

Western Conference of Teamsters Pension Plan
Supplemental Schedule
Form 5500 - Schedule H - Line 4i
Schedule of Assets (Held at End of Year)
December 31, 2012
EIN: 91-6145047
Plan Number: 001

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par, or maturity value (c)	Cost (d)	Current value (e)
	Investments with Prudential			
	Insurance Company of America			
	Strategic Bond Account (GA - 8216)	See appendix I	\$ 2,496,443,153	\$ 3,471,971,046
	Strategic Bond Account (GA - 8217)	See appendix II	1,448,222,011	1,975,521,923
	Fixed Dollar Account	Unallocated insurance contract	128,891,280	128,891,280
	82/84 Annuity Account	See appendix III	229,691,540	255,686,844
	Property Investment Separate Account (PRISA)	Pooled separate account	672,744,004	531,904,606
	Property Investment Separate Account II (PRISA II)	Pooled separate account	610,217,827	567,474,708
	Private Placement Bond Separate Account (PRIVEST)	Pooled separate account	305,354,955	302,540,831
	Enhanced Bond Index Account (GA - 8217)	See appendix IV	2,370,159,299	2,525,856,970
	Union Mortgage Account (UMA)	Pooled separate account	112,099,260	121,576,248
	Mortgage Investment Separate Account (MORISA)	See appendix V	47,308,525	56,328,711
	Western Conference of Teamsters (WCOT)	See appendix VI	1,460,026,800	1,212,526,538
	Temporary Investment Account (GA - 8216)	Pooled separate account	32,430,993	32,430,993
	Temporary Investment Account (GA - 8217)	Pooled separate account	306,171,021	306,171,021
	Mellon Capital Management	See appendix VII	4,451,519,574	5,332,878,289
	UBS Holdings No. 260 LLC	See appendix VIII	715,948,156	841,549,156
	Northern Trust	See appendix IX	1,689,634,873	2,717,555,115
	W.R. Huff Asset Management	See appendix X	3,415,876	289,428
	TA Realty Associates - TA/Western LLC	See appendix XI	85,619,222	78,677,350
	Goldman Sachs Asset Management Account - Bonds	See appendix XII	1,817,002,412	1,837,606,175
	Camden Asset Management	See appendix XIII	2,777,165,949	2,794,819,052
	Invesco	See appendix XIV	832,558,322	989,058,272
	Invesco Common Commingled Funds	See appendix XV	350,000,000	544,465,521
	Intech	See appendix XVI	869,883,184	999,199,083
	BlackRock Asset Management	See appendix XVII	1,290,457,562	1,315,839,804
	Western Asset Management	See appendix XVIII	13,856,418	8,470,834
	Mellon Transition Account	See appendix XIX	558,058	556,292
	Oaktree	See appendix XX	104,048,397	107,762,280
	White Oak	See appendix XXI	40,296,914	40,296,914
	Landmark Equity Partners XIII, L.P.	Limited partnership	26,111,899	26,159,506
	Landmark Equity Partners XIV, L.P.	Limited partnership	50,427,067	57,949,101
	Yucaipa	See appendix XXII	122,132,714	162,178,228
	WP Global COREalpha Private Equity Partners II, LP	Limited partnership	41,224,968	47,867,197
	WP Global COREalpha Private Equity Partners III, LP	Limited partnership	22,183,995	25,602,272
	BlackRock Vesey Street Fund IV	Limited partnership	57,695,357	65,287,501
	JP Morgan Infrastructure Fund ERISA, LP	Limited partnership	576,304,022	614,970,502
	Hamilton Lane Capital Opportunities Fund LP	Limited partnership	46,982,743	53,168,392
	HarbourVest Dover Street VII LP	Limited partnership	75,769,211	100,586,778
	HarbourVest Dover Street VIII LP	Limited partnership	366,999	794,501
	Pantheon USA Fund VIII, LP	Limited partnership	61,299,507	67,511,371
	Pantheon Global Secondary Fund IV, L.P.	Limited partnership	33,462,818	46,658,484
	UBS International Infrastructure Fund	Limited partnership	230,810,257	310,021,807
	IFM Global Infrastructure Fund L.P.	Limited partnership	344,857,612	428,115,077
	Schroder Commodity Portfolio L.P.	Limited partnership	353,396,223	346,540,503
	Pomona Capital VII, L.P.	Limited partnership	35,784,019	64,418,800
	Pomona Capital VIII, L.P.	Limited partnership	16,042,827	28,271,832
	Partners Group Secondary 2008, L.P.	Limited partnership	74,649,090	87,515,429
	Partners Group ECTPT Emerging Markets 2011, L.P.	Limited partnership	13,525,492	12,224,600
	JP Morgan Venture Capital IV, LLC	Limited liability company	6,776,798	8,223,367
	JP Morgan Corporate Finance IV, LLC	Limited liability company	36,582,337	43,615,601
	Bridgewater All Weather Portfolio	103-12 Investment entity	500,000,000	822,114,333
	EIG Energy Fund XV-A, L.P.	Limited partnership	77,886,044	97,057,740
	EnCap Energy Capital Fund VIII, LP	Limited partnership	52,045,562	66,492,176
	EnerVest Energy Institutional Fund XII-C, L.P.	Limited partnership	51,557,658	51,557,658
	WCTPT Choice L.P.	Limited partnership	27,173,350	30,296,709
	WCTPT Choice II L.P.	Limited partnership	17,986,764	7,901,249
	Lone Star Fund VII (U.S.), L.P.	Limited partnership	94,867,622	127,021,984
	Selene Residential Mortgage Opportunity Fund II, L.P.	Limited partnership	43,994,135	50,654,067
	Monarch Opportunities Fund, L.P.	Limited partnership	120,655,737	123,649,098
	Monarch Capital Partners II Offshore, L.P.	Limited partnership	8,754,262	9,581,899
	Centerbridge Capital Partners II, L.P.	Limited partnership	44,801,725	52,570,568
	Waterfall Victoria ERISA Fund, Ltd.	Limited liability company	113,587,100	123,527,215
	NYLCAP Mezzanine Partners III Parallel Fund, L.P.	Limited partnership	44,244,513	45,484,719
	NYLCAP Select Manager Fund II, L.P.	Limited partnership	13,729,076	13,569,865
	Western Farmland, LLC	Limited liability company	63,502,326	64,212,025
	Gresham DJF Commodity Builder Fund, LLC	103-12 Investment entity	318,421,993	305,512,421
	New Growth, LLC	Limited liability company	141,226,630	143,670,028
	Oaktree Enhanced Income Fund (Parallel), L.P.	Limited partnership	20,048,740	20,200,217
	Trilantic Capital Partners V (North America) L.P.	Limited partnership	178,843	178,843
	Genstar Capital Partners VI, L.P.	Limited partnership	6,983,828	8,301,220
	Crescent Mezzanine Partners VIB, L.P.	Limited partnership	11,195,616	11,276,869
	EnTrust Activist Managers, L.P.	Limited partnership	20,000,000	20,000,000
	Perella Weinberg Partners ABV Opportunity Offshore Fund III A.	Limited partnership	88,770,807	100,320,445
	Audax Senior Debt (WCTPT), LLC	Limited liability company	64,448,816	65,317,155
	Collateral Held For Securities on Loan	See appendix XXIII	2,972,457,877	2,853,529,459

\$ 36,909,584,095

Appendix I

Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT Strategic Bond Account

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
161571DA9	Chase Issuance Trust	5.40%	07/15/2015	03/16/2009	1,000,000.00	989,531.25	1,070,441.40	1,027,068.00	0.00	(43,373.40)
161571DA9	Chase Issuance Trust	5.40%	07/15/2015	06/02/2009	190,000.00	197,332.81	203,383.87	195,142.92	0.00	(8,240.95)
	Totals for Cusip				1,190,000.00	1,186,864.06	1,273,825.27	1,222,210.92	0.00	(51,614.35)
17305ECH6	Citibank Credit Card Issuance	4.90%	12/12/2016	03/12/2009	8,250,000.00	7,687,646.49	9,178,403.03	8,956,076.25	0.00	(222,326.78)
17305ECJ2	Citibank Credit Card Issuance	4.85%	03/10/2017	02/10/2009	1,000,000.00	928,671.88	1,118,084.20	1,092,950.00	0.00	(25,134.20)
	Totals for Cusip				1,000,000.00	928,671.88	1,118,084.20	1,092,950.00	0.00	(25,134.20)
17305ECX1	Citibank Credit Card Issuance	5.10%	11/20/2017	11/16/2005	26,100,000.00	26,096,085.00	29,867,631.57	29,451,683.70	0.00	(415,947.87)
	Totals for Cusip				26,100,000.00	26,096,085.00	29,867,631.57	29,451,683.70	0.00	(415,947.87)
193906AD6	College & Univ Facility Loan	4.00%	06/01/2018	05/03/1988	470,289.30	235,567.91	399,745.91	492,383.49	92,637.58	0.00
	Totals for Cusip				470,289.30	235,567.91	399,745.91	492,383.49	92,637.58	0.00
	Totals for Asset-Backed				37,010,289.30	36,134,835.34	41,837,689.98	41,215,304.36	92,637.58	(715,023.20)
Corporate										
00037BAA0	ABB Finance USA Inc	1.62%	05/08/2017	05/03/2012	2,835,000.00	2,815,155.00	2,815,155.00	2,871,880.52	56,725.52	0.00
	Totals for Cusip				2,835,000.00	2,815,155.00	2,815,155.00	2,871,880.52	56,725.52	0.00
00037BAB8	ABB Finance USA Inc	2.88%	05/08/2022	05/03/2012	325,000.00	317,957.25	317,957.25	332,748.33	14,791.08	0.00
	Totals for Cusip				325,000.00	317,957.25	317,957.25	332,748.33	14,791.08	0.00
00084DAA8	ABN Amro Bank NV	3.00%	01/31/2014	01/27/2011	5,790,000.00	5,785,194.30	5,748,294.63	5,900,890.08	152,595.45	0.00
	Totals for Cusip				5,790,000.00	5,785,194.30	5,748,294.63	5,900,890.08	152,595.45	0.00
00084DAE0	ABN Amro Bank NV	4.25%	02/02/2017	01/30/2012	2,140,000.00	2,137,902.80	2,137,902.80	2,334,130.10	196,227.30	0.00
	Totals for Cusip				2,140,000.00	2,137,902.80	2,137,902.80	2,334,130.10	196,227.30	0.00
00101JAA4	ADT Corp	2.25%	07/15/2017	06/27/2012	1,605,000.00	1,603,330.80	1,603,330.80	1,592,253.09	0.00	(11,077.71)
	Totals for Cusip				1,605,000.00	1,603,330.80	1,603,330.80	1,592,253.09	0.00	(11,077.71)
00206RAS1	AT&T Corp	6.55%	02/15/2039	04/16/2010	195,000.00	206,458.20	248,047.61	256,252.04	8,204.43	0.00
00206RAS1	AT&T Corp	6.55%	02/15/2039	05/23/2011	150,000.00	167,190.00	190,805.85	197,116.95	6,311.10	0.00
	Totals for Cusip				345,000.00	373,648.20	438,853.46	453,368.99	14,515.53	0.00
00206RAV4	AT&T Corp	2.50%	08/15/2015	07/27/2010	2,850,000.00	2,841,279.00	2,951,089.50	2,971,347.30	20,257.80	0.00
	Totals for Cusip				2,850,000.00	2,841,279.00	2,951,089.50	2,971,347.30	20,257.80	0.00



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For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00287YAA7	Abbvie Inc	1.20%	11/06/2015	11/05/2012	3,440,000.00	3,437,695.20	3,437,695.20	3,462,982.64	25,287.44	0.00
	Totals for Cusip				3,440,000.00	3,437,695.20	3,437,695.20	3,462,982.64	25,287.44	0.00
008117AM5	Aetna Inc	6.50%	09/15/2018	09/09/2008	1,700,000.00	1,695,172.00	2,074,285.60	2,113,638.90	39,353.30	0.00
	Totals for Cusip				1,700,000.00	1,695,172.00	2,074,285.60	2,113,638.90	39,353.30	0.00
00817YAM0	Aetna Inc	4.12%	11/15/2042	12/07/2012	575,000.00	581,854.00	581,854.00	570,183.80	0.00	(11,670.20)
00817YAM0	Aetna Inc	4.12%	11/15/2042	12/04/2012	1,140,000.00	1,160,109.60	1,160,109.60	1,130,451.36	0.00	(29,658.24)
00817YAM0	Aetna Inc	4.12%	11/15/2042	12/10/2012	1,050,000.00	1,064,511.00	1,064,511.00	1,041,205.20	0.00	(23,305.80)
00817YAM0	Aetna Inc	4.12%	11/15/2042	12/13/2012	4,480,000.00	4,513,376.00	4,513,376.00	4,442,475.52	0.00	(70,900.48)
	Totals for Cusip				7,245,000.00	7,319,850.60	7,319,850.60	7,184,315.88	0.00	(135,534.72)
008281AG2	African Development Bank	8.80%	09/01/2019	02/19/2004	8,740,000.00	12,137,849.80	11,811,489.46	11,645,342.06	0.00	(166,147.40)
008281AG2	African Development Bank	8.80%	09/01/2019	12/18/2006	7,740,000.00	10,230,190.20	10,460,060.46	10,312,923.06	0.00	(147,137.40)
	Totals for Cusip				16,480,000.00	22,368,040.00	22,271,549.92	21,958,265.12	0.00	(313,284.80)
008916AK4	Agrium Inc	3.15%	10/01/2022	09/24/2012	1,055,000.00	1,052,932.20	1,052,932.20	1,048,308.14	0.00	(4,624.06)
	Totals for Cusip				1,055,000.00	1,052,932.20	1,052,932.20	1,048,308.14	0.00	(4,624.06)
018490AM4	Allergan Inc	5.75%	04/01/2016	11/07/2006	4,630,000.00	4,617,057.00	5,359,539.84	5,327,713.22	0.00	(31,826.62)
018490AM4	Allergan Inc	5.75%	04/01/2016	10/31/2008	300,000.00	260,373.00	347,270.40	345,208.20	0.00	(2,062.20)
	Totals for Cusip				4,930,000.00	4,877,430.00	5,706,810.24	5,672,921.42	0.00	(33,888.82)
01959EAB4	Allied World Assurance	5.50%	11/15/2020	11/09/2010	755,000.00	751,557.20	756,361.27	836,876.73	80,515.46	0.00
	Totals for Cusip				755,000.00	751,557.20	756,361.27	836,876.73	80,515.46	0.00
020002AX9	Allstate Corp	7.45%	05/16/2019	06/23/2010	4,980,000.00	5,813,851.20	6,054,853.32	6,530,622.60	475,769.28	0.00
	Totals for Cusip				4,980,000.00	5,813,851.20	6,054,853.32	6,530,622.60	475,769.28	0.00
02209SAD5	Altria Group	9.70%	11/10/2018	11/05/2008	2,095,000.00	2,093,554.45	2,818,849.16	2,932,849.16	114,208.92	0.00
	Totals for Cusip				2,095,000.00	2,093,554.45	2,818,849.16	2,932,849.16	114,208.92	0.00
02209SAL7	Altria Group	4.75%	05/05/2021	05/02/2011	1,500,000.00	1,493,625.00	1,651,557.00	1,699,911.00	48,354.00	0.00
	Totals for Cusip				1,500,000.00	1,493,625.00	1,651,557.00	1,699,911.00	48,354.00	0.00
02364WBC8	America Movil SA de CV	2.38%	09/08/2016	08/31/2011	2,715,000.00	2,692,954.20	2,707,436.01	2,821,924.85	114,488.84	0.00
	Totals for Cusip				2,715,000.00	2,692,954.20	2,707,436.01	2,821,924.85	114,488.84	0.00
026609AC1	American Home Products	7.25%	03/01/2023	02/26/2010	1,365,000.00	1,642,914.00	1,823,455.72	1,929,123.11	105,667.39	0.00



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WCT Strategic Bond Account

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					1,365,000.00	1,642,914.00	1,823,455.72	1,929,123.11	105,667.39	0.00
026874AT4	American International Group	4.25%	05/15/2013	03/29/2005	2,250,000.00	2,102,782.50	2,246,919.75	2,277,328.50	30,408.75	0.00
026874AT4	American International Group	4.25%	05/15/2013	03/31/2005	2,850,000.00	2,675,067.00	2,846,098.35	2,884,616.10	38,517.75	0.00
Totals for Cusip					5,100,000.00	4,777,849.50	5,093,018.10	5,161,944.60	68,926.50	0.00
026874CT2	American International Group	3.00%	03/20/2015	03/19/2012	3,000,000.00	2,995,320.00	2,995,320.00	3,121,548.00	126,228.00	0.00
Totals for Cusip					3,000,000.00	2,995,320.00	2,995,320.00	3,121,548.00	126,228.00	0.00
031162BA7	Amgen Inc	6.40%	02/01/2039	08/15/2012	2,350,000.00	2,825,358.00	2,825,358.00	3,042,446.30	217,088.30	0.00
Totals for Cusip					2,350,000.00	2,825,358.00	2,825,358.00	3,042,446.30	217,088.30	0.00
035229DC4	Anheuser Busch Cos Inc	6.45%	09/01/2037	05/25/2011	825,000.00	947,883.75	1,104,624.68	1,128,126.45	23,501.77	0.00
Totals for Cusip					825,000.00	947,883.75	1,104,624.68	1,128,126.45	23,501.77	0.00
03523TBE7	Anheuser-Busch Inbev Wor	7.75%	01/15/2019	03/14/2011	4,000,000.00	3,996,796.92	5,180,636.00	5,342,460.00	161,824.00	0.00
Totals for Cusip					4,000,000.00	3,996,796.92	5,180,636.00	5,342,460.00	161,824.00	0.00
037389AY9	Aon Corp	3.12%	05/27/2016	05/24/2011	6,425,000.00	6,422,365.75	6,497,955.88	6,764,072.95	266,117.07	0.00
Totals for Cusip					6,425,000.00	6,422,365.75	6,497,955.88	6,764,072.95	266,117.07	0.00
03938LAR5	Arcelormittal	4.25%	08/05/2015	08/02/2010	1,005,000.00	996,186.15	960,756.89	1,015,124.37	54,367.48	0.00
Totals for Cusip					1,005,000.00	996,186.15	960,756.89	1,015,124.37	54,367.48	0.00
04044TAA4	Aristotle Holding Inc	2.75%	11/21/2014	11/14/2011	3,500,000.00	3,495,905.00	3,542,434.00	3,610,582.50	68,148.50	0.00
Totals for Cusip					3,500,000.00	3,495,905.00	3,542,434.00	3,610,582.50	68,148.50	0.00
04044TAL0	Aristotle Holding Inc	2.65%	02/15/2017	02/06/2012	2,025,000.00	2,005,256.25	2,005,256.25	2,104,762.73	99,506.48	0.00
Totals for Cusip					2,025,000.00	2,005,256.25	2,005,256.25	2,104,762.73	99,506.48	0.00
040555CJ1	Arizona Public Service	6.25%	08/01/2016	07/31/2006	5,295,000.00	5,266,301.10	6,213,798.99	6,215,207.46	1,408.47	0.00
040555CJ1	Arizona Public Service	6.25%	08/01/2016	09/01/2006	1,300,000.00	1,314,534.00	1,525,578.60	1,525,924.40	345.80	0.00
Totals for Cusip					6,595,000.00	6,580,835.10	7,739,377.59	7,741,131.86	1,754.27	0.00
046353AB4	AstraZeneca Plc	5.90%	09/15/2017	09/05/2007	4,350,000.00	4,347,042.00	5,254,373.70	5,285,368.75	30,985.05	0.00
046353AB4	AstraZeneca Plc	5.90%	09/15/2017	09/12/2007	4,055,000.00	4,079,857.15	4,898,042.61	4,926,926.38	28,883.77	0.00
Totals for Cusip					8,405,000.00	8,426,899.15	10,152,416.31	10,212,285.13	59,868.82	0.00
04650NAB0	AT&T Inc	5.35%	09/01/2040	05/12/2011	1,755,000.00	1,765,229.49	1,974,199.50	2,043,781.74	69,582.24	0.00
Totals for Cusip					1,755,000.00	1,765,229.49	1,974,199.50	2,043,781.74	69,582.24	0.00

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WCT Strategic Bond Account

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
049255AG7	Atlas Copco AB	5.60%	05/22/2017	09/18/2007	8,430,000.00	8,247,912.00	9,539,548.17	9,830,829.96	291,281.79	0.00
049255AG7	Atlas Copco AB	5.60%	05/22/2017	09/21/2007	1,415,000.00	1,378,889.20	1,601,240.89	1,650,133.38	48,892.49	0.00
	Totals for Cusip				9,845,000.00	9,626,801.20	11,140,789.06	11,480,963.34	340,174.28	0.00
05461TAA5	Axis Capital Holdings	5.75%	12/01/2014	07/28/2006	10,410,000.00	9,874,301.40	10,945,375.89	11,164,412.70	219,036.81	0.00
	Totals for Cusip				10,410,000.00	9,874,301.40	10,945,375.89	11,164,412.70	219,036.81	0.00
05523UAJ9	BAE Systems Hldg	6.38%	06/01/2019	06/01/2009	1,545,000.00	1,539,607.95	1,728,498.11	1,844,428.73	115,930.62	0.00
05523UAJ9	BAE Systems Hldg	6.38%	06/01/2019	04/07/2010	2,350,000.00	2,572,216.00	2,629,107.15	2,805,441.75	176,334.60	0.00
05523UAJ9	BAE Systems Hldg	6.38%	06/01/2019	10/26/2011	1,303,000.00	1,451,620.18	1,457,756.01	1,555,527.92	97,771.91	0.00
	Totals for Cusip				5,198,000.00	5,563,444.13	5,815,361.27	6,205,398.40	390,037.13	0.00
05531FAL7	BB&T Corporation	1.60%	08/15/2017	08/07/2012	2,160,000.00	2,156,068.80	2,156,068.80	2,185,937.28	29,868.48	0.00
	Totals for Cusip				2,160,000.00	2,156,068.80	2,156,068.80	2,185,937.28	29,868.48	0.00
05545IAF5	BHP Finance USA Ltd	5.40%	03/29/2017	10/08/2010	1,300,000.00	1,507,402.00	1,507,567.10	1,524,030.30	16,463.20	0.00
	Totals for Cusip				1,300,000.00	1,507,402.00	1,507,567.10	1,524,030.30	16,463.20	0.00
05565QBN7	BP Capital Markets Plc	3.12%	10/01/2015	09/28/2010	2,975,000.00	2,966,551.00	3,116,083.43	3,158,105.30	42,021.87	0.00
	Totals for Cusip				2,975,000.00	2,966,551.00	3,116,083.43	3,158,105.30	42,021.87	0.00
060505DA9	Bank of America Corp	5.42%	03/15/2017	05/31/2007	8,400,000.00	7,938,686.00	7,578,564.00	9,201,040.80	1,622,476.80	0.00
	Totals for Cusip				8,400,000.00	7,938,686.00	7,578,564.00	9,201,040.80	1,622,476.80	0.00
06051GEB1	Bank of America Corp	4.50%	04/01/2015	06/29/2010	2,720,000.00	2,748,369.60	2,624,761.92	2,899,318.72	274,556.80	0.00
	Totals for Cusip				2,720,000.00	2,748,369.60	2,624,761.92	2,899,318.72	274,556.80	0.00
063679CG7	Bank of Montreal	2.12%	06/28/2013	06/21/2010	1,800,000.00	1,798,956.00	1,829,179.80	1,815,265.80	0.00	(13,914.00)
	Totals for Cusip				1,800,000.00	1,798,956.00	1,829,179.80	1,815,265.80	0.00	(13,914.00)
064149D87	Bank of Nova Scotia	2.90%	03/29/2016	03/22/2011	2,750,000.00	2,745,435.00	2,846,822.00	2,914,639.75	67,817.75	0.00
	Totals for Cusip				2,750,000.00	2,745,435.00	2,846,822.00	2,914,639.75	67,817.75	0.00
06739FGP0	Barclays Bank Plc	2.50%	01/23/2013	11/18/2009	8,365,000.00	8,353,874.55	8,329,323.28	8,375,414.43	46,091.15	0.00
	Totals for Cusip				8,365,000.00	8,353,874.55	8,329,323.28	8,375,414.43	46,091.15	0.00
073902PR3	Bear Stearns Co Inc	6.40%	10/02/2017	09/27/2007	3,025,000.00	3,016,167.00	3,379,617.73	3,633,018.95	253,401.22	0.00
073902PR3	Bear Stearns Co Inc	6.40%	10/02/2017	04/02/2009	1,130,000.00	1,083,670.00	1,262,468.77	1,357,127.74	94,658.97	0.00
	Totals for Cusip				4,155,000.00	4,099,837.00	4,642,086.50	4,990,146.69	348,060.19	0.00

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073902RU4	Bear Stearns Co Inc	7.25%	02/01/2018	01/29/2008	1,430,000.00	1,426,081.80	1,676,461.93	1,791,851.49	115,389.56	0.00
	Totals for Cusip				1,430,000.00	1,426,081.80	1,676,461.93	1,791,851.49	115,389.56	0.00
075887AU3	Becton Dickinson & Co	5.00%	05/15/2019	03/25/2011	412,000.00	443,460.32	475,687.37	488,348.13	12,660.76	0.00
075887AU3	Becton Dickinson & Co	5.00%	05/15/2019	03/25/2011	1,650,000.00	1,776,225.00	1,905,058.65	1,955,763.15	50,704.50	0.00
075887AU3	Becton Dickinson & Co	5.00%	05/15/2019	04/26/2011	952,000.00	1,030,806.56	1,099,161.11	1,128,416.07	29,254.96	0.00
075887AU3	Becton Dickinson & Co	5.00%	05/15/2019	01/10/2012	43,000.00	49,480.96	49,480.96	50,968.37	1,487.41	0.00
	Totals for Cusip				3,057,000.00	3,299,972.84	3,529,388.09	3,623,495.72	94,107.63	0.00
081437AG0	Bemis Co Inc	5.65%	08/01/2014	07/20/2009	2,040,000.00	2,036,552.40	2,207,639.04	2,183,738.40	0.00	(23,900.64)
	Totals for Cusip				2,040,000.00	2,036,552.40	2,207,639.04	2,183,738.40	0.00	(23,900.64)
084664BG5	Berkshire Hathaway Inc	5.00%	08/15/2013	12/04/2008	1,320,000.00	1,328,281.87	1,405,603.32	1,357,546.08	0.00	(48,057.24)
084664BG5	Berkshire Hathaway Inc	5.00%	08/15/2013	12/04/2008	300,000.00	303,037.48	319,455.30	308,533.20	0.00	(10,922.10)
	Totals for Cusip				1,620,000.00	1,631,319.35	1,725,058.62	1,666,079.28	0.00	(58,979.34)
09247XAH4	Blackrock Inc	4.25%	05/24/2021	05/19/2011	3,200,000.00	3,181,696.00	3,345,401.60	3,609,596.80	264,195.20	0.00
	Totals for Cusip				3,200,000.00	3,181,696.00	3,345,401.60	3,609,596.80	264,195.20	0.00
097023AD7	Boeing Co	8.75%	08/15/2021	11/17/2006	6,790,000.00	9,055,687.20	9,906,202.60	10,077,045.79	170,843.19	0.00
	Totals for Cusip				6,790,000.00	9,055,687.20	9,906,202.60	10,077,045.79	170,843.19	0.00
099724AG1	Borg Warner Inc	4.62%	09/15/2020	10/27/2010	5,000,000.00	5,161,900.00	5,313,100.00	5,501,995.00	188,895.00	0.00
	Totals for Cusip				5,000,000.00	5,161,900.00	5,313,100.00	5,501,995.00	188,895.00	0.00
10138MAG0	Bottling Group LLC	5.50%	04/01/2016	08/23/2007	2,360,000.00	2,323,278.40	2,734,041.12	2,696,854.60	0.00	(37,186.52)
	Totals for Cusip				2,360,000.00	2,323,278.40	2,734,041.12	2,696,854.60	0.00	(37,186.52)
10138MAH8	Bottling Group LLC	6.95%	03/15/2014	10/21/2008	1,375,000.00	1,372,153.75	1,545,523.38	1,478,515.50	0.00	(67,007.88)
	Totals for Cusip				1,375,000.00	1,372,153.75	1,545,523.38	1,478,515.50	0.00	(67,007.88)
110122AB4	Bristol Myers Squibb	6.80%	11/15/2026	09/30/2011	1,175,000.00	1,562,844.00	1,552,937.58	1,657,687.65	104,750.07	0.00
	Totals for Cusip				1,175,000.00	1,562,844.00	1,552,937.58	1,657,687.65	104,750.07	0.00
11070TAB4	British Columbia Prov Of	2.00%	10/23/2022	10/16/2012	5,000,000.00	4,973,450.00	4,973,450.00	4,927,140.00	0.00	(46,310.00)
	Totals for Cusip				5,000,000.00	4,973,450.00	4,973,450.00	4,927,140.00	0.00	(46,310.00)
111013AG3	British Sky Broadcasting	6.10%	02/15/2018	02/07/2008	275,000.00	274,694.75	308,043.18	328,594.75	20,551.57	0.00
	Totals for Cusip				275,000.00	274,694.75	308,043.18	328,594.75	20,551.57	0.00



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111021AE1	British Telecom PLC	9.62%	12/15/2030	12/05/2000	4,690,000.00	4,659,046.00	6,609,617.00	7,450,904.51	841,287.51	0.00
	Totals for Cusip				4,690,000.00	4,659,046.00	6,609,617.00	7,450,904.51	841,287.51	0.00
111320AB3	Broadcom Corporation	1.50%	11/01/2013	09/28/2011	2,360,000.00	2,354,917.90	2,385,521.04	2,379,859.40	0.00	(5,661.64)
	Totals for Cusip				2,360,000.00	2,354,917.90	2,385,521.04	2,379,859.40	0.00	(5,661.64)
12189QAB6	Burlington North Santa Fe	6.53%	07/15/2037	07/27/2005	3,315,000.00	3,788,050.50	4,078,278.75	4,247,728.29	169,449.54	0.00
12189QAB6	Burlington North Santa Fe	6.53%	07/15/2037	11/23/2005	640,000.00	705,196.80	787,360.00	820,074.24	32,714.24	0.00
12189QAB6	Burlington North Santa Fe	6.53%	07/15/2037	06/01/2006	2,650,000.00	2,691,340.00	3,260,162.50	3,395,619.90	135,457.40	0.00
	Totals for Cusip				6,605,000.00	7,184,587.30	8,125,801.25	8,463,422.43	337,621.18	0.00
12189TAB0	Burlington North Santa Fe	6.88%	02/15/2016	06/15/2005	225,000.00	259,960.50	261,640.35	260,446.50	0.00	(1,193.85)
12189TAB0	Burlington North Santa Fe	6.88%	02/15/2016	06/14/2005	4,430,000.00	5,121,124.30	5,151,407.78	5,127,902.20	0.00	(23,505.58)
12189TAB0	Burlington North Santa Fe	6.88%	02/15/2016	05/24/2006	900,000.00	964,593.00	1,046,561.40	1,041,786.00	0.00	(4,775.40)
	Totals for Cusip				5,555,000.00	6,345,677.80	6,459,609.53	6,430,134.70	0.00	(29,474.83)
12189TAG9	Burlington North Santa Fe	6.88%	12/01/2027	02/05/2007	4,740,000.00	5,136,311.40	6,109,329.12	6,087,709.98	0.00	(21,619.14)
12189TAG9	Burlington North Santa Fe	6.88%	12/01/2027	03/05/2007	4,000,000.00	4,400,480.00	5,155,552.00	5,137,308.00	0.00	(18,244.00)
	Totals for Cusip				8,740,000.00	9,536,791.40	11,264,881.12	11,225,017.98	0.00	(39,863.14)
12485TAG8	CBS Corp	3.38%	03/01/2022	02/24/2012	960,000.00	951,312.00	951,312.00	998,184.96	46,872.96	0.00
	Totals for Cusip				960,000.00	951,312.00	951,312.00	998,184.96	46,872.96	0.00
125509BR9	Cigna Corp	2.75%	11/15/2016	11/03/2011	3,540,000.00	3,537,203.40	3,532,243.86	3,723,881.76	191,637.90	0.00
	Totals for Cusip				3,540,000.00	3,537,203.40	3,532,243.86	3,723,881.76	191,637.90	0.00
12626PAK9	CRH America Inc	4.12%	01/15/2016	11/30/2010	2,000,000.00	1,995,980.00	1,996,814.00	2,082,396.00	85,582.00	0.00
	Totals for Cusip				2,000,000.00	1,995,980.00	1,996,814.00	2,082,396.00	85,582.00	0.00
126408GL1	CSX Corp	5.75%	03/15/2013	09/04/2007	1,505,000.00	1,501,102.05	1,584,253.30	1,520,510.53	0.00	(63,742.77)
	Totals for Cusip				1,505,000.00	1,501,102.05	1,584,253.30	1,520,510.53	0.00	(63,742.77)
126410LK3	CSX Transportation Inc	9.75%	06/15/2020	10/06/2004	11,151,000.00	13,595,805.56	15,252,315.50	15,752,861.59	500,546.09	0.00
	Totals for Cusip				11,151,000.00	13,595,805.56	15,252,315.50	15,752,861.59	500,546.09	0.00
126650BH2	CVS Caremark Corp	5.75%	06/01/2017	05/22/2007	3,030,000.00	2,998,215.30	3,535,531.26	3,622,580.13	87,048.87	0.00
126650BH2	CVS Caremark Corp	5.75%	06/01/2017	08/02/2007	525,000.00	503,144.25	612,592.05	627,674.78	15,082.73	0.00
126650BH2	CVS Caremark Corp	5.75%	06/01/2017	10/17/2008	875,000.00	689,272.50	1,020,986.75	1,046,124.63	25,137.88	0.00
	Totals for Cusip				4,430,000.00	4,190,632.05	5,169,110.06	5,296,379.54	127,269.48	0.00



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13342BAH8	Cameron International Corp	1.60%	04/30/2015	05/14/2012	1,055,000.00	1,054,546.35	1,054,546.35	1,065,830.63	11,284.28	0.00
	Totals for Cusip				1,055,000.00	1,054,546.35	1,054,546.35	1,065,830.63	11,284.28	0.00
136375BT8	Canadian National Railway Co	5.55%	03/01/2019	03/01/2011	2,825,000.00	3,171,684.00	3,400,192.60	3,410,057.50	9,864.90	0.00
	Totals for Cusip				2,825,000.00	3,171,684.00	3,400,192.60	3,410,057.50	9,864.90	0.00
136385AM3	Canadian Natural Resources	5.15%	02/01/2013	01/10/2008	380,000.00	379,889.80	396,394.34	381,332.28	0.00	(15,062.06)
	Totals for Cusip				380,000.00	379,889.80	396,394.34	381,332.28	0.00	(15,062.06)
13645RAH7	Canadian Pacific RR	6.50%	05/15/2018	05/14/2008	472,000.00	470,055.36	535,622.77	572,434.05	36,811.28	0.00
	Totals for Cusip				472,000.00	470,055.36	535,622.77	572,434.05	36,811.28	0.00
14040HAN5	Capital One Financial	6.15%	09/01/2016	08/23/2006	2,235,000.00	2,228,071.50	2,325,589.02	2,556,884.70	231,295.68	0.00
	Totals for Cusip				2,235,000.00	2,228,071.50	2,325,589.02	2,556,884.70	231,295.68	0.00
14040HAZ8	Capital One Financial	2.15%	03/23/2015	03/21/2012	860,000.00	859,277.60	859,277.60	877,837.26	18,559.66	0.00
	Totals for Cusip				860,000.00	859,277.60	859,277.60	877,837.26	18,559.66	0.00
14149YAT5	Cardinal Health Inc	4.62%	12/15/2020	12/08/2010	1,040,000.00	1,034,810.40	1,114,900.80	1,180,291.84	65,391.04	0.00
	Totals for Cusip				1,040,000.00	1,034,810.40	1,114,900.80	1,180,291.84	65,391.04	0.00
14178YAY0	Cargill Inc	4.31%	05/14/2021	05/16/2011	2,502,000.00	2,344,482.02	2,719,581.43	2,756,631.04	37,049.61	0.00
	Totals for Cusip				2,502,000.00	2,344,482.02	2,719,581.43	2,756,631.04	37,049.61	0.00
14912LM2	Caterpillar Financial Services	4.75%	02/17/2015	09/07/2006	6,679,000.00	6,335,766.19	7,383,687.93	7,225,482.46	0.00	(158,205.47)
	Totals for Cusip				6,679,000.00	6,335,766.19	7,383,687.93	7,225,482.46	0.00	(158,205.47)
14912L4Y4	Caterpillar Financial Services	1.12%	12/15/2014	12/12/2011	7,500,000.00	7,484,550.00	7,509,322.50	7,580,452.50	71,130.00	0.00
	Totals for Cusip				7,500,000.00	7,484,550.00	7,509,322.50	7,580,452.50	71,130.00	0.00
14912L5D9	Caterpillar Financial Services	1.10%	05/29/2015	05/22/2012	6,365,000.00	6,362,963.20	6,362,963.20	6,417,848.60	54,885.40	0.00
	Totals for Cusip				6,365,000.00	6,362,963.20	6,362,963.20	6,417,848.60	54,885.40	0.00
14916RAC8	Catholic Health Initiati	2.95%	11/01/2022	10/25/2012	1,000,000.00	997,340.00	997,340.00	1,009,350.00	12,010.00	0.00
	Totals for Cusip				1,000,000.00	997,340.00	997,340.00	1,009,350.00	12,010.00	0.00
14916RAD6	Catholic Health Initiati	4.35%	11/01/2042	10/25/2012	750,000.00	748,402.50	748,402.50	764,872.50	16,470.00	0.00
	Totals for Cusip				750,000.00	748,402.50	748,402.50	764,872.50	16,470.00	0.00
172967CQ2	Citigroup Inc	5.00%	09/15/2014	01/13/2005	3,813,000.00	3,336,542.35	3,773,756.60	4,011,611.54	237,854.94	0.00
	Totals for Cusip				3,813,000.00	3,336,542.35	3,773,756.60	4,011,611.54	237,854.94	0.00

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172967DR9	Citigroup Inc	6.12%	08/25/2036	01/08/2007	1,800,000.00	1,897,200.00	1,557,018.00	1,961,778.60	404,760.60	0.00
	Totals for Cusip				1,800,000.00	1,897,200.00	1,557,018.00	1,961,778.60	404,760.60	0.00
172967EQ0	Citigroup Inc	5.50%	04/11/2013	06/17/2008	2,575,000.00	2,529,757.25	2,628,876.73	2,601,530.23	0.00	(27,346.50)
	Totals for Cusip				2,575,000.00	2,529,757.25	2,628,876.73	2,601,530.23	0.00	(27,346.50)
172967EU1	Citigroup Inc	6.50%	08/19/2013	08/12/2008	1,200,000.00	1,199,292.00	1,249,155.60	1,241,516.40	0.00	(7,639.20)
	Totals for Cusip				1,200,000.00	1,199,292.00	1,249,155.60	1,241,516.40	0.00	(7,639.20)
172967EW7	Citigroup Inc	8.12%	07/15/2039	05/27/2010	2,690,000.00	3,048,953.60	3,293,453.08	4,027,239.35	733,786.27	0.00
	Totals for Cusip				2,690,000.00	3,048,953.60	3,293,453.08	4,027,239.35	733,786.27	0.00
172967FE6	Citigroup Inc	6.00%	12/13/2013	06/09/2010	4,000,000.00	4,071,580.00	4,139,036.00	4,191,452.00	52,416.00	0.00
	Totals for Cusip				4,000,000.00	4,071,580.00	4,139,036.00	4,191,452.00	52,416.00	0.00
19864HAR8	Columbia University	7.36%	10/15/2021	10/09/1996	1,500,000.02	1,500,000.02	2,001,870.02	2,022,849.03	20,979.01	0.00
19864HAR8	Columbia University	7.36%	10/15/2021	10/09/1996	3,300,000.00	3,300,000.00	4,404,114.00	4,450,267.80	46,153.80	0.00
	Totals for Cusip				4,800,000.02	4,800,000.02	6,405,984.02	6,473,116.83	67,132.81	0.00
199575AT8	Columbus Southern Power	6.60%	03/01/2033	03/01/2005	2,784,000.00	3,145,140.48	3,592,473.60	3,675,578.78	83,105.18	0.00
	Totals for Cusip				2,784,000.00	3,145,140.48	3,592,473.60	3,675,578.78	83,105.18	0.00
20029PAG4	Comcast Cable Communications	8.88%	05/01/2017	06/05/2001	10,000,000.00	11,396,600.00	12,906,150.00	12,968,450.00	62,300.00	0.00
	Totals for Cusip				10,000,000.00	11,396,600.00	12,906,150.00	12,968,450.00	62,300.00	0.00
2027AODH9	Commonwealth Bank Australia	3.75%	10/15/2014	10/08/2009	1,570,000.00	1,565,180.10	1,617,571.00	1,650,541.00	32,970.00	0.00
	Totals for Cusip				1,570,000.00	1,565,180.10	1,617,571.00	1,650,541.00	32,970.00	0.00
205887BE1	Conagra Foods Inc	5.88%	04/15/2014	04/06/2009	1,755,000.00	1,754,245.35	1,925,965.08	1,867,272.62	0.00	(58,692.46)
	Totals for Cusip				1,755,000.00	1,754,245.35	1,925,965.08	1,867,272.62	0.00	(58,692.46)
205887BH4	Conagra Foods Inc	1.35%	09/10/2015	09/10/2012	1,170,000.00	1,167,437.70	1,167,437.70	1,169,963.73	2,526.03	0.00
	Totals for Cusip				1,170,000.00	1,167,437.70	1,167,437.70	1,169,963.73	2,526.03	0.00
205887BJ0	Conagra Foods Inc	3.25%	09/15/2022	09/10/2012	300,000.00	298,326.00	298,326.00	301,332.30	3,006.30	0.00
	Totals for Cusip				300,000.00	298,326.00	298,326.00	301,332.30	3,006.30	0.00
209111EN9	Consolidated Edison Inc	5.50%	09/15/2016	07/18/2008	5,020,000.00	4,946,557.40	5,905,377.40	5,825,348.56	0.00	(80,028.84)
	Totals for Cusip				5,020,000.00	4,946,557.40	5,905,377.40	5,825,348.56	0.00	(80,028.84)
21079NAA9	Continental Airlines	5.98%	04/19/2022	03/27/2007	1,654,994.88	1,654,994.88	1,723,180.66	1,843,167.80	119,987.14	0.00



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Totals for Cusip					1,654,994.88	1,654,994.88	1,723,180.66	1,843,167.80	119,987.14	0.00
21079VAA1	Continental Airlines	4.75%	01/12/2021	11/17/2010	687,127.69	687,127.69	697,434.61	747,251.36	49,816.75	0.00
Totals for Cusip					687,127.69	687,127.69	697,434.61	747,251.36	49,816.75	0.00
210805DH7	Continental Airlines	6.70%	06/15/2021	10/05/2005	2,485,044.40	2,373,217.40	2,522,320.07	2,702,485.79	180,165.72	0.00
Totals for Cusip					2,485,044.40	2,373,217.40	2,522,320.07	2,702,485.79	180,165.72	0.00
21685WBL0	Rabobank Nederland	2.12%	10/13/2015	10/05/2010	2,220,000.00	2,214,561.00	2,175,378.00	2,291,268.66	115,890.66	0.00
Totals for Cusip					2,220,000.00	2,214,561.00	2,175,378.00	2,291,268.66	115,890.66	0.00
21685WBS5	Rabobank Nederland	1.85%	01/10/2014	01/04/2011	5,465,000.00	5,463,087.25	5,436,866.18	5,537,651.71	100,785.53	0.00
Totals for Cusip					5,465,000.00	5,463,087.25	5,436,866.18	5,537,651.71	100,785.53	0.00
216871AD5	Cooper Industries Inc	5.45%	04/01/2015	01/11/2011	755,000.00	840,677.40	844,212.31	829,886.19	0.00	(14,326.12)
Totals for Cusip					755,000.00	840,677.40	844,212.31	829,886.19	0.00	(14,326.12)
22303QAJ9	Covidiem International	1.88%	06/15/2013	06/21/2010	7,305,000.00	7,296,234.00	7,374,360.98	7,354,381.80	0.00	(19,979.18)
Totals for Cusip					7,305,000.00	7,296,234.00	7,374,360.98	7,354,381.80	0.00	(19,979.18)
22541HCC4	Credit Suisse New York	6.00%	02/15/2018	07/20/2010	3,680,000.00	3,932,116.80	3,629,330.08	4,230,792.96	601,462.88	0.00
Totals for Cusip					3,680,000.00	3,932,116.80	3,629,330.08	4,230,792.96	601,462.88	0.00
233331AN7	DTE Energy Company	7.62%	05/15/2014	05/06/2009	460,000.00	460,000.00	522,736.18	502,242.72	0.00	(20,493.46)
Totals for Cusip					460,000.00	460,000.00	522,736.18	502,242.72	0.00	(20,493.46)
233851AD6	Daimler Finance NA	3.00%	03/28/2016	03/21/2011	2,235,000.00	2,232,429.75	2,260,881.30	2,337,881.52	77,000.22	0.00
Totals for Cusip					2,235,000.00	2,232,429.75	2,260,881.30	2,337,881.52	77,000.22	0.00
233851AF1	Daimler Finance NA	3.88%	09/15/2021	09/07/2011	2,575,000.00	2,550,151.25	2,587,725.65	2,777,845.63	190,119.98	0.00
Totals for Cusip					2,575,000.00	2,550,151.25	2,587,725.65	2,777,845.63	190,119.98	0.00
233851AG9	Daimler Finance NA	1.88%	09/15/2014	09/07/2011	4,175,000.00	4,161,807.00	4,152,396.55	4,243,428.25	91,031.70	0.00
Totals for Cusip					4,175,000.00	4,161,807.00	4,152,396.55	4,243,428.25	91,031.70	0.00
235851AG7	Danaher Corp	5.62%	01/15/2018	06/20/2011	5,500,000.00	6,314,770.00	6,465,657.00	6,614,850.00	149,193.00	0.00
235851AG7	Danaher Corp	5.62%	01/15/2018	08/04/2011	250,000.00	297,530.00	293,893.50	300,675.00	6,781.50	0.00
235851AG7	Danaher Corp	5.62%	01/15/2018	08/25/2011	750,000.00	890,752.50	881,680.50	902,025.00	20,344.50	0.00
Totals for Cusip					6,500,000.00	7,503,052.50	7,641,231.00	7,817,550.00	176,319.00	0.00
244199BF1	Deere & Co	3.90%	06/09/2042	06/05/2012	1,220,000.00	1,211,033.00	1,211,033.00	1,246,898.56	35,865.56	0.00



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Totals for Cusip					1,220,000.00	1,211,033.00	1,211,033.00	1,246,898.56	35,865.56	0.00
24422ERC5	Deere John Capital Corp	2.25%	06/07/2016	06/02/2011	1,810,000.00	1,806,434.30	1,859,431.10	1,893,734.22	34,303.12	0.00
Totals for Cusip					1,810,000.00	1,806,434.30	1,859,431.10	1,893,734.22	34,303.12	0.00
24422ERW1	Deere John Capital Corp	1.20%	10/10/2017	09/04/2012	3,545,000.00	3,537,661.85	3,537,661.85	3,550,547.93	12,886.08	0.00
Totals for Cusip					3,545,000.00	3,537,661.85	3,537,661.85	3,550,547.93	12,886.08	0.00
247361ZH4	Delta Air Lines	4.95%	05/23/2019	11/15/2010	1,377,891.07	1,377,891.07	1,395,114.71	1,501,901.27	106,786.56	0.00
Totals for Cusip					1,377,891.07	1,377,891.07	1,395,114.71	1,501,901.27	106,786.56	0.00
247367BH7	Delta Air Lines	6.82%	08/10/2022	04/17/2008	1,685,525.43	1,685,525.43	1,759,182.89	1,881,383.48	122,200.59	0.00
Totals for Cusip					1,685,525.43	1,685,525.43	1,759,182.89	1,881,383.48	122,200.59	0.00
24736TAA5	Delta Air Lines	7.75%	12/17/2019	11/18/2009	904,998.69	904,998.69	972,873.59	1,036,223.50	63,349.91	0.00
Totals for Cusip					904,998.69	904,998.69	972,873.59	1,036,223.50	63,349.91	0.00
24736VAA0	Delta Air Lines	6.20%	07/02/2018	06/28/2010	830,750.16	830,750.16	884,748.92	936,670.81	51,921.89	0.00
Totals for Cusip					830,750.16	830,750.16	884,748.92	936,670.81	51,921.89	0.00
249575AN1	Depfa ACS Bank	5.12%	03/16/2037	03/08/2007	15,400,000.00	15,151,906.00	11,008,982.60	12,022,687.60	1,013,705.00	0.00
Totals for Cusip					15,400,000.00	15,151,906.00	11,008,982.60	12,022,687.60	1,013,705.00	0.00
250847EE6	Detroit Edison Company	6.40%	10/01/2013	10/07/2008	780,000.00	777,987.60	849,669.60	813,436.26	0.00	(36,233.34)
Totals for Cusip					780,000.00	777,987.60	849,669.60	813,436.26	0.00	(36,233.34)
25156PAR4	Deutsche Telekom Int Fin	4.88%	03/06/2042	02/28/2012	1,535,000.00	1,513,571.40	1,513,571.40	1,638,592.55	125,021.15	0.00
Totals for Cusip					1,535,000.00	1,513,571.40	1,513,571.40	1,638,592.55	125,021.15	0.00
25243YAL3	Diageo Capital Plc	5.20%	01/30/2013	10/23/2007	6,050,000.00	6,044,313.00	6,335,560.00	6,072,251.90	0.00	(263,308.10)
25243YAL3	Diageo Capital Plc	5.20%	01/30/2013	12/07/2007	4,565,000.00	4,571,482.30	4,780,468.00	4,581,790.07	0.00	(198,677.93)
Totals for Cusip					10,615,000.00	10,615,795.30	11,116,028.00	10,654,041.97	0.00	(461,986.03)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/14/2010	2,160,000.00	2,294,870.40	2,333,156.40	2,306,275.20	0.00	(26,881.20)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/14/2010	260,000.00	276,234.40	280,842.90	277,607.20	0.00	(3,235.70)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/16/2010	1,010,000.00	1,079,134.50	1,090,966.65	1,078,397.20	0.00	(12,569.45)
Totals for Cusip					3,430,000.00	3,650,239.30	3,704,965.95	3,662,279.60	0.00	(42,686.35)
25459HAN5	Directv Holdings/Fing	3.55%	03/15/2015	07/06/2011	335,000.00	351,927.55	348,691.45	352,405.26	3,713.81	0.00
Totals for Cusip					335,000.00	351,927.55	348,691.45	352,405.26	3,713.81	0.00

