,173	- 74,139
Issue: 125269100 - Cf Industries Holdings Inc							
05/30/2014 060006871401	S	- 2,600.000	243.3100	40	632,566	445,131	187,435
Issue: 49926D109 - Knowles Corp							
05/30/2014 060006871401	S	- 5,185.000	28.2100	55	146,214	103,371	42,842
Issue: 92828Q109 - Virtus Investment Partners							
05/30/2014 060006871401	S	- 4,775.000	185.1039	67	883,804	916,651	- 32,847

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92857W308 - Vodafone Group Plc A D R							
05/30/2014 060006871401	S	- 52,900.000	35.0100	570	1,851,459	2,245,844	- 394,385
Issue: 124857202 - Cbs Corp Class B Non Voting							
05/30/2014 060006871401	S	- 9,545.000	59.6100	108	568,869	207,428	361,441
Issue: 31620M106 - Fidelity Natl Information Svcs Inc							
05/30/2014 060006871401	S	- 8,245.000	54.1500	92	446,374	437,711	8,663
Issue: 12673P105 - Ca Inc							
05/30/2014 060006871401	S	- 36.000	28.6900		1,032	1,015	18
Issue: 90347A100 - Ubiquiti Networks Inc							
05/30/2014 060006871401	S	- 14,200.000	34.9600	153	496,279	528,056	- 31,777
Issue: 26884L109 - Equitable Corp							
05/30/2014 060006871401	S	- 7,985.000	106.8800	99	853,338	818,607	34,731
Issue: 38259P706 - Google Inc Cl C							
05/30/2014 060006871401	S	- 6,140.000	560.9800	138	3,444,280	1,818,403	1,625,877
Issue: G27823106 - Delphi Automotive Plc							
05/30/2014 060006871401	S	- 14,640.000	69.0600	169	1,010,870	979,668	31,202
Issue: 073295107 - Bbcn Bancorp Inc							
05/30/2014 060006871401	S	- 28,950.000	15.2561	299	441,366	393,984	47,382
Issue: 88732J207 - Time Warner Cable Inc							
05/30/2014 060006871401	S	- 4,700.000	141.1600	62	663,390	646,199	17,191
Total For Sidco / Convergex				**79,366**	**387,430,083**	**295,925,670**	**91,504,417**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
GRAND TOTAL				**93,278**	**1,193,418,464**	**1,096,936,915**	**96,457,881**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Issue: 31846V435 - First American Prime Obligations

01/02/2014 060006871401	B	30,201.180	1.0000		- 30,201	30,201
01/02/2014 060006871403	B	2,932.500	1.0000		- 2,933	2,933
01/02/2014 060006871404	B	6,785.900	1.0000		- 6,786	6,786
01/02/2014 060006871405	B	49,514.810	1.0000		- 49,515	49,515
01/02/2014 060006871406	B	112,626.810	1.0000		- 112,627	112,627
01/02/2014 060006871408	B	18,770.250	1.0000		- 18,770	18,770
01/02/2014 060006871409	B	35,088.470	1.0000		- 35,088	35,088
01/02/2014 060006871415	B	158,045.110	1.0000		- 158,045	158,045
01/02/2014 060006871415	B	353,316.750	1.0000		- 353,317	353,317
01/02/2014 060006871417	B	19,787.750	1.0000		- 19,788	19,788
01/03/2014 060006871401	B	56.370	1.0000		- 56	56
01/03/2014 060006871402	B	21.630	1.0000		- 22	22

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/03/2014 060006871403	B	3,794.360	1.0000		- 3,794	3,794	
01/03/2014 060006871404	B	5,000.100	1.0000		- 5,000	5,000	
01/03/2014 060006871405	B	21,102.840	1.0000		- 21,103	21,103	
01/03/2014 060006871408	B	28.750	1.0000		- 29	29	
01/03/2014 060006871409	B	23.050	1.0000		- 23	23	
01/03/2014 060006871412	B	9.770	1.0000		- 10	10	
01/03/2014 060006871413	B	.010	1.0000				
01/03/2014 060006871414	B	8.180	1.0000		- 8	8	
01/03/2014 060006871415	B	61.400	1.0000		- 61	61	
01/03/2014 060006871417	B	15.590	1.0000		- 16	16	
01/06/2014 060006871403	B	5,910.000	1.0000		- 5,910	5,910	
01/06/2014 060006871405	B	2,756.670	1.0000		- 2,757	2,757	
01/06/2014 060006871406	B	16,464.550	1.0000		- 16,465	16,465	
01/06/2014 060006871408	B	3,549.360	1.0000		- 3,549	3,549	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/06/2014 060006871409	B	6,600.000	1.0000		- 6,600	6,600	
01/06/2014 060006871415	B	53,353.940	1.0000		- 53,354	53,354	
01/07/2014 060006871403	B	1,280.000	1.0000		- 1,280	1,280	
01/07/2014 060006871404	B	12,393.000	1.0000		- 12,393	12,393	
01/07/2014 060006871406	B	7,486.460	1.0000		- 7,486	7,486	
01/07/2014 060006871409	B	13,770.000	1.0000		- 13,770	13,770	
01/07/2014 060006871409	B	12,688.500	1.0000		- 12,689	12,689	
01/07/2014 060006871417	B	12,680.270	1.0000		- 12,680	12,680	
01/08/2014 060006871405	B	2,880.240	1.0000		- 2,880	2,880	
01/08/2014 060006871406	B	41,019.240	1.0000		- 41,019	41,019	
01/08/2014 060006871409	B	2,420.000	1.0000		- 2,420	2,420	
01/08/2014 060006871417	B	82,835.030	1.0000		- 82,835	82,835	
01/09/2014 060006871406	B	79,087.810	1.0000		- 79,088	79,088	
01/09/2014 060006871408	B	283,336.900	1.0000		- 283,337	283,337	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/09/2014 060006871417	B	55,258.990	1.0000		- 55,259	55,259	
01/10/2014 060006871402	B	216,849.010	1.0000		- 216,849	216,849	
01/10/2014 060006871404	B	21,244.000	1.0000		- 21,244	21,244	
01/10/2014 060006871405	B	10,055.250	1.0000		- 10,055	10,055	
01/10/2014 060006871405	B	3,846.880	1.0000		- 3,847	3,847	
01/10/2014 060006871406	B	99,906.860	1.0000		- 99,907	99,907	
01/10/2014 060006871408	B	4,473.130	1.0000		- 4,473	4,473	
01/10/2014 060006871409	B	18,597.400	1.0000		- 18,597	18,597	
01/10/2014 060006871417	B	93,111.300	1.0000		- 93,111	93,111	
01/13/2014 060006871402	B	1,992.120	1.0000		- 1,992	1,992	
01/13/2014 060006871402	B	2,683.230	1.0000		- 2,683	2,683	
01/13/2014 060006871404	B	9,747.730	1.0000		- 9,748	9,748	
01/13/2014 060006871406	B	35,626.210	1.0000		- 35,626	35,626	
01/13/2014 060006871409	B	46,492.050	1.0000		- 46,492	46,492	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/14/2014 060006871403	B	1,350.000	1.0000		- 1,350	1,350	
01/14/2014 060006871404	B	4,362.400	1.0000		- 4,362	4,362	
01/14/2014 060006871406	B	81,610.000	1.0000		- 81,610	81,610	
01/14/2014 060006871408	B	4,206.020	1.0000		- 4,206	4,206	
01/14/2014 060006871412	B	40,299.590	1.0000		- 40,300	40,300	
01/14/2014 060006871417	B	62,162.280	1.0000		- 62,162	62,162	
01/15/2014 060006871402	B	27,830.610	1.0000		- 27,831	27,831	
01/15/2014 060006871404	B	8,459.230	1.0000		- 8,459	8,459	
01/15/2014 060006871405	B	1,166.400	1.0000		- 1,166	1,166	
01/15/2014 060006871406	B	688,918.950	1.0000		- 688,919	688,919	
01/15/2014 060006871408	B	6,665.310	1.0000		- 6,665	6,665	
01/15/2014 060006871417	B	22,220.720	1.0000		- 22,221	22,221	
01/16/2014 060006871402	B	1,117.040	1.0000		- 1,117	1,117	
01/16/2014 060006871402	B	468.450	1.0000		- 468	468	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/16/2014 060006871403	B	4,112.580	1.0000		- 4,113	4,113	
01/16/2014 060006871404	B	35,096.350	1.0000		- 35,096	35,096	
01/16/2014 060006871406	B	14.510	1.0000		- 15	15	
01/16/2014 060006871408	B	19,552.600	1.0000		- 19,553	19,553	
01/16/2014 060006871409	B	13,295.150	1.0000		- 13,295	13,295	
01/17/2014 060006871402	B	55.180	1.0000		- 55	55	
01/17/2014 060006871402	B	5,733.740	1.0000		- 5,734	5,734	
01/17/2014 060006871405	B	314,092.420	1.0000		- 314,092	314,092	
01/17/2014 060006871406	B	110,967.760	1.0000		- 110,968	110,968	
01/17/2014 060006871409	B	11,230.780	1.0000		- 11,231	11,231	
01/17/2014 060006871409	B	922.540	1.0000		- 923	923	
01/17/2014 060006871417	B	52,627.920	1.0000		- 52,628	52,628	
01/21/2014 060006871402	B	227.500	1.0000		- 228	228	
01/21/2014 060006871402	B	25.200	1.0000		- 25	25	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/21/2014 060006871404	B	2,321.800	1.0000		- 2,322	2,322	
01/21/2014 060006871405	B	209,991.750	1.0000		- 209,992	209,992	
01/21/2014 060006871409	B	73,519.840	1.0000		- 73,520	73,520	
01/21/2014 060006871417	B	63,069.890	1.0000		- 63,070	63,070	
01/22/2014 060006871404	B	1,459.660	1.0000		- 1,460	1,460	
01/22/2014 060006871408	B	2,158.730	1.0000		- 2,159	2,159	
01/22/2014 060006871417	B	32,926.710	1.0000		- 32,927	32,927	
01/23/2014 060006871402	B	30,201.180	1.0000		- 30,201	30,201	
01/23/2014 060006871403	B	25,398.990	1.0000		- 25,399	25,399	
01/23/2014 060006871408	B	6,897.770	1.0000		- 6,898	6,898	
01/23/2014 060006871417	B	59,626.810	1.0000		- 59,627	59,627	
01/24/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
01/24/2014 060006871401	B	12.550	1.0000		- 13	13	
01/24/2014 060006871403	B	19,702.470	1.0000		- 19,702	19,702	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/24/2014 060006871404	B	5,000.800	1.0000		- 5,001	5,001	
01/24/2014 060006871406	B	236,328.070	1.0000		- 236,328	236,328	
01/24/2014 060006871406	B	133,708.050	1.0000		- 133,708	133,708	
01/24/2014 060006871408	B	3,576.160	1.0000		- 3,576	3,576	
01/24/2014 060006871409	B	149,175.670	1.0000		- 149,176	149,176	
01/27/2014 060006871402	B	10,819.480	1.0000		- 10,819	10,819	
01/27/2014 060006871406	B	290,991.670	1.0000		- 290,992	290,992	
01/27/2014 060006871406	B	3,350.000	1.0000		- 3,350	3,350	
01/28/2014 060006871402	B	467.500	1.0000		- 468	468	
01/28/2014 060006871404	B	6,484.800	1.0000		- 6,485	6,485	
01/28/2014 060006871405	B	473,395.930	1.0000		- 473,396	473,396	
01/28/2014 060006871406	B	910,085.590	1.0000		- 910,086	910,086	
01/28/2014 060006871408	B	1,841.760	1.0000		- 1,842	1,842	
01/29/2014 060006871402	B	33.080	1.0000		- 33	33	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/29/2014 060006871404	B	5,432.000	1.0000		- 5,432	5,432	
01/29/2014 060006871405	B	389,000.410	1.0000		- 389,000	389,000	
01/29/2014 060006871406	B	641.250	1.0000		- 641	641	
01/30/2014 060006871405	B	48,407.040	1.0000		- 48,407	48,407	
01/30/2014 060006871406	B	263,577.790	1.0000		- 263,578	263,578	
01/30/2014 060006871406	B	187.500	1.0000		- 188	188	
01/30/2014 060006871409	B	108,034.220	1.0000		- 108,034	108,034	
01/31/2014 060006871401	B	2,470,919.920	1.0000		- 2,470,920	2,470,920	
01/31/2014 060006871402	B	1,125.000	1.0000		- 1,125	1,125	
01/31/2014 060006871404	B	13,286.900	1.0000		- 13,287	13,287	
01/31/2014 060006871405	B	204,407.530	1.0000		- 204,408	204,408	
01/31/2014 060006871405	B	8,777.290	1.0000		- 8,777	8,777	
01/31/2014 060006871408	B	378,378.220	1.0000		- 378,378	378,378	
01/31/2014 060006871408	B	863.630	1.0000		- 864	864	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/31/2014 060006871409	B	51,966.750	1.0000		- 51,967	51,967	
01/31/2014 060006871417	B	23,277.700	1.0000		- 23,278	23,278	
02/03/2014 060006871402	B	198.920	1.0000		- 199	199	
02/03/2014 060006871403	B	820.000	1.0000		- 820	820	
02/03/2014 060006871404	B	5,384.500	1.0000		- 5,385	5,385	
02/03/2014 060006871406	B	257,410.400	1.0000		- 257,410	257,410	
02/03/2014 060006871406	B	1,088,012.400	1.0000		- 1,088,012	1,088,012	
02/04/2014 060006871401	B	63.720	1.0000		- 64	64	
02/04/2014 060006871402	B	23.600	1.0000		- 24	24	
02/04/2014 060006871403	B	18.960	1.0000		- 19	19	
02/04/2014 060006871408	B	31.660	1.0000		- 32	32	
02/04/2014 060006871412	B	3.260	1.0000		- 3	3	
02/04/2014 060006871413	B	.010	1.0000				
02/04/2014 060006871414	B	8.180	1.0000		- 8	8	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/04/2014 060006871415	B	35.920	1.0000		- 36	36	
02/04/2014 060006871417	B	14,692.410	1.0000		- 14,692	14,692	
02/05/2014 060006871403	B	2,612.500	1.0000		- 2,613	2,613	
02/05/2014 060006871405	B	18,004.470	1.0000		- 18,004	18,004	
02/05/2014 060006871408	B	4,112.680	1.0000		- 4,113	4,113	
02/05/2014 060006871409	B	31,372.830	1.0000		- 31,373	31,373	
02/05/2014 060006871417	B	20,124.660	1.0000		- 20,125	20,125	
02/06/2014 060006871405	B	206,812.510	1.0000		- 206,813	206,813	
02/06/2014 060006871415	B	431,294.420	1.0000		- 431,294	431,294	
02/06/2014 060006871417	B	33,743.740	1.0000		- 33,744	33,744	
02/07/2014 060006871402	B	528.750	1.0000		- 529	529	
02/07/2014 060006871405	B	36,229.760	1.0000		- 36,230	36,230	
02/07/2014 060006871406	B	103,373.810	1.0000		- 103,374	103,374	
02/07/2014 060006871408	B	2,238.130	1.0000		- 2,238	2,238	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/07/2014 060006871417	B	25,361.550	1.0000		- 25,362	25,362	
02/10/2014 060006871402	B	475.630	1.0000		- 476	476	
02/10/2014 060006871405	B	107,921.940	1.0000		- 107,922	107,922	
02/10/2014 060006871406	B	201,452.700	1.0000		- 201,453	201,453	
02/10/2014 060006871417	B	151,847.570	1.0000		- 151,848	151,848	
02/11/2014 060006871402	B	6.730	1.0000		- 7	7	
02/11/2014 060006871405	B	27,669.930	1.0000		- 27,670	27,670	
02/11/2014 060006871409	B	98,453.970	1.0000		- 98,454	98,454	
02/12/2014 060006871402	B	4,624.440	1.0000		- 4,624	4,624	
02/12/2014 060006871403	B	76,062.290	1.0000		- 76,062	76,062	
02/12/2014 060006871405	B	11,490.840	1.0000		- 11,491	11,491	
02/12/2014 060006871409	B	137,719.350	1.0000		- 137,719	137,719	
02/12/2014 060006871417	B	348,847.760	1.0000		- 348,848	348,848	
02/13/2014 060006871402	B	7,981.000	1.0000		- 7,981	7,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/13/2014 060006871402	B	176.960	1.0000		- 177	177	
02/13/2014 060006871404	B	19,855.500	1.0000		- 19,856	19,856	
02/13/2014 060006871405	B	78,814.960	1.0000		- 78,815	78,815	
02/13/2014 060006871408	B	18,763.600	1.0000		- 18,764	18,764	
02/13/2014 060006871417	B	69.550	1.0000		- 70	70	
02/14/2014 060006871405	B	173,197.690	1.0000		- 173,198	173,198	
02/14/2014 060006871408	B	2,712.520	1.0000		- 2,713	2,713	
02/14/2014 060006871415	B	271,418.040	1.0000		- 271,418	271,418	
02/18/2014 060006871402	B	17,687.980	1.0000		- 17,688	17,688	
02/18/2014 060006871402	B	3,539.760	1.0000		- 3,540	3,540	
02/18/2014 060006871403	B	1,325.000	1.0000		- 1,325	1,325	
02/18/2014 060006871405	B	142,886.290	1.0000		- 142,886	142,886	
02/18/2014 060006871406	B	442,223.680	1.0000		- 442,224	442,224	
02/18/2014 060006871406	B	6,071.880	1.0000		- 6,072	6,072	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2014 060006871409	B	4,500.000	1.0000		- 4,500	4,500	
02/19/2014 060006871402	B	6,229.100	1.0000		- 6,229	6,229	
02/19/2014 060006871402	B	703.130	1.0000		- 703	703	
02/19/2014 060006871404	B	92,662.700	1.0000		- 92,663	92,663	
02/19/2014 060006871405	B	19,224.590	1.0000		- 19,225	19,225	
02/19/2014 060006871405	B	2,203.200	1.0000		- 2,203	2,203	
02/19/2014 060006871406	B	9,139.530	1.0000		- 9,140	9,140	
02/19/2014 060006871409	B	14,896.290	1.0000		- 14,896	14,896	
02/20/2014 060006871402	B	25.200	1.0000		- 25	25	
02/20/2014 060006871403	B	665.000	1.0000		- 665	665	
02/20/2014 060006871404	B	3,241.600	1.0000		- 3,242	3,242	
02/20/2014 060006871405	B	356,010.000	1.0000		- 356,010	356,010	
02/20/2014 060006871405	B	4,721.600	1.0000		- 4,722	4,722	
02/20/2014 060006871406	B	61,986.050	1.0000		- 61,986	61,986	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/20/2014 060006871408	B	6,896.400	1.0000		- 6,896	6,896	
02/20/2014 060006871408	B	4,095.360	1.0000		- 4,095	4,095	
02/20/2014 060006871412	B	8,602.000	1.0000		- 8,602	8,602	
02/20/2014 060006871417	B	10,702.530	1.0000		- 10,703	10,703	
02/21/2014 060006871402	B	215.630	1.0000		- 216	216	
02/21/2014 060006871403	B	1,750.000	1.0000		- 1,750	1,750	
02/21/2014 060006871404	B	4,038.320	1.0000		- 4,038	4,038	
02/21/2014 060006871405	B	296,213.170	1.0000		- 296,213	296,213	
02/21/2014 060006871406	B	33,878.370	1.0000		- 33,878	33,878	
02/21/2014 060006871406	B	11,034.380	1.0000		- 11,034	11,034	
02/21/2014 060006871408	B	3,152.240	1.0000		- 3,152	3,152	
02/21/2014 060006871409	B	123,730.850	1.0000		- 123,731	123,731	
02/21/2014 060006871417	B	414,787.990	1.0000		- 414,788	414,788	
02/24/2014 060006871402	B	431.250	1.0000		- 431	431	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2014 060006871403	B	420.000	1.0000		- 420	420	
02/24/2014 060006871405	B	2,675.750	1.0000		- 2,676	2,676	
02/24/2014 060006871405	B	5,615.800	1.0000		- 5,616	5,616	
02/24/2014 060006871406	B	22,850.710	1.0000		- 22,851	22,851	
02/24/2014 060006871409	B	136,641.020	1.0000		- 136,641	136,641	
02/25/2014 060006871401	B	256.450	1.0000		- 256	256	
02/25/2014 060006871402	B	5,997.530	1.0000		- 5,998	5,998	
02/25/2014 060006871406	B	74,262.180	1.0000		- 74,262	74,262	
02/25/2014 060006871409	B	69,068.520	1.0000		- 69,069	69,069	
02/26/2014 060006871402	B	27.210	1.0000		- 27	27	
02/26/2014 060006871403	B	37,520.580	1.0000		- 37,521	37,521	
02/26/2014 060006871404	B	213,006.850	1.0000		- 213,007	213,007	
02/27/2014 060006871406	B	201,929.410	1.0000		- 201,929	201,929	
02/27/2014 060006871409	B	484,189.420	1.0000		- 484,189	484,189	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2014 060006871415	B	655,444.820	1.0000		- 655,445	655,445	
02/27/2014 060006871415	B	1,589,181.340	1.0000		- 1,589,181	1,589,181	
02/27/2014 060006871417	B	2,716.000	1.0000		- 2,716	2,716	
02/28/2014 060006871402	B	4,098.510	1.0000		- 4,099	4,099	
02/28/2014 060006871403	B	3,149.940	1.0000		- 3,150	3,150	
02/28/2014 060006871404	B	5,362.100	1.0000		- 5,362	5,362	
02/28/2014 060006871406	B	101,447.810	1.0000		- 101,448	101,448	
02/28/2014 060006871415	B	1,684,400.000	1.0000		- 1,684,400	1,684,400	
02/28/2014 060006871417	B	8,361.250	1.0000		- 8,361	8,361	
03/03/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
03/03/2014 060006871403	B	9,070.000	1.0000		- 9,070	9,070	
03/03/2014 060006871404	B	15,312.750	1.0000		- 15,313	15,313	
03/03/2014 060006871406	B	324,146.190	1.0000		- 324,146	324,146	
03/03/2014 060006871408	B	12,588.380	1.0000		- 12,588	12,588	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/03/2014 060006871417	B	4,913.500	1.0000		- 4,914	4,914	
03/04/2014 060006871401	B	31.310	1.0000		- 31	31	
03/04/2014 060006871401	B	1,464,603.580	1.0000		- 1,464,604	1,464,604	
03/04/2014 060006871403	B	44,915.900	1.0000		- 44,916	44,916	
03/04/2014 060006871404	B	3,306.560	1.0000		- 3,307	3,307	
03/04/2014 060006871408	B	2,551.670	1.0000		- 2,552	2,552	
03/04/2014 060006871409	B	271,040.280	1.0000		- 271,040	271,040	
03/04/2014 060006871412	B	3.180	1.0000		- 3	3	
03/04/2014 060006871413	B	.010	1.0000				
03/04/2014 060006871414	B	7.390	1.0000		- 7	7	
03/04/2014 060006871415	B	20.550	1.0000		- 21	21	
03/04/2014 060006871417	B	16.430	1.0000		- 16	16	
03/05/2014 060006871403	B	1,600.000	1.0000		- 1,600	1,600	
03/05/2014 060006871406	B	113,504.770	1.0000		- 113,505	113,505	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/05/2014 060006871409	B	3,060.000	1.0000		- 3,060	3,060	
03/06/2014 060006871404	B	1,954.600	1.0000		- 1,955	1,955	
03/06/2014 060006871405	B	68,268.770	1.0000		- 68,269	68,269	
03/06/2014 060006871406	B	3,000,000.000	1.0000		- 3,000,000	3,000,000	
03/06/2014 060006871415	B	3,895,872.620	1.0000		- 3,895,873	3,895,873	
03/07/2014 060006871401	B	1,254,531.720	1.0000		- 1,254,532	1,254,532	
03/07/2014 060006871403	B	3,995.000	1.0000		- 3,995	3,995	
03/07/2014 060006871404	B	217,104.650	1.0000		- 217,105	217,105	
03/07/2014 060006871404	B	12,348.100	1.0000		- 12,348	12,348	
03/07/2014 060006871405	B	65,174.960	1.0000		- 65,175	65,175	
03/07/2014 060006871406	B	243,895.220	1.0000		- 243,895	243,895	
03/07/2014 060006871408	B	15,863.760	1.0000		- 15,864	15,864	
03/07/2014 060006871408	B	3,935.030	1.0000		- 3,935	3,935	
03/07/2014 060006871409	B	104,708.070	1.0000		- 104,708	104,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/07/2014 060006871412	B	34,187.120	1.0000		- 34,187	34,187	
03/10/2014 060006871403	B	5,340.000	1.0000		- 5,340	5,340	
03/10/2014 060006871404	B	35,003.550	1.0000		- 35,004	35,004	
03/10/2014 060006871405	B	113,745.090	1.0000		- 113,745	113,745	
03/10/2014 060006871408	B	15,788.810	1.0000		- 15,789	15,789	
03/10/2014 060006871409	B	35,511.000	1.0000		- 35,511	35,511	
03/11/2014 060006871401	B	254,193.000	1.0000		- 254,193	254,193	
03/11/2014 060006871403	B	700.000	1.0000		- 700	700	
03/11/2014 060006871403	B	50.000	1.0000		- 50	50	
03/11/2014 060006871404	B	24,050.000	1.0000		- 24,050	24,050	
03/11/2014 060006871415	B	348,593.170	1.0000		- 348,593	348,593	
03/12/2014 060006871401	B	1,454,913.020	1.0000		- 1,454,913	1,454,913	
03/12/2014 060006871402	B	595.960	1.0000		- 596	596	
03/12/2014 060006871406	B	18,359.550	1.0000		- 18,360	18,360	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/12/2014 060006871408	B	5,024.840	1.0000		- 5,025	5,025	
03/13/2014 060006871402	B	180.920	1.0000		- 181	181	
03/13/2014 060006871404	B	22,096.200	1.0000		- 22,096	22,096	
03/13/2014 060006871406	B	485,027.870	1.0000		- 485,028	485,028	
03/13/2014 060006871408	B	11,829.160	1.0000		- 11,829	11,829	
03/13/2014 060006871409	B	63,179.260	1.0000		- 63,179	63,179	
03/13/2014 060006871409	B	2.550	1.0000		- 3	3	
03/14/2014 060006871403	B	7,970.000	1.0000		- 7,970	7,970	
03/14/2014 060006871405	B	3,098.750	1.0000		- 3,099	3,099	
03/14/2014 060006871406	B	544,278.860	1.0000		- 544,279	544,279	
03/14/2014 060006871408	B	4,226.000	1.0000		- 4,226	4,226	
03/14/2014 060006871409	B	49,282.960	1.0000		- 49,283	49,283	
03/14/2014 060006871409	B	1,925.000	1.0000		- 1,925	1,925	
03/17/2014 060006871401	B	34,800,459.500	1.0000		- 34,800,460	34,800,460	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/17/2014 060006871402	B	13,309.980	1.0000		- 13,310	13,310	
03/17/2014 060006871402	B	2,856.820	1.0000		- 2,857	2,857	
03/17/2014 060006871403	B	210,353.230	1.0000		- 210,353	210,353	
03/17/2014 060006871406	B	1,610.000	1.0000		- 1,610	1,610	
03/17/2014 060006871408	B	392,408.380	1.0000		- 392,408	392,408	
03/17/2014 060006871409	B	75,898.040	1.0000		- 75,898	75,898	
03/17/2014 060006871417	B	5,631.190	1.0000		- 5,631	5,631	
03/18/2014 060006871403	B	2,970.000	1.0000		- 2,970	2,970	
03/18/2014 060006871406	B	219,693.060	1.0000		- 219,693	219,693	
03/18/2014 060006871406	B	100,726.880	1.0000		- 100,727	100,727	
03/18/2014 060006871408	B	391,533.070	1.0000		- 391,533	391,533	
03/18/2014 060006871408	B	561.230	1.0000		- 561	561	
03/18/2014 060006871413	B	9.000	1.0000		- 9	9	
03/19/2014 060006871402	B	107.620	1.0000		- 108	108	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/19/2014 060006871403	B	1,140.000	1.0000		- 1,140	1,140	
03/19/2014 060006871405	B	12,241.580	1.0000		- 12,242	12,242	
03/19/2014 060006871406	B	64,041.430	1.0000		- 64,041	64,041	
03/19/2014 060006871417	B	3,762.570	1.0000		- 3,763	3,763	
03/20/2014 060006871402	B	25.200	1.0000		- 25	25	
03/20/2014 060006871404	B	4,226.250	1.0000		- 4,226	4,226	
03/20/2014 060006871405	B	2,830.000	1.0000		- 2,830	2,830	
03/20/2014 060006871406	B	100,810.300	1.0000		- 100,810	100,810	
03/20/2014 060006871406	B	30,000,000.000	1.0000		- 30,000,000	30,000,000	
03/20/2014 060006871415	B	378,892.040	1.0000		- 378,892	378,892	
03/21/2014 060006871403	B	7,390.000	1.0000		- 7,390	7,390	
03/21/2014 060006871406	B	94,531.990	1.0000		- 94,532	94,532	
03/21/2014 060006871408	B	389.100	1.0000		- 389	389	
03/21/2014 060006871417	B	37,070.050	1.0000		- 37,070	37,070	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2014 060006871402	B	372.500	1.0000		- 373	373	
03/24/2014 060006871403	B	19,305.020	1.0000		- 19,305	19,305	
03/24/2014 060006871409	B	8,360.000	1.0000		- 8,360	8,360	
03/25/2014 060006871402	B	6,569.390	1.0000		- 6,569	6,569	
03/25/2014 060006871402	B	143.450	1.0000		- 143	143	
03/25/2014 060006871403	B	6,540.000	1.0000		- 6,540	6,540	
03/25/2014 060006871404	B	222,880.620	1.0000		- 222,881	222,881	
03/25/2014 060006871405	B	164,161.470	1.0000		- 164,161	164,161	
03/25/2014 060006871409	B	129,772.210	1.0000		- 129,772	129,772	
03/25/2014 060006871415	B	2,004,933.290	1.0000		- 2,004,933	2,004,933	
03/26/2014 060006871402	B	24.030	1.0000		- 24	24	
03/26/2014 060006871404	B	14,537.600	1.0000		- 14,538	14,538	
03/26/2014 060006871405	B	4,842.250	1.0000		- 4,842	4,842	
03/26/2014 060006871408	B	8,257.200	1.0000		- 8,257	8,257	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/26/2014 060006871409	B	5,455.600	1.0000		- 5,456	5,456	
03/27/2014 060006871403	B	1,825.000	1.0000		- 1,825	1,825	
03/27/2014 060006871405	B	3,074.000	1.0000		- 3,074	3,074	
03/27/2014 060006871408	B	3,865.280	1.0000		- 3,865	3,865	
03/27/2014 060006871409	B	83,271.450	1.0000		- 83,271	83,271	
03/27/2014 060006871417	B	5,133.720	1.0000		- 5,134	5,134	
03/28/2014 060006871403	B	1,360.000	1.0000		- 1,360	1,360	
03/28/2014 060006871404	B	11,894.060	1.0000		- 11,894	11,894	
03/28/2014 060006871404	B	7,455.500	1.0000		- 7,456	7,456	
03/28/2014 060006871405	B	17,508.700	1.0000		- 17,509	17,509	
03/28/2014 060006871408	B	3,106.920	1.0000		- 3,107	3,107	
03/28/2014 060006871409	B	2,014.000	1.0000		- 2,014	2,014	
03/28/2014 060006871417	B	2,504.000	1.0000		- 2,504	2,504	
03/31/2014 060006871402	B	1,373.980	1.0000		- 1,374	1,374	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/31/2014 060006871403	B	10,822.000	1.0000		- 10,822	10,822	
03/31/2014 060006871404	B	4,653.440	1.0000		- 4,653	4,653	
03/31/2014 060006871405	B	42,112.710	1.0000		- 42,113	42,113	
03/31/2014 060006871405	B	5,510.400	1.0000		- 5,510	5,510	
03/31/2014 060006871406	B	10,875.000	1.0000		- 10,875	10,875	
03/31/2014 060006871408	B	8,746.910	1.0000		- 8,747	8,747	
03/31/2014 060006871408	B	3,490.560	1.0000		- 3,491	3,491	
03/31/2014 060006871409	B	13,655.360	1.0000		- 13,655	13,655	
03/31/2014 060006871417	B	1,465.000	1.0000		- 1,465	1,465	
04/01/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
04/01/2014 060006871403	B	4,745.500	1.0000		- 4,746	4,746	
04/01/2014 060006871404	B	10,867.000	1.0000		- 10,867	10,867	
04/01/2014 060006871405	B	144,854.160	1.0000		- 144,854	144,854	
04/01/2014 060006871408	B	12,980.850	1.0000		- 12,981	12,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/01/2014 060006871409	B	27,517.250	1.0000		- 27,517	27,517	
04/01/2014 060006871415	B	353,434.490	1.0000		- 353,434	353,434	
04/01/2014 060006871417	B	10,946.750	1.0000		- 10,947	10,947	
04/02/2014 060006871401	B	146.750	1.0000		- 147	147	
04/02/2014 060006871402	B	21.050	1.0000		- 21	21	
04/02/2014 060006871403	B	16.660	1.0000		- 17	17	
04/02/2014 060006871404	B	2,449.340	1.0000		- 2,449	2,449	
04/02/2014 060006871405	B	219,354.310	1.0000		- 219,354	219,354	
04/02/2014 060006871408	B	30.370	1.0000		- 30	30	
04/02/2014 060006871409	B	217,526.630	1.0000		- 217,527	217,527	
04/02/2014 060006871412	B	3.980	1.0000		- 4	4	
04/02/2014 060006871413	B	.010	1.0000				
04/02/2014 060006871414	B	8.180	1.0000		- 8	8	
04/02/2014 060006871415	B	268,109.050	1.0000		- 268,109	268,109	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2014 060006871417	B	3,991.050	1.0000		- 3,991	3,991	
04/03/2014 060006871403	B	12,130.000	1.0000		- 12,130	12,130	
04/03/2014 060006871406	B	1,716,197.530	1.0000		- 1,716,198	1,716,198	
04/03/2014 060006871409	B	31,280.150	1.0000		- 31,280	31,280	
04/03/2014 060006871415	B	469,483.900	1.0000		- 469,484	469,484	
04/03/2014 060006871415	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
04/04/2014 060006871402	B	39,766.050	1.0000		- 39,766	39,766	
04/04/2014 060006871403	B	39,737.280	1.0000		- 39,737	39,737	
04/04/2014 060006871406	B	145,564.330	1.0000		- 145,564	145,564	
04/04/2014 060006871408	B	1,384.150	1.0000		- 1,384	1,384	
04/04/2014 060006871409	B	39,311.050	1.0000		- 39,311	39,311	
04/04/2014 060006871415	B	462,141.380	1.0000		- 462,141	462,141	
04/04/2014 060006871415	B	552,993.240	1.0000		- 552,993	552,993	
04/04/2014 060006871417	B	1,545.000	1.0000		- 1,545	1,545	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/07/2014 060006871402	B	42,599.750	1.0000		- 42,600	42,600	
04/07/2014 060006871403	B	5,700.000	1.0000		- 5,700	5,700	
04/07/2014 060006871408	B	3,549.360	1.0000		- 3,549	3,549	
04/08/2014 060006871402	B	74,375.790	1.0000		- 74,376	74,376	
04/08/2014 060006871406	B	95,801.240	1.0000		- 95,801	95,801	
04/08/2014 060006871409	B	310,816.560	1.0000		- 310,817	310,817	
04/09/2014 060006871404	B	46,804.120	1.0000		- 46,804	46,804	
04/09/2014 060006871405	B	254,926.520	1.0000		- 254,927	254,927	
04/09/2014 060006871406	B	243,848.640	1.0000		- 243,849	243,849	
04/09/2014 060006871412	B	311,123.340	1.0000		- 311,123	311,123	
04/10/2014 060006871402	B	73.130	1.0000		- 73	73	
04/10/2014 060006871403	B	1,040.000	1.0000		- 1,040	1,040	
04/10/2014 060006871405	B	281,353.330	1.0000		- 281,353	281,353	
04/10/2014 060006871409	B	18,297.400	1.0000		- 18,297	18,297	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/10/2014 060006871415	B	206,906.900	1.0000		- 206,907	206,907	
04/11/2014 060006871402	B	2,019.260	1.0000		- 2,019	2,019	
04/11/2014 060006871402	B	182.310	1.0000		- 182	182	
04/11/2014 060006871403	B	3,760.000	1.0000		- 3,760	3,760	
04/11/2014 060006871404	B	37,869.300	1.0000		- 37,869	37,869	
04/11/2014 060006871405	B	541,828.040	1.0000		- 541,828	541,828	
04/11/2014 060006871405	B	4,924.000	1.0000		- 4,924	4,924	
04/11/2014 060006871406	B	76,004.860	1.0000		- 76,005	76,005	
04/11/2014 060006871408	B	5,725.600	1.0000		- 5,726	5,726	
04/11/2014 060006871409	B	34,802.720	1.0000		- 34,803	34,803	
04/11/2014 060006871409	B	18,233.060	1.0000		- 18,233	18,233	
04/14/2014 060006871402	B	373.630	1.0000		- 374	374	
04/14/2014 060006871402	B	732.310	1.0000		- 732	732	
04/14/2014 060006871403	B	3,850.000	1.0000		- 3,850	3,850	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/14/2014 060006871404	B	4,362.400	1.0000		- 4,362	4,362	
04/14/2014 060006871405	B	123,815.470	1.0000		- 123,815	123,815	
04/14/2014 060006871406	B	13,751.510	1.0000		- 13,752	13,752	
04/14/2014 060006871408	B	4,206.020	1.0000		- 4,206	4,206	
04/14/2014 060006871409	B	46,024.980	1.0000		- 46,025	46,025	
04/14/2014 060006871412	B	1,194.760	1.0000		- 1,195	1,195	
04/14/2014 060006871417	B	89,742.120	1.0000		- 89,742	89,742	
04/15/2014 060006871402	B	58,941.150	1.0000		- 58,941	58,941	
04/15/2014 060006871402	B	820.150	1.0000		- 820	820	
04/15/2014 060006871403	B	112,650.580	1.0000		- 112,651	112,651	
04/15/2014 060006871404	B	9,077.630	1.0000		- 9,078	9,078	
04/15/2014 060006871406	B	128,215.960	1.0000		- 128,216	128,216	
04/15/2014 060006871412	B	81,120.730	1.0000		- 81,121	81,121	
04/15/2014 060006871415	B	999,939.650	1.0000		- 999,940	999,940	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/15/2014 060006871417	B	30,496.000	1.0000		- 30,496	30,496	
04/16/2014 060006871409	B	516.620	1.0000		- 517	517	
04/17/2014 060006871402	B	6,736.320	1.0000		- 6,736	6,736	
04/17/2014 060006871402	B	2,147.690	1.0000		- 2,148	2,148	
04/17/2014 060006871403	B	4,093.140	1.0000		- 4,093	4,093	
04/17/2014 060006871404	B	1,024,821.900	1.0000		- 1,024,822	1,024,822	
04/17/2014 060006871405	B	9,450.000	1.0000		- 9,450	9,450	
04/17/2014 060006871406	B	49,372.160	1.0000		- 49,372	49,372	
04/17/2014 060006871406	B	1,632,000.000	1.0000		- 1,632,000	1,632,000	
04/17/2014 060006871409	B	81,533.050	1.0000		- 81,533	81,533	
04/17/2014 060006871417	B	920.000	1.0000		- 920	920	
04/21/2014 060006871403	B	114,353.490	1.0000		- 114,353	114,353	
04/21/2014 060006871405	B	203,081.070	1.0000		- 203,081	203,081	
04/21/2014 060006871417	B	158,454.950	1.0000		- 158,455	158,455	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/22/2014 060006871405	B	238,516.570	1.0000		- 238,517	238,517	
04/22/2014 060006871408	B	20,217.610	1.0000		- 20,218	20,218	
04/22/2014 060006871412	B	325.120	1.0000		- 325	325	
04/22/2014 060006871415	B	562,223.570	1.0000		- 562,224	562,224	
04/23/2014 060006871404	B	4,829.660	1.0000		- 4,830	4,830	
04/23/2014 060006871405	B	300,321.670	1.0000		- 300,322	300,322	
04/23/2014 060006871408	B	7,669.860	1.0000		- 7,670	7,670	
04/24/2014 060006871402	B	70,388.070	1.0000		- 70,388	70,388	
04/24/2014 060006871403	B	2,475.000	1.0000		- 2,475	2,475	
04/24/2014 060006871405	B	135,898.190	1.0000		- 135,898	135,898	
04/25/2014 060006871402	B	6,064.070	1.0000		- 6,064	6,064	
04/25/2014 060006871402	B	349.100	1.0000		- 349	349	
04/25/2014 060006871403	B	960.000	1.0000		- 960	960	
04/25/2014 060006871404	B	54,608.870	1.0000		- 54,609	54,609	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/25/2014 060006871405	B	141,309.710	1.0000		- 141,310	141,310	
04/25/2014 060006871406	B	583,962.560	1.0000		- 583,963	583,963	
04/25/2014 060006871408	B	9,383.120	1.0000		- 9,383	9,383	
04/25/2014 060006871417	B	60,373.580	1.0000		- 60,374	60,374	
04/28/2014 060006871402	B	26.570	1.0000		- 27	27	
04/28/2014 060006871403	B	1,800.000	1.0000		- 1,800	1,800	
04/28/2014 060006871405	B	151,471.010	1.0000		- 151,471	151,471	
04/28/2014 060006871406	B	218,047.890	1.0000		- 218,048	218,048	
04/28/2014 060006871409	B	12,570.320	1.0000		- 12,570	12,570	
04/28/2014 060006871417	B	195,981.870	1.0000		- 195,982	195,982	
04/29/2014 060006871402	B	30.640	1.0000		- 31	31	
04/29/2014 060006871404	B	6,484.800	1.0000		- 6,485	6,485	
04/29/2014 060006871408	B	1,841.760	1.0000		- 1,842	1,842	
04/29/2014 060006871409	B	125,914.600	1.0000		- 125,915	125,915	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/30/2014 060006871402	B	5,818.140	1.0000		- 5,818	5,818	
04/30/2014 060006871403	B	103,437.750	1.0000		- 103,438	103,438	
04/30/2014 060006871405	B	976.250	1.0000		- 976	976	
04/30/2014 060006871408	B	2,998.460	1.0000		- 2,998	2,998	
04/30/2014 060006871408	B	1,151.500	1.0000		- 1,152	1,152	
04/30/2014 060006871409	B	19,316.500	1.0000		- 19,317	19,317	
04/30/2014 060006871415	B	583,827.340	1.0000		- 583,827	583,827	
04/30/2014 060006871417	B	2,375.000	1.0000		- 2,375	2,375	
05/01/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
05/01/2014 060006871403	B	3,604.140	1.0000		- 3,604	3,604	
05/01/2014 060006871405	B	21,449.760	1.0000		- 21,450	21,450	
05/01/2014 060006871406	B	178,767.040	1.0000		- 178,767	178,767	
05/01/2014 060006871406	B	229,827.500	1.0000		- 229,828	229,828	
05/01/2014 060006871414	B	39,671.230	1.0000		- 39,671	39,671	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/01/2014 060006871417	B	1,578.000	1.0000		- 1,578	1,578	
05/02/2014 060006871401	B	114.010	1.0000		- 114	114	
05/02/2014 060006871402	B	61,040.460	1.0000		- 61,040	61,040	
05/02/2014 060006871403	B	18.570	1.0000		- 19	19	
05/02/2014 060006871404	B	5,401.460	1.0000		- 5,401	5,401	
05/02/2014 060006871405	B	624,448.420	1.0000		- 624,448	624,448	
05/02/2014 060006871408	B	30.420	1.0000		- 30	30	
05/02/2014 060006871409	B	28,686.880	1.0000		- 28,687	28,687	
05/02/2014 060006871412	B	7.520	1.0000		- 8	8	
05/02/2014 060006871413	B	.010	1.0000				
05/02/2014 060006871414	B	7.920	1.0000		- 8	8	
05/02/2014 060006871415	B	62.740	1.0000		- 63	63	
05/02/2014 060006871417	B	11.850	1.0000		- 12	12	
05/05/2014 060006871403	B	1,275.000	1.0000		- 1,275	1,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/05/2014 060006871404	B	3,241.600	1.0000		- 3,242	3,242	
05/05/2014 060006871405	B	4,721.600	1.0000		- 4,722	4,722	
05/05/2014 060006871408	B	4,609.280	1.0000		- 4,609	4,609	
05/05/2014 060006871409	B	183,981.340	1.0000		- 183,981	183,981	
05/06/2014 060006871403	B	24,433.010	1.0000		- 24,433	24,433	
05/06/2014 060006871405	B	574,352.290	1.0000		- 574,352	574,352	
05/06/2014 060006871405	B	944,126.250	1.0000		- 944,126	944,126	
05/06/2014 060006871415	B	858,738.650	1.0000		- 858,739	858,739	
05/07/2014 060006871403	B	2,612.500	1.0000		- 2,613	2,613	
05/07/2014 060006871406	B	30,958.540	1.0000		- 30,959	30,959	
05/07/2014 060006871406	B	255,363.350	1.0000		- 255,363	255,363	
05/07/2014 060006871417	B	2,480.000	1.0000		- 2,480	2,480	
05/08/2014 060006871402	B	.010	1.0000				
05/08/2014 060006871406	B	23,611.610	1.0000		- 23,612	23,612	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2014 060006871406	B	14,280.000	1.0000		- 14,280	14,280	
05/08/2014 060006871409	B	27,132.220	1.0000		- 27,132	27,132	
05/09/2014 060006871404	B	1,779.800	1.0000		- 1,780	1,780	
05/09/2014 060006871408	B	2,497.570	1.0000		- 2,498	2,498	
05/09/2014 060006871415	B	211,994.660	1.0000		- 211,995	211,995	
05/09/2014 060006871417	B	41,168.500	1.0000		- 41,169	41,169	
05/12/2014 060006871402	B	281,082.710	1.0000		- 281,083	281,083	
05/12/2014 060006871402	B	783.960	1.0000		- 784	784	
05/12/2014 060006871404	B	260,503.340	1.0000		- 260,503	260,503	
05/12/2014 060006871406	B	72,893.350	1.0000		- 72,893	72,893	
05/12/2014 060006871406	B	7,000.000	1.0000		- 7,000	7,000	
05/12/2014 060006871417	B	67,879.960	1.0000		- 67,880	67,880	
05/13/2014 060006871402	B	226.130	1.0000		- 226	226	
05/13/2014 060006871409	B	42,488.510	1.0000		- 42,489	42,489	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/13/2014 060006871415	B	351,181.490	1.0000		- 351,181	351,181	
05/13/2014 060006871417	B	33,396.210	1.0000		- 33,396	33,396	
05/14/2014 060006871402	B	646.500	1.0000		- 647	647	
05/14/2014 060006871405	B	83,449.460	1.0000		- 83,449	83,449	
05/14/2014 060006871406	B	18,535.990	1.0000		- 18,536	18,536	
05/14/2014 060006871409	B	45,586.260	1.0000		- 45,586	45,586	
05/14/2014 060006871417	B	82,379.200	1.0000		- 82,379	82,379	
05/15/2014 060006871402	B	83,548.040	1.0000		- 83,548	83,548	
05/15/2014 060006871402	B	880.980	1.0000		- 881	881	
05/15/2014 060006871403	B	14,031.250	1.0000		- 14,031	14,031	
05/15/2014 060006871404	B	32,042.580	1.0000		- 32,043	32,043	
05/15/2014 060006871404	B	14,917.200	1.0000		- 14,917	14,917	
05/15/2014 060006871405	B	64,087.600	1.0000		- 64,088	64,088	
05/15/2014 060006871406	B	153,811.880	1.0000		- 153,812	153,812	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/15/2014 060006871406	B	11,437.500	1.0000		- 11,438	11,438	
05/15/2014 060006871408	B	23,887.960	1.0000		- 23,888	23,888	
05/15/2014 060006871409	B	293,168.420	1.0000		- 293,168	293,168	
05/15/2014 060006871417	B	6,537.500	1.0000		- 6,538	6,538	
05/16/2014 060006871402	B	158,108.740	1.0000		- 158,109	158,109	
05/16/2014 060006871402	B	575.160	1.0000		- 575	575	
05/16/2014 060006871409	B	65,580.680	1.0000		- 65,581	65,581	
05/16/2014 060006871417	B	2,171.250	1.0000		- 2,171	2,171	
05/19/2014 060006871402	B	3.550	1.0000		- 4	4	
05/19/2014 060006871406	B	110,044.710	1.0000		- 110,045	110,045	
05/19/2014 060006871409	B	18,183.040	1.0000		- 18,183	18,183	
05/20/2014 060006871403	B	1,365.000	1.0000		- 1,365	1,365	
05/20/2014 060006871403	B	2,970.000	1.0000		- 2,970	2,970	
05/20/2014 060006871406	B	103,839.590	1.0000		- 103,840	103,840	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/20/2014 060006871408	B	5,805.000	1.0000		- 5,805	5,805	
05/20/2014 060006871409	B	833.840	1.0000		- 834	834	
05/20/2014 060006871415	B	512,240.780	1.0000		- 512,241	512,241	
05/20/2014 060006871417	B	78,041.790	1.0000		- 78,042	78,042	
05/21/2014 060006871402	B	380.000	1.0000		- 380	380	
05/21/2014 060006871402	B	684.980	1.0000		- 685	685	
05/21/2014 060006871405	B	47,087.220	1.0000		- 47,087	47,087	
05/21/2014 060006871405	B	1,557.000	1.0000		- 1,557	1,557	
05/21/2014 060006871406	B	108,919.050	1.0000		- 108,919	108,919	
05/21/2014 060006871409	B	16,892.420	1.0000		- 16,892	16,892	
05/21/2014 060006871417	B	1,245.750	1.0000		- 1,246	1,246	
05/22/2014 060006871403	B	480.000	1.0000		- 480	480	
05/22/2014 060006871404	B	58,881.100	1.0000		- 58,881	58,881	
05/22/2014 060006871405	B	158,966.540	1.0000		- 158,967	158,967	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/22/2014 060006871408	B	3,332.880	1.0000		- 3,333	3,333	
05/22/2014 060006871417	B	2,716.000	1.0000		- 2,716	2,716	
05/23/2014 060006871403	B	6,720.000	1.0000		- 6,720	6,720	
05/23/2014 060006871404	B	187,036.180	1.0000		- 187,036	187,036	
05/23/2014 060006871405	B	64,324.680	1.0000		- 64,325	64,325	
05/23/2014 060006871406	B	551,188.040	1.0000		- 551,188	551,188	
05/23/2014 060006871408	B	2,623.710	1.0000		- 2,624	2,624	
05/23/2014 060006871415	B	329,623.300	1.0000		- 329,623	329,623	
05/23/2014 060006871417	B	976.500	1.0000		- 977	977	
05/27/2014 060006871401	B	4,169,954.980	1.0000		- 4,169,955	4,169,955	
05/27/2014 060006871402	B	759.110	1.0000		- 759	759	
05/27/2014 060006871403	B	400.000	1.0000		- 400	400	
05/27/2014 060006871406	B	16,396.530	1.0000		- 16,397	16,397	
05/28/2014 060006871401	B	5,774,560.000	1.0000		- 5,774,560	5,774,560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/29/2014 060006871402	B	154.160	1.0000		- 154	154	
05/29/2014 060006871404	B	3,975.000	1.0000		- 3,975	3,975	
05/29/2014 060006871406	B	105,460.870	1.0000		- 105,461	105,461	
05/29/2014 060006871417	B	2,002.000	1.0000		- 2,002	2,002	
05/30/2014 060006871401	B	15,252.800	1.0000		- 15,253	15,253	
05/30/2014 060006871402	B	1,196.000	1.0000		- 1,196	1,196	
05/30/2014 060006871403	B	2,912.500	1.0000		- 2,913	2,913	
05/30/2014 060006871406	B	885,285.060	1.0000		- 885,285	885,285	
05/30/2014 060006871408	B	3,137.290	1.0000		- 3,137	3,137	
05/30/2014 060006871417	B	10,068.250	1.0000		- 10,068	10,068	
06/02/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
06/02/2014 060006871401	B	63,028,124.410	1.0000		- 63,028,124 *	63,028,124	
06/02/2014 060006871403	B	9,655.000	1.0000		- 9,655	9,655	
06/02/2014 060006871404	B	9,215.500	1.0000		- 9,216	9,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2014 060006871405	B	59,057.000	1.0000		- 59,057	59,057	
06/02/2014 060006871406	B	778,733.790	1.0000		- 778,734	778,734	
06/02/2014 060006871406	B	562.500	1.0000		- 563	563	
06/02/2014 060006871408	B	18,280.750	1.0000		- 18,281	18,281	
06/02/2014 060006871409	B	39,783.700	1.0000		- 39,784	39,784	
06/02/2014 060006871415	B	327,393.450	1.0000		- 327,393	327,393	
06/02/2014 060006871417	B	3,766.500	1.0000		- 3,767	3,767	
06/03/2014 060006871401	B	87.720	1.0000		- 88	88	
06/03/2014 060006871402	B	21.730	1.0000		- 22	22	
06/03/2014 060006871404	B	7,379.170	1.0000		- 7,379	7,379	
06/03/2014 060006871405	B	28,247.790	1.0000		- 28,248	28,248	
06/03/2014 060006871408	B	3,227.940	1.0000		- 3,228	3,228	
06/03/2014 060006871409	B	10.110	1.0000		- 10	10	
06/03/2014 060006871412	B	7.940	1.0000		- 8	8	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/03/2014 060006871413	B	.010	1.0000				
06/03/2014 060006871414	B	7.310	1.0000		- 7	7	
06/03/2014 060006871415	B	46.700	1.0000		- 47	47	
06/03/2014 060006871417	B	13.430	1.0000		- 13	13	
06/04/2014 060006871401	B	22,363,777.320	1.0000		- 22,363,777	22,363,777	
06/04/2014 060006871404	B	8,823.900	1.0000		- 8,824	8,824	
06/04/2014 060006871413	B	.010	1.0000				
06/04/2014 060006871415	B	647,884.180	1.0000		- 647,884	647,884	
06/04/2014 060006871415	B	633,459.950	1.0000		- 633,460	633,460	
06/05/2014 060006871403	B	525.000	1.0000		- 525	525	
06/05/2014 060006871404	B	2,359.000	1.0000		- 2,359	2,359	
06/05/2014 060006871405	B	32,531.600	1.0000		- 32,532	32,532	
06/05/2014 060006871406	B	28,124.180	1.0000		- 28,124	28,124	
06/05/2014 060006871408	B	2,781.100	1.0000		- 2,781	2,781	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/05/2014 060006871409	B	2,640.000	1.0000		- 2,640	2,640	
06/05/2014 060006871409	B	38,534.170	1.0000		- 38,534	38,534	
06/05/2014 060006871413	B	38,380.160	1.0000		- 38,380	38,380	
06/06/2014 060006871401	B	6,866.720	1.0000		- 6,867	6,867	
06/06/2014 060006871403	B	4,995.000	1.0000		- 4,995	4,995	
06/06/2014 060006871404	B	3,484.800	1.0000		- 3,485	3,485	
06/06/2014 060006871405	B	11,596.940	1.0000		- 11,597	11,597	
06/06/2014 060006871408	B	14,933.060	1.0000		- 14,933	14,933	
06/06/2014 060006871409	B	12,932.500	1.0000		- 12,933	12,933	
06/06/2014 060006871415	B	695,613.680	1.0000		- 695,614	695,614	
06/09/2014 060006871401	B	2,200.000	1.0000		- 2,200	2,200	
06/09/2014 060006871401	B	12,019.450	1.0000		- 12,019	12,019	
06/09/2014 060006871403	B	48,947.150	1.0000		- 48,947	48,947	
06/10/2014 060006871401	B	131,082.240	1.0000		- 131,082	131,082	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/10/2014 060006871403	B	5,340.000	1.0000		- 5,340	5,340	
06/10/2014 060006871404	B	36,251.400	1.0000		- 36,251	36,251	
06/10/2014 060006871405	B	70,548.150	1.0000		- 70,548	70,548	
06/10/2014 060006871408	B	16,230.190	1.0000		- 16,230	16,230	
06/10/2014 060006871409	B	40,849.000	1.0000		- 40,849	40,849	
06/10/2014 060006871417	B	2,460.000	1.0000		- 2,460	2,460	
06/11/2014 060006871401	B	40,849.000	1.0000		- 40,849	40,849	
06/11/2014 060006871401	B	850.000	1.0000		- 850	850	
06/11/2014 060006871402	B	32,060.350	1.0000		- 32,060	32,060	
06/11/2014 060006871415	B	299,848.260	1.0000		- 299,848	299,848	
06/12/2014 060006871401	B	5,024.840	1.0000		- 5,025	5,025	
06/12/2014 060006871402	B	1,376.380	1.0000		- 1,376	1,376	
06/12/2014 060006871404	B	22,096.200	1.0000		- 22,096	22,096	
06/12/2014 060006871405	B	12,156.200	1.0000		- 12,156	12,156	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/12/2014 060006871406	B	49,077.980	1.0000		- 49,078	49,078	
06/12/2014 060006871408	B	11,829.160	1.0000		- 11,829	11,829	
06/12/2014 060006871409	B	14,000.000	1.0000		- 14,000	14,000	
06/13/2014 060006871401	B	8,561.250	1.0000		- 8,561	8,561	
06/13/2014 060006871401	B	3,183.300	1.0000		- 3,183	3,183	
06/13/2014 060006871402	B	50.040	1.0000		- 50	50	
06/13/2014 060006871402	B	7,012.160	1.0000		- 7,012	7,012	
06/13/2014 060006871404	B	4,694.800	1.0000		- 4,695	4,695	
06/13/2014 060006871405	B	4,569.250	1.0000		- 4,569	4,569	
06/13/2014 060006871405	B	3,594.550	1.0000		- 3,595	3,595	
06/13/2014 060006871406	B	4,492.480	1.0000		- 4,492	4,492	
06/13/2014 060006871406	B	495,650.960	1.0000		- 495,651	495,651	
06/13/2014 060006871417	B	1,440.000	1.0000		- 1,440	1,440	
06/16/2014 060006871401	B	19,641.070	1.0000		- 19,641	19,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2014 060006871401	B	14,457.600	1.0000		- 14,458	14,458	
06/16/2014 060006871402	B	4,231.080	1.0000		- 4,231	4,231	
06/16/2014 060006871402	B	40.730	1.0000		- 41	41	
06/16/2014 060006871403	B	4,360.000	1.0000		- 4,360	4,360	
06/16/2014 060006871405	B	8,027.250	1.0000		- 8,027	8,027	
06/16/2014 060006871406	B	38,847.800	1.0000		- 38,848	38,848	
06/17/2014 060006871401	B	79,374.090	1.0000		- 79,374	79,374	
06/17/2014 060006871402	B	949.460	1.0000		- 949	949	
06/17/2014 060006871406	B	1,177.650	1.0000		- 1,178	1,178	
06/18/2014 060006871401	B	1,820.000	1.0000		- 1,820	1,820	
06/18/2014 060006871403	B	1,940.000	1.0000		- 1,940	1,940	
06/18/2014 060006871405	B	4,707.500	1.0000		- 4,708	4,708	
06/18/2014 060006871406	B	14,253.300	1.0000		- 14,253	14,253	
06/19/2014 060006871406	B	132,148.430	1.0000		- 132,148	132,148	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/19/2014 060006871415	B	460,767.480	1.0000		- 460,767	460,767	
06/20/2014 060006871402	B	1.280	1.0000		- 1	1	
06/20/2014 060006871403	B	3,325.000	1.0000		- 3,325	3,325	
06/20/2014 060006871406	B	70,936.770	1.0000		- 70,937	70,937	
06/20/2014 060006871415	B	370,683.080	1.0000		- 370,683	370,683	
06/23/2014 060006871406	B	13,173.460	1.0000		- 13,173	13,173	
06/23/2014 060006871408	B	17,207.640	1.0000		- 17,208	17,208	
06/24/2014 060006871402	B	127,475.950	1.0000		- 127,476	127,476	
06/25/2014 060006871402	B	6,320.280	1.0000		- 6,320	6,320	
06/25/2014 060006871402	B	57.000	1.0000		- 57	57	
06/25/2014 060006871403	B	3,480.000	1.0000		- 3,480	3,480	
06/25/2014 060006871406	B	3,517.500	1.0000		- 3,518	3,518	
06/26/2014 060006871401	B	3,773.000	1.0000		- 3,773	3,773	
06/26/2014 060006871403	B	1,300.000	1.0000		- 1,300	1,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/26/2014 060006871403	B	2,310.000	1.0000		- 2,310	2,310	
06/26/2014 060006871406	B	58,727.640	1.0000		- 58,728	58,728	
06/27/2014 060006871401	B	18,520.250	1.0000		- 18,520	18,520	
06/27/2014 060006871401	B	4,755.200	1.0000		- 4,755	4,755	
06/27/2014 060006871403	B	22,360.000	1.0000		- 22,360	22,360	
06/27/2014 060006871406	B	52,521.180	1.0000		- 52,521	52,521	
06/30/2014 060006871401	B	1,370.000	1.0000		- 1,370	1,370	
06/30/2014 060006871403	B	9,482.000	1.0000		- 9,482	9,482	
06/30/2014 060006871406	B	2,220.100	1.0000		- 2,220	2,220	
07/01/2014 060006871401	B	31,590.890	1.0000		- 31,591	31,591	
07/01/2014 060006871401	B	31,732.640	1.0000		- 31,733	31,733	
07/01/2014 060006871403	B	4,572.500	1.0000		- 4,573	4,573	
07/01/2014 060006871406	B	189,919.220	1.0000		- 189,919	189,919	
07/02/2014 060006871401	B	123.400	1.0000		- 123	123	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/02/2014 060006871402	B	3,145.110	1.0000		- 3,145	3,145	
07/02/2014 060006871403	B	4,513.700	1.0000		- 4,514	4,514	
07/02/2014 060006871404	B	.070	1.0000				
07/02/2014 060006871405	B	.120	1.0000				
07/02/2014 060006871408	B	.120	1.0000				
07/02/2014 060006871409	B	.100	1.0000				
07/02/2014 060006871412	B	.030	1.0000				
07/02/2014 060006871413	B	.020	1.0000				
07/02/2014 060006871417	B	.020	1.0000				
07/03/2014 060006871402	B	3,019.020	1.0000		- 3,019	3,019	
07/03/2014 060006871403	B	8,983.000	1.0000		- 8,983	8,983	
07/03/2014 060006871406	B	321,975.820	1.0000		- 321,976	321,976	
07/03/2014 060006871415	B	3,307,305.490	1.0000		- 3,307,305	3,307,305	
07/03/2014 060006871415	B	4,782,600.000	1.0000		- 4,782,600	4,782,600	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/07/2014 060006871401	B	6,065.370	1.0000		- 6,065	6,065	
07/07/2014 060006871401	B	.480	1.0000				
07/07/2014 060006871402	B	11,526.440	1.0000		- 11,526	11,526	
07/07/2014 060006871403	B	85,019.420	1.0000		- 85,019	85,019	
07/07/2014 060006871406	B	27,214.230	1.0000		- 27,214	27,214	
07/07/2014 060006871415	B	4,782,600.000	1.0000		- 4,782,600	4,782,600	
07/08/2014 060006871401	B	4,033,000.000	1.0000		- 4,033,000	4,033,000	
07/08/2014 060006871401	B	1,967,000.000	1.0000		- 1,967,000	1,967,000	
07/08/2014 060006871402	B	2,166.590	1.0000		- 2,167	2,167	
07/08/2014 060006871403	B	5,800.000	1.0000		- 5,800	5,800	
07/08/2014 060006871413	B	1,967,000.000	1.0000		- 1,967,000	1,967,000	
07/09/2014 060006871402	B	55,206.210	1.0000		- 55,206	55,206	
07/09/2014 060006871406	B	19,352.800	1.0000		- 19,353	19,353	
07/09/2014 060006871412	B	27,392.500	1.0000		- 27,393	27,393	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/10/2014 060006871403	B	1,040.000	1.0000		- 1,040	1,040	
07/10/2014 060006871406	B	30,850.600	1.0000		- 30,851	30,851	
07/10/2014 060006871409	B	6,400.340	1.0000		- 6,400	6,400	
07/11/2014 060006871402	B	3,773.070	1.0000		- 3,773	3,773	
07/11/2014 060006871403	B	2,000.000	1.0000		- 2,000	2,000	
07/11/2014 060006871406	B	26,571.470	1.0000		- 26,571	26,571	
07/11/2014 060006871412	B	2,527,946.570	1.0000		- 2,527,947	2,527,947	
07/14/2014 060006871401	B	8,200,000.000	1.0000		- 8,200,000	8,200,000	
07/14/2014 060006871401	B	1,199,734.570	1.0000		- 1,199,735	1,199,735	
07/14/2014 060006871402	B	3,930.900	1.0000		- 3,931	3,931	
07/14/2014 060006871402	B	1,507.530	1.0000		- 1,508	1,508	
07/14/2014 060006871403	B	681,002.420	1.0000		- 681,002	681,002	
07/14/2014 060006871406	B	528,659.360	1.0000		- 528,659	528,659	
07/14/2014 060006871413	B	681,002.420	1.0000		- 681,002	681,002	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/15/2014 060006871402	B	5,234.130	1.0000		- 5,234	5,234	
07/15/2014 060006871402	B	8.850	1.0000		- 9	9	
07/15/2014 060006871403	B	4,912.500	1.0000		- 4,913	4,913	
07/15/2014 060006871406	B	567,402.040	1.0000		- 567,402	567,402	
07/15/2014 060006871415	B	279,020.080	1.0000		- 279,020	279,020	
07/16/2014 060006871402	B	1,300,523.130	1.0000		- 1,300,523	1,300,523	
07/16/2014 060006871402	B	504.550	1.0000		- 505	505	
07/16/2014 060006871403	B	4,181.760	1.0000		- 4,182	4,182	
07/17/2014 060006871402	B	72.050	1.0000		- 72	72	
07/17/2014 060006871402	B	57.240	1.0000		- 57	57	
07/17/2014 060006871409	B	57.550	1.0000		- 58	58	
07/21/2014 060006871406	B	255,075.060	1.0000		- 255,075	255,075	
07/22/2014 060006871401	B	12,947.870	1.0000		- 12,948	12,948	
07/22/2014 060006871402	B	770.000	1.0000		- 770	770	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/22/2014 060006871406	B	47,301.440	1.0000		- 47,301	47,301	
07/23/2014 060006871402	B	20,436.990	1.0000		- 20,437	20,437	
07/24/2014 060006871402	B	1,231.250	1.0000		- 1,231	1,231	
07/24/2014 060006871403	B	2,475.000	1.0000		- 2,475	2,475	
07/24/2014 060006871406	B	100,410.680	1.0000		- 100,411	100,411	
07/25/2014 060006871402	B	7,118.920	1.0000		- 7,119	7,119	
07/25/2014 060006871403	B	960.000	1.0000		- 960	960	
07/25/2014 060006871406	B	240,959.800	1.0000		- 240,960	240,960	
07/28/2014 060006871402	B	14,105.680	1.0000		- 14,106	14,106	
07/28/2014 060006871402	B	950.000	1.0000		- 950	950	
07/28/2014 060006871403	B	109,626.170	1.0000		- 109,626	109,626	
07/28/2014 060006871406	B	151,519.080	1.0000		- 151,519	151,519	
07/28/2014 060006871415	B	501,124.280	1.0000		- 501,124	501,124	
07/29/2014 060006871402	B	29.170	1.0000		- 29	29	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/29/2014 060006871405	B	4,605.000	1.0000		- 4,605	4,605	
07/29/2014 060006871406	B	359,826.070	1.0000		- 359,826	359,826	
07/29/2014 060006871409	B	13,123.150	1.0000		- 13,123	13,123	
07/29/2014 060006871415	B	255,673.400	1.0000		- 255,673	255,673	
07/30/2014 060006871402	B	437.500	1.0000		- 438	438	
07/30/2014 060006871406	B	118,261.080	1.0000		- 118,261	118,261	
07/30/2014 060006871412	B	542,326.350	1.0000		- 542,326	542,326	
07/31/2014 060006871402	B	962.500	1.0000		- 963	963	
07/31/2014 060006871403	B	2,610.000	1.0000		- 2,610	2,610	
08/01/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
08/01/2014 060006871402	B	192.500	1.0000		- 193	193	
08/01/2014 060006871403	B	820.000	1.0000		- 820	820	
08/01/2014 060006871406	B	2,218.870	1.0000		- 2,219	2,219	
08/01/2014 060006871414	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/01/2014 060006871415	B	1,062,928.310	1.0000		- 1,062,928	1,062,928	
08/04/2014 060006871401	B	118.630	1.0000		- 119	119	
08/04/2014 060006871402	B	4,206.230	1.0000		- 4,206	4,206	
08/04/2014 060006871409	B	.010	1.0000				
08/04/2014 060006871412	B	3.910	1.0000		- 4	4	
08/04/2014 060006871413	B	.300	1.0000				
08/04/2014 060006871414	B	20,351.880	1.0000		- 20,352	20,352	
08/04/2014 060006871415	B	74.870	1.0000		- 75	75	
08/05/2014 060006871406	B	513,151.800	1.0000		- 513,152	513,152	
08/05/2014 060006871412	B	795.000	1.0000		- 795	795	
08/06/2014 060006871401	B	153,547.090	1.0000		- 153,547	153,547	
08/06/2014 060006871406	B	54,154.770	1.0000		- 54,155	54,155	
08/07/2014 060006871402	B	101,999.320	1.0000		- 101,999	101,999	
08/07/2014 060006871406	B	52,571.550	1.0000		- 52,572	52,572	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/07/2014 060006871412	B	111,654.820	1.0000		- 111,655	111,655	
08/08/2014 060006871406	B	362,905.150	1.0000		- 362,905	362,905	
08/11/2014 060006871401	B	111,654.820	1.0000		- 111,655	111,655	
08/11/2014 060006871403	B	17,150.000	1.0000		- 17,150	17,150	
08/12/2014 060006871402	B	66,775.250	1.0000		- 66,775	66,775	
08/13/2014 060006871401	B	247,063.540	1.0000		- 247,064	247,064	
08/13/2014 060006871402	B	19,820.780	1.0000		- 19,821	19,821	
08/14/2014 060006871403	B	12,825.000	1.0000		- 12,825	12,825	
08/14/2014 060006871406	B	103,260.230	1.0000		- 103,260	103,260	
08/14/2014 060006871406	B	187.500	1.0000		- 188	188	
08/14/2014 060006871415	B	466,765.370	1.0000		- 466,765	466,765	
08/15/2014 060006871402	B	1,423,454.730	1.0000		- 1,423,455	1,423,455	
08/15/2014 060006871402	B	60.060	1.0000		- 60	60	
08/15/2014 060006871406	B	333,333.210	1.0000		- 333,333	333,333	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/18/2014 060006871402	B	149.090	1.0000		- 149	149	
08/18/2014 060006871406	B	181,686.890	1.0000		- 181,687	181,687	
08/18/2014 060006871408	B	18,966.500	1.0000		- 18,967	18,967	
08/19/2014 060006871403	B	825.000	1.0000		- 825	825	
08/19/2014 060006871403	B	3,135.000	1.0000		- 3,135	3,135	
08/19/2014 060006871415	B	865,815.250	1.0000		- 865,815	865,815	
08/20/2014 060006871403	B	665.000	1.0000		- 665	665	
08/20/2014 060006871406	B	20,465.820	1.0000		- 20,466	20,466	
08/20/2014 060006871415	B	279,798.730	1.0000		- 279,799	279,799	
08/21/2014 060006871402	B	215.630	1.0000		- 216	216	
08/21/2014 060006871406	B	138,104.190	1.0000		- 138,104	138,104	
08/22/2014 060006871401	B	18,966.500	1.0000		- 18,967	18,967	
08/22/2014 060006871402	B	150.000	1.0000		- 150	150	
08/22/2014 060006871403	B	2,400.000	1.0000		- 2,400	2,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/22/2014 060006871406	B	125,886.380	1.0000		- 125,886	125,886	
08/25/2014 060006871402	B	9,354.630	1.0000		- 9,355	9,355	
08/25/2014 060006871402	B	1.140	1.0000		- 1	1	
08/25/2014 060006871406	B	200,308.130	1.0000		- 200,308	200,308	
08/26/2014 060006871403	B	2,470.000	1.0000		- 2,470	2,470	
08/26/2014 060006871406	B	51,561.650	1.0000		- 51,562	51,562	
08/27/2014 060006871406	B	97,061.770	1.0000		- 97,062	97,062	
08/27/2014 060006871406	B	4,062.500	1.0000		- 4,063	4,063	
08/28/2014 060006871406	B	106,643.960	1.0000		- 106,644	106,644	
08/29/2014 060006871402	B	31.230	1.0000		- 31	31	
08/29/2014 060006871403	B	2,942.500	1.0000		- 2,943	2,943	
08/29/2014 060006871403	B	1,512,000.000	1.0000		- 1,512,000	1,512,000	
08/29/2014 060006871406	B	252,695.300	1.0000		- 252,695	252,695	
09/02/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/02/2014 060006871402	B	197,657.370	1.0000		- 197,657	197,657	
09/02/2014 060006871403	B	10,005.000	1.0000		- 10,005	10,005	
09/02/2014 060006871406	B	2,535,958.200	1.0000		- 2,535,958	2,535,958	
09/02/2014 060006871406	B	11,250.000	1.0000		- 11,250	11,250	
09/03/2014 060006871401	B	5.410	1.0000		- 5	5	
09/03/2014 060006871402	B	5.110	1.0000		- 5	5	
09/03/2014 060006871403	B	2,467.810	1.0000		- 2,468	2,468	
09/03/2014 060006871408	B	.030	1.0000				
09/03/2014 060006871412	B	.910	1.0000		- 1	1	
09/03/2014 060006871414	B	4.470	1.0000		- 4	4	
09/03/2014 060006871415	B	54.070	1.0000		- 54	54	
09/03/2014 060006871415	B	994,423.240	1.0000		- 994,423	994,423	
09/04/2014 060006871406	B	4,213,720.190	1.0000		- 4,213,720	4,213,720	
09/04/2014 060006871415	B	118.560	1.0000		- 119	119	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/04/2014 060006871415	B	4,719,146.850	1.0000		- 4,719,147	4,719,147	
09/05/2014 060006871401	B	712,001.350	1.0000		- 712,001	712,001	
09/05/2014 060006871403	B	5,170.000	1.0000		- 5,170	5,170	
09/05/2014 060006871406	B	394,593.690	1.0000		- 394,594	394,594	
09/08/2014 060006871415	B	618,280.610	1.0000		- 618,281	618,281	
09/08/2014 060006871415	B	153,033.270	1.0000		- 153,033	153,033	
09/09/2014 060006871415	B	427,481.220	1.0000		- 427,481	427,481	
09/10/2014 060006871403	B	2,640.000	1.0000		- 2,640	2,640	
09/10/2014 060006871406	B	40,021.160	1.0000		- 40,021	40,021	
09/10/2014 060006871406	B	100,000.000	1.0000		- 100,000	100,000	
09/11/2014 060006871402	B	116,601.380	1.0000		- 116,601	116,601	
09/11/2014 060006871402	B	281.250	1.0000		- 281	281	
09/11/2014 060006871406	B	582,181.860	1.0000		- 582,182	582,182	
09/11/2014 060006871415	B	687,908.950	1.0000		- 687,909	687,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/12/2014 060006871402	B	10,708.890	1.0000		- 10,709	10,709	
09/12/2014 060006871402	B	352.340	1.0000		- 352	352	
09/12/2014 060006871403	B	6,275.000	1.0000		- 6,275	6,275	
09/12/2014 060006871406	B	282,423.930	1.0000		- 282,424	282,424	
09/15/2014 060006871402	B	3,817.040	1.0000		- 3,817	3,817	
09/15/2014 060006871402	B	8.850	1.0000		- 9	9	
09/15/2014 060006871403	B	8,337.500	1.0000		- 8,338	8,338	
09/15/2014 060006871406	B	364,463.670	1.0000		- 364,464	364,464	
09/15/2014 060006871406	B	6,671.880	1.0000		- 6,672	6,672	
09/16/2014 060006871401	B	1,724,010.000	1.0000		- 1,724,010	1,724,010	
09/16/2014 060006871402	B	1,173.410	1.0000		- 1,173	1,173	
09/16/2014 060006871415	B	1,032,570.540	1.0000		- 1,032,571	1,032,571	
09/17/2014 060006871401	B	33,875,000.000	1.0000		- 33,875,000	33,875,000	
09/17/2014 060006871402	B	1,432,129.380	1.0000		- 1,432,129	1,432,129	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/17/2014 060006871402	B	249.270	1.0000		- 249	249	
09/17/2014 060006871403	B	640.000	1.0000		- 640	640	
09/17/2014 060006871403	B	5,500,000.000	1.0000		- 5,500,000	5,500,000	
09/17/2014 060006871406	B	99,411.840	1.0000		- 99,412	99,412	
09/17/2014 060006871413	B	3,900,000.000	1.0000		- 3,900,000	3,900,000	
09/19/2014 060006871403	B	3,325.000	1.0000		- 3,325	3,325	
09/19/2014 060006871406	B	84,094.190	1.0000		- 84,094	84,094	
09/19/2014 060006871415	B	294,566.670	1.0000		- 294,567	294,567	
09/22/2014 060006871402	B	5,441.280	1.0000		- 5,441	5,441	
09/23/2014 060006871406	B	28,440.550	1.0000		- 28,441	28,441	
09/25/2014 060006871402	B	6,948.410	1.0000		- 6,948	6,948	
09/25/2014 060006871402	B	2,499.320	1.0000		- 2,499	2,499	
09/25/2014 060006871403	B	3,120.000	1.0000		- 3,120	3,120	
09/25/2014 060006871406	B	7,742.670	1.0000		- 7,743	7,743	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/25/2014 060006871409	B	300.420	1.0000		- 300	300	
09/25/2014 060006871415	B	448,475.890	1.0000		- 448,476	448,476	
09/26/2014 060006871402	B	14,578.270	1.0000		- 14,578	14,578	
09/26/2014 060006871403	B	3,670.000	1.0000		- 3,670	3,670	
09/26/2014 060006871406	B	92,000.880	1.0000		- 92,001	92,001	
09/29/2014 060006871402	B	365,524.070	1.0000		- 365,524	365,524	
09/29/2014 060006871406	B	212,459.610	1.0000		- 212,460	212,460	
09/29/2014 060006871406	B	5,750.000	1.0000		- 5,750	5,750	
09/30/2014 060006871402	B	795.000	1.0000		- 795	795	
09/30/2014 060006871406	B	79,703.620	1.0000		- 79,704	79,704	
10/01/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
10/01/2014 060006871403	B	4,845.500	1.0000		- 4,846	4,846	
10/01/2014 060006871406	B	557,229.030	1.0000		- 557,229	557,229	
10/01/2014 060006871415	B	337,531.820	1.0000		- 337,532	337,532	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/02/2014 060006871401	B	181.150	1.0000		- 181	181	
10/02/2014 060006871402	B	14.270	1.0000		- 14	14	
10/02/2014 060006871413	B	1.710	1.0000		- 2	2	
10/02/2014 060006871415	B	127.560	1.0000		- 128	128	
10/03/2014 060006871402	B	29,391.490	1.0000		- 29,391	29,391	
10/03/2014 060006871403	B	4,675.000	1.0000		- 4,675	4,675	
10/03/2014 060006871406	B	514,276.810	1.0000		- 514,277	514,277	
10/03/2014 060006871415	B	440,133.620	1.0000		- 440,134	440,134	
10/06/2014 060006871402	B	510.000	1.0000		- 510	510	
10/06/2014 060006871406	B	79,727.690	1.0000		- 79,728	79,728	
10/06/2014 060006871415	B	669,252.610	1.0000		- 669,253	669,253	
10/07/2014 060006871403	B	1,600.000	1.0000		- 1,600	1,600	
10/08/2014 060006871402	B	2,941.950	1.0000		- 2,942	2,942	
10/08/2014 060006871406	B	6,409.440	1.0000		- 6,409	6,409	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/08/2014 060006871412	B	99,400.390	1.0000		- 99,400	99,400	
10/09/2014 060006871406	B	146,766.250	1.0000		- 146,766	146,766	
10/10/2014 060006871402	B	32.840	1.0000		- 33	33	
10/10/2014 060006871402	B	11,770.410	1.0000		- 11,770	11,770	
10/10/2014 060006871406	B	62,780.340	1.0000		- 62,780	62,780	
10/14/2014 060006871402	B	401.680	1.0000		- 402	402	
10/14/2014 060006871403	B	18.110	1.0000		- 18	18	
10/14/2014 060006871406	B	2,601.300	1.0000		- 2,601	2,601	
10/15/2014 060006871401	B	99,702.520	1.0000		- 99,703	99,703	
10/15/2014 060006871402	B	2,383.010	1.0000		- 2,383	2,383	
10/15/2014 060006871403	B	6,512.500	1.0000		- 6,513	6,513	
10/15/2014 060006871406	B	101,974.130	1.0000		- 101,974	101,974	
10/15/2014 060006871406	B	306,576.500	1.0000		- 306,577	306,577	
10/16/2014 060006871402	B	33,380.370	1.0000		- 33,380	33,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/16/2014 060006871412	B	8,677.460	1.0000		- 8,677	8,677	
10/17/2014 060006871402	B	255.750	1.0000		- 256	256	
10/17/2014 060006871403	B	3,640.000	1.0000		- 3,640	3,640	
10/17/2014 060006871415	B	794,639.410	1.0000		- 794,639	794,639	
10/20/2014 060006871402	B	525,486.650	1.0000		- 525,487	525,487	
10/20/2014 060006871402	B	129.260	1.0000		- 129	129	
10/20/2014 060006871406	B	129,566.980	1.0000		- 129,567	129,567	
10/20/2014 060006871406	B	2,812.500	1.0000		- 2,813	2,813	
10/20/2014 060006871412	B	3,856,324.140	1.0000		- 3,856,324	3,856,324	
10/21/2014 060006871401	B	3,865,001.600	1.0000		- 3,865,002	3,865,002	
10/21/2014 060006871406	B	102,616.370	1.0000		- 102,616	102,616	
10/21/2014 060006871415	B	423,396.390	1.0000		- 423,396	423,396	
10/22/2014 060006871406	B	10,110.200	1.0000		- 10,110	10,110	
10/22/2014 060006871406	B	4.480	1.0000		- 4	4	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/22/2014 060006871415	B	324,874.250	1.0000		- 324,874	324,874	
10/23/2014 060006871401	B	1,156.880	1.0000		- 1,157	1,157	
10/23/2014 060006871403	B	2,475.000	1.0000		- 2,475	2,475	
10/23/2014 060006871405	B	1,156.880	1.0000		- 1,157	1,157	
10/23/2014 060006871406	B	82,541.250	1.0000		- 82,541	82,541	
10/23/2014 060006871412	B	6,237,977.990	1.0000		- 6,237,978	6,237,978	
10/23/2014 060006871415	B	258,184.450	1.0000		- 258,184	258,184	
10/24/2014 060006871402	B	312.500	1.0000		- 313	313	
10/24/2014 060006871403	B	1,040.000	1.0000		- 1,040	1,040	
10/24/2014 060006871406	B	223,629.070	1.0000		- 223,629	223,629	
10/24/2014 060006871415	B	477,377.830	1.0000		- 477,378	477,378	
10/27/2014 060006871402	B	6,657.430	1.0000		- 6,657	6,657	
10/27/2014 060006871402	B	218.300	1.0000		- 218	218	
10/27/2014 060006871406	B	77,703.290	1.0000		- 77,703	77,703	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/28/2014 060006871402	B	12,297.790	1.0000		- 12,298	12,298	
10/29/2014 060006871401	B	6,237,977.990	1.0000		- 6,237,978	6,237,978	
10/29/2014 060006871412	B	1,274,081.220	1.0000		- 1,274,081	1,274,081	
10/30/2014 060006871401	B	1,215,874.260	1.0000		- 1,215,874	1,215,874	
10/30/2014 060006871402	B	32,434.300	1.0000		- 32,434	32,434	
10/30/2014 060006871406	B	25,285.130	1.0000		- 25,285	25,285	
10/31/2014 060006871402	B	5,255.640	1.0000		- 5,256	5,256	
10/31/2014 060006871403	B	1,935.000	1.0000		- 1,935	1,935	
10/31/2014 060006871406	B	361,157.090	1.0000		- 361,157	361,157	
11/03/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
11/03/2014 060006871403	B	120,000.000	1.0000		- 120,000	120,000	
11/03/2014 060006871406	B	2,199,983.040	1.0000		- 2,199,983	2,199,983	
11/03/2014 060006871414	B	13,610.960	1.0000		- 13,611	13,611	
11/03/2014 060006871415	B	422,516.960	1.0000		- 422,517	422,517	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/04/2014 060006871401	B	214.750	1.0000		- 215	215	
11/04/2014 060006871402	B	29.400	1.0000		- 29	29	
11/04/2014 060006871412	B	19.010	1.0000		- 19	19	
11/04/2014 060006871415	B	100.160	1.0000		- 100	100	
11/05/2014 060006871401	B	13,629.970	1.0000		- 13,630	13,630	
11/05/2014 060006871403	B	2,750.000	1.0000		- 2,750	2,750	
11/05/2014 060006871406	B	6,623.660	1.0000		- 6,624	6,624	
11/06/2014 060006871412	B	6,174,832.840	1.0000		- 6,174,833	6,174,833	
11/06/2014 060006871415	B	516,778.030	1.0000		- 516,778	516,778	
11/07/2014 060006871401	B	6,174,832.840	1.0000		- 6,174,833	6,174,833	
11/07/2014 060006871415	B	496,468.420	1.0000		- 496,468	496,468	
11/10/2014 060006871402	B	4,038.450	1.0000		- 4,038	4,038	
11/10/2014 060006871406	B	103,243.620	1.0000		- 103,244	103,244	
11/10/2014 060006871406	B	10,281.250	1.0000		- 10,281	10,281	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/12/2014 060006871402	B	529.710	1.0000		- 530	530	
11/12/2014 060006871402	B	1,445.000	1.0000		- 1,445	1,445	
11/12/2014 060006871406	B	303,656.110	1.0000		- 303,656	303,656	
11/12/2014 060006871415	B	516,975.980	1.0000		- 516,976	516,976	
11/13/2014 060006871402	B	120,059.830	1.0000		- 120,060	120,060	
11/13/2014 060006871402	B	160.920	1.0000		- 161	161	
11/14/2014 060006871402	B	47.120	1.0000		- 47	47	
11/14/2014 060006871402	B	3,569.820	1.0000		- 3,570	3,570	
11/17/2014 060006871402	B	14,637.220	1.0000		- 14,637	14,637	
11/17/2014 060006871402	B	3,205.130	1.0000		- 3,205	3,205	
11/17/2014 060006871403	B	1,475.000	1.0000		- 1,475	1,475	
11/17/2014 060006871406	B	346,919.510	1.0000		- 346,920	346,920	
11/17/2014 060006871406	B	16,875.000	1.0000		- 16,875	16,875	
11/18/2014 060006871402	B	138.400	1.0000		- 138	138	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/18/2014 060006871402	B	293.200	1.0000		- 293	293	
11/18/2014 060006871403	B	525,825.000	1.0000		- 525,825	525,825	
11/18/2014 060006871406	B	111,983.060	1.0000		- 111,983	111,983	
11/19/2014 060006871406	B	29,428.650	1.0000		- 29,429	29,429	
11/20/2014 060006871402	B	1,922.960	1.0000		- 1,923	1,923	
11/20/2014 060006871403	B	665.000	1.0000		- 665	665	
11/20/2014 060006871415	B	286,630.800	1.0000		- 286,631	286,631	
11/21/2014 060006871402	B	380.000	1.0000		- 380	380	
11/21/2014 060006871403	B	7,440.000	1.0000		- 7,440	7,440	
11/21/2014 060006871406	B	167,493.220	1.0000		- 167,493	167,493	
11/24/2014 060006871402	B	111,085.390	1.0000		- 111,085	111,085	
11/24/2014 060006871403	B	680.000	1.0000		- 680	680	
11/24/2014 060006871403	B	3,135.000	1.0000		- 3,135	3,135	
11/24/2014 060006871406	B	140,740.450	1.0000		- 140,740	140,740	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/25/2014 060006871402	B	7,831.280	1.0000		- 7,831	7,831	
11/25/2014 060006871402	B	6,970.970	1.0000		- 6,971	6,971	
11/26/2014 060006871402	B	26.180	1.0000		- 26	26	
11/28/2014 060006871403	B	1,843.750	1.0000		- 1,844	1,844	
11/28/2014 060006871406	B	524,014.860	1.0000		- 524,015	524,015	
12/01/2014 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
12/01/2014 060006871403	B	12,782.500	1.0000		- 12,783	12,783	
12/01/2014 060006871406	B	275,993.080	1.0000		- 275,993	275,993	
12/02/2014 060006871401	B	341.090	1.0000		- 341	341	
12/02/2014 060006871402	B	30.510	1.0000		- 31	31	
12/02/2014 060006871412	B	2.710	1.0000		- 3	3	
12/02/2014 060006871414	B	.010	1.0000				
12/02/2014 060006871415	B	99.920	1.0000		- 100	100	
12/02/2014 060006871415	B	411,677.450	1.0000		- 411,677	411,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/03/2014 060006871406	B	48,365.690	1.0000		- 48,366	48,366	
12/03/2014 060006871415	B	773,902.700	1.0000		- 773,903	773,903	
12/04/2014 060006871403	B	525.000	1.0000		- 525	525	
12/04/2014 060006871406	B	881,296.140	1.0000		- 881,296	881,296	
12/04/2014 060006871415	B	1,190,265.680	1.0000		- 1,190,266	1,190,266	
12/05/2014 060006871403	B	6,120.000	1.0000		- 6,120	6,120	
12/08/2014 060006871403	B	1,500.000	1.0000		- 1,500	1,500	
12/08/2014 060006871403	B	1,430.000	1.0000		- 1,430	1,430	
12/08/2014 060006871415	B	705,203.640	1.0000		- 705,204	705,204	
12/09/2014 060006871403	B	3,300.000	1.0000		- 3,300	3,300	
12/09/2014 060006871406	B	335,625.230	1.0000		- 335,625	335,625	
12/10/2014 060006871403	B	3,705.000	1.0000		- 3,705	3,705	
12/10/2014 060006871403	B	1,200.000	1.0000		- 1,200	1,200	
12/11/2014 060006871402	B	3,161.450	1.0000		- 3,161	3,161	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/11/2014 060006871402	B	107,106.660	1.0000		- 107,107	107,107	
12/12/2014 060006871402	B	371.180	1.0000		- 371	371	
12/12/2014 060006871403	B	6,150.000	1.0000		- 6,150	6,150	
12/12/2014 060006871406	B	197,570.630	1.0000		- 197,571	197,571	
12/15/2014 060006871402	B	7,132.950	1.0000		- 7,133	7,133	
12/15/2014 060006871402	B	583.850	1.0000		- 584	584	
12/15/2014 060006871403	B	7,017.500	1.0000		- 7,018	7,018	
12/15/2014 060006871406	B	203,489.760	1.0000		- 203,490	203,490	
12/16/2014 060006871402	B	347.890	1.0000		- 348	348	
12/16/2014 060006871406	B	167,305.970	1.0000		- 167,306	167,306	
12/17/2014 060006871402	B	351.530	1.0000		- 352	352	
12/18/2014 060006871402	B	15.310	1.0000		- 15	15	
12/19/2014 060006871415	B	502,859.240	1.0000		- 502,859	502,859	
12/19/2014 060006871415	B	1,281,575.250	1.0000		- 1,281,575	1,281,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/22/2014 060006871402	B	47,018.580	1.0000		- 47,019	47,019	
12/22/2014 060006871403	B	1,560.000	1.0000		- 1,560	1,560	
12/23/2014 060006871403	B	19,442.370	1.0000		- 19,442	19,442	
12/23/2014 060006871409	B	300.420	1.0000		- 300	300	
12/24/2014 060006871402	B	325.000	1.0000		- 325	325	
12/24/2014 060006871403	B	1,300.000	1.0000		- 1,300	1,300	
12/26/2014 060006871402	B	6,989.480	1.0000		- 6,989	6,989	
12/26/2014 060006871402	B	72.210	1.0000		- 72	72	
12/26/2014 060006871403	B	319,678.520	1.0000		- 319,679	319,679	
12/26/2014 060006871415	B	1,545,177.800	1.0000		- 1,545,178	1,545,178	
12/29/2014 060006871402	B	469.830	1.0000		- 470	470	
12/29/2014 060006871406	B	4,537.500	1.0000		- 4,538	4,538	
12/31/2014 060006871402	B	93.750	1.0000		- 94	94	
12/31/2014 060006871403	B	59,425.640	1.0000		- 59,426	59,426	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/31/2014 060006871406	B	135,449.260	1.0000		- 135,449	135,449	
Total For Buys				**0**	**416,435,991**	**416,435,991**	**0**
01/02/2014 060006871401	S	- 2,067,658.260	1.0000		2,067,658	2,067,658	
01/02/2014 060006871402	S	- 28,169.930	1.0000		28,170	28,170	
01/03/2014 060006871406	S	- 533,290.620	1.0000		533,291	533,291	
01/03/2014 060006871415	S	- 206,622.420	1.0000		206,622	206,622	
01/07/2014 060006871406	S	- 13,671.010	1.0000		13,671	13,671	
01/07/2014 060006871415	S	- 111,928.000	1.0000		111,928	111,928	
01/08/2014 060006871403	S	- 311,600.000	1.0000		311,600	311,600	
01/08/2014 060006871415	S	- 47,701.750	1.0000		47,702	47,702	
01/09/2014 060006871401	S	- 54,784.040	1.0000		54,784	54,784	
01/09/2014 060006871409	S	- 144,885.710	1.0000		144,886	144,886	
01/10/2014 060006871415	S	- 30,494.020	1.0000		30,494	30,494	
01/13/2014 060006871401	S	- 288,576.430	1.0000		288,576	288,576	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/13/2014 060006871415	S	- 264,815.330	1.0000		264,815	264,815	
01/13/2014 060006871417	S	- 43,533.870	1.0000		43,534	43,534	
01/14/2014 060006871402	S	- 13,476.060	1.0000		13,476	13,476	
01/14/2014 060006871409	S	- 151,366.600	1.0000		151,367	151,367	
01/14/2014 060006871415	S	- 123,919.480	1.0000		123,919	123,919	
01/15/2014 060006871403	S	- 31,597.500	1.0000		31,598	31,598	
01/15/2014 060006871405	S	- 340,291.620	1.0000		340,292	340,292	
01/15/2014 060006871409	S	- 49,397.330	1.0000		49,397	49,397	
01/16/2014 060006871405	S	- 9,983.790	1.0000		9,984	9,984	
01/16/2014 060006871406	S	- 621,756.570	1.0000		621,757	621,757	
01/16/2014 060006871415	S	- 1,214,900.190	1.0000		1,214,900	1,214,900	
01/16/2014 060006871417	S	- 14,322.510	1.0000		14,323	14,323	
01/17/2014 060006871403	S	- 50,589.100	1.0000		50,589	50,589	
01/21/2014 060006871406	S	- 719,412.910	1.0000		719,413	719,413	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/21/2014 060006871415	S	- 22,622.050	1.0000		22,622	22,622	
01/22/2014 060006871402	S	- 14,357.800	1.0000		14,358	14,358	
01/22/2014 060006871405	S	- 55,267.550	1.0000		55,268	55,268	
01/22/2014 060006871406	S	- 102,585.440	1.0000		102,585	102,585	
01/22/2014 060006871409	S	- 134,131.150	1.0000		134,131	134,131	
01/23/2014 060006871401	S	- 30,201.180	1.0000		30,201	30,201	
01/23/2014 060006871404	S	- 16,826.650	1.0000		16,827	16,827	
01/23/2014 060006871405	S	- 148,721.600	1.0000		148,722	148,722	
01/23/2014 060006871406	S	- 190,925.480	1.0000		190,925	190,925	
01/23/2014 060006871409	S	- 35,157.710	1.0000		35,158	35,158	
01/23/2014 060006871415	S	- 84,856.620	1.0000		84,857	84,857	
01/24/2014 060006871402	S	- 30,359.640	1.0000		30,360	30,360	
01/24/2014 060006871405	S	- 68,212.080	1.0000		68,212	68,212	
01/24/2014 060006871415	S	- 145,313.540	1.0000		145,314	145,314	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/27/2014 060006871405	S	- 60,942.520	1.0000		60,943	60,943	
01/27/2014 060006871409	S	- 132,525.640	1.0000		132,526	132,526	
01/27/2014 060006871415	S	- 177,805.890	1.0000		177,806	177,806	
01/28/2014 060006871401	S	- 59,889.310	1.0000		59,889	59,889	
01/28/2014 060006871403	S	- 102,000.000	1.0000		102,000	102,000	
01/28/2014 060006871409	S	- 117,262.170	1.0000		117,262	117,262	
01/29/2014 060006871406	S	- 735,725.010	1.0000		735,725	735,725	
01/29/2014 060006871409	S	- 51,864.950	1.0000		51,865	51,865	
01/29/2014 060006871417	S	- 143,747.730	1.0000		143,748	143,748	
01/30/2014 060006871408	S	- 710,791.320	1.0000		710,791	710,791	
01/30/2014 060006871415	S	- 71,862.000	1.0000		71,862	71,862	
01/30/2014 060006871417	S	- 131,485.320	1.0000		131,485	131,485	
01/31/2014 060006871403	S	- 33,729.000	1.0000		33,729	33,729	
01/31/2014 060006871406	S	- 11,275.480	1.0000		11,275	11,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/03/2014 060006871401	S	- 2,439,329.030	1.0000		2,439,329	2,439,329	
02/03/2014 060006871401	S	- 2,103,973.710	1.0000		2,103,974	2,103,974	
02/03/2014 060006871402	S	- 30,123.620	1.0000		30,124	30,124	
02/03/2014 060006871405	S	- 15,053.170	1.0000		15,053	15,053	
02/03/2014 060006871409	S	- 119,014.870	1.0000		119,015	119,015	
02/03/2014 060006871415	S	- 51,892.660	1.0000		51,893	51,893	
02/03/2014 060006871417	S	- 9,443.320	1.0000		9,443	9,443	
02/04/2014 060006871404	S	- 305,465.870	1.0000		305,466	305,466	
02/04/2014 060006871405	S	- 240,316.860	1.0000		240,317	240,317	
02/04/2014 060006871406	S	- 789,866.980	1.0000		789,867	789,867	
02/04/2014 060006871409	S	- 57,290.520	1.0000		57,291	57,291	
02/04/2014 060006871415	S	- 236,816.510	1.0000		236,817	236,817	
02/05/2014 060006871402	S	- 64,988.080	1.0000		64,988	64,988	
02/05/2014 060006871405	S	- 325,111.080	1.0000		325,111	325,111	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/05/2014 060006871406	S	- 210,872.670	1.0000		210,873	210,873	
02/05/2014 060006871409	S	- 134,472.950	1.0000		134,473	134,473	
02/06/2014 060006871401	S	- 85,423.760	1.0000		85,424	85,424	
02/06/2014 060006871403	S	- 48,841.000	1.0000		48,841	48,841	
02/06/2014 060006871404	S	- 41,973.670	1.0000		41,974	41,974	
02/06/2014 060006871406	S	- 3,281.140	1.0000		3,281	3,281	
02/06/2014 060006871409	S	- 58,765.430	1.0000		58,765	58,765	
02/07/2014 060006871409	S	- 90,555.040	1.0000		90,555	90,555	
02/10/2014 060006871404	S	- 68,667.340	1.0000		68,667	68,667	
02/10/2014 060006871404	S	- 10,791.000	1.0000		10,791	10,791	
02/10/2014 060006871408	S	- 54,932.280	1.0000		54,932	54,932	
02/10/2014 060006871409	S	- 18,844.440	1.0000		18,844	18,844	
02/11/2014 060006871406	S	- 12,643.360	1.0000		12,643	12,643	
02/11/2014 060006871417	S	- 116,592.860	1.0000		116,593	116,593	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/12/2014 060006871402	S	- 3,661.910	1.0000		3,662	3,662	
02/12/2014 060006871406	S	- 179,231.930	1.0000		179,232	179,232	
02/12/2014 060006871408	S	- 16,503.600	1.0000		16,504	16,504	
02/12/2014 060006871415	S	- 23,952.040	1.0000		23,952	23,952	
02/13/2014 060006871406	S	- 63,386.550	1.0000		63,387	63,387	
02/14/2014 060006871404	S	- 125,829.530	1.0000		125,830	125,830	
02/14/2014 060006871406	S	- 92,320.450	1.0000		92,320	92,320	
02/14/2014 060006871415	S	- 164,924.090	1.0000		164,924	164,924	
02/14/2014 060006871417	S	- 241,810.080	1.0000		241,810	241,810	
02/18/2014 060006871404	S	- 41,877.780	1.0000		41,878	41,878	
02/18/2014 060006871417	S	- 55,592.610	1.0000		55,593	55,593	
02/19/2014 060006871406	S	- 493,685.730	1.0000		493,686	493,686	
02/19/2014 060006871408	S	- 15,884.390	1.0000		15,884	15,884	
02/19/2014 060006871415	S	- 27,793.630	1.0000		27,794	27,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2014 060006871417	S	- 4,353.120	1.0000		4,353	4,353	
02/20/2014 060006871401	S	- 69,522.370	1.0000		69,522	69,522	
02/20/2014 060006871404	S	- 372,735.400	1.0000		372,735	372,735	
02/20/2014 060006871409	S	- 79,779.670	1.0000		79,780	79,780	
02/21/2014 060006871403	S	- 85.000	1.0000		85	85	
02/24/2014 060006871404	S	- 13,677.880	1.0000		13,678	13,678	
02/24/2014 060006871409	S	- 111.270	1.0000		111	111	
02/24/2014 060006871417	S	- 56,285.460	1.0000		56,285	56,285	
02/25/2014 060006871403	S	- 157,587.910	1.0000		157,588	157,588	
02/25/2014 060006871415	S	- 35,226.650	1.0000		35,227	35,227	
02/25/2014 060006871417	S	- 68,219.800	1.0000		68,220	68,220	
02/26/2014 060006871405	S	- 7,991.420	1.0000		7,991	7,991	
02/26/2014 060006871406	S	- 82,573.650	1.0000		82,574	82,574	
02/26/2014 060006871415	S	- 181,400.100	1.0000		181,400	181,400	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2014 060006871405	S	- 45,601.350	1.0000		45,601	45,601	
02/28/2014 060006871401	S	- 25,586.490	1.0000		25,586	25,586	
02/28/2014 060006871401	S	- 1,356.090	1.0000		1,356	1,356	
02/28/2014 060006871405	S	- 89,574.280	1.0000		89,574	89,574	
02/28/2014 060006871408	S	- 276,473.100	1.0000		276,473	276,473	
02/28/2014 060006871409	S	- 388,592.600	1.0000		388,593	388,593	
02/28/2014 060006871415	S	- 1,684,400.000	1.0000		1,684,400	1,684,400	
03/03/2014 060006871402	S	- 26,516.130	1.0000		26,516	26,516	
03/03/2014 060006871405	S	- 290,177.360	1.0000		290,177	290,177	
03/03/2014 060006871409	S	- 215,581.900	1.0000		215,582	215,582	
03/03/2014 060006871415	S	- 1,824,617.440	1.0000		1,824,617	1,824,617	
03/04/2014 060006871402	S	- 3,275.480	1.0000		3,275	3,275	
03/04/2014 060006871405	S	- 26,329.960	1.0000		26,330	26,330	
03/04/2014 060006871406	S	- 1,563,965.240	1.0000		1,563,965	1,563,965	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/04/2014 060006871409	S	- 221,127.910	1.0000		221,128	221,128	
03/05/2014 060006871402	S	- 105,538.990	1.0000		105,539	105,539	
03/05/2014 060006871405	S	- 47,864.550	1.0000		47,865	47,865	
03/05/2014 060006871415	S	- 126,988.600	1.0000		126,989	126,989	
03/06/2014 060006871403	S	- 80,986.450	1.0000		80,986	80,986	
03/06/2014 060006871405	S	- 119.500	1.0000		120	120	
03/06/2014 060006871406	S	- 6,172.180	1.0000		6,172	6,172	
03/06/2014 060006871409	S	- 104,549.150	1.0000		104,549	104,549	
03/06/2014 060006871415	S	- 2,849,474.730	1.0000		2,849,475	2,849,475	
03/07/2014 060006871415	S	- 30,859.330	1.0000		30,859	30,859	
03/07/2014 060006871417	S	- 75,731.300	1.0000		75,731	75,731	
03/10/2014 060006871406	S	- 2,666,844.290	1.0000		2,666,844	2,666,844	
03/10/2014 060006871417	S	- 65,436.170	1.0000		65,436	65,436	
03/11/2014 060006871405	S	- 154,843.820	1.0000		154,844	154,844	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/11/2014 060006871406	S	- 158,701.280	1.0000		158,701	158,701	
03/11/2014 060006871409	S	- 184,842.760	1.0000		184,843	184,843	
03/11/2014 060006871415	S	- 4,538.620	1.0000		4,539	4,539	
03/11/2014 060006871417	S	- 70,004.250	1.0000		70,004	70,004	
03/12/2014 060006871402	S	- 52,812.410	1.0000		52,812	52,812	
03/12/2014 060006871405	S	- 279,583.620	1.0000		279,584	279,584	
03/12/2014 060006871409	S	- 15,519.990	1.0000		15,520	15,520	
03/12/2014 060006871415	S	- 108,337.820	1.0000		108,338	108,338	
03/12/2014 060006871417	S	- 13,035.160	1.0000		13,035	13,035	
03/13/2014 060006871402	S	- 99,429.630	1.0000		99,430	99,430	
03/13/2014 060006871405	S	- 283,625.480	1.0000		283,625	283,625	
03/13/2014 060006871415	S	- 166,987.350	1.0000		166,987	166,987	
03/13/2014 060006871417	S	- 20,893.690	1.0000		20,894	20,894	
03/14/2014 060006871405	S	- 397,807.340	1.0000		397,807	397,807	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/14/2014 060006871415	S	- 286,204.860	1.0000		286,205	286,205	
03/14/2014 060006871417	S	- 353,737.530	1.0000		353,738	353,738	
03/17/2014 060006871405	S	- 225,944.490	1.0000		225,944	225,944	
03/17/2014 060006871406	S	- 111,123.780	1.0000		111,124	111,124	
03/17/2014 060006871415	S	- 62,274.120	1.0000		62,274	62,274	
03/18/2014 060006871401	S	- 17,212.310	1.0000		17,212	17,212	
03/18/2014 060006871402	S	- 5,732.610	1.0000		5,733	5,733	
03/18/2014 060006871405	S	- 39,389.370	1.0000		39,389	39,389	
03/18/2014 060006871409	S	- 147,856.800	1.0000		147,857	147,857	
03/18/2014 060006871417	S	- 15,081.060	1.0000		15,081	15,081	
03/19/2014 060006871409	S	- 111,992.640	1.0000		111,993	111,993	
03/20/2014 060006871401	S	- 30,000,000.000	1.0000		30,000,000	30,000,000	
03/20/2014 060006871409	S	- 76,890.560	1.0000		76,891	76,891	
03/20/2014 060006871417	S	- 4,966.960	1.0000		4,967	4,967	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/21/2014 060006871404	S	- 225,340.430	1.0000		225,340	225,340	
03/21/2014 060006871405	S	- 283,502.480	1.0000		283,502	283,502	
03/24/2014 060006871405	S	- 767,921.580	1.0000		767,922	767,922	
03/24/2014 060006871406	S	- 26,732,476.160	1.0000		26,732,476	26,732,476	
03/24/2014 060006871409	S	- 131,293.170	1.0000		131,293	131,293	
03/24/2014 060006871415	S	- 269,069.740	1.0000		269,070	269,070	
03/24/2014 060006871417	S	- 16,455.020	1.0000		16,455	16,455	
03/25/2014 060006871406	S	- 1,117,965.040	1.0000		1,117,965	1,117,965	
03/25/2014 060006871415	S	- 313,320.560	1.0000		313,321	313,321	
03/25/2014 060006871417	S	- 8,452.410	1.0000		8,452	8,452	
03/26/2014 060006871401	S	- 208,845.150	1.0000		208,845	208,845	
03/26/2014 060006871406	S	- 33,378.270	1.0000		33,378	33,378	
03/26/2014 060006871417	S	- 18,041.600	1.0000		18,042	18,042	
03/27/2014 060006871406	S	- 511,283.130	1.0000		511,283	511,283	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2014 060006871402	S	- 69,854.530	1.0000		69,855	69,855	
03/28/2014 060006871406	S	- 785,614.440	1.0000		785,614	785,614	
03/28/2014 060006871409	S	- 219,064.760	1.0000		219,065	219,065	
03/28/2014 060006871415	S	- 250,837.760	1.0000		250,838	250,838	
03/28/2014 060006871415	S	- 502,001.060	1.0000		502,001	502,001	
03/31/2014 060006871401	S	- 123,613.090	1.0000		123,613	123,613	
03/31/2014 060006871404	S	- 44,945.100	1.0000		44,945	44,945	
03/31/2014 060006871406	S	- 226,106.320	1.0000		226,106	226,106	
04/01/2014 060006871402	S	- 27,857.000	1.0000		27,857	27,857	
04/01/2014 060006871406	S	- 625,415.490	1.0000		625,415	625,415	
04/02/2014 060006871406	S	- 1,643,689.810	1.0000		1,643,690	1,643,690	
04/03/2014 060006871401	S	- 2,163,822.170	1.0000		2,163,822	2,163,822	
04/03/2014 060006871402	S	- 64,874.390	1.0000		64,874	64,874	
04/03/2014 060006871405	S	- 161,548.960	1.0000		161,549	161,549	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/03/2014 060006871406	S	- 2,308,493.390	1.0000		2,308,493	2,308,493	
04/04/2014 060006871404	S	- 383,147.060	1.0000		383,147	383,147	
04/04/2014 060006871405	S	- 29,959.460	1.0000		29,959	29,959	
04/07/2014 060006871405	S	- 23,823.650	1.0000		23,824	23,824	
04/07/2014 060006871406	S	- 161,616.100	1.0000		161,616	161,616	
04/07/2014 060006871409	S	- 249,948.670	1.0000		249,949	249,949	
04/07/2014 060006871415	S	- 5,999,710.000	1.0000		5,999,710	5,999,710	
04/07/2014 060006871415	S	- 405,303.930	1.0000		405,304	405,304	
04/08/2014 060006871401	S	- 140,791.730	1.0000		140,792	140,792	
04/08/2014 060006871405	S	- 41,729.140	1.0000		41,729	41,729	
04/08/2014 060006871415	S	- 256,540.590	1.0000		256,541	256,541	
04/09/2014 060006871401	S	- 5,757.610	1.0000		5,758	5,758	
04/09/2014 060006871402	S	- 10,102.710	1.0000		10,103	10,103	
04/09/2014 060006871402	S	- 6,942.160	1.0000		6,942	6,942	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/09/2014 060006871403	S	- 138,788.000	1.0000		138,788	138,788	
04/09/2014 060006871406	S	- 115,979.000	1.0000		115,979	115,979	
04/09/2014 060006871408	S	- 94,881.680	1.0000		94,882	94,882	
04/09/2014 060006871409	S	- 152,871.350	1.0000		152,871	152,871	
04/09/2014 060006871415	S	- 234,763.490	1.0000		234,763	234,763	
04/09/2014 060006871417	S	- 98,973.080	1.0000		98,973	98,973	
04/10/2014 060006871401	S	- 70,509.840	1.0000		70,510	70,510	
04/10/2014 060006871402	S	- 181,645.140	1.0000		181,645	181,645	
04/10/2014 060006871404	S	- 37,818.130	1.0000		37,818	37,818	
04/10/2014 060006871406	S	- 199,362.010	1.0000		199,362	199,362	
04/10/2014 060006871409	S	- 194,212.060	1.0000		194,212	194,212	
04/11/2014 060006871401	S	- 197,990.630	1.0000		197,991	197,991	
04/11/2014 060006871415	S	- 653,497.920	1.0000		653,498	653,498	
04/11/2014 060006871417	S	- 150,891.250	1.0000		150,891	150,891	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/14/2014 060006871415	S	- 252,161.250	1.0000		252,161	252,161	
04/15/2014 060006871405	S	- 197,700.510	1.0000		197,701	197,701	
04/15/2014 060006871408	S	- 32,425.440	1.0000		32,425	32,425	
04/15/2014 060006871409	S	- 29,350.820	1.0000		29,351	29,351	
04/16/2014 060006871402	S	- 3,650.460	1.0000		3,650	3,650	
04/16/2014 060006871405	S	- 591,224.510	1.0000		591,225	591,225	
04/16/2014 060006871406	S	- 21,724.590	1.0000		21,725	21,725	
04/16/2014 060006871409	S	- 214,496.070	1.0000		214,496	214,496	
04/16/2014 060006871415	S	- 85,510.670	1.0000		85,511	85,511	
04/17/2014 060006871405	S	- 56,343.090	1.0000		56,343	56,343	
04/17/2014 060006871408	S	- 548,808.750	1.0000		548,809	548,809	
04/21/2014 060006871402	S	- 39.130	1.0000		39	39	
04/21/2014 060006871404	S	- 831,364.300	1.0000		831,364	831,364	
04/21/2014 060006871406	S	- 1,502,685.760	1.0000		1,502,686	1,502,686	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/21/2014 060006871409	S	- 71,698.350	1.0000		71,698	71,698	
04/22/2014 060006871402	S	- 3,380.570	1.0000		3,381	3,381	
04/22/2014 060006871406	S	- 45,461.150	1.0000		45,461	45,461	
04/22/2014 060006871409	S	- 4,837.760	1.0000		4,838	4,838	
04/22/2014 060006871417	S	- 120,228.180	1.0000		120,228	120,228	
04/23/2014 060006871403	S	- 93,254.430	1.0000		93,254	93,254	
04/23/2014 060006871406	S	- 147,677.060	1.0000		147,677	147,677	
04/23/2014 060006871409	S	- 6,801.680	1.0000		6,802	6,802	
04/23/2014 060006871415	S	- 143,002.090	1.0000		143,002	143,002	
04/23/2014 060006871417	S	- 54,182.200	1.0000		54,182	54,182	
04/24/2014 060006871406	S	- 19,456.410	1.0000		19,456	19,456	
04/24/2014 060006871408	S	- 310,532.340	1.0000		310,532	310,532	
04/24/2014 060006871409	S	- 174,438.540	1.0000		174,439	174,439	
04/24/2014 060006871415	S	- 367,721.020	1.0000		367,721	367,721	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/25/2014 060006871401	S	- 470,926.030	1.0000		470,926	470,926	
04/25/2014 060006871409	S	- 71,461.760	1.0000		71,462	71,462	
04/28/2014 060006871401	S	- 16,954.750	1.0000		16,955	16,955	
04/28/2014 060006871415	S	- 222,887.990	1.0000		222,888	222,888	
04/29/2014 060006871401	S	- 54,338.690	1.0000		54,339	54,339	
04/29/2014 060006871405	S	- 1,150,784.880	1.0000		1,150,785	1,150,785	
04/29/2014 060006871406	S	- 677,903.030	1.0000		677,903	677,903	
04/30/2014 060006871401	S	- 224,842.250	1.0000		224,842	224,842	
04/30/2014 060006871402	S	- 37.500	1.0000		38	38	
04/30/2014 060006871404	S	- 22,338.730	1.0000		22,339	22,339	
04/30/2014 060006871405	S	- 384,391.720	1.0000		384,392	384,392	
04/30/2014 060006871406	S	- 307,937.000	1.0000		307,937	307,937	
05/01/2014 060006871401	S	- 2,223,997.610	1.0000		2,223,998	2,223,998	
05/01/2014 060006871402	S	- 31,004.010	1.0000		31,004	31,004	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/01/2014 060006871409	S	- 174,490.770	1.0000		174,491	174,491	
05/01/2014 060006871415	S	- 182,893.090	1.0000		182,893	182,893	
05/01/2014 060006871415	S	- 310,597.390	1.0000		310,597	310,597	
05/02/2014 060006871401	S	- 3,078.010	1.0000		3,078	3,078	
05/02/2014 060006871406	S	- 772,321.620	1.0000		772,322	772,322	
05/02/2014 060006871415	S	- 65,154.620	1.0000		65,155	65,155	
05/05/2014 060006871402	S	- 176,585.070	1.0000		176,585	176,585	
05/05/2014 060006871405	S	- 51,242.180	1.0000		51,242	51,242	
05/05/2014 060006871406	S	- 9,176.880	1.0000		9,177	9,177	
05/05/2014 060006871408	S	- 99,368.690	1.0000		99,369	99,369	
05/05/2014 060006871415	S	- 361,802.450	1.0000		361,802	361,802	
05/06/2014 060006871402	S	- 23,516.560	1.0000		23,517	23,517	
05/06/2014 060006871406	S	- 10,340.300	1.0000		10,340	10,340	
05/06/2014 060006871406	S	- 255,363.350	1.0000		255,363	255,363	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/06/2014 060006871409	S	- 153,173.670	1.0000		153,174	153,174	
05/07/2014 060006871404	S	- 104,188.540	1.0000		104,189	104,189	
05/07/2014 060006871405	S	- 373,279.760	1.0000		373,280	373,280	
05/07/2014 060006871409	S	- 3,812.320	1.0000		3,812	3,812	
05/07/2014 060006871415	S	- 288,436.800	1.0000		288,437	288,437	
05/08/2014 060006871403	S	- 115,014.250	1.0000		115,014	115,014	
05/08/2014 060006871404	S	- 107,455.110	1.0000		107,455	107,455	
05/08/2014 060006871405	S	- 170,273.720	1.0000		170,274	170,274	
05/09/2014 060006871401	S	- 461,556.400	1.0000		461,556	461,556	
05/09/2014 060006871402	S	- 185.040	1.0000		185	185	
05/09/2014 060006871403	S	- 33,143.000	1.0000		33,143	33,143	
05/09/2014 060006871405	S	- 45,704.080	1.0000		45,704	45,704	
05/09/2014 060006871406	S	- 16,119.380	1.0000		16,119	16,119	
05/12/2014 060006871403	S	- 137,619.200	1.0000		137,619	137,619	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/12/2014 060006871405	S	- 442,828.330	1.0000		442,828	442,828	
05/12/2014 060006871409	S	- 74,320.110	1.0000		74,320	74,320	
05/12/2014 060006871415	S	- 400,934.250	1.0000		400,934	400,934	
05/13/2014 060006871402	S	- 3,115.810	1.0000		3,116	3,116	
05/13/2014 060006871403	S	- 63,223.000	1.0000		63,223	63,223	
05/13/2014 060006871405	S	- 61,032.070	1.0000		61,032	61,032	
05/13/2014 060006871406	S	- 65,294.300	1.0000		65,294	65,294	
05/14/2014 060006871401	S	- 18,403.810	1.0000		18,404	18,404	
05/14/2014 060006871415	S	- 159,704.810	1.0000		159,705	159,705	
05/15/2014 060006871415	S	- 770,742.980	1.0000		770,743	770,743	
05/16/2014 060006871405	S	- 75,769.740	1.0000		75,770	75,770	
05/16/2014 060006871406	S	- 144,197.480	1.0000		144,197	144,197	
05/16/2014 060006871415	S	- 431,079.330	1.0000		431,079	431,079	
05/19/2014 060006871401	S	- 350,717.670	1.0000		350,718	350,718	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/19/2014 060006871405	S	- 62,810.490	1.0000		62,810	62,810	
05/19/2014 060006871417	S	- 214,719.640	1.0000		214,720	214,720	
05/20/2014 060006871402	S	- 7,881.650	1.0000		7,882	7,882	
05/20/2014 060006871405	S	- 66,919.190	1.0000		66,919	66,919	
05/20/2014 060006871409	S	- 201,391.120	1.0000		201,391	201,391	
05/21/2014 060006871415	S	- 103,599.260	1.0000		103,599	103,599	
05/22/2014 060006871406	S	- 69,657.500	1.0000		69,658	69,658	
05/22/2014 060006871409	S	- 141,290.710	1.0000		141,291	141,291	
05/23/2014 060006871402	S	- 8,114.470	1.0000		8,114	8,114	
05/23/2014 060006871409	S	- 72,879.480	1.0000		72,879	72,879	
05/27/2014 060006871401	S	- 27,839.310	1.0000		27,839	27,839	
05/27/2014 060006871402	S	- 996.180	1.0000		996	996	
05/27/2014 060006871404	S	- 81,832.970	1.0000		81,833	81,833	
05/27/2014 060006871405	S	- 728.540	1.0000		729	729	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/27/2014 060006871408	S	- 1,719,560.360	1.0000		1,719,560	1,719,560	
05/27/2014 060006871409	S	- 74,065.420	1.0000		74,065	74,065	
05/27/2014 060006871412	S	- 677,922.240	1.0000		677,922	677,922	
05/27/2014 060006871413	S	- 539.530	1.0000		540	540	
05/27/2014 060006871414	S	- 640,721.620	1.0000		640,722	640,722	
05/27/2014 060006871415	S	- 236,091.910	1.0000		236,092	236,092	
05/27/2014 060006871417	S	- 1,191,410.230	1.0000		1,191,410	1,191,410	
05/28/2014 060006871402	S	- 27.710	1.0000		28	28	
05/28/2014 060006871403	S	- 29,119.600	1.0000		29,120	29,120	
05/28/2014 060006871404	S	- 1,560,253.690	1.0000		1,560,254	1,560,254	
05/28/2014 060006871405	S	- 3,504,263.430	1.0000		3,504,263	3,504,263	
05/28/2014 060006871406	S	- 394,498.680	1.0000		394,499	394,499	
05/28/2014 060006871409	S	- 700,767.080	1.0000		700,767	700,767	
05/28/2014 060006871415	S	- 251,504.460	1.0000		251,504	251,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/30/2014 060006871401	S	- 60,378.000	1.0000		60,378	60,378	
05/30/2014 060006871404	S	- 5,035.000	1.0000		5,035	5,035	
05/30/2014 060006871405	S	- 5,484.800	1.0000		5,485	5,485	
05/30/2014 060006871415	S	- 757,870.270	1.0000		757,870	757,870	
06/02/2014 060006871402	S	- 98,603.690	1.0000		98,604	98,604	
06/03/2014 060006871403	S	- 190,738.110	1.0000		190,738	190,738	
06/03/2014 060006871406	S	- 1,837,552.070	1.0000		1,837,552	1,837,552	
06/04/2014 060006871401	S	- 81,808,312.700	1.0000		81,808,313 *	81,808,313	
06/04/2014 060006871402	S	- 135,131.070	1.0000		135,131	135,131	
06/04/2014 060006871404	S	- 28,018.570	1.0000		28,019	28,019	
06/04/2014 060006871405	S	- 87,435.790	1.0000		87,436	87,436	
06/04/2014 060006871406	S	- 60,956.540	1.0000		60,957	60,957	
06/04/2014 060006871408	S	- 24,645.980	1.0000		24,646	24,646	
06/04/2014 060006871409	S	- 39,793.810	1.0000		39,794	39,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/04/2014 060006871413	S	-.010	1.0000				
06/04/2014 060006871417	S	- 15,850.180	1.0000		15,850	15,850	
06/05/2014 060006871401	S	- 2,388,983.980	1.0000		2,388,984	2,388,984	
06/05/2014 060006871402	S	-.020	1.0000				
06/05/2014 060006871404	S	- 2,359.000	1.0000		2,359	2,359	
06/05/2014 060006871408	S	- 2,781.100	1.0000		2,781	2,781	
06/05/2014 060006871412	S	- 14,808.940	1.0000		14,809	14,809	
06/06/2014 060006871401	S	- 12,780,114.300	1.0000		12,780,114	12,780,114	
06/06/2014 060006871404	S	- 3,484.800	1.0000		3,485	3,485	
06/06/2014 060006871405	S	- 44,128.540	1.0000		44,129	44,129	
06/06/2014 060006871406	S	- 59,636.270	1.0000		59,636	59,636	
06/06/2014 060006871408	S	- 9,134.060	1.0000		9,134	9,134	
06/06/2014 060006871409	S	- 54,106.670	1.0000		54,107	54,107	
06/06/2014 060006871413	S	- 38,380.160	1.0000		38,380	38,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/09/2014 060006871402	S	- 3,997.510	1.0000		3,998	3,998	
06/09/2014 060006871406	S	- 37,060.630	1.0000		37,061	37,061	
06/09/2014 060006871408	S	- 5,799.000	1.0000		5,799	5,799	
06/10/2014 060006871404	S	- 36,251.400	1.0000		36,251	36,251	
06/10/2014 060006871405	S	- 70,548.150	1.0000		70,548	70,548	
06/10/2014 060006871406	S	- 117,492.200	1.0000		117,492	117,492	
06/10/2014 060006871408	S	- 16,230.190	1.0000		16,230	16,230	
06/10/2014 060006871417	S	- 2,460.000	1.0000		2,460	2,460	
06/11/2014 060006871406	S	- 827.530	1.0000		828	828	
06/11/2014 060006871409	S	- 40,849.000	1.0000		40,849	40,849	
06/12/2014 060006871402	S	- 99,888.350	1.0000		99,888	99,888	
06/12/2014 060006871415	S	- 105,761.450	1.0000		105,761	105,761	
06/13/2014 060006871403	S	- 50,228.160	1.0000		50,228	50,228	
06/13/2014 060006871415	S	- 711,660.700	1.0000		711,661	711,661	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2014 060006871405	S	- 3,594.550	1.0000		3,595	3,595	
06/17/2014 060006871401	S	- 14,780.640	1.0000		14,781	14,781	
06/17/2014 060006871404	S	- 26,791.000	1.0000		26,791	26,791	
06/17/2014 060006871405	S	- 24,752.700	1.0000		24,753	24,753	
06/17/2014 060006871408	S	- 11,829.160	1.0000		11,829	11,829	
06/17/2014 060006871409	S	- 14,000.000	1.0000		14,000	14,000	
06/17/2014 060006871415	S	- 114,083.560	1.0000		114,084	114,084	
06/17/2014 060006871417	S	- 1,440.000	1.0000		1,440	1,440	
06/18/2014 060006871401	S	- 102,396.340	1.0000		102,396	102,396	
06/18/2014 060006871402	S	- 972,277.900	1.0000		972,278	972,278	
06/18/2014 060006871405	S	- 4,707.500	1.0000		4,708	4,708	
06/18/2014 060006871413	S	-.010	1.0000				
06/18/2014 060006871414	S	- 7.310	1.0000		7	7	
06/19/2014 060006871401	S	- 33,333.330	1.0000		33,333	33,333	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/19/2014 060006871403	S	- 114,598.680	1.0000		114,599	114,599	
06/19/2014 060006871406	S	- 106,615.720	1.0000		106,616	106,616	
06/19/2014 060006871415	S	- 240,221.840	1.0000		240,222	240,222	
06/20/2014 060006871401	S	- 2,228.010	1.0000		2,228	2,228	
06/23/2014 060006871401	S	- 192,512.280	1.0000		192,512	192,512	
06/23/2014 060006871402	S	- 241,190.980	1.0000		241,191	241,191	
06/24/2014 060006871406	S	- 122,428.540	1.0000		122,429	122,429	
06/24/2014 060006871415	S	- 159,405.940	1.0000		159,406	159,406	
06/25/2014 060006871406	S	- 9,494.400	1.0000		9,494	9,494	
06/25/2014 060006871415	S	- 51,790.130	1.0000		51,790	51,790	
06/26/2014 060006871402	S	- 6,578.490	1.0000		6,578	6,578	
06/26/2014 060006871415	S	- 368,521.770	1.0000		368,522	368,522	
06/27/2014 060006871402	S	- 15,957.560	1.0000		15,958	15,958	
06/27/2014 060006871415	S	- 233,080.550	1.0000		233,081	233,081	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/30/2014 060006871401	S	- 947,484.690	1.0000		947,485	947,485	
06/30/2014 060006871402	S	- 26,051.290	1.0000		26,051	26,051	
06/30/2014 060006871415	S	- 346,833.760	1.0000		346,834	346,834	
07/01/2014 060006871402	S	- 21,171.130	1.0000		21,171	21,171	
07/01/2014 060006871408	S	- 17,207.640	1.0000		17,208	17,208	
07/02/2014 060006871406	S	- 1,371,322.790	1.0000		1,371,323	1,371,323	
07/02/2014 060006871415	S	- 181,881.980	1.0000		181,882	181,882	
07/03/2014 060006871401	S	- 2,147,648.680	1.0000		2,147,649	2,147,649	
07/07/2014 060006871404	S	-.070	1.0000				
07/07/2014 060006871405	S	-.120	1.0000				
07/07/2014 060006871408	S	-.120	1.0000				
07/07/2014 060006871409	S	-.100	1.0000				
07/07/2014 060006871412	S	-.030	1.0000				
07/07/2014 060006871413	S	-.020	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/07/2014 060006871415	S	- 4,102,030.640	1.0000		4,102,031	4,102,031	
07/07/2014 060006871417	S	-.020	1.0000				
07/08/2014 060006871406	S	- 416,388.870	1.0000		416,389	416,389	
07/08/2014 060006871413	S	- 1,967,000.000	1.0000		1,967,000	1,967,000	
07/08/2014 060006871415	S	- 4,782,600.000	1.0000		4,782,600	4,782,600	
07/09/2014 060006871415	S	- 310,010.850	1.0000		310,011	310,011	
07/09/2014 060006871415	S	- 662,886.800	1.0000		662,887	662,887	
07/10/2014 060006871415	S	- 192,875.960	1.0000		192,876	192,876	
07/11/2014 060006871402	S	- 982.770	1.0000		983	983	
07/14/2014 060006871409	S	- 6,400.340	1.0000		6,400	6,400	
07/14/2014 060006871412	S	- 2,542,448.750	1.0000		2,542,449	2,542,449	
07/14/2014 060006871415	S	- 275,768.630	1.0000		275,769	275,769	
07/15/2014 060006871401	S	- 2,041,866.260	1.0000		2,041,866	2,041,866	
07/15/2014 060006871413	S	- 681,002.420	1.0000		681,002	681,002	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/16/2014 060006871406	S	- 360,191.920	1.0000		360,192	360,192	
07/16/2014 060006871415	S	- 53,071.390	1.0000		53,071	53,071	
07/17/2014 060006871406	S	- 81,934.150	1.0000		81,934	81,934	
07/17/2014 060006871415	S	- 142,368.370	1.0000		142,368	142,368	
07/18/2014 060006871401	S	- 321,240.680	1.0000		321,241	321,241	
07/18/2014 060006871402	S	- 56,895.550	1.0000		56,896	56,896	
07/18/2014 060006871402	S	- 11,812.520	1.0000		11,813	11,813	
07/18/2014 060006871403	S	- 93,114.000	1.0000		93,114	93,114	
07/18/2014 060006871406	S	- 40,272.560	1.0000		40,273	40,273	
07/18/2014 060006871415	S	- 680,118.180	1.0000		680,118	680,118	
07/21/2014 060006871401	S	- 420,004.060	1.0000		420,004	420,004	
07/21/2014 060006871402	S	- 17,086.810	1.0000		17,087	17,087	
07/21/2014 060006871403	S	- 17,737.050	1.0000		17,737	17,737	
07/21/2014 060006871403	S	- 139,229.000	1.0000		139,229	139,229	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/21/2014 060006871406	S	- 128,622.390	1.0000		128,622	128,622	
07/21/2014 060006871415	S	- 68,586.600	1.0000		68,587	68,587	
07/22/2014 060006871401	S	- 18,563.100	1.0000		18,563	18,563	
07/22/2014 060006871403	S	- 20,006.960	1.0000		20,007	20,007	
07/22/2014 060006871409	S	- 57.550	1.0000		58	58	
07/22/2014 060006871412	S	- 12,890.320	1.0000		12,890	12,890	
07/22/2014 060006871415	S	- 311,656.580	1.0000		311,657	311,657	
07/23/2014 060006871406	S	- 223,006.250	1.0000		223,006	223,006	
07/23/2014 060006871415	S	- 125,557.550	1.0000		125,558	125,558	
07/24/2014 060006871402	S	- 1,506,933.690	1.0000		1,506,934	1,506,934	
07/28/2014 060006871401	S	- 242,133.210	1.0000		242,133	242,133	
07/28/2014 060006871401	S	- 950.000	1.0000		950	950	
07/28/2014 060006871415	S	- 684,833.760	1.0000		684,834	684,834	
07/29/2014 060006871401	S	- 89,106.810	1.0000		89,107	89,107	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/29/2014 060006871403	S	- 140,866.900	1.0000		140,867	140,867	
07/29/2014 060006871405	S	- 4,605.000	1.0000		4,605	4,605	
07/29/2014 060006871409	S	- 13,123.150	1.0000		13,123	13,123	
07/30/2014 060006871401	S	- 74,344.830	1.0000		74,345	74,345	
07/30/2014 060006871415	S	- 409,857.130	1.0000		409,857	409,857	
07/31/2014 060006871406	S	- 44,481.650	1.0000		44,482	44,482	
08/01/2014 060006871402	S	- 25,152.210	1.0000		25,152	25,152	
08/01/2014 060006871406	S	- 124,859.490	1.0000		124,859	124,859	
08/04/2014 060006871401	S	- 1,748,480.830	1.0000		1,748,481	1,748,481	
08/04/2014 060006871403	S	- 67,820.560	1.0000		67,821	67,821	
08/04/2014 060006871406	S	- 877,355.560	1.0000		877,356	877,356	
08/04/2014 060006871409	S	-.010	1.0000				
08/04/2014 060006871412	S	- 542,330.260	1.0000		542,330	542,330	
08/04/2014 060006871413	S	-.300	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/04/2014 060006871415	S	- 195,533.370	1.0000		195,533	195,533	
08/05/2014 060006871402	S	- 108,131.320	1.0000		108,131	108,131	
08/05/2014 060006871406	S	- 559,225.660	1.0000		559,226	559,226	
08/05/2014 060006871415	S	- 27,324.090	1.0000		27,324	27,324	
08/06/2014 060006871403	S	- 38,146.440	1.0000		38,146	38,146	
08/06/2014 060006871412	S	- 795.000	1.0000		795	795	
08/06/2014 060006871414	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
08/06/2014 060006871415	S	- 165,294.930	1.0000		165,295	165,295	
08/07/2014 060006871401	S	- 152,752.090	1.0000		152,752	152,752	
08/07/2014 060006871415	S	- 109,936.270	1.0000		109,936	109,936	
08/08/2014 060006871402	S	- 10,664.920	1.0000		10,665	10,665	
08/08/2014 060006871415	S	- 596,041.310	1.0000		596,041	596,041	
08/11/2014 060006871402	S	- 4,807.510	1.0000		4,808	4,808	
08/11/2014 060006871406	S	- 108,433.970	1.0000		108,434	108,434	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/11/2014 060006871412	S	- 111,654.820	1.0000		111,655	111,655	
08/11/2014 060006871415	S	- 126,805.410	1.0000		126,805	126,805	
08/12/2014 060006871402	S	- 60,441.330	1.0000		60,441	60,441	
08/12/2014 060006871403	S	- 48,227.000	1.0000		48,227	48,227	
08/12/2014 060006871403	S	- 122.500	1.0000		123	123	
08/12/2014 060006871406	S	- 284,523.440	1.0000		284,523	284,523	
08/13/2014 060006871403	S	- 109,889.100	1.0000		109,889	109,889	
08/13/2014 060006871406	S	- 140,480.660	1.0000		140,481	140,481	
08/13/2014 060006871414	S	- 20,351.880	1.0000		20,352	20,352	
08/14/2014 060006871415	S	- 401,604.470	1.0000		401,604	401,604	
08/15/2014 060006871403	S	- 109,128.700	1.0000		109,129	109,129	
08/15/2014 060006871415	S	- 502,686.790	1.0000		502,687	502,687	
08/18/2014 060006871401	S	- 187.500	1.0000		188	188	
08/18/2014 060006871415	S	- 743,244.430	1.0000		743,244	743,244	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/19/2014 060006871406	S	- 27,396.480	1.0000		27,396	27,396	
08/20/2014 060006871402	S	- 1,431,940.820	1.0000		1,431,941	1,431,941	
08/21/2014 060006871403	S	- 82,279.900	1.0000		82,280	82,280	
08/21/2014 060006871403	S	- 143,448.000	1.0000		143,448	143,448	
08/22/2014 060006871408	S	- 18,966.500	1.0000		18,967	18,967	
08/22/2014 060006871415	S	- 363,597.890	1.0000		363,598	363,598	
08/25/2014 060006871401	S	- 170,442.140	1.0000		170,442	170,442	
08/25/2014 060006871403	S	- 108,133.100	1.0000		108,133	108,133	
08/25/2014 060006871415	S	- 399,295.600	1.0000		399,296	399,296	
08/26/2014 060006871402	S	- 16,965.810	1.0000		16,966	16,966	
08/26/2014 060006871415	S	- 315,565.960	1.0000		315,566	315,566	
08/27/2014 060006871403	S	- 36,530.000	1.0000		36,530	36,530	
08/28/2014 060006871415	S	- 373,335.110	1.0000		373,335	373,335	
08/29/2014 060006871415	S	- 336,688.630	1.0000		336,689	336,689	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/03/2014 060006871401	S	- 2,221,440.950	1.0000		2,221,441	2,221,441	
09/03/2014 060006871406	S	- 3,064,548.050	1.0000		3,064,548	3,064,548	
09/03/2014 060006871408	S	-.030	1.0000				
09/03/2014 060006871412	S	-.910	1.0000		1	1	
09/03/2014 060006871414	S	- 4.470	1.0000		4	4	
09/04/2014 060006871402	S	- 45,242.040	1.0000		45,242	45,242	
09/04/2014 060006871403	S	- 49,158.500	1.0000		49,159	49,159	
09/04/2014 060006871406	S	- 5,000,000.000	1.0000		5,000,000	5,000,000	
09/08/2014 060006871406	S	- 1,547,145.910	1.0000		1,547,146	1,547,146	
09/09/2014 060006871403	S	- 390,704.500	1.0000		390,705	390,705	
09/09/2014 060006871406	S	- 450,554.600	1.0000		450,555	450,555	
09/09/2014 060006871415	S	- 106,970.000	1.0000		106,970	106,970	
09/11/2014 060006871403	S	- 59,276.760	1.0000		59,277	59,277	
09/12/2014 060006871401	S	- 18,684.780	1.0000		18,685	18,685	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/12/2014 060006871401	S	- 521,994.060	1.0000		521,994	521,994	
09/12/2014 060006871403	S	- 12,500.000	1.0000		12,500	12,500	
09/12/2014 060006871415	S	- 98,570.750	1.0000		98,571	98,571	
09/15/2014 060006871401	S	- 108,433.030	1.0000		108,433	108,433	
09/15/2014 060006871401	S	- 2,100.000	1.0000		2,100	2,100	
09/16/2014 060006871406	S	- 186,618.500	1.0000		186,619	186,619	
09/16/2014 060006871406	S	- 132,139.300	1.0000		132,139	132,139	
09/16/2014 060006871415	S	- 96,452.790	1.0000		96,453	96,453	
09/17/2014 060006871401	S	- 9,778,588.980	1.0000		9,778,589	9,778,589	
09/18/2014 060006871401	S	- 16,500,000.000	1.0000		16,500,000	16,500,000	
09/18/2014 060006871406	S	- 90,115.930	1.0000		90,116	90,116	
09/18/2014 060006871413	S	- 3,900,000.000	1.0000		3,900,000	3,900,000	
09/19/2014 060006871415	S	- 47,721.100	1.0000		47,721	47,721	
09/22/2014 060006871406	S	- 92,301.710	1.0000		92,302	92,302	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/22/2014 060006871415	S	- 787,669.920	1.0000		787,670	787,670	
09/23/2014 060006871403	S	- 716,682.150	1.0000		716,682	716,682	
09/23/2014 060006871415	S	- 282,989.150	1.0000		282,989	282,989	
09/24/2014 060006871403	S	- 503,291.500	1.0000		503,292	503,292	
09/24/2014 060006871406	S	- 68,296.820	1.0000		68,297	68,297	
09/24/2014 060006871415	S	- 495,406.470	1.0000		495,406	495,406	
09/26/2014 060006871415	S	- 650,083.790	1.0000		650,084	650,084	
09/29/2014 060006871403	S	- 91,176.200	1.0000		91,176	91,176	
09/29/2014 060006871415	S	- 115,024.970	1.0000		115,025	115,025	
09/30/2014 060006871401	S	- 22,876.060	1.0000		22,876	22,876	
09/30/2014 060006871403	S	- 412,823.050	1.0000		412,823	412,823	
09/30/2014 060006871415	S	- 322,257.420	1.0000		322,257	322,257	
10/01/2014 060006871401	S	- 2,253,084.140	1.0000		2,253,084	2,253,084	
10/01/2014 060006871402	S	- 306,576.480	1.0000		306,576	306,576	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/01/2014 060006871406	S	- 83,456.140	1.0000		83,456	83,456	
10/02/2014 060006871403	S	- 30,091.060	1.0000		30,091	30,091	
10/02/2014 060006871406	S	- 617,540.080	1.0000		617,540	617,540	
10/02/2014 060006871415	S	- 1,120,558.710	1.0000		1,120,559	1,120,559	
10/03/2014 060006871401	S	- 93,674.490	1.0000		93,674	93,674	
10/06/2014 060006871403	S	- 241,127.800	1.0000		241,128	241,128	
10/07/2014 060006871401	S	- 16,666.670	1.0000		16,667	16,667	
10/07/2014 060006871402	S	- 14,074.160	1.0000		14,074	14,074	
10/07/2014 060006871406	S	- 393,531.790	1.0000		393,532	393,532	
10/07/2014 060006871415	S	- 103,444.300	1.0000		103,444	103,444	
10/08/2014 060006871401	S	- 263,241.440	1.0000		263,241	263,241	
10/08/2014 060006871415	S	- 902,158.850	1.0000		902,159	902,159	
10/09/2014 060006871401	S	- 29,909.710	1.0000		29,910	29,910	
10/09/2014 060006871403	S	- 32,530.000	1.0000		32,530	32,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/09/2014 060006871415	S	- 270,003.670	1.0000		270,004	270,004	
10/14/2014 060006871402	S	- 4,499.050	1.0000		4,499	4,499	
10/14/2014 060006871403	S	- 250,631.120	1.0000		250,631	250,631	
10/14/2014 060006871415	S	- 410,929.570	1.0000		410,930	410,930	
10/15/2014 060006871402	S	- 22,106.960	1.0000		22,107	22,107	
10/15/2014 060006871409	S	- 300.420	1.0000		300	300	
10/15/2014 060006871412	S	- 99,400.390	1.0000		99,400	99,400	
10/15/2014 060006871413	S	- 1.710	1.0000		2	2	
10/15/2014 060006871415	S	- 978,010.710	1.0000		978,011	978,011	
10/16/2014 060006871401	S	- 3,192,362.340	1.0000		3,192,362	3,192,362	
10/16/2014 060006871403	S	- 247,354.360	1.0000		247,354	247,354	
10/16/2014 060006871406	S	- 386,868.410	1.0000		386,868	386,868	
10/16/2014 060006871415	S	- 1,066,836.360	1.0000		1,066,836	1,066,836	
10/21/2014 060006871402	S	- 55,601.870	1.0000		55,602	55,602	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/21/2014 060006871412	S	- 3,865,001.600	1.0000		3,865,002	3,865,002	
10/21/2014 060006871415	S	- 344,646.650	1.0000		344,647	344,647	
10/22/2014 060006871403	S	- 342,311.160	1.0000		342,311	342,311	
10/23/2014 060006871402	S	- 493.830	1.0000		494	494	
10/23/2014 060006871405	S	- 1,156.880	1.0000		1,157	1,157	
10/27/2014 060006871403	S	- 67,778.900	1.0000		67,779	67,779	
10/28/2014 060006871406	S	- 154,428.290	1.0000		154,428	154,428	
10/28/2014 060006871415	S	- 14,665.670	1.0000		14,666	14,666	
10/29/2014 060006871403	S	- 683,727.240	1.0000		683,727	683,727	
10/29/2014 060006871403	S	- 149,978.000	1.0000		149,978	149,978	
10/29/2014 060006871406	S	- 249,825.160	1.0000		249,825	249,825	
10/29/2014 060006871406	S	- 150,365.670	1.0000		150,366	150,366	
10/29/2014 060006871412	S	- 6,237,977.990	1.0000		6,237,978	6,237,978	
10/30/2014 060006871402	S	- 214,711.230	1.0000		214,711	214,711	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/30/2014 060006871403	S	- 156,627.100	1.0000		156,627	156,627	
10/30/2014 060006871412	S	- 1,274,081.220	1.0000		1,274,081	1,274,081	
10/30/2014 060006871415	S	- 2,416.970	1.0000		2,417	2,417	
10/31/2014 060006871401	S	- 751.360	1.0000		751	751	
11/03/2014 060006871402	S	- 29,859.010	1.0000		29,859	29,859	
11/03/2014 060006871403	S	- 174,145.400	1.0000		174,145	174,145	
11/04/2014 060006871401	S	- 2,645,669.730	1.0000		2,645,670	2,645,670	
11/04/2014 060006871403	S	- 39,344.140	1.0000		39,344	39,344	
11/04/2014 060006871406	S	- 1,830,888.710	1.0000		1,830,889	1,830,889	
11/05/2014 060006871402	S	- 66,155.310	1.0000		66,155	66,155	
11/05/2014 060006871412	S	- 19.010	1.0000		19	19	
11/05/2014 060006871414	S	- 13,610.960	1.0000		13,611	13,611	
11/05/2014 060006871415	S	- 174,203.790	1.0000		174,204	174,204	
11/06/2014 060006871402	S	- 24,622.690	1.0000		24,623	24,623	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/06/2014 060006871406	S	- 123,156.390	1.0000		123,156	123,156	
11/07/2014 060006871403	S	- 124,161.500	1.0000		124,162	124,162	
11/07/2014 060006871406	S	- 353,703.590	1.0000		353,704	353,704	
11/07/2014 060006871412	S	- 6,174,832.840	1.0000		6,174,833	6,174,833	
11/10/2014 060006871401	S	- 5,508.410	1.0000		5,508	5,508	
11/10/2014 060006871415	S	- 747,636.260	1.0000		747,636	747,636	
11/12/2014 060006871401	S	- 36,175.710	1.0000		36,176	36,176	
11/13/2014 060006871403	S	- 15,579.000	1.0000		15,579	15,579	
11/13/2014 060006871406	S	- 1,968.620	1.0000		1,969	1,969	
11/13/2014 060006871415	S	- 172,327.510	1.0000		172,328	172,328	
11/14/2014 060006871401	S	- 2,347.490	1.0000		2,347	2,347	
11/14/2014 060006871403	S	- 157,945.200	1.0000		157,945	157,945	
11/14/2014 060006871406	S	- 6,290.530	1.0000		6,291	6,291	
11/14/2014 060006871415	S	- 128,411.790	1.0000		128,412	128,412	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/17/2014 060006871415	S	- 318,590.840	1.0000		318,591	318,591	
11/18/2014 060006871401	S	- 55,772.680	1.0000		55,773	55,773	
11/19/2014 060006871401	S	- 293,599.770	1.0000		293,600	293,600	
11/19/2014 060006871403	S	- 44,594.820	1.0000		44,595	44,595	
11/19/2014 060006871415	S	- 117,015.340	1.0000		117,015	117,015	
11/20/2014 060006871406	S	- 1,412,089.110	1.0000		1,412,089	1,412,089	
11/21/2014 060006871415	S	- 160,021.420	1.0000		160,021	160,021	
11/24/2014 060006871402	S	- 2,962.950	1.0000		2,963	2,963	
11/25/2014 060006871403	S	- 527,020.970	1.0000		527,021	527,021	
11/25/2014 060006871406	S	- 33,369.520	1.0000		33,370	33,370	
11/25/2014 060006871415	S	- 412,031.480	1.0000		412,031	412,031	
11/25/2014 060006871415	S	- 39,898.750	1.0000		39,899	39,899	
11/26/2014 060006871401	S	-.090	1.0000				
11/26/2014 060006871403	S	- 233,279.560	1.0000		233,280	233,280	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/26/2014 060006871406	S	- 102,250.290	1.0000		102,250	102,250	
11/26/2014 060006871415	S	- 627,407.960	1.0000		627,408	627,408	
11/28/2014 060006871402	S	- 1,082.270	1.0000		1,082	1,082	
12/01/2014 060006871401	S	- 407,567.810	1.0000		407,568	407,568	
12/01/2014 060006871402	S	- 26,958.560	1.0000		26,959	26,959	
12/01/2014 060006871415	S	- 305,126.680	1.0000		305,127	305,127	
12/01/2014 060006871415	S	- 501,938.790	1.0000		501,939	501,939	
12/02/2014 060006871401	S	- 75,082.290	1.0000		75,082	75,082	
12/02/2014 060006871403	S	- 79,307.390	1.0000		79,307	79,307	
12/02/2014 060006871406	S	- 654,513.290	1.0000		654,513	654,513	
12/02/2014 060006871412	S	- 2.710	1.0000		3	3	
12/03/2014 060006871402	S	- 128,888.840	1.0000		128,889	128,889	
12/03/2014 060006871403	S	- 90,278.300	1.0000		90,278	90,278	
12/04/2014 060006871415	S	- 238,889.940	1.0000		238,890	238,890	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/05/2014 060006871401	S	- 2,441,317.860	1.0000		2,441,318	2,441,318	
12/05/2014 060006871406	S	- 306,581.860	1.0000		306,582	306,582	
12/05/2014 060006871406	S	- 7.060	1.0000		7	7	
12/05/2014 060006871415	S	- 661,361.800	1.0000		661,362	661,362	
12/08/2014 060006871406	S	- 166,606.450	1.0000		166,606	166,606	
12/09/2014 060006871401	S	- 35,539.730	1.0000		35,540	35,540	
12/09/2014 060006871415	S	- 638,576.210	1.0000		638,576	638,576	
12/10/2014 060006871402	S	- 24,793.910	1.0000		24,794	24,794	
12/10/2014 060006871406	S	- 211,042.780	1.0000		211,043	211,043	
12/10/2014 060006871415	S	- 434,064.710	1.0000		434,065	434,065	
12/11/2014 060006871401	S	- 360,484.410	1.0000		360,484	360,484	
12/11/2014 060006871406	S	- 1,100,158.910	1.0000		1,100,159	1,100,159	
12/11/2014 060006871415	S	- 850,642.260	1.0000		850,642	850,642	
12/12/2014 060006871402	S	- 55,946.800	1.0000		55,947	55,947	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/15/2014 060006871401	S	- 47,937.200	1.0000		47,937	47,937	
12/15/2014 060006871415	S	- 1,139,021.620	1.0000		1,139,022	1,139,022	
12/16/2014 060006871415	S	- 144,424.370	1.0000		144,424	144,424	
12/17/2014 060006871403	S	- 180,010.200	1.0000		180,010	180,010	
12/17/2014 060006871406	S	- 72,134.250	1.0000		72,134	72,134	
12/17/2014 060006871415	S	- 757,656.420	1.0000		757,656	757,656	
12/18/2014 060006871402	S	- 7,999.820	1.0000		8,000	8,000	
12/18/2014 060006871406	S	- 100,115.540	1.0000		100,116	100,116	
12/19/2014 060006871403	S	- 129,108.490	1.0000		129,108	129,108	
12/19/2014 060006871406	S	- 137,919.020	1.0000		137,919	137,919	
12/22/2014 060006871401	S	- 24,153.740	1.0000		24,154	24,154	
12/22/2014 060006871406	S	- 201,061.110	1.0000		201,061	201,061	
12/22/2014 060006871415	S	- 698,350.870	1.0000		698,351	698,351	
12/23/2014 060006871401	S	- 57,796.880	1.0000		57,797	57,797	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/23/2014 060006871406	S	- 73,756.620	1.0000		73,757	73,757	
12/23/2014 060006871409	S	- 300.420	1.0000		300	300	
12/23/2014 060006871414	S	-.010	1.0000				
12/23/2014 060006871415	S	- 395,287.350	1.0000		395,287	395,287	
12/24/2014 060006871401	S	- 342,933.760	1.0000		342,934	342,934	
12/24/2014 060006871406	S	- 39,763.900	1.0000		39,764	39,764	
12/26/2014 060006871401	S	- 2,727.730	1.0000		2,728	2,728	
12/26/2014 060006871406	S	- 61,096.150	1.0000		61,096	61,096	
12/26/2014 060006871406	S	- 91.840	1.0000		92	92	
12/26/2014 060006871415	S	- 189,757.060	1.0000		189,757	189,757	
12/29/2014 060006871403	S	- 786,595.850	1.0000		786,596	786,596	
12/29/2014 060006871415	S	- 333,511.310	1.0000		333,511	333,511	
12/30/2014 060006871402	S	- 509,693.230	1.0000		509,693	509,693	
12/30/2014 060006871403	S	- 76,285.880	1.0000		76,286	76,286	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/30/2014 060006871415	S	- 551,845.040	1.0000		551,845	551,845	
Total For Sells				**0**	**408,594,394**	**408,594,394**	**0**
Total First American Prime Obligations				**0**	**825,030,385**	**825,030,385**	**0**
Issue: 783980774 - Sei Inst Inv Wrld Eq Ex US A							
05/30/2014 060006871401	B	4,038,196.033	12.8700		- 51,971,583	51,971,583	
06/02/2014 060006871401	B	8,520,526.723	12.9100		- 110,000,000 *	110,000,000	
06/05/2014 060006871401	B	176,340.092	12.9700		- 2,287,131	2,287,131	
07/14/2014 060006871401	B	51,747.904	13.1600		- 681,002	681,002	
09/17/2014 060006871401	B	749,613.601	12.9400		- 9,700,000	9,700,000	
Total For Buys				**0**	**174,639,716**	**174,639,716**	**0**
12/11/2014 060006871401	R	169,483.456	12.0100		- 2,035,496	2,035,496	
12/30/2014 060006871401	R	283,398.423	11.8500		- 3,358,271	3,358,271	
Total For Reinvestments				**0**	**5,393,767**	**5,393,767**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/07/2014 060006871401	S	- 109,667.674	13.2400		1,452,000	1,414,510	37,490
Total For Sells				**0**	**1,452,000**	**1,414,510**	**37,490**
Total Sei Inst Inv Wrld Eq Ex US A				**0**	**181,485,483**	**181,447,993**	**37,490**
Issue: 783980816 - Sei Inst Inv S/M Cap Equity Fd Cl A							
05/30/2014 060006871401	B	3,616,100.616	15.5800		- 56,338,848 *	56,338,848	
06/05/2014 060006871401	B	132,733.086	15.8800		- 2,107,801	2,107,801	
07/14/2014 060006871401	B	42,456.510	16.0400		- 681,002	681,002	
09/17/2014 060006871401	B	136,815.920	16.0800		- 2,200,000	2,200,000	
Total For Buys				**0**	**61,327,651**	**61,327,651**	**0**
07/07/2014 060006871401	R	3,250.959	16.4900		- 53,608	53,608	
10/03/2014 060006871401	R	6,279.637	15.4800		- 97,209	97,209	
12/11/2014 060006871401	R	599,134.646	13.9000		- 8,327,972	8,327,972	
12/30/2014 060006871401	R	10,746.899	14.4100		- 154,863	154,863	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Reinvestments				**0**	**8,633,652**	**8,633,652**	**0**
07/07/2014 060006871401	S	- 69,821.758	16.2700		1,136,000	1,088,619	47,381
09/04/2014 060006871401	S	- 4,044.170	16.2100		65,556	63,075	2,481
Total For Sells				**0**	**1,201,556**	**1,151,694**	**49,862**
Total Sei Inst Inv S/M Cap Equity Fd Cl A				**0**	**71,162,859**	**71,112,997**	**49,862**
Issue: 783980824 - Sei Inst Inv L C Dis Eqty A							
05/30/2014 060006871401	B	14,475,160.302	14.7900		- 214,087,621 *	214,087,621	
06/05/2014 060006871401	B	561,633.082	14.9300		- 8,385,182	8,385,182	
07/14/2014 060006871401	B	44,950.655	15.1500		- 681,002	681,002	
09/17/2014 060006871401	B	298,507.463	15.4100		- 4,600,000	4,600,000	
Total For Buys				**0**	**227,753,805**	**227,753,805**	**0**
07/07/2014 060006871401	R	53,477.310	15.2400		- 814,994	814,994	
10/06/2014 060006871401	R	56,993.841	15.0500		- 857,757	857,757	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/11/2014 060006871401	R	2,093,619.905	13.6900		- 28,661,657	28,661,657	
12/30/2014 060006871401	R	146,314.639	13.9700		- 2,044,016	2,044,016	
Total For Reinvestments				**0**	**32,378,424**	**32,378,424**	**0**
07/03/2014 060006871401	S	- 6,561.680	15.2400		100,000	97,082	2,918
07/07/2014 060006871401	S	- 95,316.623	15.1600		1,445,000	1,410,382	34,618
09/04/2014 060006871401	S	- 42,058.904	15.3700		646,445	622,382	24,063
Total For Sells				**0**	**2,191,445**	**2,129,846**	**61,599**
Total Sei Inst Inv L C Dis Eqty A				**0**	**262,323,674**	**262,262,075**	**61,599**
Issue: 9SPMTGU63 - Thornburg International Equity Fund							
05/30/2014 060006871410	S	- 5,178,974.890	12.1700		63,028,124 *	53,130,479	9,897,646
Total For Sells				**0**	**63,028,124**	**53,130,479**	**9,897,646**
Issue: 912810RD2 - U S Treasury Bd 3.750% 11/15/43							
01/16/2014 060006871406	B	125,000.000	.9953		- 124,409	124,409	
02/10/2014 060006871406	B	195,000.000	1.0173		- 198,374	198,374	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/14/2014 060006871406	B	1,680,000.000	1.0094		- 1,695,725	1,695,725	
02/14/2014 060006871406	B	235,000.000	1.0104		- 237,451	237,451	
02/18/2014 060006871406	B	35,000.000	1.0136		- 35,476	35,476	
02/18/2014 060006871406	B	190,000.000	1.0131		- 192,494	192,494	
02/18/2014 060006871406	B	150,000.000	1.0131		- 151,969	151,969	
02/18/2014 060006871406	B	235,000.000	1.0133		- 238,121	238,121	
02/18/2014 060006871406	B	85,000.000	1.0169		- 86,434	86,434	
02/19/2014 060006871406	B	120,000.000	1.0094		- 121,125	121,125	
02/19/2014 060006871406	B	75,000.000	1.0138		- 76,031	76,031	
02/21/2014 060006871406	B	60,000.000	1.0078		- 60,469	60,469	
02/26/2014 060006871406	B	640,000.000	1.0181		- 651,575	651,575	
02/26/2014 060006871406	B	75,000.000	1.0178		- 76,336	76,336	
02/26/2014 060006871406	B	215,000.000	1.0231		- 219,972	219,972	
02/26/2014 060006871406	B	80,000.000	1.0223		- 81,788	81,788	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2014 060006871406	B	45,000.000	1.0292		- 46,315	46,315	
02/27/2014 060006871406	B	5,000.000	1.0266		- 5,133	5,133	
02/27/2014 060006871406	B	185,000.000	1.0259		- 189,798	189,798	
02/28/2014 060006871406	B	70,000.000	1.0296		- 72,070	72,070	
02/28/2014 060006871406	B	170,000.000	1.0261		- 174,436	174,436	
03/04/2014 060006871406	B	125,000.000	1.0281		- 128,516	128,516	
03/04/2014 060006871406	B	240,000.000	1.0270		- 246,488	246,488	
03/05/2014 060006871406	B	220,000.000	1.0224		- 224,933	224,933	
03/05/2014 060006871406	B	75,000.000	1.0210		- 76,573	76,573	
03/05/2014 060006871406	B	155,000.000	1.0228		- 158,536	158,536	
03/05/2014 060006871406	B	150,000.000	1.0208		- 153,123	153,123	
03/06/2014 060006871406	B	1,105,000.000	1.0122		- 1,118,467	1,118,467	
03/06/2014 060006871406	B	35,000.000	1.0141		- 35,495	35,495	
03/06/2014 060006871406	B	135,000.000	1.0148		- 137,004	137,004	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/06/2014 060006871406	B	40,000.000	1.0119		- 40,475	40,475	
03/06/2014 060006871406	B	110,000.000	1.0146		- 111,607	111,607	
03/06/2014 060006871406	B	115,000.000	1.0150		- 116,725	116,725	
03/10/2014 060006871406	B	380,000.000	1.0066		- 382,494	382,494	
03/10/2014 060006871406	B	95,000.000	1.0056		- 95,534	95,534	
03/10/2014 060006871406	B	90,000.000	1.0050		- 90,450	90,450	
03/10/2014 060006871406	B	55,000.000	1.0061		- 55,335	55,335	
03/11/2014 060006871406	B	110,000.000	1.0044		- 110,481	110,481	
03/11/2014 060006871406	B	110,000.000	1.0077		- 110,842	110,842	
03/11/2014 060006871406	B	100,000.000	1.0072		- 100,719	100,719	
03/11/2014 060006871406	B	100,000.000	1.0073		- 100,734	100,734	
03/12/2014 060006871406	B	60,000.000	1.0164		- 60,984	60,984	
03/12/2014 060006871406	B	110,000.000	1.0167		- 111,835	111,835	
03/12/2014 060006871406	B	25,000.000	1.0163		- 25,406	25,406	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/12/2014 060006871406	B	45,000.000	1.0155		- 45,696	45,696	
03/12/2014 060006871406	B	55,000.000	1.0163		- 55,894	55,894	
03/14/2014 060006871406	B	195,000.000	1.0292		- 200,698	200,698	
03/14/2014 060006871406	B	75,000.000	1.0306		- 77,297	77,297	
03/14/2014 060006871406	B	40,000.000	1.0309		- 41,238	41,238	
03/18/2014 060006871406	B	130,000.000	1.0245		- 133,189	133,189	
03/19/2014 060006871406	B	220,000.000	1.0181		- 223,988	223,988	
03/19/2014 060006871406	B	155,000.000	1.0200		- 158,100	158,100	
03/19/2014 060006871406	B	90,000.000	1.0177		- 91,589	91,589	
03/21/2014 060006871406	B	9,295,000.000	1.0264		- 9,540,083	9,540,083	
03/26/2014 060006871406	B	85,000.000	1.0305		- 87,590	87,590	
03/26/2014 060006871406	B	50,000.000	1.0331		- 51,656	51,656	
03/26/2014 060006871406	B	55,000.000	1.0372		- 57,045	57,045	
03/27/2014 060006871406	B	45,000.000	1.0441		- 46,983	46,983	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2014 060006871406	B	155,000.000	1.0478		- 162,411	162,411	
03/27/2014 060006871406	B	85,000.000	1.0396		- 88,370	88,370	
03/27/2014 060006871406	B	150,000.000	1.0469		- 157,031	157,031	
03/31/2014 060006871406	B	1,690,000.000	1.0352		- 1,749,480	1,749,480	
04/01/2014 060006871406	B	145,000.000	1.0288		- 149,169	149,169	
04/01/2014 060006871406	B	45,000.000	1.0294		- 46,322	46,322	
04/01/2014 060006871406	B	75,000.000	1.0277		- 77,074	77,074	
04/02/2014 060006871406	B	150,000.000	1.0238		- 153,563	153,563	
04/04/2014 060006871406	B	285,000.000	1.0298		- 293,505	293,505	
04/07/2014 060006871406	B	160,000.000	1.0369		- 165,900	165,900	
04/07/2014 060006871406	B	70,000.000	1.0366		- 72,559	72,559	
04/08/2014 060006871406	B	160,000.000	1.0384		- 166,150	166,150	
04/10/2014 060006871406	B	165,000.000	1.0422		- 171,961	171,961	
04/10/2014 060006871406	B	110,000.000	1.0366		- 114,022	114,022	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/11/2014 060006871406	B	45,000.000	1.0469		- 47,109	47,109	
04/11/2014 060006871406	B	90,000.000	1.0513		- 94,613	94,613	
04/14/2014 060006871406	B	100,000.000	1.0503		- 105,031	105,031	
04/14/2014 060006871406	B	70,000.000	1.0489		- 73,423	73,423	
04/15/2014 060006871406	B	130,000.000	1.0542		- 137,048	137,048	
04/15/2014 060006871406	B	105,000.000	1.0484		- 110,086	110,086	
04/15/2014 060006871406	B	95,000.000	1.0542		- 100,151	100,151	
04/15/2014 060006871406	B	40,000.000	1.0542		- 42,169	42,169	
04/15/2014 060006871406	B	80,000.000	1.0484		- 83,875	83,875	
04/15/2014 060006871406	B	130,000.000	1.0563		- 137,323	137,323	
04/17/2014 060006871406	B	85,000.000	1.0530		- 89,502	89,502	
04/17/2014 060006871406	B	75,000.000	1.0530		- 78,973	78,973	
04/22/2014 060006871406	B	40,000.000	1.0413		- 41,650	41,650	
04/22/2014 060006871406	B	100,000.000	1.0450		- 104,500	104,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/24/2014 060006871406	B	165,000.000	1.0517		- 173,534	173,534	
04/29/2014 060006871406	B	175,000.000	1.0484		- 183,477	183,477	
04/29/2014 060006871406	B	65,000.000	1.0469		- 68,047	68,047	
04/29/2014 060006871406	B	85,000.000	1.0484		- 89,117	89,117	
04/30/2014 060006871406	B	1,320,000.000	1.0550		- 1,392,652	1,392,652	
04/30/2014 060006871406	B	360,000.000	1.0544		- 379,575	379,575	
05/01/2014 060006871406	B	35,000.000	1.0617		- 37,160	37,160	
05/01/2014 060006871406	B	15,000.000	1.0653		- 15,980	15,980	
05/01/2014 060006871406	B	95,000.000	1.0534		- 100,077	100,077	
05/01/2014 060006871406	B	110,000.000	1.0644		- 117,081	117,081	
05/01/2014 060006871406	B	180,000.000	1.0644		- 191,588	191,588	
05/02/2014 060006871406	B	190,000.000	1.0711		- 203,508	203,508	
05/06/2014 060006871406	B	80,000.000	1.0688		- 85,500	85,500	
05/08/2014 060006871406	B	240,000.000	1.0666		- 255,975	255,975	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2014 060006871406	B	155,000.000	1.0617		- 164,566	164,566	
Total For Buys				**0**	**27,610,110**	**27,610,110**	**0**
01/16/2014 060006871406	S	- 125,000.000	.9934		124,170	124,409	- 239
02/10/2014 060006871406	S	- 195,000.000	1.0172		198,352	198,374	- 23
02/18/2014 060006871406	S	- 175,000.000	1.0129		177,263	176,846	417
02/18/2014 060006871406	S	- 105,000.000	1.0106		106,116	106,107	8
02/18/2014 060006871406	S	- 285,000.000	1.0139		288,963	288,006	957
02/19/2014 060006871406	S	- 70,000.000	1.0128		70,897	70,746	151
02/20/2014 060006871406	S	- 360,000.000	1.0055		361,969	363,808	- 1,839
02/21/2014 060006871406	S	- 295,000.000	1.0084		297,489	298,121	- 632
02/21/2014 060006871406	S	- 75,000.000	1.0100		75,750	75,793	- 43
02/21/2014 060006871406	S	- 120,000.000	1.0078		120,938	121,269	- 332
02/25/2014 060006871406	S	- 130,000.000	1.0177		132,305	131,684	621
02/27/2014 060006871406	S	- 110,000.000	1.0288		113,163	111,754	1,409