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25459HAY1	Direct Holdings/Fing	3.50%	03/01/2016	03/07/2011	1,615,000.00	1,611,947.65	1,664,942.26	1,710,940.69	45,998.43	0.00
	Totals for Cusip				1,615,000.00	1,611,947.65	1,664,942.26	1,710,940.69	45,998.43	0.00
25459HBE4	Direct Holdings/Fing	2.40%	03/15/2017	05/09/2012	2,525,000.00	2,522,416.48	2,522,416.48	2,586,400.43	63,983.95	0.00
	Totals for Cusip				2,525,000.00	2,522,416.48	2,522,416.48	2,586,400.43	63,983.95	0.00
25470DAG4	Discovery Communications	4.95%	05/15/2042	05/10/2012	455,000.00	451,487.40	451,487.40	486,303.09	34,815.69	0.00
	Totals for Cusip				455,000.00	451,487.40	451,487.40	486,303.09	34,815.69	0.00
260543BW2	Dow Chemical Co/The	7.60%	05/15/2014	05/07/2009	2,494,000.00	2,486,218.72	2,820,260.09	2,722,901.81	0.00	(97,358.28)
	Totals for Cusip				2,494,000.00	2,486,218.72	2,820,260.09	2,722,901.81	0.00	(97,358.28)
26138EAM1	Dr Pepper Snapple Group	2.90%	01/15/2016	02/08/2011	3,300,000.00	3,251,886.00	3,422,502.60	3,477,127.50	54,624.90	0.00
	Totals for Cusip				3,300,000.00	3,251,886.00	3,422,502.60	3,477,127.50	54,624.90	0.00
263534BV0	Du Pont E I De Nemours & Co	5.88%	01/15/2014	08/06/2009	332,000.00	364,230.56	364,366.68	350,400.77	0.00	(13,965.91)
	Totals for Cusip				332,000.00	364,230.56	364,366.68	350,400.77	0.00	(13,965.91)
263534BW8	Du Pont E I De Nemours & Co	5.75%	03/15/2019	09/28/2011	1,700,000.00	2,035,716.00	2,061,418.30	2,070,377.30	8,959.00	0.00
	Totals for Cusip				1,700,000.00	2,035,716.00	2,061,418.30	2,070,377.30	8,959.00	0.00
263534CB3	Du Pont E I De Nemours & Co	3.62%	01/15/2021	08/17/2011	2,815,000.00	2,928,782.30	3,054,624.06	3,092,342.25	37,718.19	0.00
263534CB3	Du Pont E I De Nemours & Co	3.62%	01/15/2021	08/18/2011	1,415,000.00	1,483,585.05	1,535,450.46	1,554,410.05	18,959.59	0.00
	Totals for Cusip				4,230,000.00	4,412,367.35	4,590,074.52	4,646,752.30	56,677.78	0.00
26441YAO0	Duke Realty LP	6.50%	01/15/2018	09/06/2007	1,985,000.00	1,977,854.00	2,193,462.72	2,353,564.88	160,102.16	0.00
	Totals for Cusip				1,985,000.00	1,977,854.00	2,193,462.72	2,353,564.88	160,102.16	0.00
26442CAA2	Duke Energy Carolinas	6.10%	06/01/2037	05/31/2007	3,640,000.00	3,639,526.80	4,637,305.40	4,608,713.20	0.00	(28,592.20)
	Totals for Cusip				3,640,000.00	3,639,526.80	4,637,305.40	4,608,713.20	0.00	(28,592.20)
26882PBB7	ERAC USA Finance Co	6.38%	10/15/2017	10/10/2007	1,525,000.00	1,522,331.25	1,762,218.33	1,844,431.08	82,212.75	0.00
26882PBB7	ERAC USA Finance Co	6.38%	10/15/2017	02/09/2010	3,410,000.00	3,733,950.00	3,940,435.73	4,124,268.83	183,833.10	0.00
	Totals for Cusip				4,935,000.00	5,256,281.25	5,702,654.06	5,968,699.91	266,045.85	0.00
26882PBE1	ERAC USA Finance Co	7.00%	10/15/2037	12/13/2012	610,000.00	783,057.00	783,057.00	774,595.69	0.00	(8,461.31)
	Totals for Cusip				610,000.00	783,057.00	783,057.00	774,595.69	0.00	(8,461.31)
26884TAA0	ERAC USA Finance Company	5.25%	10/01/2020	06/24/2010	800,000.00	795,064.00	862,516.00	914,852.80	52,336.80	0.00
	Totals for Cusip				800,000.00	795,064.00	862,516.00	914,852.80	52,336.80	0.00



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26884TAB8	ERAC USA Finance Company	2.75%	07/01/2013	06/24/2010	2,660,000.00	2,655,903.60	2,704,871.54	2,688,286.44	0.00	(16,585.10)
	Totals for Cusip				2,660,000.00	2,655,903.60	2,704,871.54	2,688,286.44	0.00	(16,585.10)
26884TAJ1	ERAC USA Finance Company	1.40%	04/15/2016	10/10/2012	1,145,000.00	1,143,168.00	1,143,168.00	1,152,677.23	9,509.23	0.00
	Totals for Cusip				1,145,000.00	1,143,168.00	1,143,168.00	1,152,677.23	9,509.23	0.00
277432AJ9	Eastman Chemical Company	3.00%	12/15/2015	12/01/2010	945,000.00	943,903.80	964,147.59	994,124.88	29,977.29	0.00
	Totals for Cusip				945,000.00	943,903.80	964,147.59	994,124.88	29,977.29	0.00
29267HAA7	Endurance Specialty Holding	7.00%	07/15/2034	03/23/2010	1,575,000.00	1,495,872.00	1,595,709.68	1,775,494.35	179,784.67	0.00
	Totals for Cusip				1,575,000.00	1,495,872.00	1,595,709.68	1,775,494.35	179,784.67	0.00
29268BAA9	Enel Finance Internation	5.70%	01/15/2013	09/13/2007	5,150,000.00	5,139,030.50	5,169,415.50	5,153,239.35	0.00	(16,176.15)
	Totals for Cusip				5,150,000.00	5,139,030.50	5,169,415.50	5,153,239.35	0.00	(16,176.15)
29268BAB7	Enel Finance Internation	6.25%	09/15/2017	09/13/2007	3,050,000.00	3,044,235.50	2,910,926.10	3,390,660.60	479,734.50	0.00
	Totals for Cusip				3,050,000.00	3,044,235.50	2,910,926.10	3,390,660.60	479,734.50	0.00
29268BAC5	Enel Finance Internation	6.80%	09/15/2037	04/01/2010	3,405,000.00	3,577,122.75	2,957,130.14	3,556,522.50	599,392.36	0.00
	Totals for Cusip				3,405,000.00	3,577,122.75	2,957,130.14	3,556,522.50	599,392.36	0.00
29364GAG8	Entergy Corp	4.70%	01/15/2017	01/10/2012	2,980,000.00	2,976,573.00	2,976,573.00	3,228,114.80	251,541.80	0.00
	Totals for Cusip				2,980,000.00	2,976,573.00	2,976,573.00	3,228,114.80	251,541.80	0.00
29364WAK4	Entergy Louisiana LLC	5.40%	11/01/2024	11/10/2009	1,880,000.00	1,873,570.40	2,147,431.88	2,275,025.60	127,593.72	0.00
	Totals for Cusip				1,880,000.00	1,873,570.40	2,147,431.88	2,275,025.60	127,593.72	0.00
29379VAR4	Enterprise Products Oper	3.70%	06/01/2015	05/11/2010	2,465,000.00	2,459,823.50	2,584,246.84	2,619,434.72	35,187.88	0.00
	Totals for Cusip				2,465,000.00	2,459,823.50	2,584,246.84	2,619,434.72	35,187.88	0.00
29379VAS2	Enterprise Products Oper	3.20%	02/01/2016	06/01/2012	2,211,000.00	2,332,450.23	2,332,450.23	2,336,224.41	3,774.18	0.00
	Totals for Cusip				2,211,000.00	2,332,450.23	2,332,450.23	2,336,224.41	3,774.18	0.00
30161MAE3	Exelon Generation Co LLC	6.20%	10/01/2017	09/25/2007	3,300,000.00	3,291,948.00	3,789,568.20	3,897,019.50	107,451.30	0.00
	Totals for Cusip				3,300,000.00	3,291,948.00	3,789,568.20	3,897,019.50	107,451.30	0.00
30161MAF0	Exelon Generation Co LLC	5.20%	10/01/2019	09/16/2009	1,490,000.00	1,487,094.50	1,636,754.57	1,689,126.58	52,372.01	0.00
	Totals for Cusip				1,490,000.00	1,487,094.50	1,636,754.57	1,689,126.58	52,372.01	0.00
30162AAF5	Exelis Inc	4.25%	10/01/2016	07/13/2012	5,000,000.00	4,992,283.73	4,992,283.73	5,271,150.00	278,866.27	0.00
	Totals for Cusip				5,000,000.00	4,992,283.73	4,992,283.73	5,271,150.00	278,866.27	0.00

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302182AF7	Express Scripts Inc	3.12%	05/15/2016	04/27/2011	4,880,000.00	4,860,333.60	4,907,049.84	5,144,944.96	237,895.12	0.00
	Totals for Cusip				4,880,000.00	4,860,333.60	4,907,049.84	5,144,944.96	237,895.12	0.00
302491AQ8	FMC Corp	5.20%	12/15/2019	11/24/2009	1,835,000.00	1,828,852.75	2,057,462.56	2,105,618.46	48,155.90	0.00
	Totals for Cusip				1,835,000.00	1,828,852.75	2,057,462.56	2,105,618.46	48,155.90	0.00
313305AA2	Fedex Corp 2012 Pass TST	2.62%	01/15/2018	01/20/2012	3,035,000.00	3,035,000.00	3,035,000.00	3,130,503.86	95,503.86	0.00
	Totals for Cusip				3,035,000.00	3,035,000.00	3,035,000.00	3,130,503.86	95,503.86	0.00
31331FAQ4	Federal Express	7.85%	01/30/2015	03/03/2004	1,063,137.63	1,236,333.38	1,142,872.95	1,118,952.36	0.00	(23,920.59)
	Totals for Cusip				1,063,137.63	1,236,333.38	1,142,872.95	1,118,952.36	0.00	(23,920.59)
3133X72S2	Federal Home Loan Bank	5.38%	05/15/2019	01/25/2007	13,215,000.00	13,307,055.69	16,438,601.03	16,571,372.13	132,771.10	0.00
	Totals for Cusip				13,215,000.00	13,307,055.69	16,438,601.03	16,571,372.13	132,771.10	0.00
3133X8AS1	Federal Home Loan Bank	5.12%	08/15/2019	12/01/2004	14,070,000.00	13,974,380.28	17,308,280.85	17,453,694.30	145,413.45	0.00
	Totals for Cusip				14,070,000.00	13,974,380.28	17,308,280.85	17,453,694.30	145,413.45	0.00
3134A2HF8	Freddie Mac	0.00%	11/24/2014	11/18/2005	5,875,000.00	3,769,458.75	5,714,030.88	5,782,333.63	68,302.75	0.00
	Totals for Cusip				5,875,000.00	3,769,458.75	5,714,030.88	5,782,333.63	68,302.75	0.00
3134A32K1	Freddie Mac	0.00%	09/15/2026	03/03/2009	1,397,000.00	582,764.14	863,097.33	911,890.35	48,793.02	0.00
	Totals for Cusip				1,397,000.00	582,764.14	863,097.33	911,890.35	48,793.02	0.00
3134A32L9	Freddie Mac	0.00%	03/15/2027	03/03/2009	2,470,000.00	997,949.16	1,494,522.90	1,584,206.13	89,683.23	0.00
	Totals for Cusip				2,470,000.00	997,949.16	1,494,522.90	1,584,206.13	89,683.23	0.00
3134A32M7	Freddie Mac	0.00%	09/15/2027	03/03/2009	2,780,000.00	1,093,343.42	1,574,339.02	1,741,825.68	167,486.66	0.00
	Totals for Cusip				2,780,000.00	1,093,343.42	1,574,339.02	1,741,825.68	167,486.66	0.00
3134A3D29	Freddie Mac	0.00%	08/15/2027	05/19/2004	13,400,000.00	3,130,709.00	7,973,053.60	8,428,533.00	455,479.40	0.00
	Totals for Cusip				13,400,000.00	3,130,709.00	7,973,053.60	8,428,533.00	455,479.40	0.00
3134A4MQ4	Freddie Mac	0.00%	01/15/2018	04/30/2004	2,404,000.00	1,063,866.16	2,144,074.71	2,260,824.97	116,750.26	0.00
	Totals for Cusip				2,404,000.00	1,063,866.16	2,144,074.71	2,260,824.97	116,750.26	0.00
313586RC5	Fannie Mae	0.00%	10/09/2019	09/06/2000	17,800,000.00	4,930,050.51	13,685,797.00	15,593,814.60	1,908,017.60	0.00
	Totals for Cusip				17,800,000.00	4,930,050.51	13,685,797.00	15,593,814.60	1,908,017.60	0.00
313586RC5	Fannie Mae	0.00%	10/09/2019	03/15/2001	12,060,000.00	3,799,261.80	9,272,511.90	10,565,247.42	1,292,735.52	0.00
	Totals for Cusip				29,860,000.00	8,729,312.31	22,958,308.90	26,159,062.02	3,200,753.12	0.00
31359YCW5	FNMA Strip	0.00%	07/15/2027	03/03/2009	3,992,000.00	1,583,243.17	2,353,683.20	2,469,886.33	116,203.13	0.00

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Totals for Cusip					3,992,000.00	1,583,243.17	2,353,683.20	2,469,886.33	116,203.13	0.00
316773CK4	Fifth Third Bancorp	3.62%	01/25/2016	01/20/2011	1,425,000.00	1,423,318.50	1,445,793.60	1,522,505.63	76,712.03	0.00
Totals for Cusip					1,425,000.00	1,423,318.50	1,445,793.60	1,522,505.63	76,712.03	0.00
31771EAA9	FICO Strip	0.00%	05/11/2018	06/25/1999	45,500,000.00	12,699,050.00	40,737,242.00	42,660,299.50	1,923,057.50	0.00
31771EAA9	FICO Strip	0.00%	05/11/2018	03/06/2002	2,875,000.00	1,001,247.50	2,574,056.50	2,695,568.38	121,511.88	0.00
31771EAA9	FICO Strip	0.00%	05/11/2018	09/12/2006	28,640,000.00	15,739,398.40	25,642,079.36	26,852,548.96	1,210,469.60	0.00
31771EAA9	FICO Strip	0.00%	05/11/2018	09/29/2006	32,995,000.00	18,451,463.90	29,541,215.38	30,935,749.06	1,394,533.68	0.00
31771EAA9	FICO Strip	0.00%	05/11/2018	04/24/2009	1,905,000.00	1,296,828.75	1,705,592.22	1,786,107.05	80,514.83	0.00
Totals for Cusip					111,915,000.00	49,187,988.55	100,200,185.46	104,930,272.95	4,730,087.49	0.00
31771EAE1	FICO Strip	0.00%	02/08/2018	05/11/2009	5,270,000.00	3,591,952.95	4,760,786.25	4,923,223.46	162,437.21	0.00
Totals for Cusip					5,270,000.00	3,591,952.95	4,760,786.25	4,923,223.46	162,437.21	0.00
31771EAH4	FICO Strip	0.00%	08/03/2018	12/09/2002	37,000,000.00	15,101,180.00	32,835,095.00	34,382,028.00	1,546,933.00	0.00
31771EAH4	FICO Strip	0.00%	08/03/2018	03/06/2006	5,000,000.00	2,657,600.00	4,437,175.00	4,646,220.00	209,045.00	0.00
Totals for Cusip					42,000,000.00	17,758,780.00	37,272,270.00	39,028,248.00	1,755,978.00	0.00
33766JAD5	Firstenergy Solutions	6.05%	08/15/2021	12/28/2009	830,000.00	829,919.32	921,046.85	949,949.94	28,903.09	0.00
Totals for Cusip					830,000.00	829,919.32	921,046.85	949,949.94	28,903.09	0.00
337738AH1	Fiserv Inc	3.12%	10/01/2015	09/14/2010	730,000.00	728,342.90	747,813.46	765,370.69	17,557.23	0.00
Totals for Cusip					730,000.00	728,342.90	747,813.46	765,370.69	17,557.23	0.00
337738AK4	Fiserv Inc	3.12%	06/15/2016	06/06/2011	600,000.00	599,640.00	610,915.80	630,283.20	19,367.40	0.00
337738AK4	Fiserv Inc	3.12%	06/15/2016	06/06/2011	2,135,000.00	2,133,719.00	2,173,842.06	2,242,757.72	68,915.66	0.00
Totals for Cusip					2,735,000.00	2,733,359.00	2,784,757.86	2,873,040.92	88,283.06	0.00
337738AM0	Fiserv Inc	3.50%	10/01/2022	09/18/2012	1,200,000.00	1,194,468.00	1,194,468.00	1,221,764.40	27,296.40	0.00
Totals for Cusip					1,200,000.00	1,194,468.00	1,194,468.00	1,221,764.40	27,296.40	0.00
341099CC1	Florida Power Corp	4.80%	03/01/2013	02/18/2003	6,200,000.00	6,177,928.00	6,474,182.60	6,244,590.40	0.00	(229,592.20)
Totals for Cusip					6,200,000.00	6,177,928.00	6,474,182.60	6,244,590.40	0.00	(229,592.20)
345397WA7	Ford Motor Credit Co LLC	3.98%	06/15/2016	12/05/2012	3,925,000.00	4,155,476.00	4,155,476.00	4,167,667.05	12,191.05	0.00
Totals for Cusip					3,925,000.00	4,155,476.00	4,155,476.00	4,167,667.05	12,191.05	0.00
35671DAU9	Freeport Memoran Copper & Gold	3.55%	03/01/2022	02/08/2012	1,180,000.00	1,177,014.60	1,177,014.60	1,170,295.68	0.00	(6,718.92)



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Totals for Cusip					1,180,000.00	1,177,014.60	1,177,014.60	1,170,295.68	0.00	(6,718.92)
369550AU2	General Dynamics Corp	2.25%	11/15/2022	11/01/2012	2,000,000.00	1,979,740.00	1,979,740.00	1,957,170.00	0.00	(22,570.00)
Totals for Cusip					2,000,000.00	1,979,740.00	1,979,740.00	1,957,170.00	0.00	(22,570.00)
369622SM8	General Electric Capital Corp	5.30%	02/11/2021	02/08/2011	1,050,000.00	1,046,293.50	1,122,399.60	1,218,821.10	96,421.50	0.00
Totals for Cusip					1,050,000.00	1,046,293.50	1,122,399.60	1,218,821.10	96,421.50	0.00
36962G3T9	General Electric Capital Corp	4.80%	05/01/2013	04/16/2008	3,860,000.00	3,851,932.60	4,040,964.52	3,916,213.18	0.00	(124,751.34)
Totals for Cusip					3,860,000.00	3,851,932.60	4,040,964.52	3,916,213.18	0.00	(124,751.34)
36962G4D3	General Electric Capital Corp	6.00%	08/07/2019	11/24/2009	2,920,000.00	3,074,614.00	3,353,993.76	3,552,363.96	198,370.20	0.00
Totals for Cusip					2,920,000.00	3,074,614.00	3,353,993.76	3,552,363.96	198,370.20	0.00
36962G4X9	General Electric Capital Corp	2.10%	01/07/2014	01/04/2011	2,500,000.00	2,498,775.00	2,537,425.00	2,541,030.00	3,605.00	0.00
Totals for Cusip					2,500,000.00	2,498,775.00	2,537,425.00	2,541,030.00	3,605.00	0.00
36962G5H3	General Electric Capital Corp	3.35%	10/17/2016	10/12/2011	3,725,000.00	3,720,567.25	3,879,211.28	3,998,362.85	119,151.57	0.00
Totals for Cusip					3,725,000.00	3,720,567.25	3,879,211.28	3,998,362.85	119,151.57	0.00
372917AQ7	Genzyme Corp	3.62%	06/15/2015	10/21/2010	2,455,000.00	2,447,645.83	2,621,201.05	2,630,301.73	9,100.68	0.00
Totals for Cusip					2,455,000.00	2,447,645.83	2,621,201.05	2,630,301.73	9,100.68	0.00
372917AS3	Genzyme Corp	5.00%	06/15/2020	06/08/2011	1,550,000.00	1,688,384.00	1,789,408.35	1,826,185.20	36,776.85	0.00
Totals for Cusip					1,550,000.00	1,688,384.00	1,789,408.35	1,826,185.20	36,776.85	0.00
373334GE5	Georgia Power Company	5.70%	06/01/2017	06/04/2007	1,800,000.00	1,796,112.00	2,135,896.20	2,159,332.20	23,436.00	0.00
Totals for Cusip					1,800,000.00	1,796,112.00	2,135,896.20	2,159,332.20	23,436.00	0.00
373334GE5	Georgia Power Company	5.70%	06/01/2017	04/30/2010	300,000.00	333,930.00	355,982.70	359,888.70	3,906.00	0.00
Totals for Cusip					300,000.00	333,930.00	355,982.70	359,888.70	3,906.00	0.00
373334GE5	Georgia Power Company	5.70%	06/01/2017	07/29/2010	350,000.00	401,026.50	415,313.15	419,870.15	4,557.00	0.00
Totals for Cusip					2,450,000.00	2,531,068.50	2,907,192.05	2,939,091.05	31,899.00	0.00
375558AU7	Gilead Sciences	4.40%	12/01/2021	12/06/2011	915,000.00	912,895.50	968,703.18	1,043,066.15	74,362.97	0.00
Totals for Cusip					915,000.00	912,895.50	968,703.18	1,043,066.15	74,362.97	0.00
377373AD7	GlaxoSmithKline Cap PLC	2.85%	05/08/2022	05/02/2012	1,485,000.00	1,474,902.00	1,474,902.00	1,542,398.22	67,496.22	0.00
Totals for Cusip					1,485,000.00	1,474,902.00	1,474,902.00	1,542,398.22	67,496.22	0.00
38141EA58	Goldman Sachs	5.38%	03/15/2020	08/25/2011	835,000.00	820,696.45	824,165.04	956,935.05	132,770.01	0.00
Totals for Cusip					835,000.00	820,696.45	824,165.04	956,935.05	132,770.01	0.00
38141GEE0	Goldman Sachs Group Inc	5.35%	01/15/2016	05/10/2012	2,855,000.00	3,037,976.95	3,037,976.95	3,155,899.87	117,922.92	0.00

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Totals for Cusip					2,855,000.00	3,037,976.95	3,037,976.95	3,155,899.87	117,922.92	0.00
38141GFD1	Goldman Sachs Group Inc	6.75%	10/01/2037	02/12/2008	1,170,000.00	1,129,003.20	1,088,700.21	1,325,992.59	237,292.38	0.00
38141GFD1	Goldman Sachs Group Inc	6.75%	10/01/2037	02/13/2008	1,220,000.00	1,168,076.80	1,135,225.86	1,382,658.94	247,433.08	0.00
38141GFD1	Goldman Sachs Group Inc	6.75%	10/01/2037	08/06/2009	2,025,000.00	2,013,153.75	1,884,288.83	2,294,987.18	410,698.35	0.00
38141GFD1	Goldman Sachs Group Inc	6.75%	10/01/2037	09/24/2009	1,445,000.00	1,506,614.80	1,344,591.29	1,637,657.52	293,066.23	0.00
38141GFD1	Goldman Sachs Group Inc	6.75%	10/01/2037	03/14/2012	990,000.00	957,399.30	957,399.30	1,121,993.73	164,594.43	0.00
Totals for Cusip					6,850,000.00	6,774,247.85	6,410,205.49	7,763,289.96	1,353,084.47	0.00
38141GGM0	Goldman Sachs Group Inc	6.25%	02/01/2041	01/21/2011	605,000.00	602,719.15	593,522.55	742,287.21	148,764.66	0.00
38141GGM0	Goldman Sachs Group Inc	6.25%	02/01/2041	01/25/2011	950,000.00	971,356.00	931,977.55	1,165,574.95	233,597.40	0.00
Totals for Cusip					1,555,000.00	1,574,075.15	1,525,500.10	1,907,862.16	382,362.06	0.00
391164AD2	Great Plains Energy Inc	2.75%	08/15/2013	08/10/2010	2,720,000.00	2,718,748.80	2,758,672.96	2,748,195.52	0.00	(10,477.44)
Totals for Cusip					2,720,000.00	2,718,748.80	2,758,672.96	2,748,195.52	0.00	(10,477.44)
404280AK5	HSBC Holding Plc	5.10%	04/05/2021	03/29/2011	770,000.00	768,329.10	818,196.61	909,278.37	91,081.76	0.00
Totals for Cusip					770,000.00	768,329.10	818,196.61	909,278.37	91,081.76	0.00
404280AL3	HSBC Holding Plc	4.88%	01/14/2022	11/14/2011	1,450,000.00	1,448,680.50	1,532,494.85	1,682,823.60	150,328.75	0.00
Totals for Cusip					1,450,000.00	1,448,680.50	1,532,494.85	1,682,823.60	150,328.75	0.00
404280AN9	HSBC Holding Plc	4.00%	03/30/2022	03/27/2012	1,005,000.00	998,447.40	998,447.40	1,100,340.33	101,892.93	0.00
Totals for Cusip					1,005,000.00	998,447.40	998,447.40	1,100,340.33	101,892.93	0.00
41283DAC7	Harley Davidson Funding	5.75%	12/15/2014	11/19/2009	1,675,000.00	1,672,303.25	1,808,296.50	1,829,244.05	20,947.55	0.00
Totals for Cusip					1,675,000.00	1,672,303.25	1,808,296.50	1,829,244.05	20,947.55	0.00
415864AK3	Harsco Corp	2.70%	10/15/2015	09/15/2010	1,205,000.00	1,203,843.20	1,242,750.24	1,223,412.40	0.00	(19,337.84)
Totals for Cusip					1,205,000.00	1,203,843.20	1,242,750.24	1,223,412.40	0.00	(19,337.84)
416515AY0	Hartford Financial Services	4.00%	03/30/2015	03/18/2010	3,510,000.00	3,507,613.20	3,526,998.93	3,708,967.86	181,968.93	0.00
Totals for Cusip					3,510,000.00	3,507,613.20	3,526,998.93	3,708,967.86	181,968.93	0.00
416518AA6	Hartford Finl Svcs Grp	4.00%	10/15/2017	04/02/2012	3,950,000.00	3,946,840.00	3,946,840.00	4,314,987.90	368,147.90	0.00
Totals for Cusip					3,950,000.00	3,946,840.00	3,946,840.00	4,314,987.90	368,147.90	0.00
42809HAB3	Hess Corp	8.12%	02/15/2019	01/29/2009	1,410,000.00	1,405,445.70	1,809,964.83	1,855,710.87	45,746.04	0.00
Totals for Cusip					1,410,000.00	1,405,445.70	1,809,964.83	1,855,710.87	45,746.04	0.00

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428236BN2	Hewlett Packard	2.35%	03/15/2015	09/13/2011	4,000,000.00	3,999,080.00	3,980,632.00	4,017,812.00	37,180.00	0.00
	Totals for Cusip				4,000,000.00	3,999,080.00	3,980,632.00	4,017,812.00	37,180.00	0.00
428236BW2	Hewlett Packard	2.60%	09/15/2017	03/07/2012	3,870,000.00	3,869,419.50	3,869,419.50	3,769,983.72	0.00	(99,435.78)
	Totals for Cusip				3,870,000.00	3,869,419.50	3,869,419.50	3,769,983.72	0.00	(99,435.78)
441060AD2	Hospira Inc	5.90%	06/15/2014	04/04/2006	4,515,000.00	4,494,321.30	4,891,781.26	4,825,803.57	0.00	(65,977.69)
441060AD2	Hospira Inc	5.90%	06/15/2014	05/10/2006	4,945,000.00	4,863,803.10	5,357,665.20	5,285,403.91	0.00	(72,261.29)
441060AD2	Hospira Inc	5.90%	06/15/2014	06/02/2006	2,070,000.00	2,047,602.60	2,242,743.57	2,212,494.66	0.00	(30,248.91)
	Totals for Cusip				11,530,000.00	11,405,727.00	12,492,190.03	12,323,702.14	0.00	(168,487.89)
446150AG9	Huntington Bancshares	7.00%	12/15/2020	12/15/2010	215,000.00	215,000.00	243,666.38	263,044.12	19,377.74	0.00
	Totals for Cusip				215,000.00	215,000.00	243,666.38	263,044.12	19,377.74	0.00
448814DC4	Hydro Quebec	8.50%	12/01/2029	06/21/2011	4,500,000.00	6,492,150.00	7,258,104.00	7,254,382.50	0.00	(3,721.50)
448814DC4	Hydro Quebec	8.50%	12/01/2029	10/16/2012	1,000,000.00	1,643,260.00	1,643,260.00	1,612,085.00	0.00	(31,175.00)
	Totals for Cusip				5,500,000.00	8,135,410.00	8,901,364.00	8,866,467.50	0.00	(34,896.50)
448814DX8	Hydro Quebec	8.40%	01/15/2022	04/27/2010	2,750,000.00	3,666,190.00	4,021,173.75	3,945,568.00	0.00	(75,605.75)
	Totals for Cusip				2,750,000.00	3,666,190.00	4,021,173.75	3,945,568.00	0.00	(75,605.75)
45074GAA8	Iberdrola Fin	3.80%	09/11/2014	09/08/2009	1,450,000.00	1,447,520.50	1,447,665.50	1,489,348.65	41,683.15	0.00
	Totals for Cusip				1,450,000.00	1,447,520.50	1,447,665.50	1,489,348.65	41,683.15	0.00
45687AAA0	Ingersoll-Rand	6.88%	08/15/2018	08/12/2008	3,920,000.00	3,914,394.40	4,748,229.36	4,786,672.80	38,443.44	0.00
45687AAA0	Ingersoll-Rand	6.88%	08/15/2018	07/23/2010	2,525,000.00	2,976,268.00	3,058,489.58	3,083,252.25	24,762.67	0.00
45687AAA0	Ingersoll-Rand	6.88%	08/15/2018	09/07/2011	400,000.00	492,352.00	484,513.20	488,436.00	3,922.80	0.00
	Totals for Cusip				6,845,000.00	7,383,014.40	8,291,232.14	8,358,361.05	67,128.91	0.00
45687AAE2	Ingersoll-Rand	9.50%	04/15/2014	03/31/2009	1,000,000.00	999,920.00	1,162,371.00	1,106,706.00	0.00	(55,665.00)
45687AAE2	Ingersoll-Rand	9.50%	04/15/2014	11/01/2011	1,825,000.00	2,151,036.25	2,121,327.08	2,019,738.45	0.00	(101,588.63)
	Totals for Cusip				2,825,000.00	3,150,956.25	3,283,698.08	3,126,444.45	0.00	(157,253.63)
458140AL4	Intel Corporation	1.35%	12/15/2017	12/04/2012	850,000.00	849,099.00	849,099.00	849,754.35	655.35	0.00
	Totals for Cusip				850,000.00	849,099.00	849,099.00	849,754.35	655.35	0.00
458180AD1	InterAmer Dev BK	6.75%	07/15/2027	01/04/2007	819,000.00	975,871.26	1,182,185.55	1,191,043.03	8,857.48	0.00
	Totals for Cusip				819,000.00	975,871.26	1,182,185.55	1,191,043.03	8,857.48	0.00
459051FW3	Intl Bk Recon & Dev	0.00%	03/01/2026	11/02/2006	4,280,000.00	1,562,542.40	2,622,668.44	2,811,018.40	188,349.96	0.00



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459051FW3	Intl Bk Recon & Dev	0.00%	03/01/2026	11/14/2006	2,020,000.00	744,390.20	1,237,801.46	1,326,695.60	88,894.14	0.00
	Totals for Cusip				6,300,000.00	2,306,932.60	3,860,469.90	4,137,714.00	277,244.10	0.00
45905CAA2	Intl Bk Recon & Development	4.75%	02/15/2035	02/02/2005	20,030,000.00	19,821,087.10	25,378,070.09	25,459,532.10	81,462.01	0.00
	Totals for Cusip				20,030,000.00	19,821,087.10	25,378,070.09	25,459,532.10	81,462.01	0.00
45906KBP9	International Bank	0.00%	01/15/2016	12/21/2005	3,500,000.00	2,102,065.00	3,294,819.50	3,373,244.00	78,424.50	0.00
45906KBP9	International Bank	0.00%	01/15/2016	05/01/2006	791,000.00	458,344.95	744,629.21	762,353.14	17,723.93	0.00
	Totals for Cusip				4,291,000.00	2,560,409.95	4,039,448.71	4,135,597.14	96,148.43	0.00
459200AR2	IBM Corp	6.22%	08/01/2027	07/20/2010	2,500,000.00	2,891,900.00	3,253,187.50	3,382,420.00	129,232.50	0.00
	Totals for Cusip				2,500,000.00	2,891,900.00	3,253,187.50	3,382,420.00	129,232.50	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	04/01/2010	1,500,000.00	1,757,760.00	1,825,843.50	1,939,239.00	113,395.50	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/13/2010	420,000.00	497,481.60	511,236.18	542,986.92	31,750.74	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/13/2010	795,000.00	940,349.85	967,697.06	1,027,796.67	60,099.61	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/12/2010	685,000.00	812,238.75	833,801.87	885,585.81	51,783.94	0.00
	Totals for Cusip				3,400,000.00	4,007,830.20	4,138,576.61	4,395,608.40	257,029.79	0.00
460146CH4	International Paper Company	6.00%	11/15/2041	11/08/2011	400,000.00	399,944.00	434,245.20	473,652.40	39,407.20	0.00
	Totals for Cusip				400,000.00	399,944.00	434,245.20	473,652.40	39,407.20	0.00
465139DP5	AID-Israel	0.00%	03/15/2022	01/04/2006	7,650,000.00	3,504,006.00	5,929,935.75	6,255,267.30	325,331.55	0.00
465139DP5	AID-Israel	0.00%	03/15/2022	10/19/2012	2,166,000.00	1,761,802.74	1,761,802.74	1,771,099.21	9,296.47	0.00
	Totals for Cusip				9,816,000.00	5,265,808.74	7,691,738.49	8,026,366.51	334,628.02	0.00
465139GJ6	AID-Israel	0.00%	02/15/2022	06/18/2008	13,848,000.00	6,896,857.92	10,781,609.66	11,363,336.45	581,726.79	0.00
	Totals for Cusip				13,848,000.00	6,896,857.92	10,781,609.66	11,363,336.45	581,726.79	0.00
465139JD6	AID-Israel	0.00%	11/15/2022	10/19/2012	8,057,000.00	6,359,148.39	6,359,148.39	6,388,411.41	29,263.02	0.00
	Totals for Cusip				8,057,000.00	6,359,148.39	6,359,148.39	6,388,411.41	29,263.02	0.00
465139KU6	AID-Israel	0.00%	08/15/2022	10/19/2012	2,147,000.00	1,713,670.99	1,713,670.99	1,723,353.96	9,682.97	0.00
	Totals for Cusip				2,147,000.00	1,713,670.99	1,713,670.99	1,723,353.96	9,682.97	0.00
465139MQ3	AID-Israel	0.00%	02/15/2022	06/18/2008	13,998,000.00	6,971,563.92	10,898,394.86	11,486,422.85	588,027.99	0.00
	Totals for Cusip				13,998,000.00	6,971,563.92	10,898,394.86	11,486,422.85	588,027.99	0.00
465139PM9	AID-Israel	0.00%	11/15/2022	10/19/2012	1,396,000.00	1,101,820.92	1,101,820.92	1,106,891.19	5,070.27	0.00

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Totals for Cusip					1,396,000.00	1,101,820.92	1,101,820.92	1,106,891.19	5,070.27	0.00
465139VE0	AID-Israel	0.00%	11/01/2024	11/18/2004	50,000,000.00	17,342,000.00	33,588,650.00	35,730,850.00	2,142,200.00	0.00
465139VE0	AID-Israel	0.00%	11/01/2024	01/20/2005	45,200,000.00	16,598,163.20	30,364,139.60	32,300,688.40	1,936,548.80	0.00
465139VE0	AID-Israel	0.00%	11/01/2024	11/30/2005	8,985,000.00	3,478,452.90	6,035,880.41	6,420,833.74	384,953.33	0.00
Totals for Cusip					104,185,000.00	37,418,616.10	69,988,670.01	74,452,372.14	4,463,702.13	0.00
46513EFF4	AID Israel	5.50%	09/18/2023	01/08/2010	4,820,000.00	5,228,880.60	6,153,737.38	6,353,714.36	199,976.98	0.00
Totals for Cusip					4,820,000.00	5,228,880.60	6,153,737.38	6,353,714.36	199,976.98	0.00
46513EGV8	AID Israel	5.50%	12/04/2023	09/14/2011	2,070,000.00	2,648,173.60	2,639,454.93	2,737,862.73	98,407.80	0.00
Totals for Cusip					2,070,000.00	2,648,173.60	2,639,454.93	2,737,862.73	98,407.80	0.00
46513EJX1	AID Israel	5.50%	04/26/2024	01/08/2010	4,965,000.00	5,368,143.11	6,368,769.35	6,571,038.48	202,269.13	0.00
46513ELX1	AID Israel	5.50%	04/26/2024	04/09/2010	2,680,000.00	2,893,274.40	3,437,724.44	3,546,904.96	109,180.52	0.00
Totals for Cusip					7,645,000.00	8,261,417.51	9,806,493.79	10,117,943.44	311,449.65	0.00
46625HHP8	JP Morgan Chase & Co	3.70%	01/20/2015	03/18/2010	2,385,000.00	2,404,318.50	2,472,779.93	2,511,123.57	38,343.64	0.00
Totals for Cusip					2,385,000.00	2,404,318.50	2,472,779.93	2,511,123.57	38,343.64	0.00
46625HJA9	JP Morgan Chase & Co	3.15%	07/05/2016	06/22/2011	1,435,000.00	1,431,556.00	1,441,715.80	1,520,310.75	78,594.95	0.00
Totals for Cusip					1,435,000.00	1,431,556.00	1,441,715.80	1,520,310.75	78,594.95	0.00
476556DA0	Jersey Central Power and Light	7.35%	02/01/2019	01/22/2009	1,005,000.00	1,003,723.65	1,261,871.97	1,283,705.60	21,833.63	0.00
Totals for Cusip					1,005,000.00	1,003,723.65	1,261,871.97	1,283,705.60	21,833.63	0.00
478160AU8	Johnson & Johnson	5.15%	07/15/2018	08/13/2010	1,200,000.00	1,398,132.00	1,448,851.20	1,456,176.00	7,324.80	0.00
478160AU8	Johnson & Johnson	5.15%	07/15/2018	12/17/2010	25,000.00	28,251.50	30,184.40	30,337.00	152.60	0.00
Totals for Cusip					1,225,000.00	1,426,383.50	1,479,035.60	1,486,513.00	7,477.40	0.00
478160AV6	Johnson & Johnson	4.50%	09/01/2040	03/30/2011	1,750,000.00	1,605,555.00	1,987,917.75	2,046,761.50	58,843.75	0.00
Totals for Cusip					1,750,000.00	1,605,555.00	1,987,917.75	2,046,761.50	58,843.75	0.00
48121CYK6	JP Morgan Chase	6.00%	10/01/2017	03/05/2008	1,515,000.00	1,541,376.15	1,629,693.08	1,793,517.60	163,824.52	0.00
Totals for Cusip					1,515,000.00	1,541,376.15	1,629,693.08	1,793,517.60	163,824.52	0.00
492386AU1	Kerr Mcgee Corporation	6.95%	07/01/2024	03/17/2010	1,775,000.00	2,012,690.25	2,116,925.35	2,248,830.93	131,905.58	0.00
492386AU1	Kerr Mcgee Corporation	6.95%	07/01/2024	03/30/2010	622,000.00	690,712.34	741,818.35	788,041.03	46,222.68	0.00
Totals for Cusip					2,397,000.00	2,703,402.59	2,858,743.70	3,036,871.96	178,128.26	0.00

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49326EED1	Keypcorp	5.10%	03/24/2021	03/21/2011	2,130,000.00	2,128,019.10	2,211,919.80	2,481,469.17	269,549.37	0.00
	Totals for Cusip				2,130,000.00	2,128,019.10	2,211,919.80	2,481,469.17	269,549.37	0.00
494550AW6	Kinder Morgan Energy Partners	6.95%	01/15/2038	06/23/2010	1,990,000.00	2,101,897.70	2,247,683.11	2,618,571.35	370,888.24	0.00
	Totals for Cusip				1,990,000.00	2,101,897.70	2,247,683.11	2,618,571.35	370,888.24	0.00
500472AES	Philips Electronics NV	5.00%	03/15/2042	03/05/2012	3,295,000.00	3,223,795.05	3,223,795.05	3,763,845.55	540,050.50	0.00
	Totals for Cusip				3,295,000.00	3,223,795.05	3,223,795.05	3,763,845.55	540,050.50	0.00
50076GAH9	Kraft Foods Inc	1.62%	06/04/2015	05/30/2012	10,000,000.00	9,974,100.00	9,974,100.00	10,177,690.00	203,590.00	0.00
	Totals for Cusip				10,000,000.00	9,974,100.00	9,974,100.00	10,177,690.00	203,590.00	0.00
502413AZ0	L-3 Comms Corp	4.75%	07/15/2020	05/18/2010	2,310,000.00	2,302,584.90	2,282,395.50	2,574,809.16	292,413.66	0.00
	Totals for Cusip				2,310,000.00	2,302,584.90	2,282,395.50	2,574,809.16	292,413.66	0.00
50540RAD4	Laboratory Corp of Amer	5.50%	02/01/2013	05/27/2010	2,265,000.00	2,419,631.55	2,362,444.83	2,272,662.50	0.00	(89,782.33)
	Totals for Cusip				2,265,000.00	2,419,631.55	2,362,444.83	2,272,662.50	0.00	(89,782.33)
50540RAF9	Laboratory Corp of Amer	5.62%	12/15/2015	12/09/2005	2,180,000.00	2,173,743.40	2,426,876.28	2,458,689.02	31,812.74	0.00
	Totals for Cusip				2,180,000.00	2,173,743.40	2,426,876.28	2,458,689.02	31,812.74	0.00
50540RAH5	Laboratory Corp of Amer	3.12%	05/15/2016	11/16/2010	2,270,000.00	2,266,481.50	2,358,028.33	2,391,710.59	33,682.26	0.00
	Totals for Cusip				2,270,000.00	2,266,481.50	2,358,028.33	2,391,710.59	33,682.26	0.00
50540RAK8	Laboratory Corp of Amer	2.20%	08/23/2017	08/20/2012	1,775,000.00	1,771,325.75	1,771,325.75	1,821,936.33	50,610.58	0.00
	Totals for Cusip				1,775,000.00	1,771,325.75	1,771,325.75	1,821,936.33	50,610.58	0.00
50540RAL6	Laboratory Corp of Amer	3.75%	08/23/2022	08/20/2012	210,000.00	209,756.40	209,756.40	222,698.07	12,941.67	0.00
	Totals for Cusip				210,000.00	209,756.40	209,756.40	222,698.07	12,941.67	0.00
525ESC107	Lehman Brothers Holdings	0.00%	05/17/2013	08/22/2007	3,955,000.00	3,445,548.21	618,118.71	924,481.25	306,362.54	0.00
	Totals for Cusip				3,955,000.00	3,445,548.21	618,118.71	924,481.25	306,362.54	0.00
525ESC6J3	Lehman Brothers Holdings	0.00%	11/10/2049	11/08/2005	1,890,000.00	1,626,555.59	296,335.79	441,787.50	145,451.71	0.00
	Totals for Cusip				1,890,000.00	1,626,555.59	296,335.79	441,787.50	145,451.71	0.00
525ESC6X2	Lehman Brothers Holdings	0.00%	09/26/2014	09/19/2007	5,840,000.00	5,245,438.01	950,643.61	1,394,300.00	443,656.39	0.00
	Totals for Cusip				5,840,000.00	5,245,438.01	950,643.61	1,394,300.00	443,656.39	0.00
53079EAZ7	Liberty Mutual Group	6.50%	05/01/2042	05/01/2012	1,270,000.00	1,267,015.50	1,267,015.50	1,428,798.26	161,782.76	0.00
	Totals for Cusip				1,270,000.00	1,267,015.50	1,267,015.50	1,428,798.26	161,782.76	0.00

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532457BE7	Lilly Eli & Co	4.20%	03/06/2014	03/03/2009	1,290,000.00	1,289,419.50	1,382,195.01	1,345,826.04	0.00	(36,368.97)
	Totals for Cusip				1,290,000.00	1,289,419.50	1,382,195.01	1,345,826.04	0.00	(36,368.97)
534187AW9	Lincoln National Corp	6.30%	10/09/2037	10/03/2007	2,000,000.00	1,989,580.00	2,060,900.00	2,391,164.00	330,264.00	0.00
	Totals for Cusip				2,000,000.00	1,989,580.00	2,060,900.00	2,391,164.00	330,264.00	0.00
534187AZ2	Lincoln National Corp	4.30%	06/15/2015	06/15/2010	625,000.00	624,168.75	647,278.75	672,334.38	25,055.63	0.00
	Totals for Cusip				625,000.00	624,168.75	647,278.75	672,334.38	25,055.63	0.00
538021AC0	Litton Industries Inc	7.75%	03/15/2026	07/26/2010	1,600,000.00	2,103,104.00	2,160,720.00	2,221,416.00	60,696.00	0.00
538021AC0	Litton Industries Inc	7.75%	03/15/2026	08/26/2011	100,000.00	135,345.00	135,045.00	138,838.50	3,793.50	0.00
	Totals for Cusip				1,700,000.00	2,238,449.00	2,295,765.00	2,360,254.50	64,489.50	0.00
53947MAB2	Lloyds TSB Bank Plc	5.80%	01/13/2020	01/05/2010	3,125,000.00	3,117,718.75	2,966,806.25	3,657,134.38	690,328.13	0.00
	Totals for Cusip				3,125,000.00	3,117,718.75	2,966,806.25	3,657,134.38	690,328.13	0.00
544152AB7	Lorillard Tobacco Co	6.88%	05/01/2020	04/07/2010	700,000.00	699,300.00	782,206.60	853,213.20	71,006.60	0.00
	Totals for Cusip				700,000.00	699,300.00	782,206.60	853,213.20	71,006.60	0.00
544152AD3	Lorillard Tobacco Co	3.50%	08/04/2016	08/01/2011	1,520,000.00	1,515,850.40	1,537,454.16	1,608,462.48	71,008.32	0.00
	Totals for Cusip				1,520,000.00	1,515,850.40	1,537,454.16	1,608,462.48	71,008.32	0.00
55616XAF4	Macy's Retail Hldgs Inc	3.88%	01/15/2022	01/10/2012	295,000.00	292,607.55	292,607.55	314,431.36	21,823.81	0.00
	Totals for Cusip				295,000.00	292,607.55	292,607.55	314,431.36	21,823.81	0.00
559080AE6	Magellan Midstream	6.55%	07/15/2019	06/19/2009	705,000.00	702,553.65	833,831.70	871,532.28	37,700.58	0.00
	Totals for Cusip				705,000.00	702,553.65	833,831.70	871,532.28	37,700.58	0.00
579780AF4	McCormick & Co	5.75%	12/15/2017	12/04/2007	1,165,000.00	1,164,534.00	1,404,497.21	1,381,016.63	0.00	(23,480.58)
	Totals for Cusip				1,165,000.00	1,164,534.00	1,404,497.21	1,381,016.63	0.00	(23,480.58)
579780AG2	McCormick & Co	5.25%	09/01/2013	08/26/2008	2,250,000.00	2,245,815.00	2,409,041.25	2,320,758.00	0.00	(88,283.25)
	Totals for Cusip				2,250,000.00	2,245,815.00	2,409,041.25	2,320,758.00	0.00	(88,283.25)
581557AU9	McKesson Corp	5.25%	03/01/2013	02/28/2007	4,190,000.00	4,172,402.00	4,396,956.67	4,221,211.31	0.00	(175,745.36)
	Totals for Cusip				4,190,000.00	4,172,402.00	4,396,956.67	4,221,211.31	0.00	(175,745.36)
581557AY1	McKesson Corp	0.95%	12/04/2015	11/29/2012	3,120,000.00	3,116,786.40	3,116,786.40	3,124,389.84	7,603.44	0.00
	Totals for Cusip				3,120,000.00	3,116,786.40	3,116,786.40	3,124,389.84	7,603.44	0.00
585055AH9	Medtronic Inc	4.75%	09/15/2015	01/06/2006	2,770,000.00	2,767,681.87	3,102,314.13	3,069,428.69	0.00	(32,885.44)

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Totals for Cusip					2,770,000.00	2,767,681.87	3,102,314.13	3,069,428.69	0.00	(32,885.44)
585055A5S	Medtronic Inc	4.45%	03/15/2020	03/11/2010	2,050,000.00	2,046,720.00	2,313,279.45	2,381,300.50	68,021.05	0.00
Totals for Cusip					2,050,000.00	2,046,720.00	2,313,279.45	2,381,300.50	68,021.05	0.00
586054AB4	Memorial Sloan-Kettering	4.12%	07/01/2052	11/28/2012	1,310,000.00	1,301,851.80	1,301,851.80	1,296,127.10	0.00	(5,724.70)
Totals for Cusip					1,310,000.00	1,301,851.80	1,301,851.80	1,296,127.10	0.00	(5,724.70)
589331AT4	Merck & Co Inc	2.40%	09/15/2022	09/10/2012	2,550,000.00	2,549,107.50	2,549,107.50	2,550,833.85	1,726.35	0.00
Totals for Cusip					2,550,000.00	2,549,107.50	2,549,107.50	2,550,833.85	1,726.35	0.00
58933YAC9	Merck & Co Inc	1.10%	01/31/2018	09/10/2012	3,625,000.00	3,617,641.25	3,617,641.25	3,622,139.88	4,498.63	0.00
Totals for Cusip					3,625,000.00	3,617,641.25	3,617,641.25	3,622,139.88	4,498.63	0.00
59018YJ69	Merrill Lynch & Co	6.40%	08/28/2017	08/22/2007	1,315,000.00	1,313,080.10	1,273,319.76	1,544,276.83	270,957.07	0.00
Totals for Cusip					1,315,000.00	1,313,080.10	1,273,319.76	1,544,276.83	270,957.07	0.00
59022CAJ2	Merrill Lynch	6.11%	01/29/2037	06/18/2012	1,260,000.00	1,195,525.80	1,195,525.80	1,375,353.00	179,827.20	0.00
Totals for Cusip					1,260,000.00	1,195,525.80	1,195,525.80	1,375,353.00	179,827.20	0.00
59156RAM0	MetLife Inc	5.70%	06/15/2035	06/20/2005	4,290,000.00	4,279,661.10	4,788,262.05	5,237,875.50	449,613.45	0.00
Totals for Cusip					4,290,000.00	4,279,661.10	4,788,262.05	5,237,875.50	449,613.45	0.00
59156RAT5	MetLife Inc	7.72%	02/15/2019	07/29/2011	3,105,000.00	3,826,508.85	3,893,502.33	4,070,682.95	177,180.62	0.00
Totals for Cusip					3,105,000.00	3,826,508.85	3,893,502.33	4,070,682.95	177,180.62	0.00
59156RBE7	MetLife Inc	1.76%	12/15/2017	09/27/2012	300,000.00	301,287.90	301,287.90	304,722.90	3,435.00	0.00
Totals for Cusip					300,000.00	301,287.90	301,287.90	304,722.90	3,435.00	0.00
59156RBF4	MetLife Inc	3.05%	12/15/2022	09/27/2012	2,095,000.00	2,106,539.26	2,106,539.26	2,137,040.37	30,501.11	0.00
Totals for Cusip					2,095,000.00	2,106,539.26	2,106,539.26	2,137,040.37	30,501.11	0.00
594918AJ3	Microsoft Corp	4.50%	10/01/2040	06/07/2011	550,000.00	502,777.00	620,693.15	611,194.65	0.00	(9,498.50)
Totals for Cusip					550,000.00	502,777.00	620,693.15	611,194.65	0.00	(9,498.50)
594918AM6	Microsoft Corp	5.30%	02/08/2041	02/03/2011	5,160,000.00	5,116,346.40	6,532,477.44	6,464,401.56	0.00	(68,075.88)
Totals for Cusip					5,160,000.00	5,116,346.40	6,532,477.44	6,464,401.56	0.00	(68,075.88)
61747YCJ2	Morgan Stanley	5.62%	09/23/2019	05/19/2010	6,260,000.00	5,967,219.80	5,797,254.54	7,079,934.80	1,282,680.26	0.00
Totals for Cusip					6,260,000.00	5,967,219.80	5,797,254.54	7,079,934.80	1,282,680.26	0.00
6174824M3	Morgan Stanley	4.88%	11/01/2022	10/18/2012	750,000.00	747,345.00	747,345.00	776,545.50	29,200.50	0.00



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Totals for Cusip					750,000.00	747,345.00	747,345.00	776,545.50	29,200.50	0.00
61748AAE6	Morgan Stanley	4.75%	04/01/2014	03/23/2004	1,965,000.00	1,947,884.85	1,935,695.95	2,034,708.38	99,012.43	0.00
61748AAE6	Morgan Stanley	4.75%	04/01/2014	05/24/2006	9,035,000.00	8,344,906.70	8,900,261.05	9,355,516.63	455,255.58	0.00
Totals for Cusip					11,000,000.00	10,292,791.55	10,835,957.00	11,390,225.01	554,268.01	0.00
629568AX4	Nabors Industries Inc	4.62%	09/15/2021	02/13/2012	8,000,000.00	7,973,222.69	7,973,222.69	8,609,920.00	636,697.31	0.00
Totals for Cusip					8,000,000.00	7,973,222.69	7,973,222.69	8,609,920.00	636,697.31	0.00
6325COAZ4	National Australia Bank	2.50%	01/08/2013	05/19/2010	8,400,000.00	8,437,212.00	8,442,915.60	8,402,108.40	0.00	(40,807.20)
Totals for Cusip					8,400,000.00	8,437,212.00	8,442,915.60	8,402,108.40	0.00	(40,807.20)
637071AL5	National Oilwell Varco Inc	1.35%	12/01/2017	11/15/2012	355,000.00	354,655.65	354,655.65	357,259.22	2,603.57	0.00
Totals for Cusip					355,000.00	354,655.65	354,655.65	357,259.22	2,603.57	0.00
637432HT5	National Rural Utilities	5.45%	04/10/2017	04/02/2007	7,060,000.00	7,037,408.00	8,011,342.06	8,270,917.08	259,575.02	0.00
Totals for Cusip					7,060,000.00	7,037,408.00	8,011,342.06	8,270,917.08	259,575.02	0.00
638585BF5	Nationsbank Corp	6.80%	03/15/2028	07/21/2011	3,000,000.00	3,029,190.00	2,592,066.00	3,373,410.00	781,344.00	0.00
Totals for Cusip					3,000,000.00	3,029,190.00	2,592,066.00	3,373,410.00	781,344.00	0.00
63948BAE0	NBC Universal Media LLC	4.38%	04/01/2021	08/18/2011	1,980,000.00	1,979,445.66	2,089,585.08	2,224,217.16	134,632.08	0.00
Totals for Cusip					1,980,000.00	1,979,445.66	2,089,585.08	2,224,217.16	134,632.08	0.00
652478AY4	News America Holdings	7.60%	10/11/2015	01/08/1997	1,570,000.00	1,492,787.40	1,790,104.58	1,843,074.81	52,970.23	0.00
Totals for Cusip					1,570,000.00	1,492,787.40	1,790,104.58	1,843,074.81	52,970.23	0.00
652478BY3	News America Holdings	8.15%	10/17/2036	02/16/2005	3,775,000.00	4,932,226.25	4,748,987.75	5,140,598.70	391,610.95	0.00
652478BY3	News America Holdings	8.15%	10/17/2036	11/04/2008	695,000.00	620,461.25	874,316.95	946,414.86	72,097.91	0.00
Totals for Cusip					4,470,000.00	5,552,687.50	5,623,304.70	6,087,013.56	463,708.86	0.00
652482AT7	News America Inc	7.12%	04/08/2028	11/13/2008	1,560,000.00	1,262,414.40	1,751,919.00	1,917,659.64	165,740.64	0.00
Totals for Cusip					1,560,000.00	1,262,414.40	1,751,919.00	1,917,659.64	165,740.64	0.00
652482AU4	News America Inc	7.28%	06/30/2028	05/09/2005	3,435,000.00	3,878,527.20	3,897,512.45	4,270,800.76	373,288.31	0.00
652482AU4	News America Inc	7.28%	06/30/2028	05/18/2005	2,095,000.00	2,351,490.85	2,377,085.47	2,604,753.31	227,667.84	0.00
652482AU4	News America Inc	7.28%	06/30/2028	10/18/2005	885,000.00	955,162.80	1,004,162.60	1,100,337.32	96,174.72	0.00
Totals for Cusip					6,415,000.00	7,185,180.85	7,278,760.52	7,975,891.39	697,130.87	0.00
652482BG4	News America Inc	5.30%	12/15/2014	07/02/2009	1,200,000.00	1,232,352.00	1,306,944.00	1,304,246.40	0.00	(2,697.60)

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652482BG4	News America Inc	5.30%	12/15/2014	07/02/2009	522,000.00	535,921.74	568,520.64	567,347.18	0.00	(1,173.46)
	Totals for Cusip				1,722,000.00	1,768,273.74	1,875,464.64	1,871,593.58	0.00	(3,871.06)
65473QAR4	Nisource Finance Corp	5.45%	09/15/2020	12/07/2005	1,010,000.00	969,852.50	1,118,733.57	1,186,848.98	68,115.41	0.00
	Totals for Cusip				1,010,000.00	969,852.50	1,118,733.57	1,186,848.98	68,115.41	0.00
65473QAV5	Nisource Finance Corp	6.12%	03/01/2022	12/01/2009	1,240,000.00	1,234,655.60	1,427,566.12	1,486,064.36	58,498.24	0.00
	Totals for Cusip				1,240,000.00	1,234,655.60	1,427,566.12	1,486,064.36	58,498.24	0.00
65557CAA1	Nordea Bank AB	3.70%	11/13/2014	11/05/2009	2,580,000.00	2,576,259.00	2,621,109.72	2,708,355.00	87,245.28	0.00
	Totals for Cusip				2,580,000.00	2,576,259.00	2,621,109.72	2,708,355.00	87,245.28	0.00
65557CAC7	Nordea Bank AB	1.75%	10/04/2013	09/27/2010	3,870,000.00	3,865,394.70	3,781,543.41	3,906,350.91	124,807.50	0.00
	Totals for Cusip				3,870,000.00	3,865,394.70	3,781,543.41	3,906,350.91	124,807.50	0.00
655844AU2	Norfolk Southern Corp	5.26%	09/17/2014	03/30/2007	2,450,000.00	2,391,151.00	2,702,335.30	2,638,887.65	0.00	(63,447.65)
	Totals for Cusip				2,450,000.00	2,391,151.00	2,702,335.30	2,638,887.65	0.00	(63,447.65)
655844AV0	Norfolk Southern Corp	6.00%	03/15/2105	03/06/2012	2,000,000.00	2,381,400.00	2,381,400.00	2,431,940.00	50,540.00	0.00
	Totals for Cusip				2,000,000.00	2,381,400.00	2,381,400.00	2,431,940.00	50,540.00	0.00
655855FA7	Norfolk Southern Railway	9.75%	06/15/2020	10/06/2004	14,754,000.00	17,988,746.76	21,348,300.30	20,998,394.44	0.00	(349,905.86)
	Totals for Cusip				14,754,000.00	17,988,746.76	21,348,300.30	20,998,394.44	0.00	(349,905.86)
656531AE0	Norsk Hydro A/S	7.50%	10/01/2016	05/21/2007	4,655,000.00	5,289,476.50	5,858,471.12	5,739,805.86	0.00	(118,665.26)
	Totals for Cusip				4,655,000.00	5,289,476.50	5,858,471.12	5,739,805.86	0.00	(118,665.26)
656531AF7	Norsk Hydro A/S	6.70%	01/15/2018	01/29/2004	2,500,000.00	2,414,803.14	3,047,925.00	3,077,995.00	30,070.00	0.00
	Totals for Cusip				2,500,000.00	2,414,803.14	3,047,925.00	3,077,995.00	30,070.00	0.00
656531AF7	Norsk Hydro A/S	6.70%	01/15/2018	12/20/2006	917,000.00	1,006,957.70	1,117,978.89	1,129,008.57	11,029.68	0.00
	Totals for Cusip				3,417,000.00	3,421,760.84	4,165,903.89	4,207,003.57	41,099.68	0.00
656531AM2	Norsk Hydro A/S	7.25%	09/23/2027	02/14/2007	4,800,000.00	5,598,576.00	6,570,096.00	6,833,347.20	263,251.20	0.00
	Totals for Cusip				4,800,000.00	5,598,576.00	6,570,096.00	6,833,347.20	263,251.20	0.00
666807AQ5	Northrop Grumman Corp	7.88%	03/01/2026	09/23/2010	425,000.00	572,585.50	587,439.25	597,804.15	10,364.90	0.00
	Totals for Cusip				425,000.00	572,585.50	587,439.25	597,804.15	10,364.90	0.00
666807AQ5	Northrop Grumman Corp	7.88%	03/01/2026	01/10/2011	1,000,000.00	1,303,710.00	1,382,210.00	1,406,598.00	24,388.00	0.00
	Totals for Cusip				1,000,000.00	1,303,710.00	1,382,210.00	1,406,598.00	24,388.00	0.00
666807AQ5	Northrop Grumman Corp	7.88%	03/01/2026	04/29/2011	1,445,000.00	1,872,243.15	1,997,293.45	2,032,534.11	35,240.66	0.00
	Totals for Cusip				1,445,000.00	1,872,243.15	1,997,293.45	2,032,534.11	35,240.66	0.00
666807AQ5	Northrop Grumman Corp	7.88%	03/01/2026	07/29/2011	980,000.00	1,317,237.60	1,354,565.80	1,378,466.04	23,900.24	0.00
	Totals for Cusip				3,850,000.00	5,065,776.25	5,321,508.50	5,415,402.30	93,893.80	0.00



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669827DL8	Province of Nova Scotia	9.12%	05/01/2021	07/25/2000	3,550,000.00	4,114,237.00	5,319,930.60	5,255,395.15	0.00	(64,535.45)
669827DL8	Province of Nova Scotia	9.12%	05/01/2021	08/31/2000	3,000,000.00	3,522,930.00	4,495,716.00	4,441,179.00	0.00	(54,537.00)
669827DL8	Province of Nova Scotia	9.12%	05/01/2021	01/29/2004	3,500,000.00	4,011,296.16	5,245,002.00	5,181,375.50	0.00	(63,626.50)
	Totals for Cusip				10,050,000.00	11,648,463.16	15,060,648.60	14,877,949.65	0.00	(182,698.95)
669827DM6	Province of Nova Scotia	8.75%	04/01/2022	07/20/2000	8,500,000.00	9,557,825.00	12,711,741.50	12,747,348.00	35,606.50	0.00
669827DM6	Province of Nova Scotia	8.75%	04/01/2022	01/29/2004	4,445,000.00	4,956,978.99	6,647,493.06	6,666,113.16	18,620.10	0.00
	Totals for Cusip				12,945,000.00	14,514,803.99	19,359,234.56	19,413,461.16	54,226.60	0.00
66989GAA8	Novartis Secs Invest Ltd	5.12%	02/10/2019	02/04/2009	1,585,000.00	1,582,178.70	1,862,774.42	1,894,350.79	31,576.37	0.00
	Totals for Cusip				1,585,000.00	1,582,178.70	1,862,774.42	1,894,350.79	31,576.37	0.00
66989HAE8	Novartis Capital Corp	2.40%	09/21/2022	09/18/2012	3,445,000.00	3,418,301.25	3,418,301.25	3,454,291.17	35,989.92	0.00
	Totals for Cusip				3,445,000.00	3,418,301.25	3,418,301.25	3,454,291.17	35,989.92	0.00
6832348Y7	Province of Ontario	2.70%	06/16/2015	06/09/2010	1,845,000.00	1,844,151.30	1,932,371.82	1,942,401.24	10,029.42	0.00
	Totals for Cusip				1,845,000.00	1,844,151.30	1,932,371.82	1,942,401.24	10,029.42	0.00
68389XAF2	Oracle Corp	3.75%	07/08/2014	06/30/2009	1,630,000.00	1,630,000.00	1,753,025.88	1,711,291.36	0.00	(41,734.52)
	Totals for Cusip				1,630,000.00	1,630,000.00	1,753,025.88	1,711,291.36	0.00	(41,734.52)
68389XAN5	Oracle Corp	1.20%	10/15/2017	10/18/2012	9,755,000.00	9,738,123.85	9,738,123.85	9,783,952.84	45,828.99	0.00
	Totals for Cusip				9,755,000.00	9,738,123.85	9,738,123.85	9,783,952.84	45,828.99	0.00
690742AD3	Owens Corning Inc	4.20%	12/15/2022	10/17/2012	1,010,000.00	1,009,091.00	1,009,091.00	1,027,154.85	18,063.85	0.00
	Totals for Cusip				1,010,000.00	1,009,091.00	1,009,091.00	1,027,154.85	18,063.85	0.00
693476BJ1	PNC Funding Corp	5.12%	02/08/2020	04/28/2010	845,000.00	857,455.30	954,826.34	1,004,980.47	50,154.13	0.00
	Totals for Cusip				845,000.00	857,455.30	954,826.34	1,004,980.47	50,154.13	0.00
693476BL6	PNC Funding Corp	4.38%	08/11/2020	08/04/2010	1,505,000.00	1,496,812.80	1,627,261.69	1,716,542.80	89,281.11	0.00
	Totals for Cusip				1,505,000.00	1,496,812.80	1,627,261.69	1,716,542.80	89,281.11	0.00
69349LAD0	PNC Bank NA	6.00%	12/07/2017	12/04/2007	525,000.00	523,556.25	583,157.93	631,933.05	48,775.12	0.00
	Totals for Cusip				525,000.00	523,556.25	583,157.93	631,933.05	48,775.12	0.00
69352PAE3	PPL Capital Funding Inc	3.50%	12/01/2022	10/10/2012	1,190,000.00	1,188,131.70	1,188,131.70	1,211,297.43	23,165.73	0.00
	Totals for Cusip				1,190,000.00	1,188,131.70	1,188,131.70	1,211,297.43	23,165.73	0.00
693627AY7	PSI Energy	6.12%	10/15/2035	10/18/2005	3,310,000.00	3,308,245.70	3,997,821.31	3,919,255.15	0.00	(78,566.16)

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Totals for Cusip					3,310,000.00	3,308,245.70	3,997,821.31	3,919,255.15	0.00	(78,566.16)
69371RJ98	Paccar Financial Corp	2.05%	06/17/2013	06/09/2010	3,645,000.00	3,640,152.15	3,698,665.34	3,672,348.44	0.00	(26,316.90)
Totals for Cusip					3,645,000.00	3,640,152.15	3,698,665.34	3,672,348.44	0.00	(26,316.90)
709223VZ1	Pennsylvania St Tpk Commn	6.10%	12/01/2039	06/22/2009	1,185,000.00	1,185,000.00	1,440,521.55	1,492,199.40	51,677.85	0.00
Totals for Cusip					1,185,000.00	1,185,000.00	1,440,521.55	1,492,199.40	51,677.85	0.00
709599AC8	Penske Truck Leasing/PTL	3.12%	05/11/2015	05/08/2012	5,525,000.00	5,519,640.75	5,519,640.75	5,637,378.50	117,737.75	0.00
Totals for Cusip					5,525,000.00	5,519,640.75	5,519,640.75	5,637,378.50	117,737.75	0.00
71644EAP5	Petro-Canada	6.05%	05/15/2018	02/18/2009	2,350,000.00	1,981,966.50	2,766,349.50	2,857,874.95	91,525.45	0.00
71644EAH5	Petro-Canada	6.05%	05/15/2018	03/13/2009	2,290,000.00	1,900,516.80	2,695,719.30	2,784,907.93	89,188.63	0.00
Totals for Cusip					4,640,000.00	3,882,483.30	5,462,068.80	5,642,782.88	180,714.08	0.00
718172AB5	Philip Morris International	4.88%	05/16/2013	05/13/2008	3,100,000.00	3,091,444.00	3,271,290.50	3,150,198.30	0.00	(121,092.20)
Totals for Cusip					3,100,000.00	3,091,444.00	3,271,290.50	3,150,198.30	0.00	(121,092.20)
718172AP4	Philip Morris International	4.50%	03/20/2042	03/14/2012	1,325,000.00	1,292,603.75	1,292,603.75	1,439,921.23	147,317.48	0.00
Totals for Cusip					1,325,000.00	1,292,603.75	1,292,603.75	1,439,921.23	147,317.48	0.00
740189AH8	Precision Castparts Corp	3.90%	01/15/2043	12/17/2012	415,000.00	412,439.45	412,439.45	425,742.28	13,302.83	0.00
Totals for Cusip					415,000.00	412,439.45	412,439.45	425,742.28	13,302.83	0.00
740189AK1	Precision Castparts Corp	1.25%	01/15/2018	12/17/2012	4,965,000.00	4,957,453.20	4,967,453.20	4,973,197.22	15,744.02	0.00
Totals for Cusip					4,965,000.00	4,957,453.20	4,967,453.20	4,973,197.22	15,744.02	0.00
740816AG8	Pres & Fellows of Harvard	6.50%	01/15/2039	05/07/2010	1,400,000.00	1,666,014.00	2,015,083.84	2,051,504.00	36,420.16	0.00
Totals for Cusip					1,400,000.00	1,666,014.00	2,015,083.84	2,051,504.00	36,420.16	0.00
743263AS4	Progress Energy Inc	3.15%	04/01/2022	03/05/2012	1,760,000.00	1,753,505.60	1,753,505.60	1,781,693.76	28,188.16	0.00
Totals for Cusip					1,760,000.00	1,753,505.60	1,753,505.60	1,781,693.76	28,188.16	0.00
74340XAU5	Prologis LP	6.88%	03/15/2020	06/08/2011	44,000.00	43,899.35	48,854.30	53,263.85	4,409.55	0.00
Totals for Cusip					44,000.00	43,899.35	48,854.30	53,263.85	4,409.55	0.00
74456GAR7	Public Service Electric & Gas	5.80%	05/01/2037	05/07/2007	4,525,000.00	4,516,176.25	5,802,176.73	5,864,386.43	62,209.70	0.00
Totals for Cusip					4,525,000.00	4,516,176.25	5,802,176.73	5,864,386.43	62,209.70	0.00
74834LAM2	Quest Diagnostic Inc	6.40%	07/01/2017	06/19/2007	1,650,000.00	1,646,469.00	1,951,521.00	1,943,779.20	0.00	(7,741.80)
74834LAM2	Quest Diagnostic Inc	6.40%	07/01/2017	09/22/2010	1,025,000.00	1,183,167.75	1,212,308.50	1,207,499.20	0.00	(4,809.30)

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	Totals for Cusip				2,675,000.00	2,829,636.75	3,163,829.50	3,151,278.40	0.00	(12,551.10)
74834LAN0	Quest Diagnostic Inc	6.95%	07/01/2037	05/27/2010	1,750,000.00	2,000,740.00	2,175,766.25	2,251,312.00	75,545.75	0.00
74834LAN0	Quest Diagnostic Inc	6.95%	07/01/2037	05/27/2010	390,000.00	441,378.60	484,885.05	501,720.96	16,835.91	0.00
	Totals for Cusip				2,140,000.00	2,442,118.60	2,660,651.30	2,753,032.96	92,381.66	0.00
74834LASS	Quest Diagnostic Inc	4.70%	04/01/2021	03/21/2011	2,490,000.00	2,485,841.70	2,654,539.20	2,788,162.56	133,623.36	0.00
	Totals for Cusip				2,490,000.00	2,485,841.70	2,654,539.20	2,788,162.56	133,623.36	0.00
749343AA7	RCI Banque SA	3.40%	04/11/2014	04/05/2011	1,580,000.00	1,578,167.20	1,541,097.24	1,605,128.32	64,031.08	0.00
	Totals for Cusip				1,580,000.00	1,578,167.20	1,541,097.24	1,605,128.32	64,031.08	0.00
755111AJ0	Raytheon Co	6.75%	03/15/2018	08/04/2008	1,000,000.00	1,053,930.00	1,212,278.00	1,243,174.00	30,896.00	0.00
755111AJ0	Raytheon Co	6.75%	03/15/2018	09/23/2010	5,953,000.00	7,391,721.04	7,216,690.93	7,400,614.82	183,923.89	0.00
	Totals for Cusip				6,953,000.00	8,445,651.04	8,428,968.93	8,643,788.82	214,819.89	0.00
767201AC0	Rio Tinto Finance Ltd	6.50%	07/15/2018	01/18/2011	825,000.00	959,450.25	994,378.28	1,029,700.65	35,322.37	0.00
	Totals for Cusip				825,000.00	959,450.25	994,378.28	1,029,700.65	35,322.37	0.00
767201AH9	Rio Tinto Finance Ltd	9.00%	05/01/2019	01/22/2010	1,445,000.00	1,833,820.60	1,972,094.10	1,984,747.96	12,653.86	0.00
	Totals for Cusip				1,445,000.00	1,833,820.60	1,972,094.10	1,984,747.96	12,653.86	0.00
767201AK2	Rio Tinto Finance Ltd	3.50%	11/02/2020	10/28/2010	1,685,000.00	1,671,941.25	1,722,246.93	1,786,128.65	63,881.72	0.00
	Totals for Cusip				1,685,000.00	1,671,941.25	1,722,246.93	1,786,128.65	63,881.72	0.00
771196AU6	Roche Holdings Inc	7.00%	03/01/2039	04/16/2010	1,500,000.00	1,792,575.00	2,125,405.50	2,260,104.00	134,698.50	0.00
771196AU6	Roche Holdings Inc	7.00%	03/01/2039	08/31/2010	1,000,000.00	1,366,020.00	1,416,937.00	1,506,736.00	89,799.00	0.00
	Totals for Cusip				2,500,000.00	3,158,595.00	3,542,342.50	3,766,840.00	224,497.50	0.00
78008TXA7	Royal Bank of Canada	1.45%	10/30/2014	10/25/2011	5,885,000.00	5,882,763.70	5,915,549.04	5,986,322.05	70,773.01	0.00
	Totals for Cusip				5,885,000.00	5,882,763.70	5,915,549.04	5,986,322.05	70,773.01	0.00
78009AW1	Royal Bank of Scotland	6.40%	10/21/2019	10/14/2009	3,800,000.00	3,795,858.00	3,557,514.40	4,490,232.00	932,717.60	0.00
	Totals for Cusip				3,800,000.00	3,795,858.00	3,557,514.40	4,490,232.00	932,717.60	0.00
78387GAP8	AT&T Inc	5.10%	09/15/2014	06/08/2011	1,300,000.00	1,442,688.00	1,431,877.20	1,396,458.70	0.00	(35,418.50)
	Totals for Cusip				1,300,000.00	1,442,688.00	1,431,877.20	1,396,458.70	0.00	(35,418.50)
78442FEH7	SLM Corp	8.45%	06/15/2018	06/11/2008	980,000.00	960,694.00	1,009,400.00	1,146,600.00	137,200.00	0.00
78442FEH7	SLM Corp	8.45%	06/15/2018	10/28/2008	1,025,000.00	725,187.50	1,055,750.00	1,199,250.00	143,500.00	0.00

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Totals for Cusip					2,005,000.00	1,685,881.50	2,065,150.00	2,345,850.00	280,700.00	0.00
78573AAD2	SabMiller Holdings Inc	1.85%	01/15/2015	01/10/2012	6,550,000.00	6,549,607.00	6,549,607.00	6,678,949.85	129,342.85	0.00
Totals for Cusip					6,550,000.00	6,549,607.00	6,549,607.00	6,678,949.85	129,342.85	0.00
786514BQ1	Safeway Inc	6.25%	03/15/2014	12/17/2008	1,310,000.00	1,303,947.80	1,442,820.90	1,382,060.48	0.00	(60,760.42)
Totals for Cusip					1,310,000.00	1,303,947.80	1,442,820.90	1,382,060.48	0.00	(60,760.42)
80105NAD7	Sanofi Synthelabo SA	2.62%	03/29/2016	03/22/2011	1,075,000.00	1,069,506.75	1,120,931.53	1,131,462.23	10,530.70	0.00
Totals for Cusip					1,075,000.00	1,069,506.75	1,120,931.53	1,131,462.23	10,530.70	0.00
803854FA1	Saskatchewan Cda	8.50%	07/15/2022	07/19/2000	5,450,000.00	6,030,479.50	8,206,866.15	8,210,784.70	3,918.55	0.00
Totals for Cusip					5,450,000.00	6,030,479.50	8,206,866.15	8,210,784.70	3,918.55	0.00
806605AE1	Schering Plough Corp	5.30%	12/01/2013	06/19/2007	3,200,000.00	3,194,240.00	3,478,467.20	3,345,430.40	0.00	(133,036.80)
806605AE1	Schering Plough Corp	5.30%	12/01/2013	06/20/2007	1,085,000.00	1,079,108.45	1,179,417.78	1,134,310.00	0.00	(45,107.78)
806605AE1	Schering Plough Corp	5.30%	12/01/2013	06/27/2007	1,000,000.00	999,360.00	1,087,021.00	1,045,447.00	0.00	(41,574.00)
Totals for Cusip					5,285,000.00	5,272,708.45	5,744,905.98	5,525,187.40	0.00	(219,718.58)
826200AC1	Siemens Financieringsmat	5.75%	10/17/2016	12/12/2007	2,670,000.00	2,699,049.60	3,083,850.00	3,095,037.30	11,187.30	0.00
Totals for Cusip					2,670,000.00	2,699,049.60	3,083,850.00	3,095,037.30	11,187.30	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	01/16/2007	2,460,000.00	2,522,164.20	2,986,255.50	3,234,622.02	248,366.52	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	02/21/2007	2,140,000.00	2,209,849.60	2,597,799.50	2,813,858.18	216,058.68	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	04/30/2007	3,460,000.00	3,524,563.60	4,200,180.50	4,549,509.02	349,328.52	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	08/30/2007	350,000.00	346,391.50	424,873.75	460,210.45	35,336.70	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	10/04/2007	1,095,000.00	1,099,642.80	1,329,247.88	1,439,801.27	110,553.39	0.00
Totals for Cusip					9,505,000.00	9,702,611.70	11,538,357.13	12,498,000.94	959,643.81	0.00
835495AJ1	Sonoco Products	5.75%	11/01/2040	10/20/2011	1,165,000.00	1,184,210.85	1,244,794.35	1,340,982.57	96,188.22	0.00
Totals for Cusip					1,165,000.00	1,184,210.85	1,244,794.35	1,340,982.57	96,188.22	0.00
837004CF5	South Carolina Electric & Gas	4.35%	02/01/2042	01/23/2012	555,000.00	554,539.35	554,539.35	585,830.25	31,290.90	0.00
Totals for Cusip					555,000.00	554,539.35	554,539.35	585,830.25	31,290.90	0.00
853254AF7	Standard Chartered Plc	3.85%	04/27/2015	04/21/2010	1,680,000.00	1,679,008.80	1,690,857.84	1,771,744.80	80,886.96	0.00
Totals for Cusip					1,680,000.00	1,679,008.80	1,690,857.84	1,771,744.80	80,886.96	0.00
86722TAB8	Suncor Energy Inc	6.85%	06/01/2039	04/27/2010	3,069,000.00	3,396,124.71	3,930,713.82	4,239,955.47	309,241.65	0.00

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	Totals for Cusip				3,069,000.00	3,396,124.71	3,930,713.82	4,239,955.47	309,241.65	0.00
86959LAA1	Svenska Handelsbanken AB	4.88%	06/10/2014	06/03/2009	2,925,000.00	2,917,044.00	3,043,494.68	3,091,023.00	47,528.32	0.00
	Totals for Cusip				2,925,000.00	2,917,044.00	3,043,494.68	3,091,023.00	47,528.32	0.00
87875UAJ1	Teco Energy Inc	4.00%	03/15/2016	03/04/2010	550,000.00	547,767.00	578,443.25	588,053.40	9,610.15	0.00
	Totals for Cusip				550,000.00	547,767.00	578,443.25	588,053.40	9,610.15	0.00
87927VAR9	Telecom Italia Capital	7.20%	07/18/2036	10/06/2009	2,600,000.00	2,896,868.00	2,147,464.80	2,714,400.00	566,935.20	0.00
	Totals for Cusip				2,600,000.00	2,896,868.00	2,147,464.80	2,714,400.00	566,935.20	0.00
880591DZZ	Tennessee Valley Authority	5.38%	04/01/2056	03/29/2006	12,945,000.00	12,871,472.40	17,526,054.27	17,625,122.36	99,068.09	0.00
	Totals for Cusip				12,945,000.00	12,871,472.40	17,526,054.27	17,625,122.36	99,068.09	0.00
88059EMJ0	Tennessee Valley Authority	0.00%	01/15/2014	08/29/2007	9,857,000.00	7,234,012.87	9,656,991.61	9,763,240.22	106,248.61	0.00
	Totals for Cusip				9,857,000.00	7,234,012.87	9,656,991.61	9,763,240.22	106,248.61	0.00
88059FAV3	Tennessee Valley Authority	0.00%	11/01/2025	07/08/2010	21,800,000.00	10,881,600.80	14,009,900.80	14,715,915.60	706,014.80	0.00
	Totals for Cusip				21,800,000.00	10,881,600.80	14,009,900.80	14,715,915.60	706,014.80	0.00
881575AE4	Tesco PLC	2.00%	12/05/2014	11/28/2011	3,830,000.00	3,826,016.80	3,870,004.35	3,913,716.14	43,711.79	0.00
	Totals for Cusip				3,830,000.00	3,826,016.80	3,870,004.35	3,913,716.14	43,711.79	0.00
881575AF1	Tesco PLC	2.70%	01/05/2017	11/28/2011	750,000.00	749,175.00	760,953.00	779,928.75	18,975.75	0.00
	Totals for Cusip				750,000.00	749,175.00	760,953.00	779,928.75	18,975.75	0.00
88165FAG7	Teva Pharmaceutical	2.95%	12/18/2022	12/13/2012	860,000.00	858,297.20	858,297.20	869,939.88	11,642.68	0.00
	Totals for Cusip				860,000.00	858,297.20	858,297.20	869,939.88	11,642.68	0.00
883203BL4	Textron Inc	5.60%	12/01/2017	11/29/2007	1,000,000.00	1,001,830.00	1,057,107.00	1,132,226.00	75,119.00	0.00
883203BL4	Textron Inc	5.60%	12/01/2017	11/29/2007	1,365,000.00	1,364,904.45	1,442,951.06	1,545,488.49	102,537.43	0.00
883203BL4	Textron Inc	5.60%	12/01/2017	11/29/2007	820,000.00	822,993.00	866,827.74	928,425.32	61,597.58	0.00
	Totals for Cusip				3,185,000.00	3,189,727.45	3,366,885.80	3,606,139.81	239,254.01	0.00
883203BP5	Textron Inc	6.20%	03/15/2015	07/21/2010	3,685,000.00	3,999,109.40	3,955,773.80	4,038,870.55	83,096.75	0.00
	Totals for Cusip				3,685,000.00	3,999,109.40	3,955,773.80	4,038,870.55	83,096.75	0.00
88579YAD3	3M Company	1.38%	09/29/2016	09/26/2011	2,045,000.00	2,027,740.20	2,062,550.19	2,087,004.30	24,454.11	0.00
	Totals for Cusip				2,045,000.00	2,027,740.20	2,062,550.19	2,087,004.30	24,454.11	0.00
887315AM1	Time Warner Cos Inc	9.15%	02/01/2023	01/20/2006	1,300,000.00	1,601,470.00	1,778,216.70	1,919,739.90	141,523.20	0.00

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Totals for Cusip					1,300,000.00	1,601,470.00	1,778,216.70	1,919,739.90	141,523.20	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	09/30/2008	1,240,000.00	1,090,877.60	1,559,381.84	1,670,687.96	111,306.12	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	09/30/2008	200,000.00	175,948.00	251,513.20	269,465.80	17,952.60	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	10/28/2008	1,405,000.00	1,156,034.00	1,766,880.23	1,892,997.25	126,117.02	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	05/16/2011	721,000.00	892,114.93	906,705.09	971,424.21	64,719.12	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	01/27/2012	705,000.00	904,155.45	904,155.45	949,866.95	45,711.50	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	05/02/2012	3,065,000.00	3,974,385.50	3,974,385.50	4,129,563.39	155,177.89	0.00
Totals for Cusip					7,336,000.00	8,193,515.48	9,363,021.31	9,884,005.56	520,984.25	0.00
88732JAL2	Time Warner Cable Inc	6.75%	07/01/2018	10/23/2009	5,935,000.00	6,536,690.30	7,049,088.53	7,413,901.11	364,812.58	0.00
Totals for Cusip					5,935,000.00	6,536,690.30	7,049,088.53	7,413,901.11	364,812.58	0.00
88732JAF3	Time Warner Cable Inc	8.75%	02/14/2019	11/13/2008	1,080,000.00	1,063,422.00	1,379,083.32	1,457,092.80	78,009.48	0.00
Totals for Cusip					1,080,000.00	1,063,422.00	1,379,083.32	1,457,092.80	78,009.48	0.00
89153VAC3	Total Capital Intl Sa	1.55%	06/28/2017	06/21/2012	2,995,000.00	2,989,399.35	2,989,399.35	3,041,173.92	51,774.57	0.00
Totals for Cusip					2,995,000.00	2,989,399.35	2,989,399.35	3,041,173.92	51,774.57	0.00
893939AE8	Travelers Prop Casualty	7.75%	04/15/2026	12/03/2010	4,850,000.00	5,987,082.50	6,421,996.55	6,773,577.90	351,581.35	0.00
Totals for Cusip					4,850,000.00	5,987,082.50	6,421,996.55	6,773,577.90	351,581.35	0.00
89837LAB1	Trustees of Princeton	5.70%	03/01/2039	05/25/2010	1,000,000.00	1,095,690.00	1,303,820.00	1,347,690.00	43,870.00	0.00
Totals for Cusip					1,000,000.00	1,095,690.00	1,303,820.00	1,347,690.00	43,870.00	0.00
899043AA1	Tufts University	5.02%	04/15/2112	03/22/2012	2,000,000.00	2,000,000.00	2,000,000.00	2,222,020.00	222,020.00	0.00
Totals for Cusip					2,000,000.00	2,000,000.00	2,000,000.00	2,222,020.00	222,020.00	0.00
902118BN7	Tyco Intl Group SA	3.38%	10/15/2015	04/28/2010	288,000.00	287,066.88	301,400.64	305,492.26	4,091.62	0.00
Totals for Cusip					288,000.00	287,066.88	301,400.64	305,492.26	4,091.62	0.00
902133AF4	Tyco Electronics Group	6.55%	10/01/2017	08/25/2011	1,800,000.00	2,145,384.00	2,079,356.40	2,158,399.80	79,043.40	0.00
902133AF4	Tyco Electronics Group	6.55%	10/01/2017	01/19/2012	2,500,000.00	2,900,100.00	2,900,100.00	2,997,777.50	97,677.50	0.00
902133AF4	Tyco Electronics Group	6.55%	10/01/2017	01/31/2012	1,950,000.00	2,311,764.00	2,311,764.00	2,338,266.45	26,502.45	0.00
Totals for Cusip					6,250,000.00	7,357,248.00	7,291,220.40	7,494,443.75	203,223.35	0.00
902133AL1	Tyco Electronics Group	1.60%	02/03/2015	01/31/2012	635,000.00	633,704.60	633,704.60	644,403.08	10,698.48	0.00
Totals for Cusip					635,000.00	633,704.60	633,704.60	644,403.08	10,698.48	0.00
907818DK1	Union Pacific Corp	4.16%	07/15/2022	10/28/2011	2,350,000.00	2,674,377.43	2,550,621.85	2,658,305.90	107,684.05	0.00



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907818DK1	Union Pacific Corp	4.16%	07/15/2022	04/24/2012	650,000.00	712,471.50	712,471.50	735,276.10	22,804.60	0.00
	Totals for Cusip				3,000,000.00	3,386,848.93	3,263,093.35	3,393,582.00	130,488.65	0.00
911312AQ9	United Parcel Service	2.45%	10/01/2022	09/24/2012	4,150,000.00	4,144,480.50	4,144,480.50	4,151,348.75	6,868.25	0.00
	Totals for Cusip				4,150,000.00	4,144,480.50	4,144,480.50	4,151,348.75	6,868.25	0.00
913017AR0	United Technologies	8.88%	11/15/2019	10/01/2009	1,500,000.00	2,031,105.00	2,103,786.00	2,033,539.50	0.00	(70,246.50)
913017AR0	United Technologies	8.88%	11/15/2019	01/06/2010	565,000.00	745,568.35	792,426.06	765,966.55	0.00	(26,459.51)
913017AR0	United Technologies	8.88%	11/15/2019	06/23/2010	1,500,000.00	2,062,620.00	2,103,786.00	2,033,539.50	0.00	(70,246.50)
	Totals for Cusip				3,565,000.00	4,839,293.35	4,999,998.06	4,833,045.55	0.00	(166,952.51)
913017AS8	United Technologies	8.75%	03/01/2021	04/01/2011	425,000.00	571,841.75	609,973.18	610,401.58	428.40	0.00
	Totals for Cusip				425,000.00	571,841.75	609,973.18	610,401.58	428.40	0.00
913017AT6	United Technologies	6.70%	08/01/2028	01/20/2011	640,000.00	760,480.00	830,184.96	868,138.88	37,953.92	0.00
	Totals for Cusip				640,000.00	760,480.00	830,184.96	868,138.88	37,953.92	0.00
913017BK4	United Technologies	6.05%	06/01/2036	10/20/2010	660,000.00	769,256.40	837,703.68	868,728.30	31,024.62	0.00
	Totals for Cusip				660,000.00	769,256.40	837,703.68	868,728.30	31,024.62	0.00
913017BY4	United Technologies	1.20%	06/01/2015	05/24/2012	2,630,000.00	2,628,527.20	2,628,527.20	2,667,651.08	39,123.88	0.00
	Totals for Cusip				2,630,000.00	2,628,527.20	2,628,527.20	2,667,651.08	39,123.88	0.00
91324PAW2	UnitedHealth Group Inc	6.00%	06/15/2017	02/15/2008	7,650,000.00	7,590,021.39	8,997,845.85	9,175,425.30	177,579.45	0.00
	Totals for Cusip				7,650,000.00	7,590,021.39	8,997,845.85	9,175,425.30	177,579.45	0.00
91324PAX0	UnitedHealth Group Inc	6.50%	06/15/2037	02/27/2008	1,760,000.00	1,740,465.79	2,238,429.60	2,318,404.00	79,974.40	0.00
	Totals for Cusip				1,760,000.00	1,740,465.79	2,238,429.60	2,318,404.00	79,974.40	0.00
91324PBY7	UnitedHealth Group Inc	1.40%	10/15/2017	10/17/2012	1,675,000.00	1,672,990.00	1,672,990.00	1,677,619.70	4,629.70	0.00
	Totals for Cusip				1,675,000.00	1,672,990.00	1,672,990.00	1,677,619.70	4,629.70	0.00
91481CAA8	University of Pennsylvania	4.67%	09/01/2112	03/29/2012	1,775,000.00	1,775,000.00	1,775,000.00	1,981,290.50	206,290.50	0.00
	Totals for Cusip				1,775,000.00	1,775,000.00	1,775,000.00	1,981,290.50	206,290.50	0.00
91529YAH9	Unumprovident Corp	5.62%	09/15/2020	09/08/2010	725,000.00	724,122.75	746,511.48	828,370.50	81,859.02	0.00
	Totals for Cusip				725,000.00	724,122.75	746,511.48	828,370.50	81,859.02	0.00
92276MBA2	Ventas Realty Lp/Cap Crp	2.00%	02/15/2018	12/06/2012	495,000.00	493,708.05	493,708.05	495,319.77	1,611.72	0.00
	Totals for Cusip				495,000.00	493,708.05	493,708.05	495,319.77	1,611.72	0.00

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92343VBG8	Verizon Communications	3.85%	11/01/2042	11/02/2012	5,000,000.00	4,992,950.00	4,992,950.00	4,917,835.00	0.00	(75,115.00)
	Totals for Cusip				5,000,000.00	4,992,950.00	4,992,950.00	4,917,835.00	0.00	(75,115.00)
92344SAK6	Verizon Wireless	8.50%	11/15/2018	11/05/2009	650,000.00	643,468.28	877,305.00	894,205.00	16,900.00	0.00
	Totals for Cusip				650,000.00	643,468.28	877,305.00	894,205.00	16,900.00	0.00
928670AF5	Volkswagen Intl Fin	2.88%	04/01/2016	03/23/2011	4,800,000.00	4,765,488.00	4,885,881.60	5,035,804.80	149,923.20	0.00
	Totals for Cusip				4,800,000.00	4,765,488.00	4,885,881.60	5,035,804.80	149,923.20	0.00
92933WAB4	WEA Finance/WT Fin Aust	6.75%	09/02/2019	08/26/2009	2,700,000.00	2,664,792.00	3,011,434.20	3,344,846.40	333,412.20	0.00
	Totals for Cusip				2,700,000.00	2,664,792.00	3,011,434.20	3,344,846.40	333,412.20	0.00
92976GAE1	Wachovia Bank	5.60%	03/15/2016	03/06/2006	2,000,000.00	1,997,540.00	2,141,696.00	2,250,804.00	109,108.00	0.00
	Totals for Cusip				2,000,000.00	1,997,540.00	2,141,696.00	2,250,804.00	109,108.00	0.00
92976GAG6	Wachovia Bank	5.85%	02/01/2037	01/24/2007	290,000.00	289,266.30	303,504.43	359,806.19	56,301.76	0.00
	Totals for Cusip				290,000.00	289,266.30	303,504.43	359,806.19	56,301.76	0.00
94106LAS8	Waste Management Inc	6.10%	03/15/2018	10/05/2011	2,200,000.00	2,519,132.00	2,600,287.80	2,654,649.80	54,362.00	0.00
	Totals for Cusip				2,200,000.00	2,519,132.00	2,600,287.80	2,654,649.80	54,362.00	0.00
942683AF0	Watson Pharmaceuticals I	3.25%	10/01/2022	09/27/2012	1,820,000.00	1,804,803.00	1,804,803.00	1,857,943.36	53,140.36	0.00
	Totals for Cusip				1,820,000.00	1,804,803.00	1,804,803.00	1,857,943.36	53,140.36	0.00
942683AG8	Watson Pharmaceuticals I	1.88%	10/01/2017	09/27/2012	975,000.00	970,524.75	970,524.75	987,820.28	17,295.53	0.00
	Totals for Cusip				975,000.00	970,524.75	970,524.75	987,820.28	17,295.53	0.00
947076AB1	Weatherford Intl Inc	5.50%	02/15/2016	08/02/2006	7,000,000.00	6,732,600.00	7,698,488.00	7,710,647.00	12,159.00	0.00
	Totals for Cusip				7,000,000.00	6,732,600.00	7,698,488.00	7,710,647.00	12,159.00	0.00
94707VAA8	Weatherford Intl Ltd	5.12%	09/15/2020	09/16/2010	1,780,000.00	1,777,543.60	1,849,736.84	1,961,542.20	111,805.36	0.00
	Totals for Cusip				1,780,000.00	1,777,543.60	1,849,736.84	1,961,542.20	111,805.36	0.00
94973VAZ0	Wellpoint Inc	1.25%	09/10/2015	09/05/2012	4,490,000.00	4,488,159.10	4,488,159.10	4,525,506.92	37,347.82	0.00
	Totals for Cusip				4,490,000.00	4,488,159.10	4,488,159.10	4,525,506.92	37,347.82	0.00
94973VBA4	Wellpoint Inc	3.30%	01/15/2023	09/05/2012	1,140,000.00	1,136,158.20	1,136,158.20	1,169,645.70	33,487.50	0.00
	Totals for Cusip				1,140,000.00	1,136,158.20	1,136,158.20	1,169,645.70	33,487.50	0.00
94974BFG0	Wells Fargo and Co	1.50%	01/16/2018	12/18/2012	4,185,000.00	4,177,467.00	4,177,467.00	4,191,863.40	14,396.40	0.00
	Totals for Cusip				4,185,000.00	4,177,467.00	4,177,467.00	4,191,863.40	14,396.40	0.00

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97063PAB0	Willis Group Holdings	5.75%	03/15/2021	03/14/2011	2,890,000.00	2,863,845.50	3,064,845.00	3,288,915.37	224,070.37	0.00
	Totals for Cusip				2,890,000.00	2,863,845.50	3,064,845.00	3,288,915.37	224,070.37	0.00
976656CA4	Wisconsin Electric Power	6.00%	04/01/2014	09/25/2008	1,490,000.00	1,487,109.40	1,659,579.88	1,590,537.75	0.00	(69,042.13)
	Totals for Cusip				1,490,000.00	1,487,109.40	1,659,579.88	1,590,537.75	0.00	(69,042.13)
976656CC0	Wisconsin Electric Power	4.25%	12/15/2019	12/08/2009	5,185,000.00	5,168,304.30	5,786,553.33	5,958,010.91	171,457.58	0.00
	Totals for Cusip				5,185,000.00	5,168,304.30	5,786,553.33	5,958,010.91	171,457.58	0.00
983024AE0	Wyeth	5.50%	02/01/2014	02/28/2008	1,165,000.00	1,198,505.40	1,277,142.90	1,228,166.30	0.00	(48,976.60)
	Totals for Cusip				1,165,000.00	1,198,505.40	1,277,142.90	1,228,166.30	0.00	(48,976.60)
983024AF7	Wyeth	6.45%	02/01/2024	11/19/2009	1,500,000.00	1,714,365.00	1,959,867.00	2,036,124.00	76,257.00	0.00
983024AF7	Wyeth	6.45%	02/01/2024	08/02/2010	750,000.00	914,002.50	979,933.50	1,018,062.00	38,128.50	0.00
983024AF7	Wyeth	6.45%	02/01/2024	08/02/2010	750,000.00	913,912.50	979,933.50	1,018,062.00	38,128.50	0.00
983024AF7	Wyeth	6.45%	02/01/2024	08/09/2010	975,000.00	1,205,626.50	1,273,913.55	1,323,480.60	49,567.05	0.00
983024AF7	Wyeth	6.45%	02/01/2024	09/16/2010	1,140,000.00	1,406,908.20	1,489,498.92	1,547,454.24	57,955.32	0.00
983024AF7	Wyeth	6.45%	02/01/2024	12/14/2010	370,000.00	431,309.00	483,433.86	502,243.92	18,810.06	0.00
	Totals for Cusip				5,485,000.00	6,586,123.70	7,166,580.33	7,445,426.76	278,846.43	0.00
98372PAF5	XL Capital Ltd	5.25%	09/15/2014	05/26/2010	1,420,000.00	1,466,334.60	1,501,671.30	1,512,068.54	10,397.24	0.00
	Totals for Cusip				1,420,000.00	1,466,334.60	1,501,671.30	1,512,068.54	10,397.24	0.00
98372PAM0	XL Capital Ltd	5.75%	10/01/2021	09/27/2011	2,000,000.00	2,000,000.00	2,110,754.00	2,375,140.00	264,386.00	0.00
	Totals for Cusip				2,000,000.00	2,000,000.00	2,110,754.00	2,375,140.00	264,386.00	0.00
984121BQ5	Xerox Corp	6.75%	02/01/2017	06/18/2010	1,763,000.00	1,979,901.89	2,019,488.29	2,050,531.20	31,042.91	0.00
	Totals for Cusip				1,763,000.00	1,979,901.89	2,019,488.29	2,050,531.20	31,042.91	0.00
984121BY8	Xerox Corp	8.25%	05/15/2014	05/06/2009	1,140,000.00	1,139,794.80	1,286,354.34	1,243,496.04	0.00	(42,858.30)
	Totals for Cusip				1,140,000.00	1,139,794.80	1,286,354.34	1,243,496.04	0.00	(42,858.30)
984121BZ5	Xerox Corp	4.25%	02/15/2015	04/15/2010	950,000.00	962,046.00	1,001,296.20	999,104.55	0.00	(2,191.65)
	Totals for Cusip				950,000.00	962,046.00	1,001,296.20	999,104.55	0.00	(2,191.65)
98417EAD2	Xstrata Finance Canada	2.85%	11/10/2014	11/03/2011	3,265,000.00	3,261,930.90	3,281,674.36	3,351,196.00	69,521.64	0.00
	Totals for Cusip				3,265,000.00	3,261,930.90	3,281,674.36	3,351,196.00	69,521.64	0.00
98417EAS9	Xstrata Finance Canada	1.80%	10/23/2015	10/18/2012	2,925,000.00	2,924,064.00	2,924,064.00	2,940,882.75	16,818.75	0.00

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Totals for Cusip					2,925,000.00	2,924,064.00	2,924,064.00	2,940,882.75	16,818.75	0.00
98419MAA8	XYLEM Inc	3.55%	09/20/2016	07/16/2012	5,000,000.00	4,991,724.87	4,991,724.87	5,326,625.00	334,900.13	0.00
Totals for Cusip					5,000,000.00	4,991,724.87	4,991,724.87	5,326,625.00	334,900.13	0.00
98956PAC6	Zimmer Holdings	3.38%	11/30/2021	11/07/2011	1,500,000.00	1,497,315.00	1,512,549.00	1,554,684.00	42,135.00	0.00
Totals for Cusip					1,500,000.00	1,497,315.00	1,512,549.00	1,554,684.00	42,135.00	0.00
98956PAD4	Zimmer Holdings	1.40%	11/30/2014	11/07/2011	4,975,000.00	4,971,418.00	4,970,442.90	5,012,416.98	41,974.08	0.00
Totals for Cusip					4,975,000.00	4,971,418.00	4,970,442.90	5,012,416.98	41,974.08	0.00
Totals for Corporate					1,635,822,469.97	1,445,406,576.46	1,680,346,586.66	1,739,553,126.32	64,478,391.93	(5,271,852.27)
Fed Agency										
31358BAB4	FNMA	0.00%	02/12/2018	05/31/1995	10,000,000.00	1,888,900.00	8,953,010.00	9,389,010.00	436,000.00	0.00
31358BAB4	FNMA	0.00%	02/12/2018	05/31/1995	4,300,000.00	815,796.00	3,849,794.30	4,037,274.30	187,480.00	0.00
31358BAB4	FNMA	0.00%	02/12/2018	05/31/1995	50,000,000.00	9,444,500.00	44,765,050.00	46,945,050.00	2,180,000.00	0.00
Totals for Cusip					64,300,000.00	12,149,196.00	57,567,854.30	60,371,334.30	2,803,480.00	0.00
31358C7G5	FNMA Strip	0.00%	11/15/2014	05/26/2011	4,000,000.00	3,817,713.20	3,897,384.00	3,937,796.00	40,412.00	0.00
Totals for Cusip					4,000,000.00	3,817,713.20	3,897,384.00	3,937,796.00	40,412.00	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	21,225,000.00	3,098,850.00	12,700,488.15	13,062,522.98	362,034.83	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	14,540,000.00	2,122,840.00	8,700,357.96	8,948,366.74	248,008.78	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	33,700,000.00	4,920,200.00	20,165,203.80	20,740,024.70	574,820.90	0.00
Totals for Cusip					69,465,000.00	10,141,890.00	41,566,049.91	42,750,914.42	1,184,864.51	0.00
3137EADL0	Freddie Mac	1.00%	09/29/2017	08/09/2012	4,040,000.00	4,037,980.00	4,037,980.00	4,082,448.28	44,468.28	0.00
Totals for Cusip					4,040,000.00	4,037,980.00	4,037,980.00	4,082,448.28	44,468.28	0.00
3137EADN6	Freddie Mac	0.75%	01/12/2018	11/20/2012	1,365,000.00	1,357,192.20	1,357,192.20	1,355,754.86	0.00	(1,437.34)
Totals for Cusip					1,365,000.00	1,357,192.20	1,357,192.20	1,355,754.86	0.00	(1,437.34)
31771CAJ1	FICO Strip	0.00%	03/07/2014	06/04/1992	10,835,000.00	1,704,995.60	10,663,178.57	10,754,701.82	91,523.25	0.00
Totals for Cusip					10,835,000.00	1,704,995.60	10,663,178.57	10,754,701.82	91,523.25	0.00
31771DEP4	FICO Strip	0.00%	04/05/2014	04/26/1989	7,275,000.00	749,979.75	7,155,115.28	7,216,392.60	61,277.32	0.00
Totals for Cusip					7,275,000.00	749,979.75	7,155,115.28	7,216,392.60	61,277.32	0.00
31771EAB7	FICO Strip	0.00%	11/30/2017	03/06/2002	32,310,000.00	11,647,108.80	29,376,478.17	30,347,135.19	970,657.02	0.00
Totals for Cusip					32,310,000.00	11,647,108.80	29,376,478.17	30,347,135.19	970,657.02	0.00