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2014 060006871406	S	- 110,000.000	1.0273		113,008	111,754	1,254
02/27/2014 060006871406	S	- 55,000.000	1.0292		56,607	55,877	730
02/27/2014 060006871406	S	- 145,000.000	1.0284		149,112	147,312	1,800
03/04/2014 060006871406	S	- 170,000.000	1.0209		173,553	173,085	467
03/04/2014 060006871406	S	- 410,000.000	1.0192		417,864	417,441	422
03/04/2014 060006871406	S	- 130,000.000	1.0191		132,478	132,179	300
03/06/2014 060006871406	S	- 245,000.000	1.0163		248,981	249,106	- 124
03/06/2014 060006871406	S	- 700,000.000	1.0120		708,367	711,730	- 3,363
03/06/2014 060006871406	S	- 80,000.000	1.0127		81,013	81,341	- 328
03/06/2014 060006871406	S	- 105,000.000	1.0135		106,415	106,760	- 345
03/06/2014 060006871406	S	- 80,000.000	1.0159		81,275	81,341	- 66
03/10/2014 060006871406	S	- 260,000.000	1.0048		261,259	263,693	- 2,434
03/11/2014 060006871406	S	- 210,000.000	1.0086		211,805	212,941	- 1,137
03/11/2014 060006871406	S	- 170,000.000	1.0084		171,434	172,381	- 947