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31771EAC5	FICO Strip	0.00%	11/30/2017	03/06/2002	21,580,000.00	7,779,158.40	19,620,687.06	20,268,993.42	648,306.36	0.00
	Totals for Cusip				21,580,000.00	7,779,158.40	19,620,687.06	20,268,993.42	648,306.36	0.00
31771EAF8	FICO Strip	0.00%	08/03/2018	03/06/2002	17,695,000.00	6,071,685.35	15,703,162.33	16,442,972.58	739,810.25	0.00
	Totals for Cusip				17,695,000.00	6,071,685.35	15,703,162.33	16,442,972.58	739,810.25	0.00
31771EAM3	FICO Strip	0.00%	12/06/2018	03/31/1992	26,200,000.00	2,839,556.00	22,455,024.40	23,927,752.60	1,472,728.20	0.00
31771EAM3	FICO Strip	0.00%	12/06/2018	09/12/2006	20,985,000.00	11,166,957.90	17,985,446.07	19,165,033.90	1,179,587.83	0.00
	Totals for Cusip				47,185,000.00	14,006,513.90	40,440,470.47	43,092,786.50	2,652,316.03	0.00
31771EAR2	FICO Strip	0.00%	04/05/2019	04/24/2009	3,000,000.00	1,926,747.00	2,590,272.00	2,712,897.00	122,625.00	0.00
	Totals for Cusip				3,000,000.00	1,926,747.00	2,590,272.00	2,712,897.00	122,625.00	0.00
31771KAH0	FICO Strip	0.00%	08/03/2018	03/06/2006	9,000,000.00	4,783,680.00	7,986,915.00	8,363,196.00	376,281.00	0.00
	Totals for Cusip				9,000,000.00	4,783,680.00	7,986,915.00	8,363,196.00	376,281.00	0.00
38373PAS2	Government Trust Certificates	0.00%	10/01/2013	06/10/1997	12,359,000.00	3,907,668.62	12,108,260.61	12,260,103.28	151,842.67	0.00
	Totals for Cusip				12,359,000.00	3,907,668.62	12,108,260.61	12,260,103.28	151,842.67	0.00
76116EGF1	RFCO Strip	0.00%	01/15/2025	05/25/2011	4,225,000.00	2,349,307.03	2,881,137.35	3,093,194.33	212,056.98	0.00
	Totals for Cusip				4,225,000.00	2,349,307.03	2,881,137.35	3,093,194.33	212,056.98	0.00
76116EGH7	RFCO Strip	0.00%	01/15/2026	05/27/2009	1,835,000.00	777,893.20	1,197,801.76	1,278,429.82	80,628.06	0.00
	Totals for Cusip				1,835,000.00	777,893.20	1,197,801.76	1,278,429.82	80,628.06	0.00
76116EGJ3	RFCO Strip	0.00%	07/15/2026	02/15/1990	9,238,000.00	483,978.82	5,944,791.57	6,231,003.29	286,211.72	0.00
	Totals for Cusip				9,238,000.00	483,978.82	5,944,791.57	6,231,003.29	286,211.72	0.00
76116EGK0	RFCO Strip	0.00%	01/15/2027	04/04/1990	7,075,000.00	350,495.50	4,486,993.30	4,747,254.25	260,260.95	0.00
76116EGK0	RFCO Strip	0.00%	01/15/2027	04/06/1990	5,037,000.00	250,137.42	3,194,485.55	3,379,776.63	185,291.08	0.00
76116EGK0	RFCO Strip	0.00%	01/15/2027	04/09/1990	6,380,000.00	313,130.40	4,046,221.52	4,280,916.20	234,694.68	0.00
76116EGK0	RFCO Strip	0.00%	01/15/2027	07/11/1990	6,945,000.00	348,083.40	4,404,546.78	4,660,025.55	255,478.77	0.00
	Totals for Cusip				25,437,000.00	1,261,846.72	16,132,247.15	17,067,972.63	935,725.48	0.00
76116EGL8	RFCO Strip	0.00%	07/15/2027	04/06/1990	5,037,000.00	241,826.37	3,105,310.50	3,316,678.13	211,367.63	0.00
76116EGL8	RFCO Strip	0.00%	07/15/2027	04/04/1990	6,900,000.00	329,337.00	4,253,850.00	4,543,394.70	289,544.70	0.00
76116EGL8	RFCO Strip	0.00%	07/15/2027	04/09/1990	7,380,000.00	351,361.80	4,549,770.00	4,859,456.94	309,686.94	0.00
76116EGL8	RFCO Strip	0.00%	07/15/2027	06/28/1990	7,210,000.00	346,368.40	4,444,965.00	4,747,518.23	302,553.23	0.00
76116EGL8	RFCO Strip	0.00%	07/15/2027	07/11/1990	3,529,000.00	170,980.05	2,175,628.50	2,323,715.93	148,087.43	0.00

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	Totals for Cusip				30,056,000.00	1,439,873.62	18,529,524.00	19,790,763.93	1,261,239.93	0.00
76116EHF0	RFCO Strip	0.00%	04/15/2026	03/02/1992	20,275,000.00	1,333,081.25	12,981,956.43	13,994,514.63	1,002,558.20	0.00
76116EHF0	RFCO Strip	0.00%	04/15/2026	03/02/1992	1,000,000.00	65,750.00	640,787.00	690,235.00	49,448.00	0.00
	Totals for Cusip				21,275,000.00	1,398,831.25	13,632,743.43	14,684,749.63	1,052,006.20	0.00
76116FAA5	RFCSP Strip	0.00%	10/15/2019	01/13/2010	5,170,000.00	3,372,525.17	4,455,588.72	4,685,312.50	229,723.78	0.00
76116FAA5	RFCSP Strip	0.00%	10/15/2019	10/22/2012	41,150,000.00	36,931,713.50	36,931,713.50	37,292,187.50	360,474.00	0.00
	Totals for Cusip				46,320,000.00	40,304,238.67	41,387,302.22	41,977,500.00	590,197.78	0.00
76116FAD9	RFCSP Strip	0.00%	07/15/2020	11/09/2004	31,285,000.00	13,797,310.70	26,076,860.91	27,652,217.09	1,575,356.18	0.00
76116FAD9	RFCSP Strip	0.00%	07/15/2020	06/27/2006	4,745,000.00	2,175,914.65	3,955,080.87	4,194,015.35	238,934.48	0.00
	Totals for Cusip				36,030,000.00	15,973,225.35	30,031,941.78	31,846,232.44	1,814,290.66	0.00
76116FAE7	RFCSP Strip	0.00%	10/15/2020	12/22/2008	2,500,000.00	1,836,200.00	2,061,047.50	2,188,397.50	127,350.00	0.00
	Totals for Cusip				2,500,000.00	1,836,200.00	2,061,047.50	2,188,397.50	127,350.00	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	08/28/2001	20,760,000.00	6,455,322.00	16,949,149.08	17,994,352.80	1,045,203.72	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	08/28/2001	19,800,000.00	6,156,810.00	16,165,373.40	17,162,244.00	996,870.60	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	09/26/2001	50,000,000.00	15,174,500.00	40,821,650.00	43,339,000.00	2,517,350.00	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	09/26/2001	27,000,000.00	8,194,230.00	22,043,691.00	23,403,060.00	1,359,369.00	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	09/25/2008	5,770,000.00	3,158,047.94	4,710,818.41	5,001,320.60	290,502.19	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	04/20/2009	14,700,000.00	8,745,177.00	12,001,565.10	12,741,666.00	740,100.90	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	04/22/2009	9,520,000.00	5,574,721.60	7,772,442.16	8,251,745.60	479,303.44	0.00
	Totals for Cusip				147,550,000.00	53,458,808.54	120,464,689.15	127,893,389.00	7,428,699.85	0.00
912833LS7	US Treasury Strip	0.00%	08/15/2024	11/12/2009	395,000.00	201,592.20	288,169.09	306,890.12	18,721.03	0.00
912833LS7	US Treasury Strip	0.00%	08/15/2024	12/16/2009	10,150,000.00	5,201,976.50	7,404,851.30	7,885,910.55	481,059.25	0.00
912833LS7	US Treasury Strip	0.00%	08/15/2024	03/29/2010	6,850,000.00	3,453,153.50	4,997,362.70	5,322,018.45	324,655.75	0.00
	Totals for Cusip				17,395,000.00	8,856,722.20	12,690,383.09	13,514,819.12	824,436.03	0.00
912833LU2	US Treasury Strip	0.00%	02/15/2025	07/14/2009	9,400,000.00	4,618,502.00	6,725,333.40	7,151,520.00	426,186.60	0.00
912833LU2	US Treasury Strip	0.00%	02/15/2025	07/22/2009	10,640,000.00	5,121,989.60	7,612,505.04	8,094,912.00	482,406.96	0.00
912833LU2	US Treasury Strip	0.00%	02/15/2025	01/23/2012	2,260,000.00	1,567,355.20	1,567,355.20	1,719,408.00	152,052.80	0.00
	Totals for Cusip				22,300,000.00	11,307,846.80	15,905,193.64	16,965,840.00	1,060,646.36	0.00



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912833LZ1	US Treasury Strip	0.00%	05/15/2026	10/28/2010	13,140,000.00	7,241,059.80	8,942,794.92	9,502,466.94	559,672.02	0.00
912833LZ1	US Treasury Strip	0.00%	05/15/2026	02/16/2012	35,000,000.00	23,357,600.00	23,357,600.00	25,310,985.00	1,953,385.00	0.00
	Totals for Cusip				48,140,000.00	30,598,659.80	32,300,394.92	34,813,451.94	2,513,057.02	0.00
912833XT2	US Treasury Strip	0.00%	11/15/2029	12/11/2012	10,445,000.00	6,714,150.45	6,714,150.45	6,592,152.85	0.00	(121,997.60)
912833XT2	US Treasury Strip	0.00%	11/15/2029	12/12/2012	6,980,000.00	4,479,415.00	4,479,415.00	4,405,287.40	0.00	(74,127.60)
	Totals for Cusip				17,425,000.00	11,193,565.45	11,193,565.45	10,997,440.25	0.00	(196,125.20)
	Totals for Fed Agency				734,135,000.00	265,322,506.27	578,423,762.91	606,300,610.13	28,074,409.76	(197,562.54)
	Foreign									
008281AL1	African Development Bank	6.88%	10/15/2015	01/29/2004	3,260,000.00	3,218,883.07	3,798,467.24	3,733,026.00	0.00	(65,441.24)
	Totals for Cusip				3,260,000.00	3,218,883.07	3,798,467.24	3,733,026.00	0.00	(65,441.24)
465139BT9	AID-Israel	0.00%	03/15/2022	06/21/2012	2,504,000.00	2,020,102.00	2,020,102.00	2,047,475.73	27,373.73	0.00
	Totals for Cusip				2,504,000.00	2,020,102.00	2,020,102.00	2,047,475.73	27,373.73	0.00
465139QY2	AID-Israel	0.00%	02/15/2020	05/22/2012	8,150,000.00	7,050,728.00	7,050,728.00	7,255,765.70	205,037.70	0.00
	Totals for Cusip				8,150,000.00	7,050,728.00	7,050,728.00	7,255,765.70	205,037.70	0.00
	Totals for Foreign				13,914,000.00	12,289,713.07	12,869,297.24	13,036,267.43	232,411.43	(65,441.24)
	MMIP Investment									
818999963	Money Market Investment Pool			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	Money Market Investment Pool			03/21/2005	0.02	0.02	0.02	0.02	0.00	0.00
818999963	Money Market Investment Pool			12/08/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			04/06/2006	0.02	0.02	0.02	0.02	0.00	0.00
818999963	Money Market Investment Pool			04/27/2006	3,366.00	3,366.00	3,366.00	3,366.00	0.00	0.00
818999963	Money Market Investment Pool			05/03/2006	7,615.97	7,615.97	7,615.97	7,615.97	0.00	0.00
818999963	Money Market Investment Pool			05/12/2006	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			06/02/2006	3,577.17	3,577.17	3,577.17	3,577.17	0.00	0.00
818999963	Money Market Investment Pool			06/07/2006	3,605.16	3,605.16	3,605.16	3,605.16	0.00	0.00
818999963	Money Market Investment Pool			06/05/2006	3,603.32	3,603.32	3,603.32	3,603.32	0.00	0.00
818999963	Money Market Investment Pool			06/08/2006	4,668.02	4,668.02	4,668.02	4,668.02	0.00	0.00
818999963	Money Market Investment Pool			06/09/2006	3,849.77	3,849.77	3,849.77	3,849.77	0.00	0.00
818999963	Money Market Investment Pool			06/12/2006	3,875.21	3,875.21	3,875.21	3,875.21	0.00	0.00



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818999963	Money Market Investment Pool			06/14/2006	4,304.93	4,304.93	4,304.93	4,304.93	0.00	0.00
818999963	Money Market Investment Pool			06/15/2006	4,307.52	4,307.52	4,307.52	4,307.52	0.00	0.00
818999963	Money Market Investment Pool			06/16/2006	6,498.97	6,498.97	6,498.97	6,498.97	0.00	0.00
818999963	Money Market Investment Pool			06/22/2006	6,346.96	6,346.96	6,346.96	6,346.96	0.00	0.00
818999963	Money Market Investment Pool			06/21/2006	6,364.18	6,364.18	6,364.18	6,364.18	0.00	0.00
818999963	Money Market Investment Pool			06/23/2006	5,133.66	5,133.66	5,133.66	5,133.66	0.00	0.00
818999963	Money Market Investment Pool			06/19/2006	6,529.78	6,529.78	6,529.78	6,529.78	0.00	0.00
818999963	Money Market Investment Pool			06/26/2006	5,142.87	5,142.87	5,142.87	5,142.87	0.00	0.00
818999963	Money Market Investment Pool			06/28/2006	5,218.86	5,218.86	5,218.86	5,218.86	0.00	0.00
818999963	Money Market Investment Pool			06/29/2006	5,222.36	5,222.36	5,222.36	5,222.36	0.00	0.00
818999963	Money Market Investment Pool			06/30/2006	5,330.30	5,330.30	5,330.30	5,330.30	0.00	0.00
818999963	Money Market Investment Pool			07/03/2006	6,809.67	6,809.67	6,809.67	6,809.67	0.00	0.00
818999963	Money Market Investment Pool			07/07/2006	6,311.86	6,311.86	6,311.86	6,311.86	0.00	0.00
818999963	Money Market Investment Pool			07/12/2006	4,172.12	4,172.12	4,172.12	4,172.12	0.00	0.00
818999963	Money Market Investment Pool			07/10/2006	4,169.03	4,169.03	4,169.03	4,169.03	0.00	0.00
818999963	Money Market Investment Pool			07/13/2006	5,860.41	5,860.41	5,860.41	5,860.41	0.00	0.00
818999963	Money Market Investment Pool			07/14/2006	4,156.26	4,156.26	4,156.26	4,156.26	0.00	0.00
818999963	Money Market Investment Pool			07/17/2006	4,136.86	4,136.86	4,136.86	4,136.86	0.00	0.00
818999963	Money Market Investment Pool			11/29/2006	18.10	18.10	18.10	18.10	0.00	0.00
818999963	Money Market Investment Pool			04/30/2007	4,227.73	4,227.73	4,227.73	4,227.73	0.00	0.00
818999963	Money Market Investment Pool			07/05/2007	0.13	0.13	0.13	0.13	0.00	0.00
818999963	Money Market Investment Pool			08/06/2007	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			01/25/2008	5,848.86	5,848.86	5,848.86	5,848.86	0.00	0.00
818999963	Money Market Investment Pool			01/28/2008	5,857.84	5,857.84	5,857.84	5,857.84	0.00	0.00
818999963	Money Market Investment Pool			01/30/2008	5,790.50	5,790.50	5,790.50	5,790.50	0.00	0.00
818999963	Money Market Investment Pool			01/31/2008	5,835.82	5,835.82	5,835.82	5,835.82	0.00	0.00
818999963	Money Market Investment Pool			02/01/2008	5,891.93	5,891.93	5,891.93	5,891.93	0.00	0.00
818999963	Money Market Investment Pool			02/04/2008	2,923.93	2,923.93	2,923.93	2,923.93	0.00	0.00
818999963	Money Market Investment Pool			02/06/2008	3,238.07	3,238.07	3,238.07	3,238.07	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	Money Market Investment Pool			02/07/2008	2,960.32	2,960.32	2,960.32	2,960.32	0.00	0.00
818999963	Money Market Investment Pool			02/08/2008	3,095.21	3,095.21	3,095.21	3,095.21	0.00	0.00
818999963	Money Market Investment Pool			02/13/2008	4,117.65	4,117.65	4,117.65	4,117.65	0.00	0.00
818999963	Money Market Investment Pool			02/11/2008	2,963.95	2,963.95	2,963.95	2,963.95	0.00	0.00
818999963	Money Market Investment Pool			02/14/2008	4,362.97	4,362.97	4,362.97	4,362.97	0.00	0.00
818999963	Money Market Investment Pool			02/15/2008	4,511.34	4,511.34	4,511.34	4,511.34	0.00	0.00
818999963	Money Market Investment Pool			03/14/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			06/11/2008	100.00	100.00	100.00	100.00	0.00	0.00
818999963	Money Market Investment Pool			06/30/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			10/03/2008	4,676.24	4,676.24	4,676.24	4,676.24	0.00	0.00
818999963	Money Market Investment Pool			09/30/2008	1,168,062.10	1,168,062.10	1,168,062.10	1,168,062.10	0.00	0.00
818999963	Money Market Investment Pool			10/02/2008	3,002.87	3,002.87	3,002.87	3,002.87	0.00	0.00
818999963	Money Market Investment Pool			10/06/2008	4,568.45	4,568.45	4,568.45	4,568.45	0.00	0.00
818999963	Money Market Investment Pool			10/09/2008	0.50	0.50	0.50	0.50	0.00	0.00
818999963	Money Market Investment Pool			10/15/2008	7,096.10	7,096.10	7,096.10	7,096.10	0.00	0.00
818999963	Money Market Investment Pool			10/30/2008	7,104.13	7,104.13	7,104.13	7,104.13	0.00	0.00
818999963	Money Market Investment Pool			10/31/2008	6,726.86	6,726.86	6,726.86	6,726.86	0.00	0.00
818999963	Money Market Investment Pool			11/03/2008	6,564.48	6,564.48	6,564.48	6,564.48	0.00	0.00
818999963	Money Market Investment Pool			11/05/2008	4,733.14	4,733.14	4,733.14	4,733.14	0.00	0.00
818999963	Money Market Investment Pool			11/07/2008	4,721.90	4,721.90	4,721.90	4,721.90	0.00	0.00
818999963	Money Market Investment Pool			11/06/2008	4,668.53	4,668.53	4,668.53	4,668.53	0.00	0.00
818999963	Money Market Investment Pool			11/10/2008	4,696.94	4,696.94	4,696.94	4,696.94	0.00	0.00
818999963	Money Market Investment Pool			11/12/2008	4,620.59	4,620.59	4,620.59	4,620.59	0.00	0.00
818999963	Money Market Investment Pool			11/13/2008	4,991.47	4,991.47	4,991.47	4,991.47	0.00	0.00
818999963	Money Market Investment Pool			11/14/2008	5,191.59	5,191.59	5,191.59	5,191.59	0.00	0.00
818999963	Money Market Investment Pool			11/17/2008	5,027.98	5,027.98	5,027.98	5,027.98	0.00	0.00
818999963	Money Market Investment Pool			11/19/2008	7,168.15	7,168.15	7,168.15	7,168.15	0.00	0.00
818999963	Money Market Investment Pool			11/26/2008	7,718.76	7,718.76	7,718.76	7,718.76	0.00	0.00
818999963	Money Market Investment Pool			11/28/2008	7,690.60	7,690.60	7,690.60	7,690.60	0.00	0.00

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818999963	Money Market Investment Pool			12/04/2008	6,742.28	6,742.28	6,742.28	6,742.28	0.00	0.00
818999963	Money Market Investment Pool			12/03/2008	6,241.61	6,241.61	6,241.61	6,241.61	0.00	0.00
818999963	Money Market Investment Pool			12/05/2008	6,716.57	6,716.57	6,716.57	6,716.57	0.00	0.00
818999963	Money Market Investment Pool			12/08/2008	6,352.56	6,352.56	6,352.56	6,352.56	0.00	0.00
818999963	Money Market Investment Pool			12/10/2008	7,511.73	7,511.73	7,511.73	7,511.73	0.00	0.00
818999963	Money Market Investment Pool			12/11/2008	6,370.47	6,370.47	6,370.47	6,370.47	0.00	0.00
818999963	Money Market Investment Pool			12/12/2008	6,575.52	6,575.52	6,575.52	6,575.52	0.00	0.00
818999963	Money Market Investment Pool			12/19/2008	6,155.81	6,155.81	6,155.81	6,155.81	0.00	0.00
818999963	Money Market Investment Pool			12/15/2008	6,417.88	6,417.88	6,417.88	6,417.88	0.00	0.00
818999963	Money Market Investment Pool			12/18/2008	6,324.44	6,324.44	6,324.44	6,324.44	0.00	0.00
818999963	Money Market Investment Pool			12/17/2008	6,553.28	6,553.28	6,553.28	6,553.28	0.00	0.00
818999963	Money Market Investment Pool			12/22/2008	5,879.28	5,879.28	5,879.28	5,879.28	0.00	0.00
818999963	Money Market Investment Pool			12/24/2008	6,071.14	6,071.14	6,071.14	6,071.14	0.00	0.00
818999963	Money Market Investment Pool			12/26/2008	6,763.46	6,763.46	6,763.46	6,763.46	0.00	0.00
818999963	Money Market Investment Pool			12/31/2008	6,073.27	6,073.27	6,073.27	6,073.27	0.00	0.00
818999963	Money Market Investment Pool			12/31/2008	6,322.50	6,322.50	6,322.50	6,322.50	0.00	0.00
818999963	Money Market Investment Pool			01/09/2009	4,911.71	4,911.71	4,911.71	4,911.71	0.00	0.00
818999963	Money Market Investment Pool			01/07/2009	5,283.97	5,283.97	5,283.97	5,283.97	0.00	0.00
818999963	Money Market Investment Pool			01/08/2009	4,995.78	4,995.78	4,995.78	4,995.78	0.00	0.00
818999963	Money Market Investment Pool			01/15/2009	5,001.17	5,001.17	5,001.17	5,001.17	0.00	0.00
818999963	Money Market Investment Pool			01/16/2009	6,699.07	6,699.07	6,699.07	6,699.07	0.00	0.00
818999963	Money Market Investment Pool			01/12/2009	6,203.32	6,203.32	6,203.32	6,203.32	0.00	0.00
818999963	Money Market Investment Pool			01/14/2009	4,720.33	4,720.33	4,720.33	4,720.33	0.00	0.00
818999963	Money Market Investment Pool			01/20/2009	6,055.07	6,055.07	6,055.07	6,055.07	0.00	0.00
818999963	Money Market Investment Pool			01/22/2009	6,787.03	6,787.03	6,787.03	6,787.03	0.00	0.00
818999963	Money Market Investment Pool			01/23/2009	7,074.98	7,074.98	7,074.98	7,074.98	0.00	0.00
818999963	Money Market Investment Pool			01/29/2009	6,063.92	6,063.92	6,063.92	6,063.92	0.00	0.00
818999963	Money Market Investment Pool			01/28/2009	6,405.06	6,405.06	6,405.06	6,405.06	0.00	0.00
818999963	Money Market Investment Pool			01/30/2009	6,279.54	6,279.54	6,279.54	6,279.54	0.00	0.00



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818999963	Money Market Investment Pool			01/26/2009	6,865.98	6,865.98	6,865.98	6,865.98	0.00	0.00
818999963	Money Market Investment Pool			02/02/2009	6,098.97	6,098.97	6,098.97	6,098.97	0.00	0.00
818999963	Money Market Investment Pool			02/04/2009	4,893.57	4,893.57	4,893.57	4,893.57	0.00	0.00
818999963	Money Market Investment Pool			02/05/2009	4,814.01	4,814.01	4,814.01	4,814.01	0.00	0.00
818999963	Money Market Investment Pool			02/06/2009	4,819.55	4,819.55	4,819.55	4,819.55	0.00	0.00
818999963	Money Market Investment Pool			02/12/2009	4,160.78	4,160.78	4,160.78	4,160.78	0.00	0.00
818999963	Money Market Investment Pool			02/09/2009	4,798.11	4,798.11	4,798.11	4,798.11	0.00	0.00
818999963	Money Market Investment Pool			02/13/2009	4,320.90	4,320.90	4,320.90	4,320.90	0.00	0.00
818999963	Money Market Investment Pool			02/11/2009	4,168.46	4,168.46	4,168.46	4,168.46	0.00	0.00
818999963	Money Market Investment Pool			02/17/2009	4,887.58	4,887.58	4,887.58	4,887.58	0.00	0.00
818999963	Money Market Investment Pool			02/19/2009	5,277.64	5,277.64	5,277.64	5,277.64	0.00	0.00
818999963	Money Market Investment Pool			02/20/2009	5,270.57	5,270.57	5,270.57	5,270.57	0.00	0.00
818999963	Money Market Investment Pool			02/23/2009	5,329.61	5,329.61	5,329.61	5,329.61	0.00	0.00
818999963	Money Market Investment Pool			02/25/2009	5,532.80	5,532.80	5,532.80	5,532.80	0.00	0.00
818999963	Money Market Investment Pool			02/26/2009	5,698.07	5,698.07	5,698.07	5,698.07	0.00	0.00
818999963	Money Market Investment Pool			02/27/2009	5,786.68	5,786.68	5,786.68	5,786.68	0.00	0.00
818999963	Money Market Investment Pool			03/04/2009	4,966.42	4,966.42	4,966.42	4,966.42	0.00	0.00
818999963	Money Market Investment Pool			03/02/2009	6,170.37	6,170.37	6,170.37	6,170.37	0.00	0.00
818999963	Money Market Investment Pool			03/05/2009	5,194.32	5,194.32	5,194.32	5,194.32	0.00	0.00
818999963	Money Market Investment Pool			03/06/2009	5,141.46	5,141.46	5,141.46	5,141.46	0.00	0.00
818999963	Money Market Investment Pool			03/09/2009	4,995.99	4,995.99	4,995.99	4,995.99	0.00	0.00
818999963	Money Market Investment Pool			03/11/2009	4,951.96	4,951.96	4,951.96	4,951.96	0.00	0.00
818999963	Money Market Investment Pool			03/12/2009	5,067.38	5,067.38	5,067.38	5,067.38	0.00	0.00
818999963	Money Market Investment Pool			03/13/2009	4,601.21	4,601.21	4,601.21	4,601.21	0.00	0.00
818999963	Money Market Investment Pool			03/19/2009	4,868.11	4,868.11	4,868.11	4,868.11	0.00	0.00
818999963	Money Market Investment Pool			03/18/2009	4,836.03	4,836.03	4,836.03	4,836.03	0.00	0.00
818999963	Money Market Investment Pool			03/20/2009	4,657.56	4,657.56	4,657.56	4,657.56	0.00	0.00
818999963	Money Market Investment Pool			03/16/2009	4,774.31	4,774.31	4,774.31	4,774.31	0.00	0.00
818999963	Money Market Investment Pool			03/23/2009	4,660.08	4,660.08	4,660.08	4,660.08	0.00	0.00



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818999963	Money Market Investment Pool			03/25/2009	4,370.18	4,370.18	4,370.18	4,370.18	0.00	0.00
818999963	Money Market Investment Pool			03/26/2009	4,264.18	4,264.18	4,264.18	4,264.18	0.00	0.00
818999963	Money Market Investment Pool			03/27/2009	4,247.37	4,247.37	4,247.37	4,247.37	0.00	0.00
818999963	Money Market Investment Pool			04/03/2009	5,367.88	5,367.88	5,367.88	5,367.88	0.00	0.00
818999963	Money Market Investment Pool			03/30/2009	4,279.69	4,279.69	4,279.69	4,279.69	0.00	0.00
818999963	Money Market Investment Pool			04/02/2009	5,040.59	5,040.59	5,040.59	5,040.59	0.00	0.00
818999963	Money Market Investment Pool			04/01/2009	5,024.04	5,024.04	5,024.04	5,024.04	0.00	0.00
818999963	Money Market Investment Pool			04/06/2009	4,140.79	4,140.79	4,140.79	4,140.79	0.00	0.00
818999963	Money Market Investment Pool			04/08/2009	4,509.45	4,509.45	4,509.45	4,509.45	0.00	0.00
818999963	Money Market Investment Pool			04/09/2009	4,639.12	4,639.12	4,639.12	4,639.12	0.00	0.00
818999963	Money Market Investment Pool			04/13/2009	4,621.98	4,621.98	4,621.98	4,621.98	0.00	0.00
818999963	Money Market Investment Pool			04/15/2009	4,549.62	4,549.62	4,549.62	4,549.62	0.00	0.00
818999963	Money Market Investment Pool			04/16/2009	4,616.88	4,616.88	4,616.88	4,616.88	0.00	0.00
818999963	Money Market Investment Pool			04/17/2009	4,293.00	4,293.00	4,293.00	4,293.00	0.00	0.00
818999963	Money Market Investment Pool			04/20/2009	4,502.79	4,502.79	4,502.79	4,502.79	0.00	0.00
818999963	Money Market Investment Pool			04/22/2009	4,685.36	4,685.36	4,685.36	4,685.36	0.00	0.00
818999963	Money Market Investment Pool			04/23/2009	4,440.67	4,440.67	4,440.67	4,440.67	0.00	0.00
818999963	Money Market Investment Pool			04/24/2009	4,415.23	4,415.23	4,415.23	4,415.23	0.00	0.00
818999963	Money Market Investment Pool			04/27/2009	4,352.44	4,352.44	4,352.44	4,352.44	0.00	0.00
818999963	Money Market Investment Pool			04/29/2009	4,438.37	4,438.37	4,438.37	4,438.37	0.00	0.00
818999963	Money Market Investment Pool			04/30/2009	4,475.12	4,475.12	4,475.12	4,475.12	0.00	0.00
818999963	Money Market Investment Pool			05/01/2009	4,295.09	4,295.09	4,295.09	4,295.09	0.00	0.00
818999963	Money Market Investment Pool			05/07/2009	3,963.85	3,963.85	3,963.85	3,963.85	0.00	0.00
818999963	Money Market Investment Pool			05/06/2009	4,014.31	4,014.31	4,014.31	4,014.31	0.00	0.00
818999963	Money Market Investment Pool			05/08/2009	3,954.78	3,954.78	3,954.78	3,954.78	0.00	0.00
818999963	Money Market Investment Pool			05/04/2009	3,942.18	3,942.18	3,942.18	3,942.18	0.00	0.00
818999963	Money Market Investment Pool			05/11/2009	3,869.23	3,869.23	3,869.23	3,869.23	0.00	0.00
818999963	Money Market Investment Pool			05/13/2009	5,095.06	5,095.06	5,095.06	5,095.06	0.00	0.00
818999963	Money Market Investment Pool			05/14/2009	3,611.49	3,611.49	3,611.49	3,611.49	0.00	0.00

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818999963	Money Market Investment Pool			05/15/2009	3,708.85	3,708.85	3,708.85	3,708.85	0.00	0.00
818999963	Money Market Investment Pool			05/22/2009	4,108.50	4,108.50	4,108.50	4,108.50	0.00	0.00
818999963	Money Market Investment Pool			05/21/2009	4,059.58	4,059.58	4,059.58	4,059.58	0.00	0.00
818999963	Money Market Investment Pool			05/18/2009	4,084.03	4,084.03	4,084.03	4,084.03	0.00	0.00
818999963	Money Market Investment Pool			05/20/2009	3,953.48	3,953.48	3,953.48	3,953.48	0.00	0.00
818999963	Money Market Investment Pool			05/28/2009	3,770.97	3,770.97	3,770.97	3,770.97	0.00	0.00
818999963	Money Market Investment Pool			05/29/2009	3,766.17	3,766.17	3,766.17	3,766.17	0.00	0.00
818999963	Money Market Investment Pool			05/26/2009	4,115.89	4,115.89	4,115.89	4,115.89	0.00	0.00
818999963	Money Market Investment Pool			06/01/2009	3,678.94	3,678.94	3,678.94	3,678.94	0.00	0.00
818999963	Money Market Investment Pool			06/03/2009	3,320.21	3,320.21	3,320.21	3,320.21	0.00	0.00
818999963	Money Market Investment Pool			06/04/2009	3,162.81	3,162.81	3,162.81	3,162.81	0.00	0.00
818999963	Money Market Investment Pool			06/05/2009	3,210.49	3,210.49	3,210.49	3,210.49	0.00	0.00
818999963	Money Market Investment Pool			06/10/2009	3,724.74	3,724.74	3,724.74	3,724.74	0.00	0.00
818999963	Money Market Investment Pool			06/08/2009	3,159.80	3,159.80	3,159.80	3,159.80	0.00	0.00
818999963	Money Market Investment Pool			06/11/2009	3,677.94	3,677.94	3,677.94	3,677.94	0.00	0.00
818999963	Money Market Investment Pool			06/12/2009	3,991.62	3,991.62	3,991.62	3,991.62	0.00	0.00
818999963	Money Market Investment Pool			06/15/2009	3,829.08	3,829.08	3,829.08	3,829.08	0.00	0.00
818999963	Money Market Investment Pool			06/17/2009	3,959.01	3,959.01	3,959.01	3,959.01	0.00	0.00
818999963	Money Market Investment Pool			06/18/2009	4,229.93	4,229.93	4,229.93	4,229.93	0.00	0.00
818999963	Money Market Investment Pool			06/19/2009	3,799.60	3,799.60	3,799.60	3,799.60	0.00	0.00
818999963	Money Market Investment Pool			06/23/2009	627.20	627.20	627.20	627.20	0.00	0.00
818999963	Money Market Investment Pool			06/24/2009	3,629.57	3,629.57	3,629.57	3,629.57	0.00	0.00
818999963	Money Market Investment Pool			06/22/2009	3,923.16	3,923.16	3,923.16	3,923.16	0.00	0.00
818999963	Money Market Investment Pool			06/25/2009	3,571.63	3,571.63	3,571.63	3,571.63	0.00	0.00
818999963	Money Market Investment Pool			06/26/2009	3,566.85	3,566.85	3,566.85	3,566.85	0.00	0.00
818999963	Money Market Investment Pool			06/29/2009	3,409.41	3,409.41	3,409.41	3,409.41	0.00	0.00
818999963	Money Market Investment Pool			07/01/2009	3,509.43	3,509.43	3,509.43	3,509.43	0.00	0.00
818999963	Money Market Investment Pool			07/02/2009	3,035.32	3,035.32	3,035.32	3,035.32	0.00	0.00
818999963	Money Market Investment Pool			07/10/2009	2,596.85	2,596.85	2,596.85	2,596.85	0.00	0.00



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818999963	Money Market Investment Pool			07/06/2009	2,769.21	2,769.21	2,769.21	2,769.21	0.00	0.00
818999963	Money Market Investment Pool			07/09/2009	2,680.70	2,680.70	2,680.70	2,680.70	0.00	0.00
818999963	Money Market Investment Pool			07/08/2009	2,855.95	2,855.95	2,855.95	2,855.95	0.00	0.00
818999963	Money Market Investment Pool			07/13/2009	2,570.47	2,570.47	2,570.47	2,570.47	0.00	0.00
818999963	Money Market Investment Pool			07/13/2009	0.05	0.05	0.05	0.05	0.00	0.00
818999963	Money Market Investment Pool			07/15/2009	2,830.88	2,830.88	2,830.88	2,830.88	0.00	0.00
818999963	Money Market Investment Pool			07/16/2009	2,806.00	2,806.00	2,806.00	2,806.00	0.00	0.00
818999963	Money Market Investment Pool			07/17/2009	2,825.89	2,825.89	2,825.89	2,825.89	0.00	0.00
818999963	Money Market Investment Pool			07/24/2009	2,825.68	2,825.68	2,825.68	2,825.68	0.00	0.00
818999963	Money Market Investment Pool			07/23/2009	3,037.76	3,037.76	3,037.76	3,037.76	0.00	0.00
818999963	Money Market Investment Pool			07/20/2009	2,857.95	2,857.95	2,857.95	2,857.95	0.00	0.00
818999963	Money Market Investment Pool			07/22/2009	2,897.85	2,897.85	2,897.85	2,897.85	0.00	0.00
818999963	Money Market Investment Pool			07/29/2009	2,628.99	2,628.99	2,628.99	2,628.99	0.00	0.00
818999963	Money Market Investment Pool			07/31/2009	2,741.92	2,741.92	2,741.92	2,741.92	0.00	0.00
818999963	Money Market Investment Pool			07/30/2009	2,621.22	2,621.22	2,621.22	2,621.22	0.00	0.00
818999963	Money Market Investment Pool			07/27/2009	2,590.29	2,590.29	2,590.29	2,590.29	0.00	0.00
818999963	Money Market Investment Pool			08/07/2009	2,847.10	2,847.10	2,847.10	2,847.10	0.00	0.00
818999963	Money Market Investment Pool			08/03/2009	2,635.12	2,635.12	2,635.12	2,635.12	0.00	0.00
818999963	Money Market Investment Pool			08/04/2009	920.07	920.07	920.07	920.07	0.00	0.00
818999963	Money Market Investment Pool			08/06/2009	2,876.80	2,876.80	2,876.80	2,876.80	0.00	0.00
818999963	Money Market Investment Pool			08/05/2009	2,876.25	2,876.25	2,876.25	2,876.25	0.00	0.00
818999963	Money Market Investment Pool			08/10/2009	2,816.87	2,816.87	2,816.87	2,816.87	0.00	0.00
818999963	Money Market Investment Pool			08/11/2009	1,310.90	1,310.90	1,310.90	1,310.90	0.00	0.00
818999963	Money Market Investment Pool			08/12/2009	2,841.79	2,841.79	2,841.79	2,841.79	0.00	0.00
818999963	Money Market Investment Pool			08/13/2009	2,745.98	2,745.98	2,745.98	2,745.98	0.00	0.00
818999963	Money Market Investment Pool			08/14/2009	2,911.44	2,911.44	2,911.44	2,911.44	0.00	0.00
818999963	Money Market Investment Pool			08/21/2009	3,024.32	3,024.32	3,024.32	3,024.32	0.00	0.00
818999963	Money Market Investment Pool			08/20/2009	3,063.32	3,063.32	3,063.32	3,063.32	0.00	0.00
818999963	Money Market Investment Pool			08/17/2009	2,861.10	2,861.10	2,861.10	2,861.10	0.00	0.00

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818999963	Money Market Investment Pool			08/19/2009	3,055.33	3,055.33	3,055.33	3,055.33	0.00	0.00
818999963	Money Market Investment Pool			08/26/2009	2,965.54	2,965.54	2,965.54	2,965.54	0.00	0.00
818999963	Money Market Investment Pool			08/27/2009	2,895.33	2,895.33	2,895.33	2,895.33	0.00	0.00
818999963	Money Market Investment Pool			08/28/2009	2,856.37	2,856.37	2,856.37	2,856.37	0.00	0.00
818999963	Money Market Investment Pool			08/24/2009	2,964.72	2,964.72	2,964.72	2,964.72	0.00	0.00
818999963	Money Market Investment Pool			08/31/2009	2,952.83	2,952.83	2,952.83	2,952.83	0.00	0.00
818999963	Money Market Investment Pool			09/02/2009	2,736.26	2,736.26	2,736.26	2,736.26	0.00	0.00
818999963	Money Market Investment Pool			09/04/2009	2,691.43	2,691.43	2,691.43	2,691.43	0.00	0.00
818999963	Money Market Investment Pool			09/03/2009	2,685.37	2,685.37	2,685.37	2,685.37	0.00	0.00
818999963	Money Market Investment Pool			09/08/2009	2,435.05	2,435.05	2,435.05	2,435.05	0.00	0.00
818999963	Money Market Investment Pool			09/08/2009	1,463.29	1,463.29	1,463.29	1,463.29	0.00	0.00
818999963	Money Market Investment Pool			09/10/2009	2,404.72	2,404.72	2,404.72	2,404.72	0.00	0.00
818999963	Money Market Investment Pool			09/11/2009	2,360.02	2,360.02	2,360.02	2,360.02	0.00	0.00
818999963	Money Market Investment Pool			09/18/2009	2,859.67	2,859.67	2,859.67	2,859.67	0.00	0.00
818999963	Money Market Investment Pool			09/14/2009	2,502.75	2,502.75	2,502.75	2,502.75	0.00	0.00
818999963	Money Market Investment Pool			09/15/2009	7,215.62	7,215.62	7,215.62	7,215.62	0.00	0.00
818999963	Money Market Investment Pool			09/16/2009	2,574.78	2,574.78	2,574.78	2,574.78	0.00	0.00
818999963	Money Market Investment Pool			09/17/2009	2,551.11	2,551.11	2,551.11	2,551.11	0.00	0.00
818999963	Money Market Investment Pool			09/23/2009	2,611.23	2,611.23	2,611.23	2,611.23	0.00	0.00
818999963	Money Market Investment Pool			09/24/2009	4,218.57	4,218.57	4,218.57	4,218.57	0.00	0.00
818999963	Money Market Investment Pool			09/25/2009	2,043.97	2,043.97	2,043.97	2,043.97	0.00	0.00
818999963	Money Market Investment Pool			09/21/2009	2,535.77	2,535.77	2,535.77	2,535.77	0.00	0.00
818999963	Money Market Investment Pool			09/22/2009	7,701.05	7,701.05	7,701.05	7,701.05	0.00	0.00
818999963	Money Market Investment Pool			10/02/2009	1,792.31	1,792.31	1,792.31	1,792.31	0.00	0.00
818999963	Money Market Investment Pool			09/28/2009	1,939.22	1,939.22	1,939.22	1,939.22	0.00	0.00
818999963	Money Market Investment Pool			09/29/2009	5,985.11	5,985.11	5,985.11	5,985.11	0.00	0.00
818999963	Money Market Investment Pool			10/01/2009	1,892.97	1,892.97	1,892.97	1,892.97	0.00	0.00
818999963	Money Market Investment Pool			09/30/2009	2,003.01	2,003.01	2,003.01	2,003.01	0.00	0.00
818999963	Money Market Investment Pool			10/05/2009	1,633.10	1,633.10	1,633.10	1,633.10	0.00	0.00

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818999963	Money Market Investment Pool			10/06/2009	5,153.34	5,153.34	5,153.34	5,153.34	0.00	0.00
818999963	Money Market Investment Pool			10/07/2009	4,537.50	4,537.50	4,537.50	4,537.50	0.00	0.00
818999963	Money Market Investment Pool			10/08/2009	1,685.83	1,685.83	1,685.83	1,685.83	0.00	0.00
818999963	Money Market Investment Pool			10/09/2009	1,687.21	1,687.21	1,687.21	1,687.21	0.00	0.00
818999963	Money Market Investment Pool			10/14/2009	1,719.51	1,719.51	1,719.51	1,719.51	0.00	0.00
818999963	Money Market Investment Pool			10/12/2009	1,698.30	1,698.30	1,698.30	1,698.30	0.00	0.00
818999963	Money Market Investment Pool			10/15/2009	1,763.79	1,763.79	1,763.79	1,763.79	0.00	0.00
818999963	Money Market Investment Pool			10/13/2009	5,095.19	5,095.19	5,095.19	5,095.19	0.00	0.00
818999963	Money Market Investment Pool			10/16/2009	1,774.79	1,774.79	1,774.79	1,774.79	0.00	0.00
818999963	Money Market Investment Pool			10/19/2009	1,758.64	1,758.64	1,758.64	1,758.64	0.00	0.00
818999963	Money Market Investment Pool			10/20/2009	5,231.43	5,231.43	5,231.43	5,231.43	0.00	0.00
818999963	Money Market Investment Pool			10/21/2009	1,758.92	1,758.92	1,758.92	1,758.92	0.00	0.00
818999963	Money Market Investment Pool			10/22/2009	1,659.37	1,659.37	1,659.37	1,659.37	0.00	0.00
818999963	Money Market Investment Pool			10/23/2009	1,598.51	1,598.51	1,598.51	1,598.51	0.00	0.00
818999963	Money Market Investment Pool			10/28/2009	1,529.28	1,529.28	1,529.28	1,529.28	0.00	0.00
818999963	Money Market Investment Pool			10/27/2009	4,639.59	4,639.59	4,639.59	4,639.59	0.00	0.00
818999963	Money Market Investment Pool			10/29/2009	1,536.76	1,536.76	1,536.76	1,536.76	0.00	0.00
818999963	Money Market Investment Pool			10/30/2009	1,522.80	1,522.80	1,522.80	1,522.80	0.00	0.00
818999963	Money Market Investment Pool			10/26/2009	1,541.43	1,541.43	1,541.43	1,541.43	0.00	0.00
818999963	Money Market Investment Pool			11/02/2009	1,519.82	1,519.82	1,519.82	1,519.82	0.00	0.00
818999963	Money Market Investment Pool			11/03/2009	4,505.39	4,505.39	4,505.39	4,505.39	0.00	0.00
818999963	Money Market Investment Pool			11/04/2009	1,467.87	1,467.87	1,467.87	1,467.87	0.00	0.00
818999963	Money Market Investment Pool			11/05/2009	1,485.23	1,485.23	1,485.23	1,485.23	0.00	0.00
818999963	Money Market Investment Pool			11/06/2009	1,488.92	1,488.92	1,488.92	1,488.92	0.00	0.00
818999963	Money Market Investment Pool			11/12/2009	1,472.75	1,472.75	1,472.75	1,472.75	0.00	0.00
818999963	Money Market Investment Pool			11/13/2009	1,475.03	1,475.03	1,475.03	1,475.03	0.00	0.00
818999963	Money Market Investment Pool			11/10/2009	4,630.91	4,630.91	4,630.91	4,630.91	0.00	0.00
818999963	Money Market Investment Pool			11/09/2009	1,510.83	1,510.83	1,510.83	1,510.83	0.00	0.00
818999963	Money Market Investment Pool			11/11/2009	1,512.17	1,512.17	1,512.17	1,512.17	0.00	0.00

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818999963	Money Market Investment Pool			11/16/2009	1,541.92	1,541.92	1,541.92	1,541.92	0.00	0.00
818999963	Money Market Investment Pool			11/17/2009	5,329.17	5,329.17	5,329.17	5,329.17	0.00	0.00
818999963	Money Market Investment Pool			11/18/2009	1,496.50	1,496.50	1,496.50	1,496.50	0.00	0.00
818999963	Money Market Investment Pool			11/20/2009	1,829.41	1,829.41	1,829.41	1,829.41	0.00	0.00
818999963	Money Market Investment Pool			11/19/2009	1,841.22	1,841.22	1,841.22	1,841.22	0.00	0.00
818999963	Money Market Investment Pool			11/23/2009	1,807.74	1,807.74	1,807.74	1,807.74	0.00	0.00
818999963	Money Market Investment Pool			11/24/2009	5,333.67	5,333.67	5,333.67	5,333.67	0.00	0.00
818999963	Money Market Investment Pool			11/25/2009	1,619.70	1,619.70	1,619.70	1,619.70	0.00	0.00
818999963	Money Market Investment Pool			11/27/2009	1,629.25	1,629.25	1,629.25	1,629.25	0.00	0.00
818999963	Money Market Investment Pool			11/30/2009	3,257.98	3,257.98	3,257.98	3,257.98	0.00	0.00
818999963	Money Market Investment Pool			12/01/2009	4,945.70	4,945.70	4,945.70	4,945.70	0.00	0.00
818999963	Money Market Investment Pool			12/02/2009	1,386.66	1,386.66	1,386.66	1,386.66	0.00	0.00
818999963	Money Market Investment Pool			12/03/2009	1,455.33	1,455.33	1,455.33	1,455.33	0.00	0.00
818999963	Money Market Investment Pool			12/04/2009	1,364.05	1,364.05	1,364.05	1,364.05	0.00	0.00
818999963	Money Market Investment Pool			12/09/2009	1,523.09	1,523.09	1,523.09	1,523.09	0.00	0.00
818999963	Money Market Investment Pool			12/08/2009	4,290.33	4,290.33	4,290.33	4,290.33	0.00	0.00
818999963	Money Market Investment Pool			12/10/2009	1,539.66	1,539.66	1,539.66	1,539.66	0.00	0.00
818999963	Money Market Investment Pool			12/11/2009	1,625.27	1,625.27	1,625.27	1,625.27	0.00	0.00
818999963	Money Market Investment Pool			12/07/2009	1,372.95	1,372.95	1,372.95	1,372.95	0.00	0.00
818999963	Money Market Investment Pool			12/17/2009	1,558.02	1,558.02	1,558.02	1,558.02	0.00	0.00
818999963	Money Market Investment Pool			12/16/2009	1,545.04	1,545.04	1,545.04	1,545.04	0.00	0.00
818999963	Money Market Investment Pool			12/15/2009	4,595.07	4,595.07	4,595.07	4,595.07	0.00	0.00
818999963	Money Market Investment Pool			12/14/2009	1,538.58	1,538.58	1,538.58	1,538.58	0.00	0.00
818999963	Money Market Investment Pool			12/18/2009	1,588.11	1,588.11	1,588.11	1,588.11	0.00	0.00
818999963	Money Market Investment Pool			12/21/2009	1,736.31	1,736.31	1,736.31	1,736.31	0.00	0.00
818999963	Money Market Investment Pool			12/22/2009	4,748.66	4,748.66	4,748.66	4,748.66	0.00	0.00
818999963	Money Market Investment Pool			12/23/2009	1,615.22	1,615.22	1,615.22	1,615.22	0.00	0.00
818999963	Money Market Investment Pool			12/24/2009	1,553.27	1,553.27	1,553.27	1,553.27	0.00	0.00
818999963	Money Market Investment Pool			12/31/2009	1,570.71	1,570.71	1,570.71	1,570.71	0.00	0.00



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818999963	Money Market Investment Pool			12/30/2009	1,546.96	1,546.96	1,546.96	1,546.96	0.00	0.00
818999963	Money Market Investment Pool			12/31/2009	1,436.03	1,436.03	1,436.03	1,436.03	0.00	0.00
818999963	Money Market Investment Pool			12/28/2009	1,648.86	1,648.86	1,648.86	1,648.86	0.00	0.00
818999963	Money Market Investment Pool			12/29/2009	6,303.94	6,303.94	6,303.94	6,303.94	0.00	0.00
818999963	Money Market Investment Pool			01/05/2010	5,741.73	5,741.73	5,741.73	5,741.73	0.00	0.00
818999963	Money Market Investment Pool			01/06/2010	1,366.58	1,366.58	1,366.58	1,366.58	0.00	0.00
818999963	Money Market Investment Pool			01/07/2010	1,348.25	1,348.25	1,348.25	1,348.25	0.00	0.00
818999963	Money Market Investment Pool			01/08/2010	1,344.89	1,344.89	1,344.89	1,344.89	0.00	0.00
818999963	Money Market Investment Pool			01/14/2010	1,436.65	1,436.65	1,436.65	1,436.65	0.00	0.00
818999963	Money Market Investment Pool			01/11/2010	1,331.32	1,331.32	1,331.32	1,331.32	0.00	0.00
818999963	Money Market Investment Pool			01/13/2010	1,362.50	1,362.50	1,362.50	1,362.50	0.00	0.00
818999963	Money Market Investment Pool			01/15/2010	1,386.63	1,386.63	1,386.63	1,386.63	0.00	0.00
818999963	Money Market Investment Pool			01/12/2010	3,985.41	3,985.41	3,985.41	3,985.41	0.00	0.00
818999963	Money Market Investment Pool			01/19/2010	1,358.36	1,358.36	1,358.36	1,358.36	0.00	0.00
818999963	Money Market Investment Pool			01/20/2010	5,509.43	5,509.43	5,509.43	5,509.43	0.00	0.00
818999963	Money Market Investment Pool			01/21/2010	1,428.46	1,428.46	1,428.46	1,428.46	0.00	0.00
818999963	Money Market Investment Pool			01/22/2010	1,388.03	1,388.03	1,388.03	1,388.03	0.00	0.00
818999963	Money Market Investment Pool			01/27/2010	1,364.81	1,364.81	1,364.81	1,364.81	0.00	0.00
818999963	Money Market Investment Pool			01/25/2010	1,310.74	1,310.74	1,310.74	1,310.74	0.00	0.00
818999963	Money Market Investment Pool			01/28/2010	1,529.32	1,529.32	1,529.32	1,529.32	0.00	0.00
818999963	Money Market Investment Pool			01/26/2010	3,986.69	3,986.69	3,986.69	3,986.69	0.00	0.00
818999963	Money Market Investment Pool			01/29/2010	1,447.37	1,447.37	1,447.37	1,447.37	0.00	0.00
818999963	Money Market Investment Pool			02/01/2010	1,297.77	1,297.77	1,297.77	1,297.77	0.00	0.00
818999963	Money Market Investment Pool			02/02/2010	4,080.24	4,080.24	4,080.24	4,080.24	0.00	0.00
818999963	Money Market Investment Pool			02/03/2010	1,185.52	1,185.52	1,185.52	1,185.52	0.00	0.00
818999963	Money Market Investment Pool			02/04/2010	1,157.60	1,157.60	1,157.60	1,157.60	0.00	0.00
818999963	Money Market Investment Pool			02/05/2010	1,155.98	1,155.98	1,155.98	1,155.98	0.00	0.00
818999963	Money Market Investment Pool			02/10/2010	1,154.35	1,154.35	1,154.35	1,154.35	0.00	0.00
818999963	Money Market Investment Pool			02/09/2010	3,436.63	3,436.63	3,436.63	3,436.63	0.00	0.00

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818999963	Money Market Investment Pool			02/11/2010	1,295.57	1,295.57	1,295.57	1,295.57	0.00	0.00
818999963	Money Market Investment Pool			02/12/2010	1,169.59	1,169.59	1,169.59	1,169.59	0.00	0.00
818999963	Money Market Investment Pool			02/08/2010	1,135.63	1,135.63	1,135.63	1,135.63	0.00	0.00
818999963	Money Market Investment Pool			02/16/2010	1,143.43	1,143.43	1,143.43	1,143.43	0.00	0.00
818999963	Money Market Investment Pool			02/17/2010	4,750.17	4,750.17	4,750.17	4,750.17	0.00	0.00
818999963	Money Market Investment Pool			02/18/2010	1,223.69	1,223.69	1,223.69	1,223.69	0.00	0.00
818999963	Money Market Investment Pool			02/19/2010	1,235.05	1,235.05	1,235.05	1,235.05	0.00	0.00
818999963	Money Market Investment Pool			02/26/2010	1,157.71	1,157.71	1,157.71	1,157.71	0.00	0.00
818999963	Money Market Investment Pool			02/24/2010	1,183.65	1,183.65	1,183.65	1,183.65	0.00	0.00
818999963	Money Market Investment Pool			02/23/2010	3,706.24	3,706.24	3,706.24	3,706.24	0.00	0.00
818999963	Money Market Investment Pool			02/25/2010	1,088.68	1,088.68	1,088.68	1,088.68	0.00	0.00
818999963	Money Market Investment Pool			02/22/2010	1,244.64	1,244.64	1,244.64	1,244.64	0.00	0.00
818999963	Money Market Investment Pool			03/01/2010	1,145.83	1,145.83	1,145.83	1,145.83	0.00	0.00
818999963	Money Market Investment Pool			03/02/2010	3,344.76	3,344.76	3,344.76	3,344.76	0.00	0.00
818999963	Money Market Investment Pool			03/03/2010	908.09	908.09	908.09	908.09	0.00	0.00
818999963	Money Market Investment Pool			03/04/2010	926.91	926.91	926.91	926.91	0.00	0.00
818999963	Money Market Investment Pool			03/05/2010	1,067.58	1,067.58	1,067.58	1,067.58	0.00	0.00
818999963	Money Market Investment Pool			03/09/2010	3,430.38	3,430.38	3,430.38	3,430.38	0.00	0.00
818999963	Money Market Investment Pool			03/08/2010	1,107.36	1,107.36	1,107.36	1,107.36	0.00	0.00
818999963	Money Market Investment Pool			03/10/2010	1,192.47	1,192.47	1,192.47	1,192.47	0.00	0.00
818999963	Money Market Investment Pool			03/11/2010	1,214.62	1,214.62	1,214.62	1,214.62	0.00	0.00
818999963	Money Market Investment Pool			03/12/2010	1,235.46	1,235.46	1,235.46	1,235.46	0.00	0.00
818999963	Money Market Investment Pool			03/15/2010	1,251.97	1,251.97	1,251.97	1,251.97	0.00	0.00
818999963	Money Market Investment Pool			03/17/2010	1,314.89	1,314.89	1,314.89	1,314.89	0.00	0.00
818999963	Money Market Investment Pool			03/16/2010	3,830.71	3,830.71	3,830.71	3,830.71	0.00	0.00
818999963	Money Market Investment Pool			03/18/2010	1,250.65	1,250.65	1,250.65	1,250.65	0.00	0.00
818999963	Money Market Investment Pool			03/19/2010	1,282.26	1,282.26	1,282.26	1,282.26	0.00	0.00
818999963	Money Market Investment Pool			03/24/2010	1,282.15	1,282.15	1,282.15	1,282.15	0.00	0.00
818999963	Money Market Investment Pool			03/25/2010	1,306.36	1,306.36	1,306.36	1,306.36	0.00	0.00

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818999963	Money Market Investment Pool			03/26/2010	1,326.07	1,326.07	1,326.07	1,326.07	0.00	0.00
818999963	Money Market Investment Pool			03/23/2010	3,850.22	3,850.22	3,850.22	3,850.22	0.00	0.00
818999963	Money Market Investment Pool			03/22/2010	1,269.21	1,269.21	1,269.21	1,269.21	0.00	0.00
818999963	Money Market Investment Pool			03/29/2010	1,388.19	1,388.19	1,388.19	1,388.19	0.00	0.00
818999963	Money Market Investment Pool			03/30/2010	4,316.01	4,316.01	4,316.01	4,316.01	0.00	0.00
818999963	Money Market Investment Pool			03/31/2010	1,588.11	1,588.11	1,588.11	1,588.11	0.00	0.00
818999963	Money Market Investment Pool			04/01/2010	1,190.34	1,190.34	1,190.34	1,190.34	0.00	0.00
818999963	Money Market Investment Pool			04/08/2010	1,311.22	1,311.22	1,311.22	1,311.22	0.00	0.00
818999963	Money Market Investment Pool			04/06/2010	4,900.93	4,900.93	4,900.93	4,900.93	0.00	0.00
818999963	Money Market Investment Pool			04/05/2010	1,229.52	1,229.52	1,229.52	1,229.52	0.00	0.00
818999963	Money Market Investment Pool			04/07/2010	1,308.67	1,308.67	1,308.67	1,308.67	0.00	0.00
818999963	Money Market Investment Pool			04/09/2010	1,319.61	1,319.61	1,319.61	1,319.61	0.00	0.00
818999963	Money Market Investment Pool			04/16/2010	1,449.12	1,449.12	1,449.12	1,449.12	0.00	0.00
818999963	Money Market Investment Pool			04/12/2010	1,325.75	1,325.75	1,325.75	1,325.75	0.00	0.00
818999963	Money Market Investment Pool			04/15/2010	1,358.57	1,358.57	1,358.57	1,358.57	0.00	0.00
818999963	Money Market Investment Pool			04/13/2010	4,027.64	4,027.64	4,027.64	4,027.64	0.00	0.00
818999963	Money Market Investment Pool			04/14/2010	1,386.45	1,386.45	1,386.45	1,386.45	0.00	0.00
818999963	Money Market Investment Pool			04/19/2010	1,495.00	1,495.00	1,495.00	1,495.00	0.00	0.00
818999963	Money Market Investment Pool			04/20/2010	4,454.49	4,454.49	4,454.49	4,454.49	0.00	0.00
818999963	Money Market Investment Pool			04/21/2010	1,486.82	1,486.82	1,486.82	1,486.82	0.00	0.00
818999963	Money Market Investment Pool			04/22/2010	1,486.84	1,486.84	1,486.84	1,486.84	0.00	0.00
818999963	Money Market Investment Pool			04/23/2010	1,502.29	1,502.29	1,502.29	1,502.29	0.00	0.00
818999963	Money Market Investment Pool			04/26/2010	1,530.44	1,530.44	1,530.44	1,530.44	0.00	0.00
818999963	Money Market Investment Pool			04/30/2010	1,693.25	1,693.25	1,693.25	1,693.25	0.00	0.00
818999963	Money Market Investment Pool			04/28/2010	1,396.96	1,396.96	1,396.96	1,396.96	0.00	0.00
818999963	Money Market Investment Pool			04/29/2010	1,494.26	1,494.26	1,494.26	1,494.26	0.00	0.00
818999963	Money Market Investment Pool			04/27/2010	4,502.61	4,502.61	4,502.61	4,502.61	0.00	0.00
818999963	Money Market Investment Pool			05/04/2010	4,924.33	4,924.33	4,924.33	4,924.33	0.00	0.00
818999963	Money Market Investment Pool			05/03/2010	1,691.95	1,691.95	1,691.95	1,691.95	0.00	0.00



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818999963	Money Market Investment Pool			05/05/2010	1,559.52	1,559.52	1,559.52	1,559.52	0.00	0.00
818999963	Money Market Investment Pool			05/07/2010	1,534.96	1,534.96	1,534.96	1,534.96	0.00	0.00
818999963	Money Market Investment Pool			05/06/2010	1,511.51	1,511.51	1,511.51	1,511.51	0.00	0.00
818999963	Money Market Investment Pool			05/10/2010	1,621.92	1,621.92	1,621.92	1,621.92	0.00	0.00
818999963	Money Market Investment Pool			05/14/2010	1,693.63	1,693.63	1,693.63	1,693.63	0.00	0.00
818999963	Money Market Investment Pool			05/12/2010	1,665.21	1,665.21	1,665.21	1,665.21	0.00	0.00
818999963	Money Market Investment Pool			05/13/2010	1,722.01	1,722.01	1,722.01	1,722.01	0.00	0.00
818999963	Money Market Investment Pool			05/11/2010	4,759.58	4,759.58	4,759.58	4,759.58	0.00	0.00
818999963	Money Market Investment Pool			05/18/2010	5,282.61	5,282.61	5,282.61	5,282.61	0.00	0.00
818999963	Money Market Investment Pool			05/17/2010	1,729.36	1,729.36	1,729.36	1,729.36	0.00	0.00
818999963	Money Market Investment Pool			05/19/2010	1,832.50	1,832.50	1,832.50	1,832.50	0.00	0.00
818999963	Money Market Investment Pool			05/20/2010	1,824.11	1,824.11	1,824.11	1,824.11	0.00	0.00
818999963	Money Market Investment Pool			05/21/2010	1,881.63	1,881.63	1,881.63	1,881.63	0.00	0.00
818999963	Money Market Investment Pool			05/25/2010	5,693.34	5,693.34	5,693.34	5,693.34	0.00	0.00
818999963	Money Market Investment Pool			05/24/2010	1,890.73	1,890.73	1,890.73	1,890.73	0.00	0.00
818999963	Money Market Investment Pool			05/26/2010	1,904.98	1,904.98	1,904.98	1,904.98	0.00	0.00
818999963	Money Market Investment Pool			05/27/2010	1,877.95	1,877.95	1,877.95	1,877.95	0.00	0.00
818999963	Money Market Investment Pool			05/28/2010	1,949.92	1,949.92	1,949.92	1,949.92	0.00	0.00
818999963	Money Market Investment Pool			06/01/2010	2,011.75	2,011.75	2,011.75	2,011.75	0.00	0.00
818999963	Money Market Investment Pool			06/03/2010	1,804.67	1,804.67	1,804.67	1,804.67	0.00	0.00
818999963	Money Market Investment Pool			06/04/2010	1,900.62	1,900.62	1,900.62	1,900.62	0.00	0.00
818999963	Money Market Investment Pool			06/10/2010	1,485.01	1,485.01	1,485.01	1,485.01	0.00	0.00
818999963	Money Market Investment Pool			06/11/2010	1,513.60	1,513.60	1,513.60	1,513.60	0.00	0.00
818999963	Money Market Investment Pool			06/07/2010	1,719.05	1,719.05	1,719.05	1,719.05	0.00	0.00
818999963	Money Market Investment Pool			06/09/2010	1,510.30	1,510.30	1,510.30	1,510.30	0.00	0.00
818999963	Money Market Investment Pool			06/08/2010	5,135.89	5,135.89	5,135.89	5,135.89	0.00	0.00
818999963	Money Market Investment Pool			06/14/2010	1,524.55	1,524.55	1,524.55	1,524.55	0.00	0.00
818999963	Money Market Investment Pool			06/15/2010	4,428.93	4,428.93	4,428.93	4,428.93	0.00	0.00
818999963	Money Market Investment Pool			06/16/2010	1,399.34	1,399.34	1,399.34	1,399.34	0.00	0.00



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818999963	Money Market Investment Pool			06/17/2010	1,328.12	1,328.12	1,328.12	1,328.12	0.00	0.00
818999963	Money Market Investment Pool			06/18/2010	1,312.39	1,312.39	1,312.39	1,312.39	0.00	0.00
818999963	Money Market Investment Pool			06/22/2010	3,730.89	3,730.89	3,730.89	3,730.89	0.00	0.00
818999963	Money Market Investment Pool			06/21/2010	1,243.79	1,243.79	1,243.79	1,243.79	0.00	0.00
818999963	Money Market Investment Pool			06/23/2010	1,231.24	1,231.24	1,231.24	1,231.24	0.00	0.00
818999963	Money Market Investment Pool			06/24/2010	1,224.94	1,224.94	1,224.94	1,224.94	0.00	0.00
818999963	Money Market Investment Pool			06/25/2010	1,201.07	1,201.07	1,201.07	1,201.07	0.00	0.00
818999963	Money Market Investment Pool			06/28/2010	1,194.75	1,194.75	1,194.75	1,194.75	0.00	0.00
818999963	Money Market Investment Pool			06/29/2010	3,468.54	3,468.54	3,468.54	3,468.54	0.00	0.00
818999963	Money Market Investment Pool			06/30/2010	1,090.26	1,090.26	1,090.26	1,090.26	0.00	0.00
818999963	Money Market Investment Pool			07/01/2010	999.68	999.68	999.68	999.68	0.00	0.00
818999963	Money Market Investment Pool			07/02/2010	1,012.51	1,012.51	1,012.51	1,012.51	0.00	0.00
818999963	Money Market Investment Pool			07/07/2010	3,998.22	3,998.22	3,998.22	3,998.22	0.00	0.00
818999963	Money Market Investment Pool			07/08/2010	1,082.53	1,082.53	1,082.53	1,082.53	0.00	0.00
818999963	Money Market Investment Pool			07/09/2010	1,062.17	1,062.17	1,062.17	1,062.17	0.00	0.00
818999963	Money Market Investment Pool			07/06/2010	996.80	996.80	996.80	996.80	0.00	0.00
818999963	Money Market Investment Pool			07/12/2010	1,056.46	1,056.46	1,056.46	1,056.46	0.00	0.00
818999963	Money Market Investment Pool			07/13/2010	3,050.49	3,050.49	3,050.49	3,050.49	0.00	0.00
818999963	Money Market Investment Pool			07/14/2010	946.24	946.24	946.24	946.24	0.00	0.00
818999963	Money Market Investment Pool			07/16/2010	999.47	999.47	999.47	999.47	0.00	0.00
818999963	Money Market Investment Pool			07/15/2010	987.32	987.32	987.32	987.32	0.00	0.00
818999963	Money Market Investment Pool			07/19/2010	999.63	999.63	999.63	999.63	0.00	0.00
818999963	Money Market Investment Pool			07/20/2010	2,984.68	2,984.68	2,984.68	2,984.68	0.00	0.00
818999963	Money Market Investment Pool			07/21/2010	1,003.48	1,003.48	1,003.48	1,003.48	0.00	0.00
818999963	Money Market Investment Pool			07/22/2010	994.98	994.98	994.98	994.98	0.00	0.00
818999963	Money Market Investment Pool			07/23/2010	960.61	960.61	960.61	960.61	0.00	0.00
818999963	Money Market Investment Pool			07/30/2010	1,004.60	1,004.60	1,004.60	1,004.60	0.00	0.00
818999963	Money Market Investment Pool			07/29/2010	1,004.74	1,004.74	1,004.74	1,004.74	0.00	0.00
818999963	Money Market Investment Pool			07/26/2010	953.58	953.58	953.58	953.58	0.00	0.00



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818999963	Money Market Investment Pool			07/27/2010	2,880.35	2,880.35	2,880.35	2,880.35	0.00	0.00
818999963	Money Market Investment Pool			07/28/2010	1,015.17	1,015.17	1,015.17	1,015.17	0.00	0.00
818999963	Money Market Investment Pool			08/03/2010	2,750.77	2,750.77	2,750.77	2,750.77	0.00	0.00
818999963	Money Market Investment Pool			08/04/2010	740.10	740.10	740.10	740.10	0.00	0.00
818999963	Money Market Investment Pool			08/05/2010	835.67	835.67	835.67	835.67	0.00	0.00
818999963	Money Market Investment Pool			08/06/2010	839.61	839.61	839.61	839.61	0.00	0.00
818999963	Money Market Investment Pool			08/02/2010	997.54	997.54	997.54	997.54	0.00	0.00
818999963	Money Market Investment Pool			08/12/2010	915.33	915.33	915.33	915.33	0.00	0.00
818999963	Money Market Investment Pool			08/09/2010	911.23	911.23	911.23	911.23	0.00	0.00
818999963	Money Market Investment Pool			08/11/2010	936.36	936.36	936.36	936.36	0.00	0.00
818999963	Money Market Investment Pool			08/13/2010	870.48	870.48	870.48	870.48	0.00	0.00
818999963	Money Market Investment Pool			08/10/2010	2,739.66	2,739.66	2,739.66	2,739.66	0.00	0.00
818999963	Money Market Investment Pool			08/16/2010	851.67	851.67	851.67	851.67	0.00	0.00
818999963	Money Market Investment Pool			08/17/2010	2,711.73	2,711.73	2,711.73	2,711.73	0.00	0.00
818999963	Money Market Investment Pool			08/18/2010	1,018.47	1,018.47	1,018.47	1,018.47	0.00	0.00
818999963	Money Market Investment Pool			08/19/2010	1,029.26	1,029.26	1,029.26	1,029.26	0.00	0.00
818999963	Money Market Investment Pool			08/20/2010	1,051.65	1,051.65	1,051.65	1,051.65	0.00	0.00
818999963	Money Market Investment Pool			08/24/2010	3,086.46	3,086.46	3,086.46	3,086.46	0.00	0.00
818999963	Money Market Investment Pool			08/25/2010	941.61	941.61	941.61	941.61	0.00	0.00
818999963	Money Market Investment Pool			08/23/2010	1,055.18	1,055.18	1,055.18	1,055.18	0.00	0.00
818999963	Money Market Investment Pool			08/26/2010	922.68	922.68	922.68	922.68	0.00	0.00
818999963	Money Market Investment Pool			08/27/2010	915.43	915.43	915.43	915.43	0.00	0.00
818999963	Money Market Investment Pool			08/30/2010	894.39	894.39	894.39	894.39	0.00	0.00
818999963	Money Market Investment Pool			08/31/2010	2,686.77	2,686.77	2,686.77	2,686.77	0.00	0.00
818999963	Money Market Investment Pool			09/01/2010	930.44	930.44	930.44	930.44	0.00	0.00
818999963	Money Market Investment Pool			09/02/2010	685.71	685.71	685.71	685.71	0.00	0.00
818999963	Money Market Investment Pool			09/03/2010	758.13	758.13	758.13	758.13	0.00	0.00
818999963	Money Market Investment Pool			09/08/2010	2,803.09	2,803.09	2,803.09	2,803.09	0.00	0.00
818999963	Money Market Investment Pool			09/07/2010	657.15	657.15	657.15	657.15	0.00	0.00



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818999963	Money Market Investment Pool			09/09/2010	842.99	842.99	842.99	842.99	0.00	0.00
818999963	Money Market Investment Pool			09/10/2010	832.96	832.96	832.96	832.96	0.00	0.00
818999963	Money Market Investment Pool			09/13/2010	859.82	859.82	859.82	859.82	0.00	0.00
818999963	Money Market Investment Pool			09/14/2010	2,604.93	2,604.93	2,604.93	2,604.93	0.00	0.00
818999963	Money Market Investment Pool			09/15/2010	826.85	826.85	826.85	826.85	0.00	0.00
818999963	Money Market Investment Pool			09/16/2010	842.28	842.28	842.28	842.28	0.00	0.00
818999963	Money Market Investment Pool			09/17/2010	926.94	926.94	926.94	926.94	0.00	0.00
818999963	Money Market Investment Pool			09/23/2010	1,037.26	1,037.26	1,037.26	1,037.26	0.00	0.00
818999963	Money Market Investment Pool			09/24/2010	1,041.84	1,041.84	1,041.84	1,041.84	0.00	0.00
818999963	Money Market Investment Pool			09/21/2010	2,814.37	2,814.37	2,814.37	2,814.37	0.00	0.00
818999963	Money Market Investment Pool			09/20/2010	938.42	938.42	938.42	938.42	0.00	0.00
818999963	Money Market Investment Pool			09/22/2010	1,051.24	1,051.24	1,051.24	1,051.24	0.00	0.00
818999963	Money Market Investment Pool			09/27/2010	1,164.14	1,164.14	1,164.14	1,164.14	0.00	0.00
818999963	Money Market Investment Pool			09/28/2010	3,352.02	3,352.02	3,352.02	3,352.02	0.00	0.00
818999963	Money Market Investment Pool			09/29/2010	1,341.59	1,341.59	1,341.59	1,341.59	0.00	0.00
818999963	Money Market Investment Pool			10/01/2010	1,504.37	1,504.37	1,504.37	1,504.37	0.00	0.00
818999963	Money Market Investment Pool			09/30/2010	1,343.72	1,343.72	1,343.72	1,343.72	0.00	0.00
818999963	Money Market Investment Pool			10/04/2010	1,439.24	1,439.24	1,439.24	1,439.24	0.00	0.00
818999963	Money Market Investment Pool			10/05/2010	3,592.79	3,592.79	3,592.79	3,592.79	0.00	0.00
818999963	Money Market Investment Pool			10/06/2010	1,194.35	1,194.35	1,194.35	1,194.35	0.00	0.00
818999963	Money Market Investment Pool			10/07/2010	1,146.28	1,146.28	1,146.28	1,146.28	0.00	0.00
818999963	Money Market Investment Pool			10/08/2010	1,103.18	1,103.18	1,103.18	1,103.18	0.00	0.00
818999963	Money Market Investment Pool			10/15/2010	1,156.98	1,156.98	1,156.98	1,156.98	0.00	0.00
818999963	Money Market Investment Pool			10/14/2010	1,137.95	1,137.95	1,137.95	1,137.95	0.00	0.00
818999963	Money Market Investment Pool			10/11/2010	1,195.38	1,195.38	1,195.38	1,195.38	0.00	0.00
818999963	Money Market Investment Pool			10/12/2010	3,413.96	3,413.96	3,413.96	3,413.96	0.00	0.00
818999963	Money Market Investment Pool			10/13/2010	1,153.79	1,153.79	1,153.79	1,153.79	0.00	0.00
818999963	Money Market Investment Pool			10/19/2010	3,478.91	3,478.91	3,478.91	3,478.91	0.00	0.00
818999963	Money Market Investment Pool			10/20/2010	1,186.83	1,186.83	1,186.83	1,186.83	0.00	0.00

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818999963	Money Market Investment Pool			10/21/2010	1,159.78	1,159.78	1,159.78	1,159.78	0.00	0.00
818999963	Money Market Investment Pool			10/22/2010	1,169.49	1,169.49	1,169.49	1,169.49	0.00	0.00
818999963	Money Market Investment Pool			10/18/2010	1,180.88	1,180.88	1,180.88	1,180.88	0.00	0.00
818999963	Money Market Investment Pool			10/28/2010	1,271.84	1,271.84	1,271.84	1,271.84	0.00	0.00
818999963	Money Market Investment Pool			10/25/2010	1,210.54	1,210.54	1,210.54	1,210.54	0.00	0.00
818999963	Money Market Investment Pool			10/27/2010	1,180.30	1,180.30	1,180.30	1,180.30	0.00	0.00
818999963	Money Market Investment Pool			10/29/2010	1,152.87	1,152.87	1,152.87	1,152.87	0.00	0.00
818999963	Money Market Investment Pool			10/26/2010	3,643.07	3,643.07	3,643.07	3,643.07	0.00	0.00
818999963	Money Market Investment Pool			11/05/2010	972.37	972.37	972.37	972.37	0.00	0.00
818999963	Money Market Investment Pool			11/03/2010	1,010.06	1,010.06	1,010.06	1,010.06	0.00	0.00
818999963	Money Market Investment Pool			11/01/2010	1,228.30	1,228.30	1,228.30	1,228.30	0.00	0.00
818999963	Money Market Investment Pool			11/02/2010	3,430.25	3,430.25	3,430.25	3,430.25	0.00	0.00
818999963	Money Market Investment Pool			11/04/2010	992.45	992.45	992.45	992.45	0.00	0.00
818999963	Money Market Investment Pool			11/12/2010	1,039.78	1,039.78	1,039.78	1,039.78	0.00	0.00
818999963	Money Market Investment Pool			11/10/2010	1,041.35	1,041.35	1,041.35	1,041.35	0.00	0.00
818999963	Money Market Investment Pool			11/09/2010	2,814.81	2,814.81	2,814.81	2,814.81	0.00	0.00
818999963	Money Market Investment Pool			11/11/2010	1,070.08	1,070.08	1,070.08	1,070.08	0.00	0.00
818999963	Money Market Investment Pool			11/08/2010	959.29	959.29	959.29	959.29	0.00	0.00
818999963	Money Market Investment Pool			11/15/2010	1,083.72	1,083.72	1,083.72	1,083.72	0.00	0.00
818999963	Money Market Investment Pool			11/16/2010	3,200.92	3,200.92	3,200.92	3,200.92	0.00	0.00
818999963	Money Market Investment Pool			11/17/2010	1,243.09	1,243.09	1,243.09	1,243.09	0.00	0.00
818999963	Money Market Investment Pool			11/18/2010	1,215.48	1,215.48	1,215.48	1,215.48	0.00	0.00
818999963	Money Market Investment Pool			11/19/2010	1,214.61	1,214.61	1,214.61	1,214.61	0.00	0.00
818999963	Money Market Investment Pool			11/23/2010	3,563.03	3,563.03	3,563.03	3,563.03	0.00	0.00
818999963	Money Market Investment Pool			11/22/2010	1,177.31	1,177.31	1,177.31	1,177.31	0.00	0.00
818999963	Money Market Investment Pool			11/24/2010	1,187.16	1,187.16	1,187.16	1,187.16	0.00	0.00
818999963	Money Market Investment Pool			11/26/2010	1,290.04	1,290.04	1,290.04	1,290.04	0.00	0.00
818999963	Money Market Investment Pool			11/29/2010	2,589.09	2,589.09	2,589.09	2,589.09	0.00	0.00
818999963	Money Market Investment Pool			11/30/2010	3,870.60	3,870.60	3,870.60	3,870.60	0.00	0.00



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818999963	Money Market Investment Pool			12/01/2010	1,334.05	1,334.05	1,334.05	1,334.05	0.00	0.00
818999963	Money Market Investment Pool			12/02/2010	1,117.50	1,117.50	1,117.50	1,117.50	0.00	0.00
818999963	Money Market Investment Pool			12/03/2010	939.69	939.69	939.69	939.69	0.00	0.00
818999963	Money Market Investment Pool			12/06/2010	921.65	921.65	921.65	921.65	0.00	0.00
818999963	Money Market Investment Pool			12/07/2010	2,772.55	2,772.55	2,772.55	2,772.55	0.00	0.00
818999963	Money Market Investment Pool			12/08/2010	918.65	918.65	918.65	918.65	0.00	0.00
818999963	Money Market Investment Pool			12/09/2010	1,003.39	1,003.39	1,003.39	1,003.39	0.00	0.00
818999963	Money Market Investment Pool			12/10/2010	889.64	889.64	889.64	889.64	0.00	0.00
818999963	Money Market Investment Pool			12/13/2010	908.48	908.48	908.48	908.48	0.00	0.00
818999963	Money Market Investment Pool			12/14/2010	2,799.13	2,799.13	2,799.13	2,799.13	0.00	0.00
818999963	Money Market Investment Pool			12/15/2010	1,444.10	1,444.10	1,444.10	1,444.10	0.00	0.00
818999963	Money Market Investment Pool			12/17/2010	1,174.35	1,174.35	1,174.35	1,174.35	0.00	0.00
818999963	Money Market Investment Pool			12/16/2010	1,019.32	1,019.32	1,019.32	1,019.32	0.00	0.00
818999963	Money Market Investment Pool			12/20/2010	1,185.19	1,185.19	1,185.19	1,185.19	0.00	0.00
818999963	Money Market Investment Pool			12/21/2010	3,520.76	3,520.76	3,520.76	3,520.76	0.00	0.00
818999963	Money Market Investment Pool			12/22/2010	1,135.01	1,135.01	1,135.01	1,135.01	0.00	0.00
818999963	Money Market Investment Pool			12/23/2010	1,124.47	1,124.47	1,124.47	1,124.47	0.00	0.00
818999963	Money Market Investment Pool			12/31/2010	1,316.13	1,316.13	1,316.13	1,316.13	0.00	0.00
818999963	Money Market Investment Pool			12/30/2010	3,409.84	3,409.84	3,409.84	3,409.84	0.00	0.00
818999963	Money Market Investment Pool			12/31/2010	1,492.45	1,492.45	1,492.45	1,492.45	0.00	0.00
818999963	Money Market Investment Pool			12/27/2010	1,112.90	1,112.90	1,112.90	1,112.90	0.00	0.00
818999963	Money Market Investment Pool			12/28/2010	4,476.59	4,476.59	4,476.59	4,476.59	0.00	0.00
818999963	Money Market Investment Pool			12/29/2010	1,204.21	1,204.21	1,204.21	1,204.21	0.00	0.00
818999963	Money Market Investment Pool			12/30/2010	1,199.44	1,199.44	1,199.44	1,199.44	0.00	0.00
818999963	Money Market Investment Pool			01/04/2011	4,264.59	4,264.59	4,264.59	4,264.59	0.00	0.00
818999963	Money Market Investment Pool			01/05/2011	1,296.82	1,296.82	1,296.82	1,296.82	0.00	0.00
818999963	Money Market Investment Pool			01/06/2011	1,354.99	1,354.99	1,354.99	1,354.99	0.00	0.00
818999963	Money Market Investment Pool			01/07/2011	1,459.43	1,459.43	1,459.43	1,459.43	0.00	0.00
818999963	Money Market Investment Pool			01/13/2011	1,287.17	1,287.17	1,287.17	1,287.17	0.00	0.00

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818999963	Money Market Investment Pool			01/10/2011	1,437.75	1,437.75	1,437.75	1,437.75	0.00	0.00
818999963	Money Market Investment Pool			01/12/2011	1,351.75	1,351.75	1,351.75	1,351.75	0.00	0.00
818999963	Money Market Investment Pool			01/14/2011	1,300.98	1,300.98	1,300.98	1,300.98	0.00	0.00
818999963	Money Market Investment Pool			01/11/2011	4,317.03	4,317.03	4,317.03	4,317.03	0.00	0.00
818999963	Money Market Investment Pool			01/18/2011	1,314.18	1,314.18	1,314.18	1,314.18	0.00	0.00
818999963	Money Market Investment Pool			01/19/2011	5,333.68	5,333.68	5,333.68	5,333.68	0.00	0.00
818999963	Money Market Investment Pool			01/20/2011	1,387.60	1,387.60	1,387.60	1,387.60	0.00	0.00
818999963	Money Market Investment Pool			01/21/2011	1,417.71	1,417.71	1,417.71	1,417.71	0.00	0.00
818999963	Money Market Investment Pool			01/24/2011	1,382.96	1,382.96	1,382.96	1,382.96	0.00	0.00
818999963	Money Market Investment Pool			01/25/2011	4,113.53	4,113.53	4,113.53	4,113.53	0.00	0.00
818999963	Money Market Investment Pool			01/26/2011	1,369.09	1,369.09	1,369.09	1,369.09	0.00	0.00
818999963	Money Market Investment Pool			01/27/2011	1,466.79	1,466.79	1,466.79	1,466.79	0.00	0.00
818999963	Money Market Investment Pool			01/28/2011	1,457.45	1,457.45	1,457.45	1,457.45	0.00	0.00
818999963	Money Market Investment Pool			01/31/2011	1,436.39	1,436.39	1,436.39	1,436.39	0.00	0.00
818999963	Money Market Investment Pool			02/01/2011	4,236.83	4,236.83	4,236.83	4,236.83	0.00	0.00
818999963	Money Market Investment Pool			02/02/2011	1,234.79	1,234.79	1,234.79	1,234.79	0.00	0.00
818999963	Money Market Investment Pool			02/03/2011	1,355.86	1,355.86	1,355.86	1,355.86	0.00	0.00
818999963	Money Market Investment Pool			02/04/2011	1,350.91	1,350.91	1,350.91	1,350.91	0.00	0.00
818999963	Money Market Investment Pool			02/09/2011	1,349.93	1,349.93	1,349.93	1,349.93	0.00	0.00
818999963	Money Market Investment Pool			02/08/2011	3,985.42	3,985.42	3,985.42	3,985.42	0.00	0.00
818999963	Money Market Investment Pool			02/10/2011	1,347.26	1,347.26	1,347.26	1,347.26	0.00	0.00
818999963	Money Market Investment Pool			02/11/2011	1,341.35	1,341.35	1,341.35	1,341.35	0.00	0.00
818999963	Money Market Investment Pool			02/07/2011	1,320.38	1,320.38	1,320.38	1,320.38	0.00	0.00
818999963	Money Market Investment Pool			02/18/2011	1,602.87	1,602.87	1,602.87	1,602.87	0.00	0.00
818999963	Money Market Investment Pool			02/14/2011	1,382.57	1,382.57	1,382.57	1,382.57	0.00	0.00
818999963	Money Market Investment Pool			02/15/2011	4,205.55	4,205.55	4,205.55	4,205.55	0.00	0.00
818999963	Money Market Investment Pool			02/16/2011	1,496.13	1,496.13	1,496.13	1,496.13	0.00	0.00
818999963	Money Market Investment Pool			02/17/2011	1,541.70	1,541.70	1,541.70	1,541.70	0.00	0.00
818999963	Money Market Investment Pool			02/24/2011	1,602.62	1,602.62	1,602.62	1,602.62	0.00	0.00

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818999963	Money Market Investment Pool			02/25/2011	1,603.38	1,603.38	1,603.38	1,603.38	0.00	0.00
818999963	Money Market Investment Pool			02/23/2011	6,415.66	6,415.66	6,415.66	6,415.66	0.00	0.00
818999963	Money Market Investment Pool			02/22/2011	1,602.13	1,602.13	1,602.13	1,602.13	0.00	0.00
818999963	Money Market Investment Pool			02/28/2011	1,608.74	1,608.74	1,608.74	1,608.74	0.00	0.00
818999963	Money Market Investment Pool			03/01/2011	4,858.62	4,858.62	4,858.62	4,858.62	0.00	0.00
818999963	Money Market Investment Pool			03/02/2011	1,372.70	1,372.70	1,372.70	1,372.70	0.00	0.00
818999963	Money Market Investment Pool			03/03/2011	1,399.73	1,399.73	1,399.73	1,399.73	0.00	0.00
818999963	Money Market Investment Pool			03/04/2011	1,418.49	1,418.49	1,418.49	1,418.49	0.00	0.00
818999963	Money Market Investment Pool			03/08/2011	4,164.86	4,164.86	4,164.86	4,164.86	0.00	0.00
818999963	Money Market Investment Pool			03/07/2011	1,473.35	1,473.35	1,473.35	1,473.35	0.00	0.00
818999963	Money Market Investment Pool			03/09/2011	1,387.45	1,387.45	1,387.45	1,387.45	0.00	0.00
818999963	Money Market Investment Pool			03/10/2011	1,363.52	1,363.52	1,363.52	1,363.52	0.00	0.00
818999963	Money Market Investment Pool			03/11/2011	1,334.35	1,334.35	1,334.35	1,334.35	0.00	0.00
818999963	Money Market Investment Pool			03/14/2011	1,358.91	1,358.91	1,358.91	1,358.91	0.00	0.00
818999963	Money Market Investment Pool			03/15/2011	3,981.66	3,981.66	3,981.66	3,981.66	0.00	0.00
818999963	Money Market Investment Pool			03/16/2011	1,459.55	1,459.55	1,459.55	1,459.55	0.00	0.00
818999963	Money Market Investment Pool			03/17/2011	1,462.49	1,462.49	1,462.49	1,462.49	0.00	0.00
818999963	Money Market Investment Pool			03/18/2011	1,462.34	1,462.34	1,462.34	1,462.34	0.00	0.00
818999963	Money Market Investment Pool			03/21/2011	1,486.20	1,486.20	1,486.20	1,486.20	0.00	0.00
818999963	Money Market Investment Pool			03/22/2011	4,438.18	4,438.18	4,438.18	4,438.18	0.00	0.00
818999963	Money Market Investment Pool			03/23/2011	1,476.79	1,476.79	1,476.79	1,476.79	0.00	0.00
818999963	Money Market Investment Pool			03/24/2011	1,558.49	1,558.49	1,558.49	1,558.49	0.00	0.00
818999963	Money Market Investment Pool			03/25/2011	1,604.43	1,604.43	1,604.43	1,604.43	0.00	0.00
818999963	Money Market Investment Pool			03/31/2011	1,443.59	1,443.59	1,443.59	1,443.59	0.00	0.00
818999963	Money Market Investment Pool			03/28/2011	1,632.62	1,632.62	1,632.62	1,632.62	0.00	0.00
818999963	Money Market Investment Pool			03/30/2011	1,611.87	1,611.87	1,611.87	1,611.87	0.00	0.00
818999963	Money Market Investment Pool			04/01/2011	1,744.60	1,744.60	1,744.60	1,744.60	0.00	0.00
818999963	Money Market Investment Pool			03/29/2011	4,934.75	4,934.75	4,934.75	4,934.75	0.00	0.00
818999963	Money Market Investment Pool			04/04/2011	1,557.87	1,557.87	1,557.87	1,557.87	0.00	0.00

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818999963	Money Market Investment Pool			04/05/2011	4,490.77	4,490.77	4,490.77	4,490.77	0.00	0.00
818999963	Money Market Investment Pool			04/06/2011	1,434.93	1,434.93	1,434.93	1,434.93	0.00	0.00
818999963	Money Market Investment Pool			04/07/2011	1,419.50	1,419.50	1,419.50	1,419.50	0.00	0.00
818999963	Money Market Investment Pool			04/08/2011	1,513.16	1,513.16	1,513.16	1,513.16	0.00	0.00
818999963	Money Market Investment Pool			04/15/2011	1,424.29	1,424.29	1,424.29	1,424.29	0.00	0.00
818999963	Money Market Investment Pool			04/13/2011	1,404.29	1,404.29	1,404.29	1,404.29	0.00	0.00
818999963	Money Market Investment Pool			04/12/2011	4,365.47	4,365.47	4,365.47	4,365.47	0.00	0.00
818999963	Money Market Investment Pool			04/14/2011	1,365.61	1,365.61	1,365.61	1,365.61	0.00	0.00
818999963	Money Market Investment Pool			04/11/2011	1,457.15	1,457.15	1,457.15	1,457.15	0.00	0.00
818999963	Money Market Investment Pool			04/18/2011	1,506.70	1,506.70	1,506.70	1,506.70	0.00	0.00
818999963	Money Market Investment Pool			04/19/2011	4,430.47	4,430.47	4,430.47	4,430.47	0.00	0.00
818999963	Money Market Investment Pool			04/20/2011	1,421.38	1,421.38	1,421.38	1,421.38	0.00	0.00
818999963	Money Market Investment Pool			04/21/2011	1,412.35	1,412.35	1,412.35	1,412.35	0.00	0.00
818999963	Money Market Investment Pool			04/27/2011	1,407.23	1,407.23	1,407.23	1,407.23	0.00	0.00
818999963	Money Market Investment Pool			04/26/2011	5,656.15	5,656.15	5,656.15	5,656.15	0.00	0.00
818999963	Money Market Investment Pool			04/28/2011	1,368.55	1,368.55	1,368.55	1,368.55	0.00	0.00
818999963	Money Market Investment Pool			04/29/2011	1,264.13	1,264.13	1,264.13	1,264.13	0.00	0.00
818999963	Money Market Investment Pool			04/25/2011	1,413.40	1,413.40	1,413.40	1,413.40	0.00	0.00
818999963	Money Market Investment Pool			05/02/2011	1,288.74	1,288.74	1,288.74	1,288.74	0.00	0.00
818999963	Money Market Investment Pool			05/03/2011	3,727.49	3,727.49	3,727.49	3,727.49	0.00	0.00
818999963	Money Market Investment Pool			05/04/2011	1,145.11	1,145.11	1,145.11	1,145.11	0.00	0.00
818999963	Money Market Investment Pool			05/05/2011	1,140.41	1,140.41	1,140.41	1,140.41	0.00	0.00
818999963	Money Market Investment Pool			05/06/2011	1,114.57	1,114.57	1,114.57	1,114.57	0.00	0.00
818999963	Money Market Investment Pool			05/10/2011	3,389.18	3,389.18	3,389.18	3,389.18	0.00	0.00
818999963	Money Market Investment Pool			05/12/2011	1,098.31	1,098.31	1,098.31	1,098.31	0.00	0.00
818999963	Money Market Investment Pool			05/13/2011	1,133.63	1,133.63	1,133.63	1,133.63	0.00	0.00
818999963	Money Market Investment Pool			05/09/2011	1,152.19	1,152.19	1,152.19	1,152.19	0.00	0.00
818999963	Money Market Investment Pool			05/11/2011	1,101.16	1,101.16	1,101.16	1,101.16	0.00	0.00
818999963	Money Market Investment Pool			05/16/2011	1,226.78	1,226.78	1,226.78	1,226.78	0.00	0.00

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818999963	Money Market Investment Pool			05/17/2011	3,533.77	3,533.77	3,533.77	3,533.77	0.00	0.00
818999963	Money Market Investment Pool			05/18/2011	1,081.36	1,081.36	1,081.36	1,081.36	0.00	0.00
818999963	Money Market Investment Pool			05/20/2011	1,085.00	1,085.00	1,085.00	1,085.00	0.00	0.00
818999963	Money Market Investment Pool			05/19/2011	1,103.04	1,103.04	1,103.04	1,103.04	0.00	0.00
818999963	Money Market Investment Pool			05/23/2011	1,065.31	1,065.31	1,065.31	1,065.31	0.00	0.00
818999963	Money Market Investment Pool			05/24/2011	3,208.53	3,208.53	3,208.53	3,208.53	0.00	0.00
818999963	Money Market Investment Pool			05/25/2011	1,074.28	1,074.28	1,074.28	1,074.28	0.00	0.00
818999963	Money Market Investment Pool			05/26/2011	1,076.10	1,076.10	1,076.10	1,076.10	0.00	0.00
818999963	Money Market Investment Pool			05/27/2011	1,088.63	1,088.63	1,088.63	1,088.63	0.00	0.00
818999963	Money Market Investment Pool			06/03/2011	1,175.98	1,175.98	1,175.98	1,175.98	0.00	0.00
818999963	Money Market Investment Pool			06/01/2011	4,216.06	4,216.06	4,216.06	4,216.06	0.00	0.00
818999963	Money Market Investment Pool			06/02/2011	1,054.18	1,054.18	1,054.18	1,054.18	0.00	0.00
818999963	Money Market Investment Pool			05/31/2011	1,050.48	1,050.48	1,050.48	1,050.48	0.00	0.00
818999963	Money Market Investment Pool			06/08/2011	990.37	990.37	990.37	990.37	0.00	0.00
818999963	Money Market Investment Pool			06/09/2011	1,025.30	1,025.30	1,025.30	1,025.30	0.00	0.00
818999963	Money Market Investment Pool			06/10/2011	1,036.19	1,036.19	1,036.19	1,036.19	0.00	0.00
818999963	Money Market Investment Pool			06/07/2011	3,073.28	3,073.28	3,073.28	3,073.28	0.00	0.00
818999963	Money Market Investment Pool			06/06/2011	1,034.99	1,034.99	1,034.99	1,034.99	0.00	0.00
818999963	Money Market Investment Pool			06/13/2011	1,036.32	1,036.32	1,036.32	1,036.32	0.00	0.00
818999963	Money Market Investment Pool			06/14/2011	3,073.24	3,073.24	3,073.24	3,073.24	0.00	0.00
818999963	Money Market Investment Pool			06/15/2011	1,017.68	1,017.68	1,017.68	1,017.68	0.00	0.00
818999963	Money Market Investment Pool			06/17/2011	1,075.33	1,075.33	1,075.33	1,075.33	0.00	0.00
818999963	Money Market Investment Pool			06/16/2011	1,087.60	1,087.60	1,087.60	1,087.60	0.00	0.00
818999963	Money Market Investment Pool			06/20/2011	1,073.43	1,073.43	1,073.43	1,073.43	0.00	0.00
818999963	Money Market Investment Pool			06/21/2011	3,214.37	3,214.37	3,214.37	3,214.37	0.00	0.00
818999963	Money Market Investment Pool			06/22/2011	1,079.17	1,079.17	1,079.17	1,079.17	0.00	0.00
818999963	Money Market Investment Pool			06/23/2011	1,090.86	1,090.86	1,090.86	1,090.86	0.00	0.00
818999963	Money Market Investment Pool			06/24/2011	1,047.49	1,047.49	1,047.49	1,047.49	0.00	0.00
818999963	Money Market Investment Pool			06/27/2011	1,009.61	1,009.61	1,009.61	1,009.61	0.00	0.00

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818999963	Money Market Investment Pool			06/28/2011	3,022.17	3,022.17	3,022.17	3,022.17	0.00	0.00
818999963	Money Market Investment Pool			07/01/2011	1,105.30	1,105.30	1,105.30	1,105.30	0.00	0.00
818999963	Money Market Investment Pool			06/29/2011	1,105.64	1,105.64	1,105.64	1,105.64	0.00	0.00
818999963	Money Market Investment Pool			06/30/2011	1,091.26	1,091.26	1,091.26	1,091.26	0.00	0.00
818999963	Money Market Investment Pool			07/05/2011	1,181.63	1,181.63	1,181.63	1,181.63	0.00	0.00
818999963	Money Market Investment Pool			07/06/2011	4,666.57	4,666.57	4,666.57	4,666.57	0.00	0.00
818999963	Money Market Investment Pool			07/07/2011	1,087.94	1,087.94	1,087.94	1,087.94	0.00	0.00
818999963	Money Market Investment Pool			07/08/2011	1,090.18	1,090.18	1,090.18	1,090.18	0.00	0.00
818999963	Money Market Investment Pool			07/14/2011	964.85	964.85	964.85	964.85	0.00	0.00
818999963	Money Market Investment Pool			07/11/2011	1,081.36	1,081.36	1,081.36	1,081.36	0.00	0.00
818999963	Money Market Investment Pool			07/13/2011	1,036.42	1,036.42	1,036.42	1,036.42	0.00	0.00
818999963	Money Market Investment Pool			07/15/2011	1,010.00	1,010.00	1,010.00	1,010.00	0.00	0.00
818999963	Money Market Investment Pool			07/12/2011	3,236.44	3,236.44	3,236.44	3,236.44	0.00	0.00
818999963	Money Market Investment Pool			07/18/2011	1,036.87	1,036.87	1,036.87	1,036.87	0.00	0.00
818999963	Money Market Investment Pool			07/19/2011	3,180.42	3,180.42	3,180.42	3,180.42	0.00	0.00
818999963	Money Market Investment Pool			07/20/2011	1,088.42	1,088.42	1,088.42	1,088.42	0.00	0.00
818999963	Money Market Investment Pool			07/21/2011	1,044.32	1,044.32	1,044.32	1,044.32	0.00	0.00
818999963	Money Market Investment Pool			07/22/2011	1,069.43	1,069.43	1,069.43	1,069.43	0.00	0.00
818999963	Money Market Investment Pool			07/29/2011	1,127.68	1,127.68	1,127.68	1,127.68	0.00	0.00
818999963	Money Market Investment Pool			07/27/2011	1,136.33	1,136.33	1,136.33	1,136.33	0.00	0.00
818999963	Money Market Investment Pool			07/26/2011	3,272.80	3,272.80	3,272.80	3,272.80	0.00	0.00
818999963	Money Market Investment Pool			07/28/2011	1,103.13	1,103.13	1,103.13	1,103.13	0.00	0.00
818999963	Money Market Investment Pool			07/25/2011	1,933.39	1,933.39	1,933.39	1,933.39	0.00	0.00
818999963	Money Market Investment Pool			08/01/2011	1,216.99	1,216.99	1,216.99	1,216.99	0.00	0.00
818999963	Money Market Investment Pool			08/02/2011	3,578.24	3,578.24	3,578.24	3,578.24	0.00	0.00
818999963	Money Market Investment Pool			08/03/2011	1,243.65	1,243.65	1,243.65	1,243.65	0.00	0.00
818999963	Money Market Investment Pool			08/03/2011	0.05	0.05	0.05	0.05	0.00	0.00
818999963	Money Market Investment Pool			08/05/2011	1,204.62	1,204.62	1,204.62	1,204.62	0.00	0.00
818999963	Money Market Investment Pool			08/04/2011	1,567.13	1,567.13	1,567.13	1,567.13	0.00	0.00