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/11/2014 060006871406	S	- 400,000.000	1.0043		401,703	405,603	- 3,900
03/13/2014 060006871406	S	- 20,000.000	1.0259		20,519	20,284	235
03/13/2014 060006871406	S	- 55,000.000	1.0256		56,409	55,781	628
03/13/2014 060006871406	S	- 80,000.000	1.0278		82,225	81,136	1,089
03/14/2014 060006871406	S	- 40,000.000	1.0306		41,225	40,626	599
03/18/2014 060006871406	S	- 90,000.000	1.0222		92,000	91,438	562
03/19/2014 060006871406	S	- 40,000.000	1.0207		40,830	40,938	- 108
03/19/2014 060006871406	S	- 90,000.000	1.0169		91,519	92,110	- 591
03/20/2014 060006871406	S	- 485,000.000	1.0169		493,184	496,368	- 3,184
03/21/2014 060006871406	S	- 240,000.000	1.0243		245,841	245,626	215
03/24/2014 060006871406	S	- 120,000.000	1.0344		124,125	122,813	1,312
03/24/2014 060006871406	S	- 40,000.000	1.0344		41,375	40,938	437
03/24/2014 060006871406	S	- 30,000.000	1.0338		31,013	30,703	309
03/24/2014 060006871406	S	- 50,000.000	1.0345		51,727	51,172	555

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2014 060006871406	S	- 25,000.000	1.0345		25,863	25,586	277
03/24/2014 060006871406	S	- 140,000.000	1.0341		144,769	143,282	1,487
03/24/2014 060006871406	S	- 360,000.000	1.0341		372,263	368,438	3,824
03/24/2014 060006871406	S	- 120,000.000	1.0344		124,125	122,813	1,312
03/24/2014 060006871406	S	- 135,000.000	1.0341		139,598	138,164	1,434
03/24/2014 060006871406	S	- 185,000.000	1.0344		191,359	189,336	2,023
03/25/2014 060006871406	S	- 115,000.000	1.0311		118,576	117,696	880
03/25/2014 060006871406	S	- 45,000.000	1.0313		46,406	46,055	351
03/25/2014 060006871406	S	- 75,000.000	1.0313		77,344	76,758	586
03/25/2014 060006871406	S	- 100,000.000	1.0313		103,125	102,344	781
03/25/2014 060006871406	S	- 180,000.000	1.0284		185,119	184,219	900
03/25/2014 060006871406	S	- 180,000.000	1.0284		185,119	184,219	900
03/25/2014 060006871406	S	- 175,000.000	1.0284		179,977	179,102	875
03/25/2014 060006871406	S	- 300,000.000	1.0284		308,531	307,032	1,499