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818999963	Money Market Investment Pool			08/08/2011	1,119.72	1,119.72	1,119.72	1,119.72	0.00	0.00
818999963	Money Market Investment Pool			08/09/2011	3,388.86	3,388.86	3,388.86	3,388.86	0.00	0.00
818999963	Money Market Investment Pool			08/10/2011	1,038.41	1,038.41	1,038.41	1,038.41	0.00	0.00
818999963	Money Market Investment Pool			08/12/2011	1,079.34	1,079.34	1,079.34	1,079.34	0.00	0.00
818999963	Money Market Investment Pool			08/11/2011	932.84	932.84	932.84	932.84	0.00	0.00
818999963	Money Market Investment Pool			08/18/2011	1,336.18	1,336.18	1,336.18	1,336.18	0.00	0.00
818999963	Money Market Investment Pool			08/16/2011	3,647.57	3,647.57	3,647.57	3,647.57	0.00	0.00
818999963	Money Market Investment Pool			08/17/2011	1,400.89	1,400.89	1,400.89	1,400.89	0.00	0.00
818999963	Money Market Investment Pool			08/15/2011	1,263.94	1,263.94	1,263.94	1,263.94	0.00	0.00
818999963	Money Market Investment Pool			08/19/2011	1,238.28	1,238.28	1,238.28	1,238.28	0.00	0.00
818999963	Money Market Investment Pool			08/22/2011	1,184.48	1,184.48	1,184.48	1,184.48	0.00	0.00
818999963	Money Market Investment Pool			08/23/2011	3,767.90	3,767.90	3,767.90	3,767.90	0.00	0.00
818999963	Money Market Investment Pool			08/24/2011	1,180.56	1,180.56	1,180.56	1,180.56	0.00	0.00
818999963	Money Market Investment Pool			08/25/2011	1,244.59	1,244.59	1,244.59	1,244.59	0.00	0.00
818999963	Money Market Investment Pool			08/26/2011	1,380.55	1,380.55	1,380.55	1,380.55	0.00	0.00
818999963	Money Market Investment Pool			09/01/2011	1,246.77	1,246.77	1,246.77	1,246.77	0.00	0.00
818999963	Money Market Investment Pool			08/29/2011	1,417.22	1,417.22	1,417.22	1,417.22	0.00	0.00
818999963	Money Market Investment Pool			08/31/2011	1,336.39	1,336.39	1,336.39	1,336.39	0.00	0.00
818999963	Money Market Investment Pool			09/02/2011	1,261.09	1,261.09	1,261.09	1,261.09	0.00	0.00
818999963	Money Market Investment Pool			08/30/2011	4,221.40	4,221.40	4,221.40	4,221.40	0.00	0.00
818999963	Money Market Investment Pool			09/06/2011	1,188.50	1,188.50	1,188.50	1,188.50	0.00	0.00
818999963	Money Market Investment Pool			09/07/2011	4,783.50	4,783.50	4,783.50	4,783.50	0.00	0.00
818999963	Money Market Investment Pool			09/08/2011	1,218.50	1,218.50	1,218.50	1,218.50	0.00	0.00
818999963	Money Market Investment Pool			09/09/2011	1,212.43	1,212.43	1,212.43	1,212.43	0.00	0.00
818999963	Money Market Investment Pool			09/15/2011	1,105.57	1,105.57	1,105.57	1,105.57	0.00	0.00
818999963	Money Market Investment Pool			09/16/2011	1,129.22	1,129.22	1,129.22	1,129.22	0.00	0.00
818999963	Money Market Investment Pool			09/12/2011	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			09/14/2011	1,158.45	1,158.45	1,158.45	1,158.45	0.00	0.00
818999963	Money Market Investment Pool			09/13/2011	3,549.53	3,549.53	3,549.53	3,549.53	0.00	0.00

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818999963	Money Market Investment Pool			09/12/2011	1,187.72	1,187.72	1,187.72	1,187.72	0.00	0.00
818999963	Money Market Investment Pool			09/19/2011	1,203.56	1,203.56	1,203.56	1,203.56	0.00	0.00
818999963	Money Market Investment Pool			09/20/2011	3,588.25	3,588.25	3,588.25	3,588.25	0.00	0.00
818999963	Money Market Investment Pool			09/21/2011	1,164.82	1,164.82	1,164.82	1,164.82	0.00	0.00
818999963	Money Market Investment Pool			09/22/2011	1,166.76	1,166.76	1,166.76	1,166.76	0.00	0.00
818999963	Money Market Investment Pool			09/23/2011	1,162.46	1,162.46	1,162.46	1,162.46	0.00	0.00
818999963	Money Market Investment Pool			09/27/2011	3,599.02	3,599.02	3,599.02	3,599.02	0.00	0.00
818999963	Money Market Investment Pool			09/26/2011	1,203.66	1,203.66	1,203.66	1,203.66	0.00	0.00
818999963	Money Market Investment Pool			09/28/2011	1,367.43	1,367.43	1,367.43	1,367.43	0.00	0.00
818999963	Money Market Investment Pool			09/29/2011	1,269.44	1,269.44	1,269.44	1,269.44	0.00	0.00
818999963	Money Market Investment Pool			09/30/2011	1,365.50	1,365.50	1,365.50	1,365.50	0.00	0.00
818999963	Money Market Investment Pool			10/06/2011	1,276.40	1,276.40	1,276.40	1,276.40	0.00	0.00
818999963	Money Market Investment Pool			10/03/2011	1,308.73	1,308.73	1,308.73	1,308.73	0.00	0.00
818999963	Money Market Investment Pool			10/05/2011	1,264.89	1,264.89	1,264.89	1,264.89	0.00	0.00
818999963	Money Market Investment Pool			10/04/2011	3,850.35	3,850.35	3,850.35	3,850.35	0.00	0.00
818999963	Money Market Investment Pool			10/07/2011	1,287.61	1,287.61	1,287.61	1,287.61	0.00	0.00
818999963	Money Market Investment Pool			10/13/2011	1,273.93	1,273.93	1,273.93	1,273.93	0.00	0.00
818999963	Money Market Investment Pool			10/09/2011	1,297.06	1,297.06	1,297.06	1,297.06	0.00	0.00
818999963	Money Market Investment Pool			10/09/2011	18.04	18.04	18.04	18.04	0.00	0.00
818999963	Money Market Investment Pool			10/12/2011	1,278.53	1,278.53	1,278.53	1,278.53	0.00	0.00
818999963	Money Market Investment Pool			10/14/2011	1,331.33	1,331.33	1,331.33	1,331.33	0.00	0.00
818999963	Money Market Investment Pool			10/14/2011	2,821.11	2,821.11	2,821.11	2,821.11	0.00	0.00
818999963	Money Market Investment Pool			10/11/2011	3,891.21	3,891.21	3,891.21	3,891.21	0.00	0.00
818999963	Money Market Investment Pool			10/17/2011	1,326.99	1,326.99	1,326.99	1,326.99	0.00	0.00
818999963	Money Market Investment Pool			10/19/2011	1,448.10	1,448.10	1,448.10	1,448.10	0.00	0.00
818999963	Money Market Investment Pool			10/20/2011	1,447.85	1,447.85	1,447.85	1,447.85	0.00	0.00
818999963	Money Market Investment Pool			10/21/2011	1,421.32	1,421.32	1,421.32	1,421.32	0.00	0.00
818999963	Money Market Investment Pool			10/18/2011	4,169.18	4,169.18	4,169.18	4,169.18	0.00	0.00
818999963	Money Market Investment Pool			10/28/2011	1,463.39	1,463.39	1,463.39	1,463.39	0.00	0.00

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818999963	Money Market Investment Pool			10/27/2011	1,350.24	1,350.24	1,350.24	1,350.24	0.00	0.00
818999963	Money Market Investment Pool			10/24/2011	1,444.12	1,444.12	1,444.12	1,444.12	0.00	0.00
818999963	Money Market Investment Pool			10/25/2011	4,327.69	4,327.69	4,327.69	4,327.69	0.00	0.00
818999963	Money Market Investment Pool			10/26/2011	1,397.41	1,397.41	1,397.41	1,397.41	0.00	0.00
818999963	Money Market Investment Pool			11/01/2011	4,691.47	4,691.47	4,691.47	4,691.47	0.00	0.00
818999963	Money Market Investment Pool			11/02/2011	1,537.72	1,537.72	1,537.72	1,537.72	0.00	0.00
818999963	Money Market Investment Pool			11/04/2011	1,494.46	1,494.46	1,494.46	1,494.46	0.00	0.00
818999963	Money Market Investment Pool			10/31/2011	1,609.71	1,609.71	1,609.71	1,609.71	0.00	0.00
818999963	Money Market Investment Pool			11/03/2011	1,562.73	1,562.73	1,562.73	1,562.73	0.00	0.00
818999963	Money Market Investment Pool			11/11/2011	1,274.91	1,274.91	1,274.91	1,274.91	0.00	0.00
818999963	Money Market Investment Pool			11/08/2011	4,314.88	4,314.88	4,314.88	4,314.88	0.00	0.00
818999963	Money Market Investment Pool			11/10/2011	1,298.13	1,298.13	1,298.13	1,298.13	0.00	0.00
818999963	Money Market Investment Pool			11/09/2011	2,028.65	2,028.65	2,028.65	2,028.65	0.00	0.00
818999963	Money Market Investment Pool			11/07/2011	1,437.68	1,437.68	1,437.68	1,437.68	0.00	0.00
818999963	Money Market Investment Pool			11/14/2011	1,274.92	1,274.92	1,274.92	1,274.92	0.00	0.00
818999963	Money Market Investment Pool			11/15/2011	3,934.15	3,934.15	3,934.15	3,934.15	0.00	0.00
818999963	Money Market Investment Pool			11/16/2011	1,564.88	1,564.88	1,564.88	1,564.88	0.00	0.00
818999963	Money Market Investment Pool			11/17/2011	1,406.42	1,406.42	1,406.42	1,406.42	0.00	0.00
818999963	Money Market Investment Pool			11/18/2011	1,460.53	1,460.53	1,460.53	1,460.53	0.00	0.00
818999963	Money Market Investment Pool			11/25/2011	1,371.50	1,371.50	1,371.50	1,371.50	0.00	0.00
818999963	Money Market Investment Pool			11/23/2011	1,386.64	1,386.64	1,386.64	1,386.64	0.00	0.00
818999963	Money Market Investment Pool			11/21/2011	1,498.57	1,498.57	1,498.57	1,498.57	0.00	0.00
818999963	Money Market Investment Pool			11/22/2011	4,313.04	4,313.04	4,313.04	4,313.04	0.00	0.00
818999963	Money Market Investment Pool			11/28/2011	2,782.91	2,782.91	2,782.91	2,782.91	0.00	0.00
818999963	Money Market Investment Pool			11/29/2011	4,185.17	4,185.17	4,185.17	4,185.17	0.00	0.00
818999963	Money Market Investment Pool			12/01/2011	1,448.37	1,448.37	1,448.37	1,448.37	0.00	0.00
818999963	Money Market Investment Pool			11/30/2011	1,419.83	1,419.83	1,419.83	1,419.83	0.00	0.00
818999963	Money Market Investment Pool			12/02/2011	1,404.54	1,404.54	1,404.54	1,404.54	0.00	0.00
818999963	Money Market Investment Pool			12/08/2011	1,241.15	1,241.15	1,241.15	1,241.15	0.00	0.00



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818999963	Money Market Investment Pool			12/05/2011	1,305.73	1,305.73	1,305.73	1,305.73	0.00	0.00
818999963	Money Market Investment Pool			12/07/2011	1,259.92	1,259.92	1,259.92	1,259.92	0.00	0.00
818999963	Money Market Investment Pool			12/09/2011	1,255.31	1,255.31	1,255.31	1,255.31	0.00	0.00
818999963	Money Market Investment Pool			12/06/2011	3,863.80	3,863.80	3,863.80	3,863.80	0.00	0.00
818999963	Money Market Investment Pool			12/12/2011	1,227.20	1,227.20	1,227.20	1,227.20	0.00	0.00
818999963	Money Market Investment Pool			12/13/2011	3,693.42	3,693.42	3,693.42	3,693.42	0.00	0.00
818999963	Money Market Investment Pool			12/14/2011	1,297.73	1,297.73	1,297.73	1,297.73	0.00	0.00
818999963	Money Market Investment Pool			12/15/2011	1,151.48	1,151.48	1,151.48	1,151.48	0.00	0.00
818999963	Money Market Investment Pool			12/16/2011	1,143.20	1,143.20	1,143.20	1,143.20	0.00	0.00
818999963	Money Market Investment Pool			12/22/2011	1,131.75	1,131.75	1,131.75	1,131.75	0.00	0.00
818999963	Money Market Investment Pool			12/23/2011	1,103.83	1,103.83	1,103.83	1,103.83	0.00	0.00
818999963	Money Market Investment Pool			12/19/2011	1,170.92	1,170.92	1,170.92	1,170.92	0.00	0.00
818999963	Money Market Investment Pool			12/21/2011	1,129.17	1,129.17	1,129.17	1,129.17	0.00	0.00
818999963	Money Market Investment Pool			12/20/2011	3,505.01	3,505.01	3,505.01	3,505.01	0.00	0.00
818999963	Money Market Investment Pool			12/27/2011	1,092.81	1,092.81	1,092.81	1,092.81	0.00	0.00
818999963	Money Market Investment Pool			12/28/2011	4,380.05	4,380.05	4,380.05	4,380.05	0.00	0.00
818999963	Money Market Investment Pool			12/29/2011	1,104.33	1,104.33	1,104.33	1,104.33	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	1,085.41	1,085.41	1,085.41	1,085.41	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	1,114.58	1,114.58	1,114.58	1,114.58	0.00	0.00
818999963	Money Market Investment Pool			01/05/2012	1,051.73	1,051.73	1,051.73	1,051.73	0.00	0.00
818999963	Money Market Investment Pool			01/04/2012	4,370.28	4,370.28	4,370.28	4,370.28	0.00	0.00
818999963	Money Market Investment Pool			01/06/2012	1,018.54	1,018.54	1,018.54	1,018.54	0.00	0.00
818999963	Money Market Investment Pool			01/09/2012	1,060.05	1,060.05	1,060.05	1,060.05	0.00	0.00
818999963	Money Market Investment Pool			01/10/2012	3,165.86	3,165.86	3,165.86	3,165.86	0.00	0.00
818999963	Money Market Investment Pool			01/11/2012	1,022.80	1,022.80	1,022.80	1,022.80	0.00	0.00
818999963	Money Market Investment Pool			01/12/2012	1,351.43	1,351.43	1,351.43	1,351.43	0.00	0.00
818999963	Money Market Investment Pool			01/13/2012	1,049.61	1,049.61	1,049.61	1,049.61	0.00	0.00
818999963	Money Market Investment Pool			01/19/2012	1,181.19	1,181.19	1,181.19	1,181.19	0.00	0.00
818999963	Money Market Investment Pool			01/17/2012	1,162.32	1,162.32	1,162.32	1,162.32	0.00	0.00



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818999963	Money Market Investment Pool			01/20/2012	1,396.59	1,396.59	1,396.59	1,396.59	0.00	0.00
818999963	Money Market Investment Pool			01/18/2012	4,417.12	4,417.12	4,417.12	4,417.12	0.00	0.00
818999963	Money Market Investment Pool			01/23/2012	1,250.05	1,250.05	1,250.05	1,250.05	0.00	0.00
818999963	Money Market Investment Pool			01/24/2012	3,725.43	3,725.43	3,725.43	3,725.43	0.00	0.00
818999963	Money Market Investment Pool			01/25/2012	1,558.81	1,558.81	1,558.81	1,558.81	0.00	0.00
818999963	Money Market Investment Pool			01/26/2012	1,148.08	1,148.08	1,148.08	1,148.08	0.00	0.00
818999963	Money Market Investment Pool			01/27/2012	1,572.76	1,572.76	1,572.76	1,572.76	0.00	0.00
818999963	Money Market Investment Pool			01/31/2012	3,962.49	3,962.49	3,962.49	3,962.49	0.00	0.00
818999963	Money Market Investment Pool			01/30/2012	1,230.40	1,230.40	1,230.40	1,230.40	0.00	0.00
818999963	Money Market Investment Pool			02/01/2012	1,408.82	1,408.82	1,408.82	1,408.82	0.00	0.00
818999963	Money Market Investment Pool			02/02/2012	1,191.21	1,191.21	1,191.21	1,191.21	0.00	0.00
818999963	Money Market Investment Pool			02/03/2012	1,231.99	1,231.99	1,231.99	1,231.99	0.00	0.00
818999963	Money Market Investment Pool			02/10/2012	1,231.36	1,231.36	1,231.36	1,231.36	0.00	0.00
818999963	Money Market Investment Pool			02/06/2012	1,199.65	1,199.65	1,199.65	1,199.65	0.00	0.00
818999963	Money Market Investment Pool			02/07/2012	3,606.17	3,606.17	3,606.17	3,606.17	0.00	0.00
818999963	Money Market Investment Pool			02/08/2012	1,341.68	1,341.68	1,341.68	1,341.68	0.00	0.00
818999963	Money Market Investment Pool			02/09/2012	1,188.04	1,188.04	1,188.04	1,188.04	0.00	0.00
818999963	Money Market Investment Pool			02/15/2012	1,157.43	1,157.43	1,157.43	1,157.43	0.00	0.00
818999963	Money Market Investment Pool			02/16/2012	1,184.26	1,184.26	1,184.26	1,184.26	0.00	0.00
818999963	Money Market Investment Pool			02/17/2012	1,187.73	1,187.73	1,187.73	1,187.73	0.00	0.00
818999963	Money Market Investment Pool			02/13/2012	1,553.04	1,553.04	1,553.04	1,553.04	0.00	0.00
818999963	Money Market Investment Pool			02/14/2012	3,528.14	3,528.14	3,528.14	3,528.14	0.00	0.00
818999963	Money Market Investment Pool			02/21/2012	1,873.02	1,873.02	1,873.02	1,873.02	0.00	0.00
818999963	Money Market Investment Pool			02/22/2012	5,808.27	5,808.27	5,808.27	5,808.27	0.00	0.00
818999963	Money Market Investment Pool			02/24/2012	1,296.72	1,296.72	1,296.72	1,296.72	0.00	0.00
818999963	Money Market Investment Pool			02/23/2012	1,308.14	1,308.14	1,308.14	1,308.14	0.00	0.00
818999963	Money Market Investment Pool			02/27/2012	1,310.79	1,310.79	1,310.79	1,310.79	0.00	0.00
818999963	Money Market Investment Pool			02/28/2012	3,960.19	3,960.19	3,960.19	3,960.19	0.00	0.00
818999963	Money Market Investment Pool			02/29/2012	1,325.16	1,325.16	1,325.16	1,325.16	0.00	0.00

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818999963	Money Market Investment Pool			03/01/2012	1,484.19	1,484.19	1,484.19	1,484.19	0.00	0.00
818999963	Money Market Investment Pool			03/02/2012	1,350.11	1,350.11	1,350.11	1,350.11	0.00	0.00
818999963	Money Market Investment Pool			03/09/2012	1,291.16	1,291.16	1,291.16	1,291.16	0.00	0.00
818999963	Money Market Investment Pool			03/08/2012	1,258.44	1,258.44	1,258.44	1,258.44	0.00	0.00
818999963	Money Market Investment Pool			03/05/2012	1,245.19	1,245.19	1,245.19	1,245.19	0.00	0.00
818999963	Money Market Investment Pool			03/06/2012	3,708.61	3,708.61	3,708.61	3,708.61	0.00	0.00
818999963	Money Market Investment Pool			03/07/2012	2,082.72	2,082.72	2,082.72	2,082.72	0.00	0.00
818999963	Money Market Investment Pool			03/12/2012	1,273.46	1,273.46	1,273.46	1,273.46	0.00	0.00
818999963	Money Market Investment Pool			03/14/2012	1,258.51	1,258.51	1,258.51	1,258.51	0.00	0.00
818999963	Money Market Investment Pool			03/16/2012	590.78	590.78	590.78	590.78	0.00	0.00
818999963	Money Market Investment Pool			03/13/2012	3,792.37	3,792.37	3,792.37	3,792.37	0.00	0.00
818999963	Money Market Investment Pool			03/15/2012	981.81	981.81	981.81	981.81	0.00	0.00
818999963	Money Market Investment Pool			03/22/2012	671.16	671.16	671.16	671.16	0.00	0.00
818999963	Money Market Investment Pool			03/19/2012	649.33	649.33	649.33	649.33	0.00	0.00
818999963	Money Market Investment Pool			03/21/2012	677.34	677.34	677.34	677.34	0.00	0.00
818999963	Money Market Investment Pool			03/23/2012	695.94	695.94	695.94	695.94	0.00	0.00
818999963	Money Market Investment Pool			03/20/2012	1,942.09	1,942.09	1,942.09	1,942.09	0.00	0.00
818999963	Money Market Investment Pool			03/26/2012	961.81	961.81	961.81	961.81	0.00	0.00
818999963	Money Market Investment Pool			03/27/2012	2,505.15	2,505.15	2,505.15	2,505.15	0.00	0.00
818999963	Money Market Investment Pool			03/28/2012	849.25	849.25	849.25	849.25	0.00	0.00
818999963	Money Market Investment Pool			03/29/2012	847.14	847.14	847.14	847.14	0.00	0.00
818999963	Money Market Investment Pool			03/30/2012	927.38	927.38	927.38	927.38	0.00	0.00
818999963	Money Market Investment Pool			04/05/2012	1,159.05	1,159.05	1,159.05	1,159.05	0.00	0.00
818999963	Money Market Investment Pool			04/02/2012	993.54	993.54	993.54	993.54	0.00	0.00
818999963	Money Market Investment Pool			04/04/2012	1,160.26	1,160.26	1,160.26	1,160.26	0.00	0.00
818999963	Money Market Investment Pool			04/03/2012	2,697.42	2,697.42	2,697.42	2,697.42	0.00	0.00
818999963	Money Market Investment Pool			04/09/2012	1,129.58	1,129.58	1,129.58	1,129.58	0.00	0.00
818999963	Money Market Investment Pool			04/10/2012	4,733.01	4,733.01	4,733.01	4,733.01	0.00	0.00
818999963	Money Market Investment Pool			04/11/2012	1,148.91	1,148.91	1,148.91	1,148.91	0.00	0.00

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818999963	Money Market Investment Pool			04/12/2012	1,153.70	1,153.70	1,153.70	1,153.70	0.00	0.00
818999963	Money Market Investment Pool			04/13/2012	1,355.57	1,355.57	1,355.57	1,355.57	0.00	0.00
818999963	Money Market Investment Pool			04/18/2012	865.14	865.14	865.14	865.14	0.00	0.00
818999963	Money Market Investment Pool			04/17/2012	3,197.94	3,197.94	3,197.94	3,197.94	0.00	0.00
818999963	Money Market Investment Pool			04/19/2012	863.61	863.61	863.61	863.61	0.00	0.00
818999963	Money Market Investment Pool			04/20/2012	855.94	855.94	855.94	855.94	0.00	0.00
818999963	Money Market Investment Pool			04/20/2012	331.44	331.44	331.44	331.44	0.00	0.00
818999963	Money Market Investment Pool			04/16/2012	1,167.81	1,167.81	1,167.81	1,167.81	0.00	0.00
818999963	Money Market Investment Pool			04/23/2012	787.04	787.04	787.04	787.04	0.00	0.00
818999963	Money Market Investment Pool			04/24/2012	2,327.52	2,327.52	2,327.52	2,327.52	0.00	0.00
818999963	Money Market Investment Pool			04/25/2012	763.61	763.61	763.61	763.61	0.00	0.00
818999963	Money Market Investment Pool			04/26/2012	765.25	765.25	765.25	765.25	0.00	0.00
818999963	Money Market Investment Pool			04/27/2012	749.37	749.37	749.37	749.37	0.00	0.00
818999963	Money Market Investment Pool			04/30/2012	754.92	754.92	754.92	754.92	0.00	0.00
818999963	Money Market Investment Pool			05/01/2012	2,289.84	2,289.84	2,289.84	2,289.84	0.00	0.00
818999963	Money Market Investment Pool			05/02/2012	625.98	625.98	625.98	625.98	0.00	0.00
818999963	Money Market Investment Pool			05/03/2012	637.95	637.95	637.95	637.95	0.00	0.00
818999963	Money Market Investment Pool			05/04/2012	660.31	660.31	660.31	660.31	0.00	0.00
818999963	Money Market Investment Pool			05/10/2012	633.67	633.67	633.67	633.67	0.00	0.00
818999963	Money Market Investment Pool			05/07/2012	630.35	630.35	630.35	630.35	0.00	0.00
818999963	Money Market Investment Pool			05/09/2012	633.78	633.78	633.78	633.78	0.00	0.00
818999963	Money Market Investment Pool			05/11/2012	621.40	621.40	621.40	621.40	0.00	0.00
818999963	Money Market Investment Pool			05/08/2012	1,895.17	1,895.17	1,895.17	1,895.17	0.00	0.00
818999963	Money Market Investment Pool			05/14/2012	587.10	587.10	587.10	587.10	0.00	0.00
818999963	Money Market Investment Pool			05/15/2012	1,765.99	1,765.99	1,765.99	1,765.99	0.00	0.00
818999963	Money Market Investment Pool			05/16/2012	598.71	598.71	598.71	598.71	0.00	0.00
818999963	Money Market Investment Pool			05/17/2012	675.01	675.01	675.01	675.01	0.00	0.00
818999963	Money Market Investment Pool			05/18/2012	646.83	646.83	646.83	646.83	0.00	0.00
818999963	Money Market Investment Pool			05/25/2012	445.40	445.40	445.40	445.40	0.00	0.00

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818999963	Money Market Investment Pool			05/23/2012	626.75	626.75	626.75	626.75	0.00	0.00
818999963	Money Market Investment Pool			05/22/2012	1,961.50	1,961.50	1,961.50	1,961.50	0.00	0.00
818999963	Money Market Investment Pool			05/24/2012	444.08	444.08	444.08	444.08	0.00	0.00
818999963	Money Market Investment Pool			05/21/2012	650.21	650.21	650.21	650.21	0.00	0.00
818999963	Money Market Investment Pool			05/29/2012	527.34	527.34	527.34	527.34	0.00	0.00
818999963	Money Market Investment Pool			05/30/2012	2,084.22	2,084.22	2,084.22	2,084.22	0.00	0.00
818999963	Money Market Investment Pool			05/31/2012	423.14	423.14	423.14	423.14	0.00	0.00
818999963	Money Market Investment Pool			06/01/2012	535.54	535.54	535.54	535.54	0.00	0.00
818999963	Money Market Investment Pool			06/06/2012	266.04	266.04	266.04	266.04	0.00	0.00
818999963	Money Market Investment Pool			06/05/2012	946.48	946.48	946.48	946.48	0.00	0.00
818999963	Money Market Investment Pool			06/07/2012	263.18	263.18	263.18	263.18	0.00	0.00
818999963	Money Market Investment Pool			06/08/2012	265.68	265.68	265.68	265.68	0.00	0.00
818999963	Money Market Investment Pool			06/04/2012	365.36	365.36	365.36	365.36	0.00	0.00
818999963	Money Market Investment Pool			06/15/2012	618.31	618.31	618.31	618.31	0.00	0.00
818999963	Money Market Investment Pool			06/11/2012	255.84	255.84	255.84	255.84	0.00	0.00
818999963	Money Market Investment Pool			06/12/2012	783.52	783.52	783.52	783.52	0.00	0.00
818999963	Money Market Investment Pool			06/13/2012	244.05	244.05	244.05	244.05	0.00	0.00
818999963	Money Market Investment Pool			06/14/2012	602.43	602.43	602.43	602.43	0.00	0.00
818999963	Money Market Investment Pool			06/20/2012	689.86	689.86	689.86	689.86	0.00	0.00
818999963	Money Market Investment Pool			06/21/2012	680.19	680.19	680.19	680.19	0.00	0.00
818999963	Money Market Investment Pool			06/22/2012	576.78	576.78	576.78	576.78	0.00	0.00
818999963	Money Market Investment Pool			06/19/2012	1,968.35	1,968.35	1,968.35	1,968.35	0.00	0.00
818999963	Money Market Investment Pool			06/18/2012	633.27	633.27	633.27	633.27	0.00	0.00
818999963	Money Market Investment Pool			06/25/2012	587.19	587.19	587.19	587.19	0.00	0.00
818999963	Money Market Investment Pool			06/26/2012	1,885.30	1,885.30	1,885.30	1,885.30	0.00	0.00
818999963	Money Market Investment Pool			06/27/2012	721.96	721.96	721.96	721.96	0.00	0.00
818999963	Money Market Investment Pool			06/29/2012	668.42	668.42	668.42	668.42	0.00	0.00
818999963	Money Market Investment Pool			06/28/2012	689.08	689.08	689.08	689.08	0.00	0.00
818999963	Money Market Investment Pool			07/02/2012	160.72	160.72	160.72	160.72	0.00	0.00

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818999963	Money Market Investment Pool			07/03/2012	328.32	328.32	328.32	328.32	0.00	0.00
818999963	Money Market Investment Pool			07/05/2012	31.90	31.90	31.90	31.90	0.00	0.00
818999963	Money Market Investment Pool			07/06/2012	54.72	54.72	54.72	54.72	0.00	0.00
818999963	Money Market Investment Pool			07/13/2012	23.91	23.91	23.91	23.91	0.00	0.00
818999963	Money Market Investment Pool			07/13/2012	17,100.00	17,100.00	17,100.00	17,100.00	0.00	0.00
818999963	Money Market Investment Pool			07/11/2012	24.05	24.05	24.05	24.05	0.00	0.00
818999963	Money Market Investment Pool			07/12/2012	23.42	23.42	23.42	23.42	0.00	0.00
818999963	Money Market Investment Pool			07/11/2012	50,551.25	50,551.25	50,551.25	50,551.25	0.00	0.00
818999963	Money Market Investment Pool			07/09/2012	22.56	22.56	22.56	22.56	0.00	0.00
818999963	Money Market Investment Pool			07/10/2012	79.32	79.32	79.32	79.32	0.00	0.00
818999963	Money Market Investment Pool			07/10/2012	161,812.50	161,812.50	161,812.50	161,812.50	0.00	0.00
818999963	Money Market Investment Pool			07/19/2012	74,413.35	74,413.35	74,413.35	74,413.35	0.00	0.00
818999963	Money Market Investment Pool			07/16/2012	462.06	462.06	462.06	462.06	0.00	0.00
818999963	Money Market Investment Pool			07/17/2012	1,400.72	1,400.72	1,400.72	1,400.72	0.00	0.00
818999963	Money Market Investment Pool			07/17/2012	1,720,135.29	1,720,135.29	1,720,135.29	1,720,135.29	0.00	0.00
818999963	Money Market Investment Pool			07/18/2012	480.06	480.06	480.06	480.06	0.00	0.00
818999963	Money Market Investment Pool			07/19/2012	474.98	474.98	474.98	474.98	0.00	0.00
818999963	Money Market Investment Pool			07/20/2012	290.73	290.73	290.73	290.73	0.00	0.00
818999963	Money Market Investment Pool			07/18/2012	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			07/25/2012	11,201.47	11,201.47	11,201.47	11,201.47	0.00	0.00
818999963	Money Market Investment Pool			07/23/2012	281.44	281.44	281.44	281.44	0.00	0.00
818999963	Money Market Investment Pool			07/23/2012	433,054.86	433,054.86	433,054.86	433,054.86	0.00	0.00
818999963	Money Market Investment Pool			07/24/2012	853.87	853.87	853.87	853.87	0.00	0.00
818999963	Money Market Investment Pool			07/24/2012	1,328,654.03	1,328,654.03	1,328,654.03	1,328,654.03	0.00	0.00
818999963	Money Market Investment Pool			07/26/2012	298.62	298.62	298.62	298.62	0.00	0.00
818999963	Money Market Investment Pool			07/25/2012	295.44	295.44	295.44	295.44	0.00	0.00
818999963	Money Market Investment Pool			07/26/2012	25,828.14	25,828.14	25,828.14	25,828.14	0.00	0.00
818999963	Money Market Investment Pool			07/27/2012	319.96	319.96	319.96	319.96	0.00	0.00
818999963	Money Market Investment Pool			08/03/2012	206.57	206.57	206.57	206.57	0.00	0.00



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818999963	Money Market Investment Pool			07/30/2012	322.38	322.38	322.38	322.38	0.00	0.00
818999963	Money Market Investment Pool			07/31/2012	972.42	972.42	972.42	972.42	0.00	0.00
818999963	Money Market Investment Pool			07/31/2012	1,128,229.25	1,128,229.25	1,128,229.25	1,128,229.25	0.00	0.00
818999963	Money Market Investment Pool			07/31/2012	253,737.39	253,737.39	253,737.39	253,737.39	0.00	0.00
818999963	Money Market Investment Pool			08/02/2012	185.13	185.13	185.13	185.13	0.00	0.00
818999963	Money Market Investment Pool			08/01/2012	402.14	402.14	402.14	402.14	0.00	0.00
818999963	Money Market Investment Pool			08/09/2012	368,587.65	368,587.65	368,587.65	368,587.65	0.00	0.00
818999963	Money Market Investment Pool			08/10/2012	681,096.49	681,096.49	681,096.49	681,096.49	0.00	0.00
818999963	Money Market Investment Pool			08/10/2012	186.50	186.50	186.50	186.50	0.00	0.00
818999963	Money Market Investment Pool			08/06/2012	168.90	168.90	168.90	168.90	0.00	0.00
818999963	Money Market Investment Pool			08/07/2012	516.50	516.50	516.50	516.50	0.00	0.00
818999963	Money Market Investment Pool			08/07/2012	1,631,524.63	1,631,524.63	1,631,524.63	1,631,524.63	0.00	0.00
818999963	Money Market Investment Pool			08/08/2012	177.17	177.17	177.17	177.17	0.00	0.00
818999963	Money Market Investment Pool			08/08/2012	88,856.25	88,856.25	88,856.25	88,856.25	0.00	0.00
818999963	Money Market Investment Pool			08/09/2012	185.50	185.50	185.50	185.50	0.00	0.00
818999963	Money Market Investment Pool			08/13/2012	192.51	192.51	192.51	192.51	0.00	0.00
818999963	Money Market Investment Pool			08/13/2012	703,463.99	703,463.99	703,463.99	703,463.99	0.00	0.00
818999963	Money Market Investment Pool			08/14/2012	582.00	582.00	582.00	582.00	0.00	0.00
818999963	Money Market Investment Pool			08/15/2012	202.39	202.39	202.39	202.39	0.00	0.00
818999963	Money Market Investment Pool			08/16/2012	215.60	215.60	215.60	215.60	0.00	0.00
818999963	Money Market Investment Pool			08/16/2012	1,219,520.19	1,219,520.19	1,219,520.19	1,219,520.19	0.00	0.00
818999963	Money Market Investment Pool			08/17/2012	198.66	198.66	198.66	198.66	0.00	0.00
818999963	Money Market Investment Pool			08/20/2012	831,048.74	831,048.74	831,048.74	831,048.74	0.00	0.00
818999963	Money Market Investment Pool			08/20/2012	257.52	257.52	257.52	257.52	0.00	0.00
818999963	Money Market Investment Pool			08/21/2012	781.44	781.44	781.44	781.44	0.00	0.00
818999963	Money Market Investment Pool			08/21/2012	1,234,884.91	1,234,884.91	1,234,884.91	1,234,884.91	0.00	0.00
818999963	Money Market Investment Pool			08/22/2012	264.07	264.07	264.07	264.07	0.00	0.00
818999963	Money Market Investment Pool			08/22/2012	69.62	69.62	69.62	69.62	0.00	0.00
818999963	Money Market Investment Pool			08/23/2012	259.98	259.98	259.98	259.98	0.00	0.00

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818999963	Money Market Investment Pool			08/23/2012	27,559.13	27,559.13	27,559.13	27,559.13	0.00	0.00
818999963	Money Market Investment Pool			08/24/2012	261.02	261.02	261.02	261.02	0.00	0.00
818999963	Money Market Investment Pool			08/28/2012	797.49	797.49	797.49	797.49	0.00	0.00
818999963	Money Market Investment Pool			08/28/2012	2,175,749.67	2,175,749.67	2,175,749.67	2,175,749.67	0.00	0.00
818999963	Money Market Investment Pool			08/29/2012	315.40	315.40	315.40	315.40	0.00	0.00
818999963	Money Market Investment Pool			08/30/2012	347.73	347.73	347.73	347.73	0.00	0.00
818999963	Money Market Investment Pool			08/31/2012	354.50	354.50	354.50	354.50	0.00	0.00
818999963	Money Market Investment Pool			08/31/2012	28,828.12	28,828.12	28,828.12	28,828.12	0.00	0.00
818999963	Money Market Investment Pool			08/27/2012	261.70	261.70	261.70	261.70	0.00	0.00
818999963	Money Market Investment Pool			09/06/2012	445.37	445.37	445.37	445.37	0.00	0.00
818999963	Money Market Investment Pool			09/05/2012	1,197.80	1,197.80	1,197.80	1,197.80	0.00	0.00
818999963	Money Market Investment Pool			09/07/2012	476.57	476.57	476.57	476.57	0.00	0.00
818999963	Money Market Investment Pool			09/07/2012	64,505.62	64,505.62	64,505.62	64,505.62	0.00	0.00
818999963	Money Market Investment Pool			09/04/2012	358.47	358.47	358.47	358.47	0.00	0.00
818999963	Money Market Investment Pool			09/14/2012	417.58	417.58	417.58	417.58	0.00	0.00
818999963	Money Market Investment Pool			09/14/2012	7,843,730.34	7,843,730.34	7,843,730.34	7,843,730.34	0.00	0.00
818999963	Money Market Investment Pool			09/12/2012	459.74	459.74	459.74	459.74	0.00	0.00
818999963	Money Market Investment Pool			09/13/2012	452.82	452.82	452.82	452.82	0.00	0.00
818999963	Money Market Investment Pool			09/12/2012	25,170.00	25,170.00	25,170.00	25,170.00	0.00	0.00
818999963	Money Market Investment Pool			09/10/2012	450.04	450.04	450.04	450.04	0.00	0.00
818999963	Money Market Investment Pool			09/10/2012	8,320.50	8,320.50	8,320.50	8,320.50	0.00	0.00
818999963	Money Market Investment Pool			09/11/2012	1,350.38	1,350.38	1,350.38	1,350.38	0.00	0.00
818999963	Money Market Investment Pool			09/11/2012	107,428.80	107,428.80	107,428.80	107,428.80	0.00	0.00
818999963	Money Market Investment Pool			09/21/2012	118,667.12	118,667.12	118,667.12	118,667.12	0.00	0.00
818999963	Money Market Investment Pool			09/17/2012	524.10	524.10	524.10	524.10	0.00	0.00
818999963	Money Market Investment Pool			09/18/2012	1,535.75	1,535.75	1,535.75	1,535.75	0.00	0.00
818999963	Money Market Investment Pool			09/18/2012	4,077,558.52	4,077,558.52	4,077,558.52	4,077,558.52	0.00	0.00
818999963	Money Market Investment Pool			09/19/2012	640.18	640.18	640.18	640.18	0.00	0.00
818999963	Money Market Investment Pool			09/21/2012	599.84	599.84	599.84	599.84	0.00	0.00

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818999963	Money Market Investment Pool			09/20/2012	617.99	617.99	617.99	617.99	0.00	0.00
818999963	Money Market Investment Pool			09/24/2012	640.09	640.09	640.09	640.09	0.00	0.00
818999963	Money Market Investment Pool			09/24/2012	6,656,958.98	6,656,958.98	6,656,958.98	6,656,958.98	0.00	0.00
818999963	Money Market Investment Pool			09/25/2012	1,930.22	1,930.22	1,930.22	1,930.22	0.00	0.00
818999963	Money Market Investment Pool			09/25/2012	1,322,281.93	1,322,281.93	1,322,281.93	1,322,281.93	0.00	0.00
818999963	Money Market Investment Pool			09/26/2012	666.54	666.54	666.54	666.54	0.00	0.00
818999963	Money Market Investment Pool			09/27/2012	652.88	652.88	652.88	652.88	0.00	0.00
818999963	Money Market Investment Pool			09/28/2012	635.81	635.81	635.81	635.81	0.00	0.00
818999963	Money Market Investment Pool			09/28/2012	919,459.02	919,459.02	919,459.02	919,459.02	0.00	0.00
818999963	Money Market Investment Pool			10/01/2012	651.41	651.41	651.41	651.41	0.00	0.00
818999963	Money Market Investment Pool			10/02/2012	1,834.93	1,834.93	1,834.93	1,834.93	0.00	0.00
818999963	Money Market Investment Pool			10/03/2012	646.29	646.29	646.29	646.29	0.00	0.00
818999963	Money Market Investment Pool			10/03/2012	4,489,475.59	4,489,475.59	4,489,475.59	4,489,475.59	0.00	0.00
818999963	Money Market Investment Pool			10/04/2012	653.06	653.06	653.06	653.06	0.00	0.00
818999963	Money Market Investment Pool			10/04/2012	955.95	955.95	955.95	955.95	0.00	0.00
818999963	Money Market Investment Pool			10/05/2012	607.73	607.73	607.73	607.73	0.00	0.00
818999963	Money Market Investment Pool			10/08/2012	19,635.00	19,635.00	19,635.00	19,635.00	0.00	0.00
818999963	Money Market Investment Pool			10/08/2012	632.05	632.05	632.05	632.05	0.00	0.00
818999963	Money Market Investment Pool			10/09/2012	1,838.63	1,838.63	1,838.63	1,838.63	0.00	0.00
818999963	Money Market Investment Pool			10/10/2012	710.41	710.41	710.41	710.41	0.00	0.00
818999963	Money Market Investment Pool			10/11/2012	743.95	743.95	743.95	743.95	0.00	0.00
818999963	Money Market Investment Pool			10/11/2012	695,070.64	695,070.64	695,070.64	695,070.64	0.00	0.00
818999963	Money Market Investment Pool			10/12/2012	748.17	748.17	748.17	748.17	0.00	0.00
818999963	Money Market Investment Pool			10/12/2012	6,031,594.41	6,031,594.41	6,031,594.41	6,031,594.41	0.00	0.00
818999963	Money Market Investment Pool			10/18/2012	849.06	849.06	849.06	849.06	0.00	0.00
818999963	Money Market Investment Pool			10/18/2012	6,328,507.50	6,328,507.50	6,328,507.50	6,328,507.50	0.00	0.00
818999963	Money Market Investment Pool			10/19/2012	902.18	902.18	902.18	902.18	0.00	0.00
818999963	Money Market Investment Pool			10/19/2012	7,153,793.62	7,153,793.62	7,153,793.62	7,153,793.62	0.00	0.00
818999963	Money Market Investment Pool			10/17/2012	815.58	815.58	815.58	815.58	0.00	0.00

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818999963	Money Market Investment Pool			10/16/2012	2,217.09	2,217.09	2,217.09	2,217.09	0.00	0.00
818999963	Money Market Investment Pool			10/17/2012	2,323,648.37	2,323,648.37	2,323,648.37	2,323,648.37	0.00	0.00
818999963	Money Market Investment Pool			10/15/2012	747.35	747.35	747.35	747.35	0.00	0.00
818999963	Money Market Investment Pool			10/24/2012	1,026.62	1,026.62	1,026.62	1,026.62	0.00	0.00
818999963	Money Market Investment Pool			10/22/2012	920.91	920.91	920.91	920.91	0.00	0.00
818999963	Money Market Investment Pool			10/23/2012	2,815.05	2,815.05	2,815.05	2,815.05	0.00	0.00
818999963	Money Market Investment Pool			10/24/2012	1,634,856.20	1,634,856.20	1,634,856.20	1,634,856.20	0.00	0.00
818999963	Money Market Investment Pool			10/25/2012	974.72	974.72	974.72	974.72	0.00	0.00
818999963	Money Market Investment Pool			10/26/2012	1,046.68	1,046.68	1,046.68	1,046.68	0.00	0.00
818999963	Money Market Investment Pool			10/26/2012	9,493,745.09	9,493,745.09	9,493,745.09	9,493,745.09	0.00	0.00
818999963	Money Market Investment Pool			10/22/2012	4,940,807.35	4,940,807.35	4,940,807.35	4,940,807.35	0.00	0.00
818999963	Money Market Investment Pool			10/31/2012	1,001.71	1,001.71	1,001.71	1,001.71	0.00	0.00
818999963	Money Market Investment Pool			11/01/2012	1,136.51	1,136.51	1,136.51	1,136.51	0.00	0.00
818999963	Money Market Investment Pool			11/02/2012	928.51	928.51	928.51	928.51	0.00	0.00
818999963	Money Market Investment Pool			10/30/2012	32,339.99	32,339.99	32,339.99	32,339.99	0.00	0.00
818999963	Money Market Investment Pool			10/31/2012	1,732,155.93	1,732,155.93	1,732,155.93	1,732,155.93	0.00	0.00
818999963	Money Market Investment Pool			10/29/2012	1,052.59	1,052.59	1,052.59	1,052.59	0.00	0.00
818999963	Money Market Investment Pool			10/29/2012	488,450.60	488,450.60	488,450.60	488,450.60	0.00	0.00
818999963	Money Market Investment Pool			10/30/2012	3,069.69	3,069.69	3,069.69	3,069.69	0.00	0.00
818999963	Money Market Investment Pool			11/08/2012	907.22	907.22	907.22	907.22	0.00	0.00
818999963	Money Market Investment Pool			11/05/2012	910.47	910.47	910.47	910.47	0.00	0.00
818999963	Money Market Investment Pool			11/05/2012	153,112.50	153,112.50	153,112.50	153,112.50	0.00	0.00
818999963	Money Market Investment Pool			11/06/2012	2,765.33	2,765.33	2,765.33	2,765.33	0.00	0.00
818999963	Money Market Investment Pool			11/07/2012	927.56	927.56	927.56	927.56	0.00	0.00
818999963	Money Market Investment Pool			11/09/2012	903.89	903.89	903.89	903.89	0.00	0.00
818999963	Money Market Investment Pool			11/06/2012	4,635,625.00	4,635,625.00	4,635,625.00	4,635,625.00	0.00	0.00
818999963	Money Market Investment Pool			11/16/2012	1,132,448.44	1,132,448.44	1,132,448.44	1,132,448.44	0.00	0.00
818999963	Money Market Investment Pool			11/15/2012	775.49	775.49	775.49	775.49	0.00	0.00
818999963	Money Market Investment Pool			11/16/2012	1,078.30	1,078.30	1,078.30	1,078.30	0.00	0.00



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818999963	Money Market Investment Pool			11/15/2012	1,466,285.42	1,466,285.42	1,466,285.42	1,466,285.42	0.00	0.00
818999963	Money Market Investment Pool			11/12/2012	892.70	892.70	892.70	892.70	0.00	0.00
818999963	Money Market Investment Pool			11/12/2012	703,404.71	703,404.71	703,404.71	703,404.71	0.00	0.00
818999963	Money Market Investment Pool			11/13/2012	2,673.16	2,673.16	2,673.16	2,673.16	0.00	0.00
818999963	Money Market Investment Pool			11/14/2012	893.59	893.59	893.59	893.59	0.00	0.00
818999963	Money Market Investment Pool			11/14/2012	619,280.45	619,280.45	619,280.45	619,280.45	0.00	0.00
818999963	Money Market Investment Pool			11/23/2012	137,025.18	137,025.18	137,025.18	137,025.18	0.00	0.00
818999963	Money Market Investment Pool			11/19/2012	900.39	900.39	900.39	900.39	0.00	0.00
818999963	Money Market Investment Pool			11/19/2012	690,201.87	690,201.87	690,201.87	690,201.87	0.00	0.00
818999963	Money Market Investment Pool			11/20/2012	2,706.65	2,706.65	2,706.65	2,706.65	0.00	0.00
818999963	Money Market Investment Pool			11/20/2012	2,372,835.00	2,372,835.00	2,372,835.00	2,372,835.00	0.00	0.00
818999963	Money Market Investment Pool			11/21/2012	955.07	955.07	955.07	955.07	0.00	0.00
818999963	Money Market Investment Pool			11/23/2012	932.67	932.67	932.67	932.67	0.00	0.00
818999963	Money Market Investment Pool			11/21/2012	8,035,573.12	8,035,573.12	8,035,573.12	8,035,573.12	0.00	0.00
818999963	Money Market Investment Pool			11/26/2012	1,877.79	1,877.79	1,877.79	1,877.79	0.00	0.00
818999963	Money Market Investment Pool			11/26/2012	944,015.63	944,015.63	944,015.63	944,015.63	0.00	0.00
818999963	Money Market Investment Pool			11/27/2012	2,850.11	2,850.11	2,850.11	2,850.11	0.00	0.00
818999963	Money Market Investment Pool			11/27/2012	343,660.00	343,660.00	343,660.00	343,660.00	0.00	0.00
818999963	Money Market Investment Pool			11/28/2012	961.63	961.63	961.63	961.63	0.00	0.00
818999963	Money Market Investment Pool			11/28/2012	100,390.65	100,390.65	100,390.65	100,390.65	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	34,813.01	34,813.01	34,813.01	34,813.01	0.00	0.00
818999963	Money Market Investment Pool			11/29/2012	937.89	937.89	937.89	937.89	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	177,459.82	177,459.82	177,459.82	177,459.82	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	930.34	930.34	930.34	930.34	0.00	0.00
818999963	Money Market Investment Pool			12/03/2012	945.12	945.12	945.12	945.12	0.00	0.00
818999963	Money Market Investment Pool			12/04/2012	2,710.09	2,710.09	2,710.09	2,710.09	0.00	0.00
818999963	Money Market Investment Pool			12/05/2012	800.94	800.94	800.94	800.94	0.00	0.00
818999963	Money Market Investment Pool			12/06/2012	825.59	825.59	825.59	825.59	0.00	0.00
818999963	Money Market Investment Pool			12/07/2012	0.09	0.09	0.09	0.09	0.00	0.00