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/25/2014 060006871406	S	- 100,000.000	1.0284		102,844	102,344	500
03/25/2014 060006871406	S	- 125,000.000	1.0284		128,555	127,930	625
03/25/2014 060006871406	S	- 155,000.000	1.0284		159,408	158,633	775
03/25/2014 060006871406	S	- 115,000.000	1.0284		118,270	117,696	575
03/25/2014 060006871406	S	- 125,000.000	1.0284		128,555	127,930	625
03/25/2014 060006871406	S	- 120,000.000	1.0284		123,413	122,813	600
03/25/2014 060006871406	S	- 115,000.000	1.0325		118,738	117,696	1,042
03/25/2014 060006871406	S	- 90,000.000	1.0325		92,925	92,110	815
03/25/2014 060006871406	S	- 135,000.000	1.0284		138,839	138,164	675
03/25/2014 060006871406	S	- 115,000.000	1.0313		118,594	117,696	898
03/26/2014 060006871406	S	- 500,000.000	1.0284		514,219	511,824	2,395
03/26/2014 060006871406	S	- 225,000.000	1.0339		232,629	230,321	2,308
03/26/2014 060006871406	S	- 75,000.000	1.0325		77,438	76,774	664
03/26/2014 060006871406	S	- 390,000.000	1.0284		401,091	399,222	1,868

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/26/2014 060006871406	S	- 100,000.000	1.0319		103,188	102,365	823
03/26/2014 060006871406	S	- 90,000.000	1.0322		92,897	92,128	769
03/26/2014 060006871406	S	- 300,000.000	1.0284		308,531	307,094	1,437
03/26/2014 060006871406	S	- 65,000.000	1.0323		67,102	66,537	565
03/27/2014 060006871406	S	- 260,000.000	1.0406		270,563	266,475	4,087
03/27/2014 060006871406	S	- 120,000.000	1.0406		124,875	122,988	1,887
03/27/2014 060006871406	S	- 265,000.000	1.0406		275,766	271,600	4,166
03/27/2014 060006871406	S	- 450,000.000	1.0414		468,633	461,207	7,426
03/27/2014 060006871406	S	- 170,000.000	1.0406		176,906	174,234	2,673
03/27/2014 060006871406	S	- 130,000.000	1.0406		135,281	133,238	2,044
03/27/2014 060006871406	S	- 135,000.000	1.0406		140,484	138,362	2,122
03/27/2014 060006871406	S	- 115,000.000	1.0406		119,672	117,864	1,808
03/27/2014 060006871406	S	- 45,000.000	1.0441		46,983	46,121	862
03/27/2014 060006871406	S	- 160,000.000	1.0414		166,625	163,985	2,640