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818999963	Money Market Investment Pool			12/07/2012	847.14	847.14	847.14	847.14	0.00	0.00
818999963	Money Market Investment Pool			12/10/2012	849.85	849.85	849.85	849.85	0.00	0.00
818999963	Money Market Investment Pool			12/10/2012	1,991,094.21	1,991,094.21	1,991,094.21	1,991,094.21	0.00	0.00
818999963	Money Market Investment Pool			12/11/2012	2,506.76	2,506.76	2,506.76	2,506.76	0.00	0.00
818999963	Money Market Investment Pool			12/11/2012	525,776.81	525,776.81	525,776.81	525,776.81	0.00	0.00
818999963	Money Market Investment Pool			12/12/2012	886.53	886.53	886.53	886.53	0.00	0.00
818999963	Money Market Investment Pool			12/13/2012	858.50	858.50	858.50	858.50	0.00	0.00
818999963	Money Market Investment Pool			12/13/2012	5,769,513.61	5,769,513.61	5,769,513.61	5,769,513.61	0.00	0.00
818999963	Money Market Investment Pool			12/14/2012	851.05	851.05	851.05	851.05	0.00	0.00
818999963	Money Market Investment Pool			12/19/2012	792.49	792.49	792.49	792.49	0.00	0.00
818999963	Money Market Investment Pool			12/19/2012	6,461,713.12	6,461,713.12	6,461,713.12	6,461,713.12	0.00	0.00
818999963	Money Market Investment Pool			12/20/2012	782.35	782.35	782.35	782.35	0.00	0.00
818999963	Money Market Investment Pool			12/20/2012	35,512.78	35,512.78	35,512.78	35,512.78	0.00	0.00
818999963	Money Market Investment Pool			12/21/2012	783.10	783.10	783.10	783.10	0.00	0.00
818999963	Money Market Investment Pool			12/17/2012	148,801.94	148,801.94	148,801.94	148,801.94	0.00	0.00
818999963	Money Market Investment Pool			12/17/2012	889.35	889.35	889.35	889.35	0.00	0.00
818999963	Money Market Investment Pool			12/18/2012	2,458.39	2,458.39	2,458.39	2,458.39	0.00	0.00
818999963	Money Market Investment Pool			12/26/2012	2,510.71	2,510.71	2,510.71	2,510.71	0.00	0.00
818999963	Money Market Investment Pool			12/24/2012	5,258,113.90	5,258,113.90	5,258,113.90	5,258,113.90	0.00	0.00
818999963	Money Market Investment Pool			12/26/2012	7,646,662.46	7,646,662.46	7,646,662.46	7,646,662.46	0.00	0.00
818999963	Money Market Investment Pool			12/27/2012	1,733.09	1,733.09	1,733.09	1,733.09	0.00	0.00
818999963	Money Market Investment Pool			12/28/2012	898.54	898.54	898.54	898.54	0.00	0.00
818999963	Money Market Investment Pool			12/28/2012	8,139,876.36	8,139,876.36	8,139,876.36	8,139,876.36	0.00	0.00
818999963	Money Market Investment Pool			12/24/2012	813.36	813.36	813.36	813.36	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	903.87	903.87	903.87	903.87	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	69,802.17	69,802.17	69,802.17	69,802.17	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	2,628.60	2,628.60	2,628.60	2,628.60	0.00	0.00
Totals for Cusip						141,819,956.97	141,819,956.97	141,819,956.97	0.00	0.00
Totals for MMIP Investment						141,819,956.97	141,819,956.97	141,819,956.97	0.00	0.00



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Municipals										
072024NU2	Bay Area Toll Auth Calif Toll	6.92%	04/01/2040	06/24/2010	2,785,000.00	2,785,000.00	3,557,809.65	3,840,375.75	282,566.10	0.00
	Totals for Cusip				2,785,000.00	2,785,000.00	3,557,809.65	3,840,375.75	282,566.10	0.00
13063BFS6	California St Build America Bn	6.65%	03/01/2022	03/25/2010	5,725,000.00	5,825,931.75	6,630,408.75	7,167,871.75	537,463.00	0.00
	Totals for Cusip				5,725,000.00	5,825,931.75	6,630,408.75	7,167,871.75	537,463.00	0.00
15504RET2	Central Puget Sound Wash Regl	5.49%	11/01/2039	09/16/2009	3,005,000.00	3,005,000.00	3,602,213.70	3,745,582.25	143,368.55	0.00
	Totals for Cusip				3,005,000.00	3,005,000.00	3,602,213.70	3,745,582.25	143,368.55	0.00
167505KH8	Chicago Ill Brd Ill	6.14%	12/01/2039	09/10/2009	1,055,000.00	1,055,000.00	1,129,314.20	1,189,185.45	59,871.25	0.00
	Totals for Cusip				1,055,000.00	1,055,000.00	1,129,314.20	1,189,185.45	59,871.25	0.00
167725AC4	Chicago Ill Transit Auth	6.90%	12/01/2040	07/30/2008	265,000.00	265,000.00	309,278.85	321,619.90	12,341.05	0.00
	Totals for Cusip				265,000.00	265,000.00	309,278.85	321,619.90	12,341.05	0.00
19633SAB9	Colorado Brdg Enterprise Rev	6.08%	12/01/2040	12/02/2010	810,000.00	810,000.00	1,009,511.10	1,047,095.10	37,584.00	0.00
	Totals for Cusip				810,000.00	810,000.00	1,009,511.10	1,047,095.10	37,584.00	0.00
207758KM4	Connecticut St SPL Tax	5.46%	11/01/2030	10/28/2010	2,335,000.00	2,335,000.00	2,623,652.70	2,785,281.40	161,628.70	0.00
	Totals for Cusip				2,335,000.00	2,335,000.00	2,623,652.70	2,785,281.40	161,628.70	0.00
254845GQ7	District Columbia Wtr & Swr	5.52%	10/01/2044	10/20/2010	1,840,000.00	1,840,000.00	2,147,114.40	2,279,171.20	132,056.80	0.00
	Totals for Cusip				1,840,000.00	1,840,000.00	2,147,114.40	2,279,171.20	132,056.80	0.00
373384NZ5	Georgia State	4.50%	11/01/2025	11/04/2009	3,245,000.00	3,245,000.00	3,645,692.60	3,785,130.25	139,437.65	0.00
	Totals for Cusip				3,245,000.00	3,245,000.00	3,645,692.60	3,785,130.25	139,437.65	0.00
4521518U0	Illinois State	4.07%	01/01/2014	01/08/2010	4,810,000.00	4,810,000.00	4,938,715.60	4,951,029.20	12,313.60	0.00
	Totals for Cusip				4,810,000.00	4,810,000.00	4,938,715.60	4,951,029.20	12,313.60	0.00
452152HQ7	Illinois St	4.51%	03/01/2015	02/23/2011	3,600,000.00	3,600,000.00	3,738,276.00	3,826,116.00	87,840.00	0.00
	Totals for Cusip				3,600,000.00	3,600,000.00	3,738,276.00	3,826,116.00	87,840.00	0.00
544646XY3	Los Angeles Calif Uni Sch Dist	5.76%	07/01/2029	10/02/2009	4,351,000.00	4,354,352.80	4,699,250.75	5,037,374.15	338,123.40	0.00
	Totals for Cusip				4,351,000.00	4,354,352.80	4,699,250.75	5,037,374.15	338,123.40	0.00
574300HZ5	Maryland St Transn Auth Transn	5.89%	07/01/2043	12/15/2010	3,100,000.00	3,138,936.00	3,895,894.00	4,119,714.00	223,820.00	0.00
	Totals for Cusip				3,100,000.00	3,138,936.00	3,895,894.00	4,119,714.00	223,820.00	0.00
57582PUE8	Massachusetts St	5.46%	12/01/2039	09/15/2010	3,055,000.00	3,253,269.50	3,613,270.70	3,839,768.40	226,497.70	0.00
	Totals for Cusip				3,055,000.00	3,253,269.50	3,613,270.70	3,839,768.40	226,497.70	0.00

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57604P5P5	Massachusetts St Wtr Pollutn A	5.19%	08/01/2040	06/30/2010	2,940,000.00	2,940,000.00	3,375,061.20	3,446,591.40	71,530.20	0.00
	Totals for Cusip				2,940,000.00	2,940,000.00	3,375,061.20	3,446,591.40	71,530.20	0.00
645913AS3	New Jersey Economic Dev Auth	0.00%	02/15/2014	03/07/2001	2,475,000.00	1,065,933.00	2,323,728.00	2,411,961.75	88,233.75	0.00
645913AS3	New Jersey Economic Dev Auth	0.00%	02/15/2014	03/07/2001	21,000,000.00	9,044,280.00	19,716,480.00	20,465,130.00	748,650.00	0.00
	Totals for Cusip				23,475,000.00	10,110,213.00	22,040,208.00	22,877,091.75	836,883.75	0.00
646139X83	New Jersey Tpk Auth	7.10%	01/01/2041	12/08/2010	1,340,000.00	1,340,000.00	1,834,540.40	1,931,382.20	96,841.80	0.00
646139X83	New Jersey Tpk Auth	7.10%	01/01/2041	12/16/2010	1,565,000.00	1,591,354.60	2,142,578.90	2,255,681.45	113,102.55	0.00
	Totals for Cusip				2,905,000.00	2,931,354.60	3,977,119.30	4,187,063.65	209,944.35	0.00
64966JAR7	New York NY	6.27%	12/01/2037	12/15/2010	1,900,000.00	1,900,000.00	2,342,586.00	2,544,195.00	201,609.00	0.00
	Totals for Cusip				1,900,000.00	1,900,000.00	2,342,586.00	2,544,195.00	201,609.00	0.00
64971MT44	New York N Y City Transitional	5.27%	05/01/2027	05/19/2010	2,680,000.00	2,680,000.00	2,988,200.00	3,257,942.00	269,742.00	0.00
	Totals for Cusip				2,680,000.00	2,680,000.00	2,988,200.00	3,257,942.00	269,742.00	0.00
64971MZG0	New York N Y City Transitional	5.77%	08/01/2036	10/16/2009	7,170,000.00	7,170,000.00	8,397,145.50	8,884,705.50	487,560.00	0.00
	Totals for Cusip				7,170,000.00	7,170,000.00	8,397,145.50	8,884,705.50	487,560.00	0.00
66285WFB7	North Tex Twy Auth	6.72%	01/01/2049	08/03/2009	1,955,000.00	1,955,000.00	2,357,495.40	2,637,412.30	279,916.90	0.00
	Totals for Cusip				1,955,000.00	1,955,000.00	2,357,495.40	2,637,412.30	279,916.90	0.00
677632MV0	Ohio St Univ Gen Rcpts	4.91%	06/01/2040	09/15/2010	3,300,000.00	3,300,000.00	3,736,656.00	3,898,158.00	161,502.00	0.00
	Totals for Cusip				3,300,000.00	3,300,000.00	3,736,656.00	3,898,158.00	161,502.00	0.00
677632PA3	Ohio St Univ Gen Rcpts	4.80%	06/01/2111	10/20/2011	1,840,000.00	1,821,471.20	1,904,933.60	2,072,410.40	167,476.80	0.00
	Totals for Cusip				1,840,000.00	1,821,471.20	1,904,933.60	2,072,410.40	167,476.80	0.00
73358WAJ3	Port Auth NY and NJ	6.04%	12/01/2029	06/17/2009	1,075,000.00	1,075,000.00	1,302,771.00	1,358,294.75	55,523.75	0.00
	Totals for Cusip				1,075,000.00	1,075,000.00	1,302,771.00	1,358,294.75	55,523.75	0.00
759136QP2	Regional Transn Dist Colo Sale	5.84%	11/01/2050	11/10/2010	2,665,000.00	2,665,000.00	3,402,592.05	3,652,702.30	250,110.25	0.00
	Totals for Cusip				2,665,000.00	2,665,000.00	3,402,592.05	3,652,702.30	250,110.25	0.00
783186NH8	Rutgers ST Univ N J	5.66%	05/01/2040	11/04/2010	2,530,000.00	2,530,000.00	3,046,221.20	3,175,731.90	129,510.70	0.00
	Totals for Cusip				2,530,000.00	2,530,000.00	3,046,221.20	3,175,731.90	129,510.70	0.00
796253Y30	San Antonio Tx Elec & Gas	5.81%	02/01/2041	10/29/2010	1,825,000.00	1,825,000.00	2,196,770.75	2,384,380.75	187,610.00	0.00
	Totals for Cusip				1,825,000.00	1,825,000.00	2,196,770.75	2,384,380.75	187,610.00	0.00

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796253Z21	San Antonio Tx Elec & Gas	4.43%	02/01/2042	03/20/2012	1,405,000.00	1,405,000.00	1,405,000.00	1,509,363.40	104,363.40	0.00
	Totals for Cusip				1,405,000.00	1,405,000.00	1,405,000.00	1,509,363.40	104,363.40	0.00
837151AA7	South Carolina St Pub Svc Auth	6.45%	01/01/2050	12/09/2010	2,805,000.00	2,805,000.00	3,781,560.75	3,775,530.00	0.00	(6,030.75)
	Totals for Cusip				2,805,000.00	2,805,000.00	3,781,560.75	3,775,530.00	0.00	(6,030.75)
88283LHT6	Texas ST Trans Commn	5.03%	04/01/2026	07/26/2010	2,600,000.00	2,600,000.00	3,003,754.00	3,165,240.00	161,486.00	0.00
	Totals for Cusip				2,600,000.00	2,600,000.00	3,003,754.00	3,165,240.00	161,486.00	0.00
91412GHA6	University California Revs	4.86%	05/15/2112	02/22/2012	2,045,000.00	2,045,000.00	2,045,000.00	2,156,288.90	111,288.90	0.00
	Totals for Cusip				2,045,000.00	2,045,000.00	2,045,000.00	2,156,288.90	111,288.90	0.00
917542QR6	Utah St Build Am Bonds	4.55%	07/01/2024	09/16/2009	1,845,000.00	1,845,000.00	2,119,812.75	2,163,391.65	43,578.90	0.00
	Totals for Cusip				1,845,000.00	1,845,000.00	2,119,812.75	2,163,391.65	43,578.90	0.00
93974CRE2	Washington St	5.14%	08/01/2040	05/25/2010	1,820,000.00	1,820,000.00	2,085,665.40	2,243,859.80	158,194.40	0.00
93974CRE2	Washington St	5.14%	08/01/2040	03/09/2011	210,000.00	196,770.00	240,653.70	258,906.90	18,253.20	0.00
	Totals for Cusip				2,030,000.00	2,016,770.00	2,326,319.10	2,502,766.70	176,447.60	0.00
	Totals for Municipals				108,935,000.00	95,942,298.85	121,289,609.60	127,584,575.15	6,300,996.30	(6,030.75)
	Other Bonds									
313490CL6	Federal Judiciary	0.00%	08/15/2023	11/09/1989	8,615,000.00	614,335.65	5,902,765.40	6,335,410.70	432,645.30	0.00
	Totals for Cusip				8,615,000.00	614,335.65	5,902,765.40	6,335,410.70	432,645.30	0.00
313490CN2	Federal Judiciary	0.00%	08/15/2024	11/09/1989	8,615,000.00	568,073.10	5,619,547.27	6,036,763.11	417,215.84	0.00
	Totals for Cusip				8,615,000.00	568,073.10	5,619,547.27	6,036,763.11	417,215.84	0.00
	Totals for Other Bonds				17,230,000.00	1,182,408.75	11,522,312.67	12,372,173.81	849,861.14	0.00
	US Govt Bonds									
89490*AC4	Treasury Trust	0.00%	02/15/2015	07/13/1988	10,100,000.00	759,924.00	9,792,152.00	9,931,357.78	139,205.78	0.00
	Totals for Cusip				10,100,000.00	759,924.00	9,792,152.00	9,931,357.78	139,205.78	0.00
89490*AM2	Treasury Trust	0.00%	02/15/2016	07/13/1988	10,100,000.00	707,808.00	9,610,857.00	9,815,266.76	204,409.76	0.00
	Totals for Cusip				10,100,000.00	707,808.00	9,610,857.00	9,815,266.76	204,409.76	0.00
89490*AZ3	Treasury Trust	0.00%	08/15/2016	07/13/1988	160,000,000.00	10,742,400.00	150,078,400.00	154,327,641.60	4,249,241.60	0.00
89490*AZ3	Treasury Trust	0.00%	08/15/2016	02/09/1989	102,000,000.00	8,378,280.00	95,674,980.00	98,383,871.52	2,708,891.52	0.00
	Totals for Cusip				262,000,000.00	19,120,680.00	245,753,380.00	252,711,513.12	6,958,133.12	0.00
89490*BF6	Treasury Trust	0.00%	08/15/2015	07/13/1988	10,100,000.00	733,159.00	9,714,988.00	9,876,549.52	161,561.52	0.00

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Totals for Cusip					10,100,000.00	733,159.00	9,714,988.00	9,876,549.52	161,561.52	0.00
912803AA1	US Treasury Strip	0.00%	02/15/2015	06/28/2012	50,000,000.00	49,477,500.00	49,477,500.00	49,683,450.00	205,950.00	0.00
912803AA1	US Treasury Strip	0.00%	02/15/2015	06/28/2012	1,450,000.00	1,434,369.00	1,434,369.00	1,440,820.05	6,451.05	0.00
912803AA1	US Treasury Strip	0.00%	02/15/2015	06/28/2012	37,000,000.00	36,603,730.00	36,603,730.00	36,765,753.00	162,023.00	0.00
Totals for Cusip					88,450,000.00	87,515,599.00	87,515,599.00	87,890,023.05	374,424.05	0.00
912803AE3	US Treasury Strip	0.00%	11/15/2015	12/18/2012	930,000.00	919,128.30	919,128.30	921,947.13	2,818.83	0.00
Totals for Cusip					930,000.00	919,128.30	919,128.30	921,947.13	2,818.83	0.00
912810DP0	US Treasury Bond	11.25%	02/15/2015	07/18/2012	21,000,000.00	26,902,968.75	26,902,968.75	25,856,250.00	0.00	(1,046,718.75)
Totals for Cusip					21,000,000.00	26,902,968.75	26,902,968.75	25,856,250.00	0.00	(1,046,718.75)
912810QY7	US Treasury Bond	2.75%	11/15/2042	12/18/2012	177,600.00	170,940.00	170,940.00	171,106.59	166.59	0.00
Totals for Cusip					177,600.00	170,940.00	170,940.00	171,106.59	166.59	0.00
912828CJ7	US Treasury Note	4.75%	05/15/2014	04/19/2012	3,145,000.00	3,433,455.47	3,433,455.47	3,339,106.26	0.00	(94,349.21)
Totals for Cusip					3,145,000.00	3,433,455.47	3,433,455.47	3,339,106.26	0.00	(94,349.21)
912828KJ8	US Treasury Note	1.75%	03/31/2014	12/14/2012	40,000,000.00	40,790,625.00	40,790,625.00	40,760,920.00	0.00	(29,705.00)
912828KJ8	US Treasury Note	1.75%	03/31/2014	12/14/2012	20,000,000.00	20,396,093.75	20,396,093.75	20,380,460.00	0.00	(15,633.75)
Totals for Cusip					60,000,000.00	61,186,718.75	61,186,718.75	61,141,380.00	0.00	(45,338.75)
912828PL8	US Treasury Note	0.75%	12/15/2013	10/17/2012	20,630,000.00	20,754,908.20	20,754,908.20	20,739,586.56	0.00	(15,321.64)
Totals for Cusip					20,630,000.00	20,754,908.20	20,754,908.20	20,739,586.56	0.00	(15,321.64)
912828QS2	US Treasury Note	0.75%	06/15/2014	12/17/2012	15,000,000.00	15,117,187.50	15,117,187.50	15,116,595.00	0.00	(592.50)
Totals for Cusip					15,000,000.00	15,117,187.50	15,117,187.50	15,116,595.00	0.00	(592.50)
912828RW2	US Treasury Note	0.12%	12/31/2013	05/22/2012	44,895,000.00	44,771,134.70	44,771,134.70	44,866,940.63	95,805.93	0.00
Totals for Cusip					44,895,000.00	44,771,134.70	44,771,134.70	44,866,940.63	95,805.93	0.00
912828SZ4	US Treasury Note	0.38%	06/15/2015	08/02/2012	8,080,779.69	8,080,779.69	8,080,779.69	8,072,589.72	0.00	(8,189.97)
912828SZ4	US Treasury Note	0.38%	06/15/2015	08/02/2012	21,185,000.00	21,237,962.50	21,237,962.50	21,218,090.97	0.00	(19,871.53)
Totals for Cusip					29,245,000.00	29,318,742.19	29,318,742.19	29,290,680.69	0.00	(28,061.50)
912828UA6	US Treasury Note	0.62%	11/30/2017	12/13/2012	4,245,000.00	4,236,045.68	4,236,045.68	4,230,741.05	0.00	(5,304.63)
Totals for Cusip					4,245,000.00	4,236,045.68	4,236,045.68	4,230,741.05	0.00	(5,304.63)
912828UE8	US Treasury Note	0.75%	12/31/2017	12/20/2012	1,090,000.00	1,088,637.50	1,088,637.50	1,091,788.69	3,151.19	0.00

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Totals for Cusip					1,090,000.00	1,088,637.50	1,088,637.50	1,091,788.69	3,151.19	0.00
9128337T1	US Treasury Strip	0.00%	05/15/2033	12/28/2012	8,500,000.00	4,785,245.00	4,785,245.00	4,718,095.00	0.00	(67,150.00)
Totals for Cusip					8,500,000.00	4,785,245.00	4,785,245.00	4,718,095.00	0.00	(67,150.00)
912833LH1	US Treasury Strip	0.00%	05/15/2022	12/28/2012	700,000.00	597,016.00	597,016.00	593,707.10	0.00	(3,308.90)
Totals for Cusip					700,000.00	597,016.00	597,016.00	593,707.10	0.00	(3,308.90)
912833LL2	US Treasury Strip	0.00%	02/15/2023	03/18/2008	9,250,000.00	4,745,157.50	7,174,263.00	7,621,731.75	447,468.75	0.00
912833LL2	US Treasury Strip	0.00%	02/15/2023	03/18/2008	34,250,000.00	17,569,907.50	26,564,163.00	28,221,006.75	1,656,843.75	0.00
Totals for Cusip					43,500,000.00	22,315,065.00	33,738,426.00	35,842,738.50	2,104,312.50	0.00
912833LP3	US Treasury Strip	0.00%	11/15/2023	06/17/2010	340,000.00	198,458.00	255,717.74	272,131.24	16,413.50	0.00
912833LP3	US Treasury Strip	0.00%	11/15/2023	12/15/2010	13,930,000.00	7,953,054.90	10,476,906.23	11,149,376.98	672,470.75	0.00
912833LP3	US Treasury Strip	0.00%	11/15/2023	09/27/2012	19,500,000.00	15,615,210.00	15,615,210.00	15,607,527.00	0.00	(7,683.00)
Totals for Cusip					33,770,000.00	23,766,722.90	26,347,833.97	27,029,035.22	688,884.25	(7,683.00)
912833LR9	US Treasury Strip	0.00%	05/15/2024	08/16/2011	425,000.00	287,338.25	313,450.25	333,605.88	20,155.63	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	08/16/2011	20,865,000.00	14,089,091.25	15,388,563.45	16,378,086.08	989,522.63	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	11/18/2011	14,900,000.00	10,782,832.00	10,989,197.00	11,695,829.50	706,632.50	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	04/27/2012	6,990,000.00	5,187,558.60	5,187,558.60	5,486,835.45	299,276.85	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	12/28/2012	43,000,000.00	34,021,600.00	34,021,600.00	33,753,065.00	0.00	(268,535.00)
Totals for Cusip					86,180,000.00	64,368,420.10	65,900,369.30	67,647,421.91	2,015,587.61	(268,535.00)
912833LT5	US Treasury Strip	0.00%	11/15/2024	11/12/2009	320,000.00	161,225.60	231,293.12	245,956.16	14,663.04	0.00
912833LT5	US Treasury Strip	0.00%	11/15/2024	08/17/2011	11,130,000.00	7,385,756.70	8,044,663.83	8,554,662.69	509,998.86	0.00
Totals for Cusip					11,450,000.00	7,546,982.30	8,275,956.95	8,800,618.85	524,661.90	0.00
912833LW8	US Treasury Strip	0.00%	08/15/2025	01/05/2010	1,085,000.00	510,199.55	760,888.80	809,416.51	48,527.71	0.00
Totals for Cusip					1,085,000.00	510,199.55	760,888.80	809,416.51	48,527.71	0.00
912833PA2	US Treasury Strip	0.00%	08/15/2026	12/17/2010	8,515,000.00	4,198,320.75	5,739,459.12	6,091,426.64	351,967.52	0.00
912833PA2	US Treasury Strip	0.00%	08/15/2026	02/16/2012	26,000,000.00	17,177,940.00	17,177,940.00	18,599,776.00	1,421,836.00	0.00
Totals for Cusip					34,515,000.00	21,376,260.75	22,917,399.12	24,691,202.64	1,773,803.52	0.00
912833PB0	US Treasury Strip	0.00%	11/15/2026	05/01/2009	1,690,000.00	777,805.60	1,128,404.55	1,196,893.49	68,488.94	0.00
912833PB0	US Treasury Strip	0.00%	11/15/2026	06/27/2011	13,875,000.00	7,337,932.50	9,264,268.12	9,826,566.38	562,298.26	0.00
912833PB0	US Treasury Strip	0.00%	11/15/2026	02/16/2012	26,000,000.00	16,908,840.00	16,908,840.00	18,413,746.00	1,504,906.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT Strategic Bond Account

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912833PB0	US Treasury Strip	0.00%	11/15/2026	06/21/2012	20,880,000.00	14,873,659.20	14,873,659.20	14,787,654.48	0.00	(86,004.72)
	Totals for Cusip				62,445,000.00	39,898,237.30	42,175,171.87	44,224,860.35	2,135,693.20	(86,004.72)
912833PC8	US Treasury Strip	0.00%	02/15/2027	10/28/2010	4,375,000.00	2,320,237.50	2,893,401.88	3,065,339.38	171,937.50	0.00
	Totals for Cusip				4,375,000.00	2,320,237.50	2,893,401.88	3,065,339.38	171,937.50	0.00
912833PE4	US Treasury Strip	0.00%	08/15/2027	10/28/2010	9,550,000.00	4,934,580.50	6,194,693.45	6,558,978.20	364,284.75	0.00
912833PE4	US Treasury Strip	0.00%	08/15/2027	06/08/2012	14,445,000.00	10,098,932.85	10,098,932.85	9,920,883.78	0.00	(178,049.07)
	Totals for Cusip				23,995,000.00	15,033,513.35	16,293,626.30	16,479,861.98	364,284.75	(178,049.07)
912833XS4	US Treasury Strip	0.00%	05/15/2029	09/20/2012	10,810,000.00	6,837,649.30	6,837,649.30	6,943,630.54	105,981.24	0.00
	Totals for Cusip				10,810,000.00	6,837,649.30	6,837,649.30	6,943,630.54	105,981.24	0.00
	Totals for US Govt Bonds				902,432,600.00	526,092,586.09	801,809,827.53	817,836,760.81	17,873,350.95	(1,846,417.67)
	Totals for WCT Strategic Bond Account				3,591,299,316.24	2,524,190,881.80	3,389,919,043.56	3,499,718,774.98	117,902,059.09	(8,102,327.67)

Less cash due to broker (27,747,729)
 Total 2,496,443,153
 (27,747,729)
 3,471,971,046

Appendix II

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 SBA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
17305EBU8	Citibank Credit Card Issuance	4.15%	07/07/2017	12/10/2007	6,375,000.00	5,862,758.79	7,050,438.26	6,947,207.25	0.00	(103,231.01)
Totals for Cusip										
Totals for Asset-Backed										
Corporate										
00037BAA0	ABB Finance USA Inc	1.62%	05/08/2017	05/03/2012	545,000.00	541,185.00	541,185.00	552,089.91	10,904.91	0.00
Totals for Cusip										
00037BAB8	ABB Finance USA Inc	2.88%	05/08/2022	05/03/2012	340,000.00	332,632.20	332,632.20	348,105.94	15,473.74	0.00
Totals for Cusip										
00084DAA8	ABN Amro Bank NV	3.00%	01/31/2014	01/27/2011	2,570,000.00	2,567,866.90	2,551,488.29	2,619,220.64	67,732.35	0.00
Totals for Cusip										
00084DAE0	ABN Amro Bank NV	4.25%	02/02/2017	01/30/2012	1,560,000.00	1,558,471.20	1,558,471.20	1,701,515.40	143,044.20	0.00
Totals for Cusip										
00101JAB2	ADT Corp	3.50%	07/15/2022	06/27/2012	2,500,000.00	2,494,100.00	2,494,100.00	2,431,480.00	0.00	(62,620.00)
Totals for Cusip										
00206RAS1	AT&T Corp	6.55%	02/15/2039	05/23/2011	80,000.00	89,168.00	101,763.12	105,129.04	3,365.92	0.00
Totals for Cusip										
00206RBJ0	AT&T Corp	4.35%	06/15/2045	12/17/2012	222,000.00	140,564.33	140,564.33	222,998.11	82,433.78	0.00
Totals for Cusip										
00209TAB1	AT&T Broadband Corp	9.46%	11/15/2022	06/22/2005	400,000.00	561,372.00	569,959.20	604,743.60	34,784.40	0.00
00209TAB1	AT&T Broadband Corp	9.46%	11/15/2022	10/18/2005	1,550,000.00	2,033,197.00	2,208,591.90	2,343,381.45	134,789.55	0.00
Totals for Cusip										
00287YAA7	Abbvie Inc	1.20%	11/06/2015	11/05/2012	1,900,000.00	1,898,727.00	1,898,727.00	1,912,693.90	13,966.90	0.00
Totals for Cusip										
008117AM5	Aetna Inc	6.50%	09/15/2018	09/09/2008	425,000.00	423,793.00	518,571.40	528,409.73	9,838.33	0.00
Totals for Cusip										
00817YAM0	Aetna Inc	4.12%	11/15/2042	12/07/2012	115,000.00	116,370.80	116,370.80	114,036.76	0.00	(2,334.04)
00817YAM0	Aetna Inc	4.12%	11/15/2042	12/04/2012	705,000.00	717,436.20	717,436.20	699,094.92	0.00	(18,341.28)

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 SBA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00817YAM0	Aetna Inc	4.12%	11/15/2042	12/10/2012	430,000.00	435,942.60	435,942.60	426,398.32	0.00	(9,544.28)
00817YAM0	Aetna Inc	4.12%	11/15/2042	12/13/2012	630,000.00	634,693.50	634,693.50	624,723.12	0.00	(9,970.38)
	Totals for Cusip				1,880,000.00	1,904,443.10	1,904,443.10	1,864,253.12	0.00	(40,189.98)
008281AG2	African Development Bank	8.80%	09/01/2019	06/08/2006	1,000,000.00	1,277,050.00	1,351,429.00	1,332,419.00	0.00	(19,010.00)
	Totals for Cusip				1,000,000.00	1,277,050.00	1,351,429.00	1,332,419.00	0.00	(19,010.00)
008916AK4	Agrium Inc	3.15%	10/01/2022	09/24/2012	615,000.00	613,794.60	613,794.60	611,099.06	0.00	(2,695.54)
	Totals for Cusip				615,000.00	613,794.60	613,794.60	611,099.06	0.00	(2,695.54)
01959EAB4	Allied World Assurance	5.50%	11/15/2020	11/09/2010	350,000.00	348,404.00	350,631.05	387,956.10	37,325.05	0.00
	Totals for Cusip				350,000.00	348,404.00	350,631.05	387,956.10	37,325.05	0.00
020002AX9	Allstate Corp	7.45%	05/16/2019	05/11/2009	1,510,000.00	1,505,892.80	1,835,909.34	1,980,168.70	144,259.36	0.00
	Totals for Cusip				1,510,000.00	1,505,892.80	1,835,909.34	1,980,168.70	144,259.36	0.00
02364WBC8	America Movil SA de CV	2.38%	09/08/2016	08/31/2011	1,465,000.00	1,453,104.20	1,460,918.51	1,522,696.10	61,777.59	0.00
	Totals for Cusip				1,465,000.00	1,453,104.20	1,460,918.51	1,522,696.10	61,777.59	0.00
025816BC2	American Express	2.65%	12/02/2022	11/27/2012	891,000.00	772,914.73	772,914.73	887,452.04	114,537.31	0.00
	Totals for Cusip				891,000.00	772,914.73	772,914.73	887,452.04	114,537.31	0.00
0258M0DA4	American Express Credit	2.75%	09/15/2015	09/08/2010	920,000.00	914,627.20	924,879.68	964,511.44	39,631.76	0.00
	Totals for Cusip				920,000.00	914,627.20	924,879.68	964,511.44	39,631.76	0.00
026609AC1	American Home Products	7.25%	03/01/2023	02/26/2010	675,000.00	812,430.00	901,708.88	953,961.98	52,253.10	0.00
026609AC1	American Home Products	7.25%	03/01/2023	03/07/2011	130,000.00	159,460.60	173,662.45	183,726.01	10,063.56	0.00
026609AC1	American Home Products	7.25%	03/01/2023	04/23/2012	445,000.00	603,282.05	603,282.05	628,908.27	25,626.22	0.00
	Totals for Cusip				1,250,000.00	1,575,172.65	1,678,653.38	1,766,596.26	87,942.88	0.00
026874AT4	American International Group	4.25%	05/15/2013	03/24/2005	1,510,000.00	1,411,940.60	1,507,932.81	1,528,340.46	20,407.65	0.00
026874AT4	American International Group	4.25%	05/15/2013	03/29/2005	1,365,000.00	1,275,688.05	1,363,131.32	1,381,579.29	18,447.97	0.00
	Totals for Cusip				2,875,000.00	2,687,628.65	2,871,064.13	2,909,919.75	38,855.62	0.00
026874CT2	American International Group	3.00%	03/20/2015	03/19/2012	1,500,000.00	1,497,660.00	1,497,660.00	1,560,774.00	63,114.00	0.00
	Totals for Cusip				1,500,000.00	1,497,660.00	1,497,660.00	1,560,774.00	63,114.00	0.00
031162BA7	Amgen Inc	6.40%	02/01/2039	08/15/2012	2,500,000.00	3,005,700.00	3,005,700.00	3,236,645.00	230,945.00	0.00
	Totals for Cusip				2,500,000.00	3,005,700.00	3,005,700.00	3,236,645.00	230,945.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 SBA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
032510AC3	Anadardo Petroleum Corp	6.20%	03/15/2040	03/09/2010	745,000.00	739,583.85	829,103.05	918,946.33	89,843.28	0.00
	Totals for Cusip				745,000.00	739,583.85	829,103.05	918,946.33	89,843.28	0.00
03523TBJ6	Anheuser-Busch Inbev Wor	8.00%	11/15/2039	03/10/2011	425,000.00	540,473.54	658,554.93	688,075.43	29,520.50	0.00
03523TBJ6	Anheuser-Busch Inbev Wor	8.00%	11/15/2039	03/10/2011	580,000.00	748,385.10	898,733.78	939,020.58	40,286.80	0.00
	Totals for Cusip				1,005,000.00	1,288,858.64	1,557,288.71	1,627,096.01	69,807.30	0.00
038461AC3	Arab Republic of Egypt	4.45%	09/15/2015	10/21/2011	5,160,000.00	5,819,344.80	5,772,595.20	5,713,255.20	0.00	(59,340.00)
	Totals for Cusip				5,160,000.00	5,819,344.80	5,772,595.20	5,713,255.20	0.00	(59,340.00)
04044TAA4	Aristotle Holding Inc	2.75%	11/21/2014	11/14/2011	2,200,000.00	2,197,426.00	2,226,672.80	2,269,509.00	42,836.20	0.00
	Totals for Cusip				2,200,000.00	2,197,426.00	2,226,672.80	2,269,509.00	42,836.20	0.00
04044TAG1	Aristotle Holding Inc	2.10%	02/12/2015	02/06/2012	845,000.00	840,842.60	840,842.60	860,763.48	19,920.88	0.00
	Totals for Cusip				845,000.00	840,842.60	840,842.60	860,763.48	19,920.88	0.00
04044TALO	Aristotle Holding Inc	2.65%	02/15/2017	02/06/2012	700,000.00	693,175.00	693,175.00	727,572.30	34,397.30	0.00
	Totals for Cusip				700,000.00	693,175.00	693,175.00	727,572.30	34,397.30	0.00
040555CJ1	Arizona Public Service	6.25%	08/01/2016	07/31/2006	1,425,000.00	1,417,276.50	1,672,268.85	1,672,647.90	379.05	0.00
040555CJ1	Arizona Public Service	6.25%	08/01/2016	09/01/2006	760,000.00	768,496.80	891,876.72	892,078.88	202.16	0.00
	Totals for Cusip				2,185,000.00	2,185,773.30	2,564,145.57	2,564,726.78	581.21	0.00
046353AB4	AstraZeneca Plc	5.90%	09/15/2017	09/12/2007	400,000.00	402,452.00	483,160.80	486,010.00	2,849.20	0.00
	Totals for Cusip				400,000.00	402,452.00	483,160.80	486,010.00	2,849.20	0.00
046353AD0	AstraZeneca Plc	6.45%	09/15/2037	09/05/2007	1,800,000.00	1,792,404.00	2,427,883.20	2,437,813.80	9,930.60	0.00
046353AD0	AstraZeneca Plc	6.45%	09/15/2037	09/07/2007	50,000.00	50,311.00	67,441.20	67,717.05	275.85	0.00
046353AD0	AstraZeneca Plc	6.45%	09/15/2037	09/25/2007	300,000.00	308,067.00	404,647.20	406,302.30	1,655.10	0.00
	Totals for Cusip				2,150,000.00	2,150,782.00	2,899,971.60	2,911,833.15	11,861.55	0.00
04650NAB0	AT&T Inc	5.35%	09/01/2040	05/12/2011	915,000.00	912,905.56	1,029,283.50	1,065,561.42	36,277.92	0.00
	Totals for Cusip				915,000.00	912,905.56	1,029,283.50	1,065,561.42	36,277.92	0.00
049255AG7	Atlas Copco AB	5.60%	05/22/2017	09/18/2007	2,875,000.00	2,812,900.00	3,253,404.63	3,352,744.50	99,339.87	0.00
049255AG7	Atlas Copco AB	5.60%	05/22/2017	09/21/2007	505,000.00	492,112.40	571,467.60	588,916.86	17,449.26	0.00
	Totals for Cusip				3,380,000.00	3,305,012.40	3,824,872.23	3,941,661.36	116,789.13	0.00
05463HAA9	Axis Specialty Finance	5.88%	06/01/2020	03/18/2010	2,650,000.00	2,640,036.00	2,724,467.65	3,008,393.95	283,926.30	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 SBA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					2,650,000.00	2,640,036.00	2,724,467.65	3,008,393.95	283,926.30	0.00
05523UJ9	BAE Systems Hldg	6.38%	06/01/2019	06/01/2009	870,000.00	866,963.70	973,329.03	1,038,610.35	65,281.32	0.00
05523UJ9	BAE Systems Hldg	6.38%	06/01/2019	04/07/2010	980,000.00	1,072,668.80	1,096,393.62	1,169,928.90	73,535.28	0.00
Totals for Cusip					1,850,000.00	1,939,632.50	2,069,722.65	2,208,539.25	138,816.60	0.00
05531FAL7	BB&T Corporation	1.60%	08/15/2017	08/07/2012	1,225,000.00	1,222,770.50	1,222,770.50	1,239,709.80	16,939.30	0.00
Totals for Cusip					1,225,000.00	1,222,770.50	1,222,770.50	1,239,709.80	16,939.30	0.00
055451AF5	BHP Finance USA Ltd	5.40%	03/29/2017	03/26/2007	1,800,000.00	1,794,366.00	2,087,400.60	2,110,195.80	22,795.20	0.00
Totals for Cusip					1,800,000.00	1,794,366.00	2,087,400.60	2,110,195.80	22,795.20	0.00
05565QBN7	BP Capital Markets Plc	3.12%	10/01/2015	09/28/2010	1,385,000.00	1,381,066.60	1,450,680.86	1,470,243.98	19,563.12	0.00
Totals for Cusip					1,385,000.00	1,381,066.60	1,450,680.86	1,470,243.98	19,563.12	0.00
05565QBT4	BP Capital Markets Plc	2.25%	11/01/2016	10/27/2011	900,000.00	900,000.00	905,739.30	936,345.60	30,606.30	0.00
Totals for Cusip					900,000.00	900,000.00	905,739.30	936,345.60	30,606.30	0.00
06050TKN1	Bank of America	5.30%	03/15/2017	03/08/2007	2,625,000.00	2,622,558.75	2,367,516.38	2,952,363.75	584,847.37	0.00
06050TKN1	Bank of America	5.30%	03/15/2017	06/18/2008	470,000.00	442,613.10	423,898.17	528,613.70	104,715.53	0.00
Totals for Cusip					3,095,000.00	3,065,171.85	2,791,414.55	3,480,977.45	689,562.90	0.00
06051GEB1	Bank of America Corp	4.50%	04/01/2015	05/21/2010	2,900,000.00	2,889,009.00	2,798,459.40	3,091,185.40	292,726.00	0.00
Totals for Cusip					2,900,000.00	2,889,009.00	2,798,459.40	3,091,185.40	292,726.00	0.00
073902PR3	Bear Stearns Co Inc	6.40%	10/02/2017	09/27/2007	800,000.00	797,664.00	893,783.20	960,798.40	67,015.20	0.00
073902PR3	Bear Stearns Co Inc	6.40%	10/02/2017	04/02/2009	310,000.00	297,290.00	346,340.99	372,309.38	25,968.39	0.00
Totals for Cusip					1,110,000.00	1,094,954.00	1,240,124.19	1,333,107.78	92,983.59	0.00
075887AU3	Becton Dickinson & Co	5.00%	05/15/2019	03/25/2011	1,000,000.00	1,076,500.00	1,154,581.00	1,185,311.00	30,730.00	0.00
Totals for Cusip					1,000,000.00	1,076,500.00	1,154,581.00	1,185,311.00	30,730.00	0.00
084664BG5	Berkshire Hathaway Inc	5.00%	08/15/2013	12/04/2008	1,790,000.00	1,801,230.72	1,906,083.29	1,840,914.76	0.00	(65,168.53)
084664BG5	Berkshire Hathaway Inc	5.00%	08/15/2013	12/04/2008	740,000.00	737,883.10	787,989.74	761,048.56	0.00	(26,941.18)
Totals for Cusip					2,530,000.00	2,539,113.82	2,694,073.03	2,601,963.32	0.00	(92,109.71)
09247XAH4	Blackrock Inc	4.25%	05/24/2021	05/19/2011	1,550,000.00	1,541,134.00	1,620,428.90	1,748,398.45	127,969.55	0.00
Totals for Cusip					1,550,000.00	1,541,134.00	1,620,428.90	1,748,398.45	127,969.55	0.00

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097023AK1	Boeing Co	7.88%	04/15/2043	01/20/2006	1,630,000.00	2,180,402.10	2,554,589.79	2,563,406.46	8,816.67	0.00
Totals for Cusip					1,630,000.00	2,180,402.10	2,554,589.79	2,563,406.46	8,816.67	0.00
097023AM7	Boeing Co	7.25%	06/15/2025	06/27/2011	300,000.00	376,983.00	404,273.10	411,055.50	6,782.40	0.00
Totals for Cusip					300,000.00	376,983.00	404,273.10	411,055.50	6,782.40	0.00
097023AN5	Boeing Co	6.88%	10/15/2043	02/20/2004	1,525,000.00	1,690,782.75	2,139,361.50	2,150,060.90	10,699.40	0.00
Totals for Cusip					1,525,000.00	1,690,782.75	2,139,361.50	2,150,060.90	10,699.40	0.00
099724AG1	Borg Warner Inc	4.62%	09/15/2020	10/27/2010	2,000,000.00	2,064,760.00	2,125,240.00	2,200,798.00	75,558.00	0.00
Totals for Cusip					2,000,000.00	2,064,760.00	2,125,240.00	2,200,798.00	75,558.00	0.00
10138MAH8	Bottling Group LLC	6.95%	03/15/2014	10/21/2008	125,000.00	124,741.25	140,502.12	134,410.50	0.00	(6,091.62)
Totals for Cusip					125,000.00	124,741.25	140,502.12	134,410.50	0.00	(6,091.62)
110122AB4	Bristol Myers Squibb	6.80%	11/15/2026	08/19/2010	600,000.00	769,848.00	792,989.40	846,478.80	53,489.40	0.00
Totals for Cusip					600,000.00	769,848.00	792,989.40	846,478.80	53,489.40	0.00
110122AC2	Bristol Myers Squibb	6.88%	08/01/2097	09/15/2009	1,075,000.00	1,231,606.00	1,482,556.15	1,574,233.23	91,677.08	0.00
Totals for Cusip					1,075,000.00	1,231,606.00	1,482,556.15	1,574,233.23	91,677.08	0.00
11070TAB4	British Columbia Prov Of	2.00%	10/23/2022	10/16/2012	2,775,000.00	2,760,264.75	2,760,264.75	2,734,562.70	0.00	(25,702.05)
Totals for Cusip					2,775,000.00	2,760,264.75	2,760,264.75	2,734,562.70	0.00	(25,702.05)
111013AG3	British Sky Broadcasting	6.10%	02/15/2018	02/07/2008	295,000.00	294,672.55	330,446.32	352,492.55	22,046.23	0.00
Totals for Cusip					295,000.00	294,672.55	330,446.32	352,492.55	22,046.23	0.00
111021AE1	British Telecom PLC	9.62%	12/15/2030	12/04/2003	1,175,000.00	1,517,301.00	1,655,927.50	1,866,697.83	210,770.33	0.00
Totals for Cusip					1,175,000.00	1,517,301.00	1,655,927.50	1,866,697.83	210,770.33	0.00
12189QAB6	Burlington North Santa Fe	6.53%	07/15/2037	07/27/2005	1,050,000.00	1,199,835.00	1,291,762.50	1,345,434.30	53,671.80	0.00
12189QAB6	Burlington North Santa Fe	6.53%	07/15/2037	11/23/2005	150,000.00	165,280.50	184,537.50	192,204.90	7,667.40	0.00
12189QAB6	Burlington North Santa Fe	6.53%	07/15/2037	04/03/2006	605,000.00	630,894.00	744,301.25	775,226.43	30,925.18	0.00
12189QAB6	Burlington North Santa Fe	6.53%	07/15/2037	06/01/2006	1,200,000.00	1,218,720.00	1,476,300.00	1,537,639.20	61,339.20	0.00
Totals for Cusip					3,005,000.00	3,214,729.50	3,696,901.25	3,850,504.83	153,603.58	0.00
12189TAG9	Burlington North Santa Fe	6.88%	12/01/2027	08/25/2009	1,925,000.00	2,108,953.00	2,481,109.40	2,472,329.48	0.00	(8,779.92)
Totals for Cusip					1,925,000.00	2,108,953.00	2,481,109.40	2,472,329.48	0.00	(8,779.92)
12189TAX2	Burlington North Santa Fe	6.20%	08/15/2036	08/14/2006	1,000,000.00	994,210.00	1,278,843.00	1,279,321.00	478.00	0.00

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Totals for Cusip					1,000,000.00	994,210.00	1,278,843.00	1,279,321.00	478.00	0.00
124857AJ2	CBS Corp	4.85%	07/01/2042	07/16/2012	615,000.00	642,687.30	642,687.30	640,085.85	0.00	(2,601.45)
Totals for Cusip					615,000.00	642,687.30	642,687.30	640,085.85	0.00	(2,601.45)
125509BT5	Cigna Corp	5.38%	02/15/2042	11/03/2011	2,260,000.00	2,258,508.40	2,247,009.52	2,631,241.16	384,231.64	0.00
Totals for Cusip					2,260,000.00	2,258,508.40	2,247,009.52	2,631,241.16	384,231.64	0.00
12628PAK9	CRH America Inc	4.12%	01/15/2016	11/30/2010	1,625,000.00	1,621,733.75	1,622,411.38	1,691,946.75	69,535.37	0.00
Totals for Cusip					1,625,000.00	1,621,733.75	1,622,411.38	1,691,946.75	69,535.37	0.00
126408GD9	CSX Corp	5.50%	08/01/2013	08/24/2007	1,500,000.00	1,469,790.00	1,593,004.50	1,542,135.00	0.00	(50,869.50)
126408GD9	CSX Corp	5.50%	08/01/2013	08/27/2007	2,500,000.00	2,451,250.00	2,655,007.50	2,570,225.00	0.00	(84,782.50)
Totals for Cusip					4,000,000.00	3,921,040.00	4,248,012.00	4,112,360.00	0.00	(135,652.00)
126408GH0	CSX Corp	6.00%	10/01/2036	06/30/2010	480,000.00	514,334.40	565,641.60	594,527.52	28,885.92	0.00
Totals for Cusip					480,000.00	514,334.40	565,641.60	594,527.52	28,885.92	0.00
126408GL1	CSX Corp	5.75%	03/15/2013	09/04/2007	2,375,000.00	2,368,848.75	2,500,067.50	2,399,476.75	0.00	(100,590.75)
Totals for Cusip					2,375,000.00	2,368,848.75	2,500,067.50	2,399,476.75	0.00	(100,590.75)
126408GM9	CSX Corp	6.25%	03/15/2018	09/04/2007	1,175,000.00	1,170,593.75	1,398,728.23	1,432,366.13	33,637.90	0.00
Totals for Cusip					1,175,000.00	1,170,593.75	1,398,728.23	1,432,366.13	33,637.90	0.00
126650BJ8	CVS Caremark Corp	6.25%	06/01/2027	05/22/2007	1,205,000.00	1,193,986.30	1,457,940.35	1,591,061.52	133,121.17	0.00
Totals for Cusip					1,205,000.00	1,193,986.30	1,457,940.35	1,591,061.52	133,121.17	0.00
126650BR0	CVS Caremark Corp	6.12%	09/15/2039	09/24/2009	1,015,000.00	1,026,966.85	1,235,136.25	1,298,956.40	63,820.15	0.00
Totals for Cusip					1,015,000.00	1,026,966.85	1,235,136.25	1,298,956.40	63,820.15	0.00
13034VAA2	California Institute of Tech	4.70%	11/01/2111	11/29/2011	1,500,000.00	1,486,275.00	1,557,495.15	1,629,930.00	72,434.85	0.00
Totals for Cusip					1,500,000.00	1,486,275.00	1,557,495.15	1,629,930.00	72,434.85	0.00
13342BAH8	Cameron International Corp	1.60%	04/30/2015	05/14/2012	590,000.00	589,746.30	589,746.30	596,056.94	6,310.64	0.00
Totals for Cusip					590,000.00	589,746.30	589,746.30	596,056.94	6,310.64	0.00
136385AM3	Canadian Natural Resources	5.15%	02/01/2013	01/10/2008	2,070,000.00	2,069,399.70	2,159,306.01	2,077,257.42	0.00	(82,048.59)
Totals for Cusip					2,070,000.00	2,069,399.70	2,159,306.01	2,077,257.42	0.00	(82,048.59)
13645RAJ3	Canadian Pacific RR	7.25%	05/15/2019	03/03/2011	725,000.00	856,007.50	850,080.63	904,907.30	54,826.67	0.00