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2014 060006871406	S	- 250,000.000	1.0406		260,156	256,226	3,930
03/27/2014 060006871406	S	- 205,000.000	1.0406		213,328	210,105	3,223
03/27/2014 060006871406	S	- 215,000.000	1.0406		223,734	220,354	3,380
03/27/2014 060006871406	S	- 120,000.000	1.0406		124,875	122,988	1,887
03/27/2014 060006871406	S	- 125,000.000	1.0406		130,078	128,113	1,965
03/27/2014 060006871406	S	- 165,000.000	1.0406		171,703	169,109	2,594
03/27/2014 060006871406	S	- 255,000.000	1.0414		265,559	261,351	4,208
03/27/2014 060006871406	S	- 235,000.000	1.0406		244,547	240,852	3,694
03/27/2014 060006871406	S	- 205,000.000	1.0414		213,488	210,105	3,383
03/27/2014 060006871406	S	- 130,000.000	1.0406		135,281	133,238	2,044
03/27/2014 060006871406	S	- 160,000.000	1.0483		167,725	163,985	3,740
03/27/2014 060006871406	S	- 175,000.000	1.0414		182,246	179,358	2,888
03/27/2014 060006871406	S	- 85,000.000	1.0434		88,692	87,117	1,575
03/27/2014 060006871406	S	- 20,000.000	1.0434		20,869	20,498	371

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2014 060006871406	S	- 385,000.000	1.0444		402,084	394,588	7,496
03/27/2014 060006871406	S	- 50,000.000	1.0444		52,219	51,245	974
03/27/2014 060006871406	S	- 140,000.000	1.0406		145,688	143,487	2,201
03/27/2014 060006871406	S	- 270,000.000	1.0434		281,707	276,724	4,983
03/27/2014 060006871406	S	- 30,000.000	1.0434		31,301	30,747	554
03/27/2014 060006871406	S	- 200,000.000	1.0414		208,281	204,981	3,300
03/28/2014 060006871406	S	- 205,000.000	1.0384		212,880	211,000	1,880
03/28/2014 060006871406	S	- 300,000.000	1.0366		310,969	308,781	2,188
03/31/2014 060006871406	S	- 215,000.000	1.0342		222,349	221,293	1,056
04/01/2014 060006871406	S	- 85,000.000	1.0275		87,338	87,478	- 140
04/02/2014 060006871406	S	- 1,940,000.000	1.0200		1,978,724	1,996,781	- 18,057
04/03/2014 060006871406	S	- 140,000.000	1.0252		143,522	144,037	- 515
04/03/2014 060006871406	S	- 95,000.000	1.0239		97,275	97,739	- 464
04/03/2014 060006871406	S	- 115,000.000	1.0241		117,767	118,316	- 549

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/04/2014 060006871406	S	- 150,000.000	1.0300		154,500	154,325	175
04/07/2014 060006871406	S	- 85,000.000	1.0382		88,247	87,544	703
04/09/2014 060006871406	S	- 110,000.000	1.0336		113,695	113,378	317
04/10/2014 060006871406	S	- 80,000.000	1.0383		83,066	82,563	503
04/10/2014 060006871406	S	- 95,000.000	1.0444		99,216	98,043	1,172
04/11/2014 060006871406	S	- 40,000.000	1.0475		41,900	41,333	567
04/14/2014 060006871406	S	- 65,000.000	1.0494		68,209	67,256	953
04/15/2014 060006871406	S	- 150,000.000	1.0556		158,344	155,834	2,509
04/15/2014 060006871406	S	- 210,000.000	1.0551		221,575	218,168	3,407
04/15/2014 060006871406	S	- 105,000.000	1.0545		110,726	109,084	1,642
04/15/2014 060006871406	S	- 300,000.000	1.0567		317,016	311,669	5,347
04/15/2014 060006871406	S	- 190,000.000	1.0554		200,517	197,642	2,875
04/16/2014 060006871406	S	- 210,000.000	1.0545		221,443	218,168	3,275
04/17/2014 060006871406	S	- 40,000.000	1.0538		42,150	41,609	541

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/17/2014 060006871406	S	- 255,000.000	1.0570		269,543	265,256	4,287
04/22/2014 060006871406	S	- 45,000.000	1.0417		46,877	46,827	50
04/22/2014 060006871406	S	- 95,000.000	1.0442		99,201	98,857	343
04/22/2014 060006871406	S	- 95,000.000	1.0467		99,435	98,857	577
04/22/2014 060006871406	S	- 230,000.000	1.0475		240,925	239,339	1,586
04/25/2014 060006871406	S	- 45,000.000	1.0584		47,630	46,905	724
04/29/2014 060006871406	S	- 100,000.000	1.0448		104,484	104,936	- 452
04/29/2014 060006871406	S	- 140,000.000	1.0498		146,967	146,911	56
04/30/2014 060006871406	S	- 80,000.000	1.0542		84,338	84,001	336
05/01/2014 060006871406	S	- 35,000.000	1.0619		37,166	36,808	358
05/01/2014 060006871406	S	- 125,000.000	1.0644		133,047	131,456	1,590
05/05/2014 060006871406	S	- 175,000.000	1.0662		186,587	184,244	2,343
05/06/2014 060006871406	S	- 35,000.000	1.0672		37,352	36,863	488
05/06/2014 060006871406	S	- 90,000.000	1.0701		96,311	94,791	1,519

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/06/2014 060006871406	S	- 260,000.000	1.0691		277,956	273,841	4,115
05/06/2014 060006871406	S	- 280,000.000	1.0704		299,720	295,381	4,339
05/07/2014 060006871406	S	- 175,000.000	1.0696		187,188	184,316	2,872
05/07/2014 060006871406	S	- 155,000.000	1.0681		165,559	163,252	2,308
05/07/2014 060006871406	S	- 85,000.000	1.0666		90,658	89,525	1,133
05/07/2014 060006871406	S	- 200,000.000	1.0659		213,188	210,987	2,201
05/07/2014 060006871406	S	- 50,000.000	1.0672		53,359	52,747	613
05/08/2014 060006871406	S	- 80,000.000	1.0711		85,688	84,395	1,293
05/09/2014 060006871406	S	- 65,000.000	1.0605		68,930	68,571	360
05/09/2014 060006871406	S	- 1,655,000.000	1.0558		1,747,318	1,745,914	1,404
05/12/2014 060006871406	S	- 330,000.000	1.0512		346,900	348,128	- 1,228
Total For Sells				**0**	**27,770,755**	**27,610,109**	**160,635**
Total U S Treasury Bd 3.750% 11/15/43				**0**	**55,380,865**	**55,220,219**	**160,635**

Issue: 922040100 - Vanguard Instl Index Instl#94

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/03/2014 060006871413	B	691,916.337	176.9000		- 122,400,000 *	122,400,000	
06/05/2014 060006871413	B	215.087	178.4400		- 38,380	38,380	
07/14/2014 060006871413	B	3,755.390	181.3400		- 681,002	681,002	
09/17/2014 060006871413	B	21,165.744	184.2600		- 3,900,000	3,900,000	
Total For Buys				**0**	**127,019,382**	**127,019,382**	**0**
03/31/2014 060006871413	R	2,686.153	170.1500		- 457,049	457,049	
06/20/2014 060006871413	R	5,615.184	179.8300		- 1,009,779	1,009,779	
09/19/2014 060006871413	R	6,192.153	184.2100		- 1,140,657	1,140,657	
12/19/2014 060006871413	R	7,093.847	189.6500		- 1,345,348	1,345,348	
Total For Reinvestments				**0**	**3,952,833**	**3,952,833**	**0**
07/07/2014 060006871413	S	- 10,848.822	181.3100		1,967,000	1,656,227	310,773
Total For Sells				**0**	**1,967,000**	**1,656,227**	**310,773**
Total Vanguard Instl Index Instl#94				**0**	**132,939,215**	**132,628,442**	**310,773**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 99MSCY7A1 - Silchester International Fund							
01/31/2014 060006871410	S	- 562.330	96.4701		54,248	37,955	16,293
02/28/2014 060006871410	S	- 554.930	101.7408		56,459	37,456	19,003
03/31/2014 060006871410	S	- 553.910	102.3554		56,696	37,387	19,309
04/30/2014 060006871410	S	- 551.440	104.1475		57,431	37,220	20,211
05/30/2014 060006871410	S	- 548.930	106.0379		58,207	37,051	21,156
06/01/2014 060006871410	S	- 1,015,104.340	106.0254		107,626,807 *	68,516,308	39,110,499
Total For Sells				**0**	**107,909,848**	**68,703,377**	**39,206,471**
Total Silchester International Fund				**0**	**107,909,848**	**68,703,377**	**39,206,471**
GRAND TOTAL				**0**	**1,699,260,453**	**1,649,535,967**	**49,724,476**

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

Summary of plan provisions

Plan Provisions	
Effective Date	January 1, 1996. 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 but not before April 1, 1995.
Pensionable pay	W-2 earnings, including any cafeteria plan deferrals, dependent care assistance deferrals, and any other employee deferrals to a qualified retirement plan, but excluding any reimbursements, fringe benefits, moving expenses, deferred compensation, welfare benefits, signing bonuses, severance, IRC Section 132 deductions taken pursuant to the Transportation Equity Act, and any earnings earned as a non-resident alien (assuming the employee earned no income in the US). Playoff and World Series shares are excluded from pensionable pay. Clubhouse tips are excluded from pensionable pay.

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

Eligibility for Benefits

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

Monthly Benefits Paid Upon the Following Events

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

Other Plan Provisions

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

Future Plan Changes

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

Changes in Benefits Valued Since Prior Year

The IRC Section 415 benefit limit was increased from $205,000 to $210,000 effective January 1, 2014. The IRC Section 401(a)(17) compensation limit was increased from $255,000 to $260,000 effective January 1, 2014.

2014 Form 5500, Schedule SB, Line 22 - Description of Weighted Average Retirement Age
Major League Baseball Pension Plan for Non-Uniformed Personnel
Tampa Bay Rays Baseball Ltd.
EIN: 59-3300424 PN: 001

DEVELOPMENT OF WEIGHTED AVERAGE RETIREMENT AGE

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

Average Retirement Age 61.8317

The methodology used to calculate the average retirement age shown on the 2014 Schedule SB assumes that all front office employees meet the retirement eligibility service requirements.

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

2014

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2014 or fiscal plan year beginning and ending

A This return/report is for:
- [ ] a multiemployer plan;
- [X] a single-employer plan;
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); or
- [ ] a DFE (specify) ____

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

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

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

Part II Basic Plan Information - enter all requested information

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

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/01/1996

2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan)
TAMPA BAY RAYS BASEBALL, LTD.
ONE TROPICANA DRIVE
ST. PETERSBURG FL 33075

2b Employer Identification Number (EIN) 59-3300424

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

2d Business code (see instructions) 711210

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

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

SIGN HERE	[signature]	10/9/15	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	**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**	505
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c, and 6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	256
a(2) Total number of active participants at the end of the plan year	**6a(2)**	287
b Retired or separated participants receiving benefits	**6b**	41
c Other retired or separated participants entitled to future benefits	**6c**	226
d Subtotal. Add lines **6a(2), 6b,** and **6c**.	**6d**	554
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f Total. Add lines **6d** and **6e**.	**6f**	554
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**	10
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)	**9b** Plan benefit arrangement (check all that apply)
(1) [ ] Insurance	**(1)** [ ] Insurance
(2) [ ] Code section 412(e)(3) insurance contracts	**(2)** [ ] Code section 412(e)(3) insurance contracts
(3) [X] Trust	**(3)** [X] Trust
(4) [ ] General assets of the sponsor	**(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)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) . . . . . ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2) . . . . ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2014 Form M-1 annual report. If the plan was not required to file the 2014 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____