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Totals for Cusip					725,000.00	856,007.50	850,080.63	904,907.30	54,826.67	0.00
13645RAQ7	Canadian Pacific RR	5.75%	01/15/2042	11/28/2011	2,350,000.00	2,293,224.00	2,484,210.85	2,865,423.15	381,212.30	0.00
Totals for Cusip					2,350,000.00	2,293,224.00	2,484,210.85	2,865,423.15	381,212.30	0.00
14040HAN5	Capital One Financial	6.15%	09/01/2016	08/23/2006	615,000.00	613,093.50	639,927.18	703,572.30	63,645.12	0.00
Totals for Cusip					615,000.00	613,093.50	639,927.18	703,572.30	63,645.12	0.00
14040HAZ8	Capital One Financial	2.15%	03/23/2015	03/21/2012	975,000.00	974,181.00	974,181.00	995,222.48	21,041.48	0.00
Totals for Cusip					975,000.00	974,181.00	974,181.00	995,222.48	21,041.48	0.00
14149YAS7	Cardinal Health Inc	5.50%	06/15/2013	07/16/2009	900,000.00	910,764.00	953,999.10	918,747.00	0.00	(35,252.10)
Totals for Cusip					900,000.00	910,764.00	953,999.10	918,747.00	0.00	(35,252.10)
14149YAT5	Cardinal Health Inc	4.62%	12/15/2020	12/08/2010	1,575,000.00	1,567,140.75	1,688,431.50	1,787,461.20	99,029.70	0.00
Totals for Cusip					1,575,000.00	1,567,140.75	1,688,431.50	1,787,461.20	99,029.70	0.00
141781AY0	Cargill Inc	4.31%	05/14/2021	05/16/2011	1,275,000.00	1,194,730.04	1,385,877.82	1,404,758.03	18,880.21	0.00
Totals for Cusip					1,275,000.00	1,194,730.04	1,385,877.82	1,404,758.03	18,880.21	0.00
149123CB5	Caterpillar Inc	3.80%	08/15/2042	12/05/2012	726,000.00	605,514.63	605,514.63	723,288.39	117,773.76	0.00
Totals for Cusip					726,000.00	605,514.63	605,514.63	723,288.39	117,773.76	0.00
14912L2M2	Caterpillar Financial Services	4.75%	02/17/2015	01/26/2006	1,000,000.00	965,110.00	1,105,508.00	1,081,821.00	0.00	(23,687.00)
Totals for Cusip					1,000,000.00	965,110.00	1,105,508.00	1,081,821.00	0.00	(23,687.00)
14912L3K5	Caterpillar Financial Services	5.85%	09/01/2017	05/01/2009	795,000.00	726,645.90	947,256.81	954,634.41	7,377.60	0.00
Totals for Cusip					795,000.00	726,645.90	947,256.81	954,634.41	7,377.60	0.00
14912L4Y4	Caterpillar Financial Services	1.12%	12/15/2014	12/12/2011	1,250,000.00	1,247,425.00	1,251,553.75	1,263,408.75	11,855.00	0.00
Totals for Cusip					1,250,000.00	1,247,425.00	1,251,553.75	1,263,408.75	11,855.00	0.00
14912L5D9	Caterpillar Financial Services	1.10%	05/29/2015	05/22/2012	3,180,000.00	3,178,982.40	3,178,982.40	3,206,403.54	27,421.14	0.00
Totals for Cusip					3,180,000.00	3,178,982.40	3,178,982.40	3,206,403.54	27,421.14	0.00
14916RAB0	Catholic Health Initiati	1.60%	11/01/2017	10/25/2012	65,000.00	64,981.15	64,981.15	65,695.50	714.35	0.00
Totals for Cusip					65,000.00	64,981.15	64,981.15	65,695.50	714.35	0.00
14916RAC8	Catholic Health Initiati	2.95%	11/01/2022	10/25/2012	1,700,000.00	1,695,478.00	1,695,478.00	1,715,895.00	20,417.00	0.00
Totals for Cusip					1,700,000.00	1,695,478.00	1,695,478.00	1,715,895.00	20,417.00	0.00
15135UAF6	Cenovus Energy Inc	6.75%	11/15/2039	10/07/2010	240,000.00	292,872.00	317,616.48	324,885.84	7,269.36	0.00



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Totals for Cusip					240,000.00	292,872.00	317,616.48	324,885.84	7,269.36	0.00
172967CQ2	Citigroup Inc	5.00%	09/15/2014	02/17/2011	645,000.00	676,695.30	638,361.66	678,596.76	40,235.10	0.00
172967CQ2	Citigroup Inc	5.00%	09/15/2014	02/24/2011	760,000.00	797,931.60	752,178.08	799,586.88	47,408.80	0.00
Totals for Cusip					1,405,000.00	1,474,626.90	1,390,539.74	1,478,183.64	87,643.90	0.00
172967DR9	Citigroup Inc	6.12%	08/25/2036	08/17/2006	4,520,000.00	4,511,366.80	3,909,845.20	4,926,244.04	1,016,398.84	0.00
172967DR9	Citigroup Inc	6.12%	08/25/2036	01/10/2007	480,000.00	503,241.60	415,204.80	523,140.96	107,936.16	0.00
Totals for Cusip					5,000,000.00	5,014,608.40	4,325,050.00	5,449,385.00	1,124,335.00	0.00
172967EU1	Citigroup Inc	6.50%	08/19/2013	08/12/2008	1,885,000.00	1,883,887.85	1,962,215.26	1,950,215.35	0.00	(11,999.91)
Totals for Cusip					1,885,000.00	1,883,887.85	1,962,215.26	1,950,215.35	0.00	(11,999.91)
2027AODH9	Commonwealth Bank Australia	3.75%	10/15/2014	10/08/2009	1,320,000.00	1,315,947.60	1,359,996.00	1,387,716.00	27,720.00	0.00
Totals for Cusip					1,320,000.00	1,315,947.60	1,359,996.00	1,387,716.00	27,720.00	0.00
205887BG6	Conagra Foods Inc	2.10%	03/15/2018	09/10/2012	700,000.00	698,334.00	698,334.00	701,158.50	2,824.50	0.00
Totals for Cusip					700,000.00	698,334.00	698,334.00	701,158.50	2,824.50	0.00
205887BJ0	Conagra Foods Inc	3.25%	09/15/2022	09/10/2012	300,000.00	298,326.00	298,326.00	301,332.30	3,006.30	0.00
Totals for Cusip					300,000.00	298,326.00	298,326.00	301,332.30	3,006.30	0.00
209111FA6	Consolidated Edison Inc	5.70%	06/15/2040	06/02/2010	2,330,000.00	2,318,676.20	2,923,297.22	2,975,286.51	51,989.29	0.00
Totals for Cusip					2,330,000.00	2,318,676.20	2,923,297.22	2,975,286.51	51,989.29	0.00
21079VAA1	Continental Airlines	4.75%	01/12/2021	11/17/2010	730,073.18	730,073.18	741,024.28	793,954.58	52,930.30	0.00
Totals for Cusip					730,073.18	730,073.18	741,024.28	793,954.58	52,930.30	0.00
21685WBL0	Rabobank Nederland	2.12%	10/13/2015	10/05/2010	470,000.00	468,848.50	460,553.00	485,088.41	24,535.41	0.00
Totals for Cusip					470,000.00	468,848.50	460,553.00	485,088.41	24,535.41	0.00
216871AD5	Cooper Industries Inc	5.45%	04/01/2015	01/11/2011	750,000.00	835,110.00	838,621.50	824,390.25	0.00	(14,231.25)
Totals for Cusip					750,000.00	835,110.00	838,621.50	824,390.25	0.00	(14,231.25)
219350AY1	Corning Inc	1.45%	11/15/2017	10/26/2012	170,000.00	169,605.60	169,605.60	170,668.78	1,063.18	0.00
Totals for Cusip					170,000.00	169,605.60	169,605.60	170,668.78	1,063.18	0.00
22303QAJ9	Covidien International	1.88%	06/15/2013	06/21/2010	1,635,000.00	1,633,038.00	1,650,524.33	1,646,052.60	0.00	(4,471.73)
Totals for Cusip					1,635,000.00	1,633,038.00	1,650,524.33	1,646,052.60	0.00	(4,471.73)

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23311RAD8	DCP Midstream LLC	5.35%	03/15/2020	03/08/2010	2,160,000.00	2,157,667.20	2,311,603.92	2,383,920.72	72,316.80	0.00
Totals for Cusip					2,160,000.00	2,157,667.20	2,311,603.92	2,383,920.72	72,316.80	0.00
233331AN7	DTE Energy Company	7.62%	05/15/2014	05/06/2009	175,000.00	175,000.00	198,867.03	191,070.60	0.00	(7,796.43)
Totals for Cusip					175,000.00	175,000.00	198,867.03	191,070.60	0.00	(7,796.43)
233851AF1	Daimler Finance NA	3.88%	09/15/2021	09/07/2011	3,500,000.00	3,466,225.00	3,517,297.00	3,775,712.50	258,415.50	0.00
Totals for Cusip					3,500,000.00	3,466,225.00	3,517,297.00	3,775,712.50	258,415.50	0.00
235851AG7	Danaher Corp	5.62%	01/15/2018	06/20/2011	2,500,000.00	2,870,350.00	2,938,935.00	3,006,750.00	67,815.00	0.00
235851AG7	Danaher Corp	5.62%	01/15/2018	08/04/2011	125,000.00	148,765.00	146,946.75	150,337.50	3,390.75	0.00
235851AG7	Danaher Corp	5.62%	01/15/2018	08/25/2011	750,000.00	890,752.50	881,680.50	902,025.00	20,344.50	0.00
Totals for Cusip					3,375,000.00	3,909,867.50	3,967,562.25	4,059,112.50	91,550.25	0.00
235851AH5	Danaher Corp	5.40%	03/01/2019	06/21/2011	750,000.00	846,562.50	895,900.50	906,966.00	11,065.50	0.00
Totals for Cusip					750,000.00	846,562.50	895,900.50	906,966.00	11,065.50	0.00
244199BF1	Deere & Co	3.90%	06/09/2042	06/05/2012	2,440,000.00	2,422,066.00	2,422,066.00	2,493,797.12	71,731.12	0.00
Totals for Cusip					2,440,000.00	2,422,066.00	2,422,066.00	2,493,797.12	71,731.12	0.00
24422EQF9	Deere John Capital Corp	5.50%	04/13/2017	09/12/2008	1,690,000.00	1,650,149.80	1,990,416.09	1,987,003.98	0.00	(3,412.11)
Totals for Cusip					1,690,000.00	1,650,149.80	1,990,416.09	1,987,003.98	0.00	(3,412.11)
24422ERM3	Deere John Capital Corp	2.75%	03/15/2022	02/22/2012	420,000.00	419,265.00	419,265.00	428,018.22	8,753.22	0.00
Totals for Cusip					420,000.00	419,265.00	419,265.00	428,018.22	8,753.22	0.00
24422ERW1	Deere John Capital Corp	1.20%	10/10/2017	09/04/2012	2,130,000.00	2,125,590.90	2,125,590.90	2,133,333.45	7,742.55	0.00
Totals for Cusip					2,130,000.00	2,125,590.90	2,125,590.90	2,133,333.45	7,742.55	0.00
24668PAE7	Delhaize Group	5.70%	10/01/2040	03/21/2011	22,040.00	20,452.89	22,625.62	20,658.67	0.00	(1,966.95)
24668PAE7	Delhaize Group	5.70%	10/01/2040	03/21/2011	2,115,065.00	1,867,392.91	2,171,254.13	1,982,496.04	0.00	(188,758.09)
24668PAE7	Delhaize Group	5.70%	10/01/2040	03/21/2011	306,905.00	288,594.21	315,059.77	287,670.04	0.00	(27,389.73)
Totals for Cusip					2,444,000.00	2,176,440.01	2,508,939.52	2,290,824.75	0.00	(218,114.77)
247361ZH4	Delta Air Lines	4.95%	05/23/2019	11/15/2010	586,799.03	586,799.03	594,134.02	639,610.94	45,476.92	0.00
Totals for Cusip					586,799.03	586,799.03	594,134.02	639,610.94	45,476.92	0.00
247367BH7	Delta Air Lines	6.82%	08/10/2022	04/17/2008	1,518,747.14	1,518,747.14	1,585,116.40	1,695,225.56	110,109.16	0.00
Totals for Cusip					1,518,747.14	1,518,747.14	1,585,116.40	1,695,225.56	110,109.16	0.00

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24736VAA0	Delta Air Lines	6.20%	07/02/2018	06/28/2010	238,574.41	238,574.41	254,081.75	268,992.65	14,910.90	0.00
Totals for Cusip					238,574.41	238,574.41	254,081.75	268,992.65	14,910.90	0.00
249575AN1	Depta ACS Bank	5.12%	03/16/2037	03/08/2007	4,500,000.00	4,427,505.00	3,216,910.50	3,513,123.00	296,212.50	0.00
Totals for Cusip					4,500,000.00	4,427,505.00	3,216,910.50	3,513,123.00	296,212.50	0.00
250847EE6	Detroit Edison Company	6.40%	10/01/2013	10/07/2008	290,000.00	289,251.80	315,902.80	302,431.43	0.00	(13,471.37)
Totals for Cusip					290,000.00	289,251.80	315,902.80	302,431.43	0.00	(13,471.37)
25156PAR4	Deutsche Telekom Int Fin	4.88%	03/06/2042	02/28/2012	1,025,000.00	1,010,691.00	1,010,691.00	1,094,174.18	83,483.18	0.00
Totals for Cusip					1,025,000.00	1,010,691.00	1,010,691.00	1,094,174.18	83,483.18	0.00
25243YAL3	Diageo Capital Plc	5.20%	01/30/2013	10/23/2007	950,000.00	949,107.00	994,840.00	953,494.10	0.00	(41,345.90)
Totals for Cusip					950,000.00	949,107.00	994,840.00	953,494.10	0.00	(41,345.90)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/14/2010	1,335,000.00	1,418,357.40	1,442,020.28	1,425,406.20	0.00	(16,614.08)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/14/2010	160,000.00	169,990.40	172,826.40	170,835.20	0.00	(1,991.20)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/16/2010	630,000.00	673,123.50	680,503.95	672,663.60	0.00	(7,840.35)
Totals for Cusip					2,125,000.00	2,261,471.30	2,295,350.63	2,268,905.00	0.00	(26,445.63)
25459HAN5	Directv Holdings/Fing	3.55%	03/15/2015	07/06/2011	200,000.00	210,106.00	208,174.00	210,391.20	2,217.20	0.00
Totals for Cusip					200,000.00	210,106.00	208,174.00	210,391.20	2,217.20	0.00
25459HAX3	Directv Holdings/Fing	6.00%	08/15/2040	08/02/2012	570,000.00	666,535.20	666,535.20	632,460.60	0.00	(34,074.60)
Totals for Cusip					570,000.00	666,535.20	666,535.20	632,460.60	0.00	(34,074.60)
25459HAZ8	Directv Holdings/Fing	6.38%	03/01/2041	03/07/2011	560,000.00	559,714.40	645,691.20	648,044.32	2,353.12	0.00
Totals for Cusip					560,000.00	559,714.40	645,691.20	648,044.32	2,353.12	0.00
25459HBG9	Directv Holdings/Fing	5.15%	03/15/2042	05/09/2012	1,000,000.00	997,941.21	997,941.21	1,011,433.00	13,491.79	0.00
Totals for Cusip					1,000,000.00	997,941.21	997,941.21	1,011,433.00	13,491.79	0.00
25470DAG4	Discovery Communications	4.95%	05/15/2042	05/10/2012	520,000.00	515,985.60	515,985.60	555,774.96	39,789.36	0.00
Totals for Cusip					520,000.00	515,985.60	515,985.60	555,774.96	39,789.36	0.00
260543BY8	Dow Chemical Co/The	9.40%	05/15/2039	05/07/2009	1,783,000.00	1,775,190.46	2,680,030.87	2,935,590.04	255,559.17	0.00
Totals for Cusip					1,783,000.00	1,775,190.46	2,680,030.87	2,935,590.04	255,559.17	0.00
260543CE1	Dow Chemical Co/The	5.25%	11/15/2041	11/04/2011	450,000.00	449,392.50	473,343.30	501,888.60	28,545.30	0.00

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Totals for Cusip					450,000.00	449,392.50	473,343.30	501,888.60	28,545.30	0.00
263534BT5	Du Pont E I De Nemours & Co	6.00%	07/15/2018	07/23/2008	2,935,000.00	2,933,767.30	3,587,391.80	3,622,186.23	34,794.43	0.00
Totals for Cusip					2,935,000.00	2,933,767.30	3,587,391.80	3,622,186.23	34,794.43	0.00
263534CB3	Du Pont E I De Nemours & Co	3.62%	01/15/2021	08/17/2011	415,000.00	431,774.30	450,326.46	455,887.05	5,560.59	0.00
Totals for Cusip					415,000.00	431,774.30	450,326.46	455,887.05	5,560.59	0.00
26441YAA0	Duke Realty LP	6.50%	01/15/2018	09/06/2007	705,000.00	702,462.00	779,038.40	835,900.88	56,862.48	0.00
Totals for Cusip					705,000.00	702,462.00	779,038.40	835,900.88	56,862.48	0.00
26442CAA2	Duke Energy Carolinas	6.10%	06/01/2037	05/31/2007	2,115,000.00	2,114,725.05	2,694,478.28	2,677,864.95	0.00	(16,613.33)
Totals for Cusip					2,115,000.00	2,114,725.05	2,694,478.28	2,677,864.95	0.00	(16,613.33)
26442CAH7	Duke Energy Carolinas	5.30%	02/15/2040	12/12/2012	755,000.00	916,788.95	916,788.95	906,055.12	0.00	(10,733.83)
Totals for Cusip					755,000.00	916,788.95	916,788.95	906,055.12	0.00	(10,733.83)
268317AE4	Electricite De France	5.60%	01/27/2040	08/30/2010	585,000.00	643,546.80	592,116.53	672,627.15	80,510.62	0.00
Totals for Cusip					585,000.00	643,546.80	592,116.53	672,627.15	80,510.62	0.00
26882PBB7	ERAC USA Finance Co	6.38%	10/15/2017	10/10/2007	700,000.00	698,775.00	808,887.10	846,624.10	37,737.00	0.00
Totals for Cusip					700,000.00	698,775.00	808,887.10	846,624.10	37,737.00	0.00
26882PBB7	ERAC USA Finance Co	6.38%	10/15/2017	02/09/2010	1,915,000.00	2,096,925.00	2,212,884.00	2,316,121.65	103,237.65	0.00
Totals for Cusip					2,615,000.00	2,795,700.00	3,021,771.10	3,162,745.75	140,974.65	0.00
26882PBE1	ERAC USA Finance Co	7.00%	10/15/2037	10/10/2007	1,000,000.00	991,340.00	1,203,074.00	1,269,829.00	66,755.00	0.00
Totals for Cusip					1,000,000.00	991,340.00	1,203,074.00	1,269,829.00	66,755.00	0.00
26882PBE1	ERAC USA Finance Co	7.00%	10/15/2037	12/14/2007	135,000.00	119,086.20	162,414.99	171,426.92	9,011.93	0.00
Totals for Cusip					465,000.00	534,991.80	559,429.41	590,470.49	31,041.08	0.00
26882PBE1	ERAC USA Finance Co	7.00%	10/15/2037	08/31/2010	465,000.00	534,991.80	559,429.41	590,470.49	31,041.08	0.00
Totals for Cusip					1,600,000.00	1,645,418.00	1,924,918.40	2,031,726.41	106,808.01	0.00
26884TAA0	ERAC USA Finance Company	5.25%	10/01/2020	06/24/2010	2,880,000.00	2,862,230.40	3,105,057.60	3,293,470.08	188,412.48	0.00
Totals for Cusip					2,880,000.00	2,862,230.40	3,105,057.60	3,293,470.08	188,412.48	0.00
26884TAJ1	ERAC USA Finance Company	1.40%	04/15/2016	10/10/2012	625,000.00	624,000.00	624,000.00	629,190.63	5,190.63	0.00
Totals for Cusip					625,000.00	624,000.00	624,000.00	629,190.63	5,190.63	0.00
278865AM2	Ecolab Inc	5.50%	12/08/2041	12/05/2011	530,000.00	524,546.30	587,315.26	632,313.32	44,998.06	0.00
Totals for Cusip					530,000.00	524,546.30	587,315.26	632,313.32	44,998.06	0.00
29268BAC5	Enel Finance Internation	6.80%	09/15/2037	09/13/2007	2,550,000.00	2,543,242.50	2,214,590.85	2,663,475.00	448,884.15	0.00
Totals for Cusip					2,550,000.00	2,543,242.50	2,214,590.85	2,663,475.00	448,884.15	0.00
29268BAC5	Enel Finance Internation	6.80%	09/15/2037	04/01/2010	755,000.00	793,165.25	655,692.59	788,597.50	132,904.91	0.00

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Totals for Cusip					3,305,000.00	3,336,407.75	2,870,283.44	3,452,072.50	581,789.06	0.00
29364GAG8	Entergy Corp	4.70%	01/15/2017	01/10/2012	1,590,000.00	1,588,171.50	1,588,171.50	1,722,383.40	134,211.90	0.00
Totals for Cusip					1,590,000.00	1,588,171.50	1,588,171.50	1,722,383.40	134,211.90	0.00
29364WAK4	Entergy Louisiana LLC	5.40%	11/01/2024	11/10/2009	1,560,000.00	1,554,664.80	1,781,911.56	1,887,787.20	105,875.64	0.00
Totals for Cusip					1,560,000.00	1,554,664.80	1,781,911.56	1,887,787.20	105,875.64	0.00
29379VAT0	Enterprise Products Oper	5.95%	02/01/2041	01/05/2011	950,000.00	947,710.50	1,064,811.30	1,146,906.50	82,095.20	0.00
29379VAT0	Enterprise Products Oper	5.95%	02/01/2041	01/04/2011	400,000.00	397,268.00	448,341.60	482,908.00	34,566.40	0.00
Totals for Cusip					1,350,000.00	1,344,978.50	1,513,152.90	1,629,814.50	116,661.60	0.00
298765DV5	European Investment Bank	4.88%	02/15/2036	12/15/2006	5,365,000.00	5,223,793.20	5,855,591.70	6,363,018.76	507,427.06	0.00
298765DV5	European Investment Bank	4.88%	02/15/2036	12/19/2006	2,145,000.00	2,075,201.70	2,341,145.24	2,544,021.48	202,876.24	0.00
Totals for Cusip					7,510,000.00	7,298,994.90	8,196,736.94	8,907,040.24	710,303.30	0.00
30161MAE3	Exelon Generation Co LLC	6.20%	10/01/2017	09/25/2007	1,060,000.00	1,057,413.60	1,217,255.24	1,251,769.90	34,514.66	0.00
Totals for Cusip					1,060,000.00	1,057,413.60	1,217,255.24	1,251,769.90	34,514.66	0.00
30161MAG8	Exelon Generation Co LLC	6.25%	10/01/2039	09/16/2009	1,285,000.00	1,283,239.55	1,565,762.22	1,494,276.39	0.00	(71,485.83)
30161MAG8	Exelon Generation Co LLC	6.25%	10/01/2039	04/07/2010	595,000.00	598,825.85	725,002.74	691,902.30	0.00	(33,100.44)
Totals for Cusip					1,880,000.00	1,882,065.40	2,290,764.96	2,186,178.69	0.00	(104,586.27)
302491AQ8	FMC Corp	5.20%	12/15/2019	11/24/2009	765,000.00	762,437.25	857,743.25	877,819.14	20,075.89	0.00
Totals for Cusip					765,000.00	762,437.25	857,743.25	877,819.14	20,075.89	0.00
3128X2TM7	Freddie Mac	5.00%	01/30/2014	04/22/2008	2,305,000.00	2,431,054.69	2,518,892.48	2,424,274.53	0.00	(94,617.95)
Totals for Cusip					2,305,000.00	2,431,054.69	2,518,892.48	2,424,274.53	0.00	(94,617.95)
313305AA2	Fedex Corp 2012 Pass TST	2.62%	01/15/2018	01/20/2012	1,210,000.00	1,210,000.00	1,210,000.00	1,248,075.68	38,075.68	0.00
Totals for Cusip					1,210,000.00	1,210,000.00	1,210,000.00	1,248,075.68	38,075.68	0.00
3133X72S2	Federal Home Loan Bank	5.38%	05/15/2019	04/30/2004	5,500,000.00	5,446,870.00	6,841,642.50	6,896,901.00	55,258.50	0.00
3133X72S2	Federal Home Loan Bank	5.38%	05/15/2019	01/25/2007	2,710,000.00	2,728,877.86	3,371,063.85	3,398,291.22	27,227.37	0.00
Totals for Cusip					8,210,000.00	8,175,747.86	10,212,706.35	10,295,192.22	82,485.87	0.00
3133X8AS1	Federal Home Loan Bank	5.12%	08/15/2019	12/01/2004	170,000.00	168,844.68	209,126.35	210,883.30	1,756.95	0.00
Totals for Cusip					170,000.00	168,844.68	209,126.35	210,883.30	1,756.95	0.00

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3133XDTL5	Federal Home Loan Bank	5.00%	12/21/2015	08/16/2006	85,000.00	83,397.41	98,247.17	96,511.21	0.00	(1,735.96)
Totals for Cusip										
3134A32M7	Freddie Mac	0.00%	09/15/2027	10/20/2011	85,000.00	83,397.41	98,247.17	96,511.21	0.00	(1,735.96)
Totals for Cusip										
313586RC5	Fannie Mae	0.00%	10/09/2019	01/29/2001	8,440,000.00	2,502,882.00	6,489,220.60	7,393,921.08	904,700.48	0.00
313586RC5	Fannie Mae	0.00%	10/09/2019	01/29/2001	6,515,000.00	1,932,023.25	5,009,155.48	5,707,511.36	698,355.88	0.00
313586RC5	Fannie Mae	0.00%	10/09/2019	01/29/2001	250,000.00	74,137.50	192,216.25	219,014.25	26,798.00	0.00
313586RC5	Fannie Mae	0.00%	10/09/2019	01/29/2001	5,000,000.00	1,482,750.00	3,844,325.00	4,380,285.00	535,960.00	0.00
Totals for Cusip										
31358DDG6	FNMA	0.00%	01/15/2030	02/22/2000	29,150,000.00	3,827,978.00	15,435,595.45	16,162,917.10	727,321.65	0.00
31358DDG6	FNMA	0.00%	01/15/2030	05/24/2000	14,022,000.00	1,757,657.70	7,424,971.51	7,774,834.43	349,862.92	0.00
Totals for Cusip										
31358DDR2	FNMA	0.00%	05/15/2030	05/01/2012	8,565,000.00	4,399,875.62	4,399,875.62	4,830,822.74	430,947.12	0.00
Totals for Cusip										
31358DDS0	FNMA	0.00%	11/15/2030	04/30/2010	16,645,000.00	5,688,245.66	8,343,056.58	8,734,480.40	391,423.82	0.00
Totals for Cusip										
31359YCW5	FNMA Strip	0.00%	07/15/2027	05/02/2000	14,022,000.00	2,124,192.78	8,267,371.20	8,675,537.60	408,166.40	0.00
Totals for Cusip										
31359YCZ8	FNMA Strip	0.00%	01/15/2029	05/02/2000	10,522,000.00	1,436,463.44	5,871,412.79	6,216,155.59	344,742.80	0.00
Totals for Cusip										
31359YDA2	FNMA Strip	0.00%	07/15/2029	05/02/2000	14,022,000.00	1,849,081.14	7,661,859.17	8,030,609.73	368,750.56	0.00
Totals for Cusip										
31771EAA9	FICO Strip	0.00%	05/11/2018	04/06/2005	5,660,000.00	2,932,049.80	5,067,533.84	5,306,753.74	239,219.90	0.00
Totals for Cusip										
31771EAE1	FICO Strip	0.00%	02/08/2018	06/10/2005	345,000.00	194,818.05	311,664.38	322,298.31	10,633.93	0.00
Totals for Cusip										
31771EAL5	FICO Strip	0.00%	02/08/2018	07/15/2005	20,880,000.00	11,691,129.60	18,862,470.00	19,605,192.48	742,722.48	0.00
Totals for Cusip										
							18,862,470.00	19,605,192.48	742,722.48	0.00

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31774EAN1	FICO Strip	0.00%	12/27/2018	10/01/2001	50,000,000.00	17,108,000.00	43,621,200.00	46,073,150.00	2,451,950.00	0.00
Totals for Cusip					50,000,000.00	17,108,000.00	43,621,200.00	46,073,150.00	2,451,950.00	0.00
33766JAD5	Firstenergy Solutions	6.05%	08/15/2021	12/28/2009	950,000.00	949,907.65	1,054,210.25	1,087,292.10	33,081.85	0.00
Totals for Cusip					950,000.00	949,907.65	1,054,210.25	1,087,292.10	33,081.85	0.00
337738AM0	Fiserv Inc	3.50%	10/01/2022	09/18/2012	1,230,000.00	1,224,329.70	1,224,329.70	1,252,308.51	27,978.81	0.00
Totals for Cusip					1,230,000.00	1,224,329.70	1,224,329.70	1,252,308.51	27,978.81	0.00
341081FC6	Florida Power & Light	5.69%	03/01/2040	04/07/2010	1,815,000.00	1,776,957.60	2,325,229.17	2,365,627.44	40,398.27	0.00
Totals for Cusip					1,815,000.00	1,776,957.60	2,325,229.17	2,365,627.44	40,398.27	0.00
345397WA7	Ford Motor Credit Co LLC	3.98%	06/15/2016	12/05/2012	1,600,000.00	1,693,952.00	1,693,952.00	1,698,921.60	4,969.60	0.00
Totals for Cusip					1,600,000.00	1,693,952.00	1,693,952.00	1,698,921.60	4,969.60	0.00
35671DAU9	Freepport Mcmoran Copper & Gold	3.55%	03/01/2022	02/08/2012	590,000.00	588,507.30	588,507.30	585,147.84	0.00	(3,359.46)
Totals for Cusip					590,000.00	588,507.30	588,507.30	585,147.84	0.00	(3,359.46)
369550AU2	General Dynamics Corp	2.25%	11/15/2022	11/01/2012	2,400,000.00	2,375,688.00	2,375,688.00	2,348,604.00	0.00	(27,084.00)
Totals for Cusip					2,400,000.00	2,375,688.00	2,375,688.00	2,348,604.00	0.00	(27,084.00)
369622SM8	General Electric Capital Corp	5.30%	02/11/2021	02/08/2011	620,000.00	617,811.40	662,750.24	719,684.84	56,934.60	0.00
Totals for Cusip					620,000.00	617,811.40	662,750.24	719,684.84	56,934.60	0.00
36962G3P7	General Electric Capital Corp	5.88%	01/14/2038	11/07/2012	1,100,000.00	1,353,451.00	1,353,451.00	1,326,877.20	0.00	(26,573.80)
Totals for Cusip					1,100,000.00	1,353,451.00	1,353,451.00	1,326,877.20	0.00	(26,573.80)
36962G3U6	General Electric Capital Corp	5.62%	05/01/2018	02/09/2010	1,800,000.00	1,821,312.00	2,016,003.60	2,137,561.20	121,557.60	0.00
36962G3U6	General Electric Capital Corp	5.62%	05/01/2018	12/05/2012	905,000.00	1,077,782.60	1,077,782.60	1,074,718.27	0.00	(3,064.33)
Totals for Cusip					2,705,000.00	2,899,094.60	3,093,786.20	3,212,279.47	121,557.60	(3,064.33)
36962G4C5	General Electric Capital Corp	5.90%	05/13/2014	05/06/2009	450,000.00	449,500.50	492,818.40	482,271.75	0.00	(10,546.65)
Totals for Cusip					450,000.00	449,500.50	492,818.40	482,271.75	0.00	(10,546.65)
372917AS3	Genzyme Corp	5.00%	06/15/2020	06/08/2011	2,740,000.00	2,984,627.20	3,163,212.18	3,228,224.16	65,011.98	0.00
Totals for Cusip					2,740,000.00	2,984,627.20	3,163,212.18	3,228,224.16	65,011.98	0.00
373298BN7	Georgia Pacific Corp	7.38%	12/01/2025	12/20/2011	1,000,000.00	1,238,950.00	1,233,314.00	1,362,581.00	129,267.00	0.00
373298BN7	Georgia Pacific Corp	7.38%	12/01/2025	12/20/2012	1,000,000.00	1,362,270.00	1,362,270.00	1,362,581.00	311.00	0.00

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Totals for Cusip					2,000,000.00	2,601,220.00	2,595,584.00	2,725,162.00	129,578.00	0.00
373334GE5	Georgia Power Company	5.70%	06/01/2017	06/04/2007	720,000.00	718,444.80	854,358.48	863,732.88	9,374.40	0.00
Totals for Cusip					720,000.00	718,444.80	854,358.48	863,732.88	9,374.40	0.00
375558AS2	Gilead Sciences	5.65%	12/01/2041	12/06/2011	1,000,000.00	997,730.00	1,107,163.00	1,242,293.00	135,130.00	0.00
Totals for Cusip					1,000,000.00	997,730.00	1,107,163.00	1,242,293.00	135,130.00	0.00
377372AE7	Glaxosmithkline Cap Inc	6.38%	05/15/2038	05/06/2008	1,600,000.00	1,595,104.00	2,140,883.20	2,210,316.80	69,433.60	0.00
377372AE7	Glaxosmithkline Cap Inc	6.38%	05/15/2038	10/08/2009	375,000.00	443,137.50	501,769.50	518,043.00	16,273.50	0.00
Totals for Cusip					1,975,000.00	2,038,241.50	2,642,652.70	2,728,359.80	85,707.10	0.00
377373AD7	GlaxoSmithKline Cap PLC	2.85%	05/08/2022	05/02/2012	735,000.00	730,002.00	730,002.00	763,409.22	33,407.22	0.00
Totals for Cusip					735,000.00	730,002.00	730,002.00	763,409.22	33,407.22	0.00
38141EA33	Goldman Sachs	6.00%	05/01/2014	04/29/2009	280,000.00	279,801.20	290,643.92	297,989.44	7,345.52	0.00
Totals for Cusip					280,000.00	279,801.20	290,643.92	297,989.44	7,345.52	0.00
38141EA58	Goldman Sachs	5.38%	03/15/2020	08/25/2011	465,000.00	457,034.55	458,966.16	532,903.95	73,937.79	0.00
Totals for Cusip					465,000.00	457,034.55	458,966.16	532,903.95	73,937.79	0.00
38141GFD1	Goldman Sachs Group Inc	6.75%	10/01/2037	08/06/2009	1,005,000.00	999,120.75	935,165.57	1,138,993.64	203,828.07	0.00
38141GFD1	Goldman Sachs Group Inc	6.75%	10/01/2037	09/24/2009	895,000.00	933,162.80	832,809.14	1,014,327.67	181,518.53	0.00
38141GFD1	Goldman Sachs Group Inc	6.75%	10/01/2037	03/14/2012	495,000.00	478,699.65	478,699.65	560,996.87	82,297.22	0.00
Totals for Cusip					2,395,000.00	2,410,983.20	2,246,674.36	2,714,318.18	467,643.82	0.00
38141GGM0	Goldman Sachs Group Inc	6.25%	02/01/2041	01/21/2011	410,000.00	408,454.30	402,221.89	503,037.61	100,815.72	0.00
38141GGM0	Goldman Sachs Group Inc	6.25%	02/01/2041	01/25/2011	640,000.00	654,387.20	627,858.56	785,229.44	157,370.88	0.00
Totals for Cusip					1,050,000.00	1,062,841.50	1,030,080.45	1,288,267.05	258,186.60	0.00
38144LAB6	Goldman Sachs Group	6.25%	09/01/2017	08/18/2009	1,305,000.00	1,369,871.55	1,364,295.29	1,539,400.19	175,104.90	0.00
Totals for Cusip					1,305,000.00	1,369,871.55	1,364,295.29	1,539,400.19	175,104.90	0.00
404280AG4	HSBC Holding Plc	6.50%	05/02/2036	04/26/2006	1,250,000.00	1,248,200.00	1,263,007.50	1,561,725.00	298,717.50	0.00
404280AG4	HSBC Holding Plc	6.50%	05/02/2036	07/27/2009	480,000.00	435,052.80	484,994.88	599,702.40	114,707.52	0.00
Totals for Cusip					1,730,000.00	1,683,252.80	1,748,002.38	2,161,427.40	413,425.02	0.00
404280AJ8	HSBC Holding Plc	6.80%	06/01/2038	05/19/2008	495,000.00	493,925.85	512,694.27	633,038.18	120,343.91	0.00
Totals for Cusip					495,000.00	493,925.85	512,694.27	633,038.18	120,343.91	0.00

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404280AK5	HSBC Holding Plc	5.10%	04/05/2021	03/29/2011	205,000.00	204,555.15	217,831.57	242,080.61	24,249.04	0.00
	Totals for Cusip				205,000.00	204,555.15	217,831.57	242,080.61	24,249.04	0.00
404280AL3	HSBC Holding Plc	4.88%	01/14/2022	11/14/2011	385,000.00	384,649.65	406,903.81	446,818.68	39,914.87	0.00
	Totals for Cusip				385,000.00	384,649.65	406,903.81	446,818.68	39,914.87	0.00
404280AN9	HSBC Holding Plc	4.00%	03/30/2022	03/27/2012	920,000.00	914,001.60	914,001.60	1,007,276.72	93,275.12	0.00
	Totals for Cusip				920,000.00	914,001.60	914,001.60	1,007,276.72	93,275.12	0.00
41283LAB1	Harley-Davidson Finl Ser	2.70%	03/15/2017	01/26/2012	250,000.00	249,945.00	249,945.00	258,381.25	8,436.25	0.00
	Totals for Cusip				250,000.00	249,945.00	249,945.00	258,381.25	8,436.25	0.00
416515AY0	Hartford Financial Services	4.00%	03/30/2015	03/18/2010	1,500,000.00	1,498,980.00	1,507,264.50	1,585,029.00	77,764.50	0.00
	Totals for Cusip				1,500,000.00	1,498,980.00	1,507,264.50	1,585,029.00	77,764.50	0.00
416518AB4	Hartford Finl Svcs Grp	5.12%	04/15/2022	04/02/2012	730,000.00	726,028.80	726,028.80	842,310.50	116,281.70	0.00
	Totals for Cusip				730,000.00	726,028.80	726,028.80	842,310.50	116,281.70	0.00
42809HAB3	Hess Corp	8.12%	02/15/2019	01/29/2009	455,000.00	453,530.35	584,066.67	598,828.69	14,762.02	0.00
	Totals for Cusip				455,000.00	453,530.35	584,066.67	598,828.69	14,762.02	0.00
438516BB1	Honeywell International Inc	5.38%	03/01/2041	02/14/2011	1,000,000.00	988,650.00	1,226,654.00	1,280,248.00	53,594.00	0.00
	Totals for Cusip				1,000,000.00	988,650.00	1,226,654.00	1,280,248.00	53,594.00	0.00
441060AD2	Hospira Inc	5.90%	06/15/2014	06/02/2006	1,500,000.00	1,483,770.00	1,625,176.50	1,603,257.00	0.00	(21,919.50)
441060AD2	Hospira Inc	5.90%	06/15/2014	01/18/2007	800,000.00	778,632.00	866,760.80	855,070.40	0.00	(11,690.40)
441060AD2	Hospira Inc	5.90%	06/15/2014	04/23/2007	415,000.00	412,771.45	449,632.17	443,567.77	0.00	(6,064.40)
441060AD2	Hospira Inc	5.90%	06/15/2014	06/17/2010	545,000.00	601,407.50	590,480.80	582,516.71	0.00	(7,964.09)
	Totals for Cusip				3,260,000.00	3,276,580.95	3,532,050.27	3,484,411.88	0.00	(47,638.39)
446150AG9	Huntington Bancshares	7.00%	12/15/2020	12/15/2010	100,000.00	100,000.00	113,333.20	122,346.10	9,012.90	0.00
	Totals for Cusip				100,000.00	100,000.00	113,333.20	122,346.10	9,012.90	0.00
448814DC4	Hydro Quebec	8.50%	12/01/2029	06/21/2011	1,000,000.00	1,442,700.00	1,612,912.00	1,612,085.00	0.00	(827.00)
448814DC4	Hydro Quebec	8.50%	12/01/2029	10/16/2012	1,000,000.00	1,643,260.00	1,643,260.00	1,612,085.00	0.00	(31,175.00)
	Totals for Cusip				2,000,000.00	3,085,960.00	3,256,172.00	3,224,170.00	0.00	(32,002.00)
448814DX8	Hydro Quebec	8.40%	01/15/2022	04/27/2010	3,050,000.00	4,066,138.00	4,459,847.25	4,375,993.60	0.00	(83,853.65)

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Totals for Cusip					3,050,000.00	4,066,138.00	4,459,847.25	4,375,993.60	0.00	(83,853.65)
45074GAA8	Iberdrola Fin	3.80%	09/11/2014	09/08/2009	1,200,000.00	1,197,948.00	1,198,068.00	1,232,564.40	34,496.40	0.00
Totals for Cusip					1,200,000.00	1,197,948.00	1,198,068.00	1,232,564.40	34,496.40	0.00
45687AAA0	Ingersoll-Rand	6.88%	08/15/2018	08/12/2008	1,500,000.00	1,497,855.00	1,816,924.50	1,831,635.00	14,710.50	0.00
45687AAA0	Ingersoll-Rand	6.88%	08/15/2018	07/23/2010	940,000.00	1,107,996.80	1,138,606.02	1,147,824.60	9,218.58	0.00
45687AAA0	Ingersoll-Rand	6.88%	08/15/2018	09/07/2011	550,000.00	676,984.00	666,205.65	671,599.50	5,393.85	0.00
Totals for Cusip					2,990,000.00	3,282,835.80	3,621,736.17	3,651,059.10	29,322.93	0.00
45687AAE2	Ingersoll-Rand	9.50%	04/15/2014	03/31/2009	900,000.00	899,928.00	1,046,133.90	996,035.40	0.00	(50,098.50)
Totals for Cusip					900,000.00	899,928.00	1,046,133.90	996,035.40	0.00	(50,098.50)
458140AL4	Intel Corporation	1.35%	12/15/2017	12/04/2012	2,385,000.00	2,382,471.90	2,382,471.90	2,384,310.74	1,838.84	0.00
Totals for Cusip					2,385,000.00	2,382,471.90	2,382,471.90	2,384,310.74	1,838.84	0.00
45818QAD1	InterAmer Dev BK	6.75%	07/15/2027	01/04/2007	2,000,000.00	2,383,080.00	2,886,900.00	2,908,530.00	21,630.00	0.00
Totals for Cusip					2,000,000.00	2,383,080.00	2,886,900.00	2,908,530.00	21,630.00	0.00
459051FW3	Intl Bk Recon & Dev	0.00%	03/01/2026	11/02/2006	7,920,000.00	2,891,433.60	4,853,162.16	5,201,697.60	348,535.44	0.00
459051FW3	Intl Bk Recon & Dev	0.00%	03/01/2026	11/14/2006	1,580,000.00	582,245.80	968,181.34	1,037,712.40	69,531.06	0.00
Totals for Cusip					9,500,000.00	3,473,679.40	5,821,343.50	6,239,410.00	418,066.50	0.00
45905ASE9	Int Bank Recon & Develop	0.00%	03/11/2031	11/09/2012	2,985,000.00	1,647,997.10	1,647,997.10	1,552,991.03	0.00	(95,006.07)
Totals for Cusip					2,985,000.00	1,647,997.10	1,647,997.10	1,552,991.03	0.00	(95,006.07)
45905CAA2	Intl Bk Recon & Development	4.75%	02/15/2035	07/26/2006	3,765,000.00	3,323,742.00	4,770,266.30	4,785,578.55	15,312.25	0.00
Totals for Cusip					3,765,000.00	3,323,742.00	4,770,266.30	4,785,578.55	15,312.25	0.00
45905JUBH6	Intl Bk Recon and Develop	0.00%	05/01/2030	11/09/2012	3,460,000.00	1,981,272.12	1,981,272.12	1,870,797.78	0.00	(110,474.34)
Totals for Cusip					3,460,000.00	1,981,272.12	1,981,272.12	1,870,797.78	0.00	(110,474.34)
459200AM3	IBM Corp	7.00%	10/30/2025	07/29/2009	400,000.00	463,192.00	548,474.00	577,472.80	28,998.80	0.00
459200AM3	IBM Corp	7.00%	10/30/2025	09/27/2010	93,000.00	119,794.23	127,520.21	134,262.43	6,742.22	0.00
Totals for Cusip					493,000.00	582,986.23	675,994.21	711,735.23	35,741.02	0.00
459200GS4	IBM Corp	5.60%	11/30/2039	11/30/2009	55,000.00	43,703.61	62,699.45	70,884.66	8,185.21	0.00
Totals for Cusip					55,000.00	43,703.61	62,699.45	70,884.66	8,185.21	0.00
459200HF1	IBM Corp	4.00%	06/20/2042	06/18/2012	1,091,000.00	750,535.18	750,535.18	1,154,676.22	404,141.04	0.00

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Totals for Cusip					1,091,000.00	750,535.18	750,535.18	1,154,676.22	404,141.04	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	04/01/2010	1,450,000.00	1,699,168.00	1,764,982.05	1,874,597.70	109,615.65	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/13/2010	660,000.00	780,667.80	803,371.14	853,265.16	49,894.02	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/13/2010	325,000.00	384,956.00	395,599.43	420,168.45	24,569.02	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/12/2010	555,000.00	658,091.25	675,562.10	717,518.43	41,956.33	0.00
Totals for Cusip					2,990,000.00	3,522,883.05	3,639,514.72	3,865,549.74	226,035.02	0.00
460146CH4	International Paper Company	6.00%	11/15/2041	11/08/2011	760,000.00	759,893.60	825,065.88	899,939.56	74,873.68	0.00
Totals for Cusip					760,000.00	759,893.60	825,065.88	899,939.56	74,873.68	0.00
465138QV0	AID-Israel	0.00%	08/15/2020	06/12/2002	17,121,000.00	5,487,965.34	14,200,088.92	14,970,842.09	770,753.17	0.00
Totals for Cusip					17,121,000.00	5,487,965.34	14,200,088.92	14,970,842.09	770,753.17	0.00
465139BH5	AID-Israel	0.00%	03/15/2017	03/27/2012	8,824,000.00	8,240,027.68	8,240,027.68	8,491,379.32	251,351.64	0.00
Totals for Cusip					8,824,000.00	8,240,027.68	8,240,027.68	8,491,379.32	251,351.64	0.00
465139DP5	AID-Israel	0.00%	03/15/2022	01/04/2006	9,150,000.00	4,191,066.00	7,092,668.25	7,481,790.30	389,122.05	0.00
Totals for Cusip					9,150,000.00	4,191,066.00	7,092,668.25	7,481,790.30	389,122.05	0.00
465139DQ3	AID-Israel	0.00%	09/15/2022	10/21/2009	8,713,000.00	4,770,777.01	6,565,175.80	6,965,329.03	400,153.23	0.00
Totals for Cusip					8,713,000.00	4,770,777.01	6,565,175.80	6,965,329.03	400,153.23	0.00
465139ET6	AID-Israel	0.00%	02/15/2023	04/15/1999	14,100,000.00	3,316,743.00	10,363,316.70	11,040,201.30	676,884.60	0.00
Totals for Cusip					14,100,000.00	3,316,743.00	10,363,316.70	11,040,201.30	676,884.60	0.00
465139JD6	AID-Israel	0.00%	11/15/2022	06/23/2006	1,580,000.00	631,083.60	1,179,481.06	1,252,785.16	73,304.10	0.00
Totals for Cusip					1,580,000.00	631,083.60	1,179,481.06	1,252,785.16	73,304.10	0.00
465139JH7	AID-Israel	0.00%	11/01/2024	05/22/2009	4,000,000.00	1,774,960.00	2,682,612.00	2,852,040.00	169,428.00	0.00
Totals for Cusip					4,000,000.00	1,774,960.00	2,682,612.00	2,852,040.00	169,428.00	0.00
465139PM9	AID-Israel	0.00%	11/15/2022	06/23/2006	1,011,000.00	403,813.62	754,718.58	801,623.92	46,905.34	0.00
Totals for Cusip					1,011,000.00	403,813.62	754,718.58	801,623.92	46,905.34	0.00
465139SY0	AID-Israel	0.00%	05/15/2021	10/11/2012	3,401,000.00	2,886,700.78	2,886,700.78	2,881,466.64	0.00	(5,234.14)
Totals for Cusip					3,401,000.00	2,886,700.78	2,886,700.78	2,881,466.64	0.00	(5,234.14)
465139VE0	AID-Israel	0.00%	11/01/2024	11/30/2005	2,300,000.00	890,422.00	1,545,077.90	1,643,619.10	98,541.20	0.00

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Totals for Cusip					2,300,000.00	890,422.00	1,545,077.90	1,643,619.10	98,541.20	0.00
46513EFF4	AID Israel	5.50%	09/18/2023	01/08/2010	1,040,000.00	1,128,223.20	1,327,777.36	1,370,925.92	43,148.56	0.00
Totals for Cusip					1,040,000.00	1,128,223.20	1,327,777.36	1,370,925.92	43,148.56	0.00
46513EFG2	AID Israel	5.50%	09/18/2033	06/14/2012	10,000,000.00	13,536,000.00	13,536,000.00	13,473,490.00	0.00	(62,510.00)
Totals for Cusip					10,000,000.00	13,536,000.00	13,536,000.00	13,473,490.00	0.00	(62,510.00)
46513EGV8	AID Israel	5.50%	12/04/2023	09/14/2011	450,000.00	575,689.91	573,794.55	595,187.55	21,393.00	0.00
Totals for Cusip					450,000.00	575,689.91	573,794.55	595,187.55	21,393.00	0.00
46513EJX1	AID Israel	5.50%	04/26/2024	04/09/2010	1,400,000.00	1,511,412.00	1,795,826.20	1,852,860.80	57,034.60	0.00
Totals for Cusip					1,400,000.00	1,511,412.00	1,795,826.20	1,852,860.80	57,034.60	0.00
46625HHP8	JP Morgan Chase & Co	3.70%	01/20/2015	03/18/2010	2,000,000.00	2,016,200.00	2,073,610.00	2,105,764.00	32,154.00	0.00
Totals for Cusip					2,000,000.00	2,016,200.00	2,073,610.00	2,105,764.00	32,154.00	0.00
46625HJB7	JP Morgan Chase & Co	5.60%	07/15/2041	07/14/2011	1,545,000.00	1,538,341.05	1,617,560.93	1,913,392.89	295,831.96	0.00
46625HJB7	JP Morgan Chase & Co	5.60%	07/15/2041	07/20/2011	1,000,000.00	995,830.00	1,046,965.00	1,238,442.00	191,477.00	0.00
Totals for Cusip					2,545,000.00	2,534,171.05	2,664,525.93	3,151,834.89	487,308.96	0.00
478160AN4	Johnson & Johnson	5.95%	08/15/2037	11/25/2008	605,000.00	612,798.45	833,505.48	839,014.00	5,508.52	0.00
478160AN4	Johnson & Johnson	5.95%	08/15/2037	07/17/2009	895,000.00	951,814.60	1,233,037.03	1,241,186.00	8,148.97	0.00
Totals for Cusip					1,500,000.00	1,564,613.05	2,066,542.51	2,080,200.00	13,657.49	0.00
478160AV6	Johnson & Johnson	4.50%	09/01/2040	03/30/2011	800,000.00	733,968.00	908,762.40	935,662.40	26,900.00	0.00
Totals for Cusip					800,000.00	733,968.00	908,762.40	935,662.40	26,900.00	0.00
478366AW7	Johnson Controls	5.70%	03/01/2041	02/01/2011	875,000.00	872,445.00	985,327.00	1,053,714.38	68,387.38	0.00
Totals for Cusip					875,000.00	872,445.00	985,327.00	1,053,714.38	68,387.38	0.00
48121CJN7	JP Morgan Chase	5.88%	06/13/2016	11/09/2006	1,900,000.00	1,958,121.00	2,056,622.70	2,166,807.50	110,184.80	0.00
Totals for Cusip					1,900,000.00	1,958,121.00	2,056,622.70	2,166,807.50	110,184.80	0.00
485134BM1	Great Plains Energy Inc	5.30%	10/01/2041	12/20/2011	250,000.00	272,772.50	269,082.25	287,649.50	18,567.25	0.00
485134BM1	Great Plains Energy Inc	5.30%	10/01/2041	12/20/2011	310,000.00	337,872.10	333,661.99	356,685.38	23,023.39	0.00
Totals for Cusip					560,000.00	610,644.60	602,744.24	644,334.88	41,590.64	0.00
492386AU1	Kerr Mcgee Corporation	6.95%	07/01/2024	03/17/2010	1,500,000.00	1,700,865.00	1,788,951.00	1,900,420.50	111,469.50	0.00
Totals for Cusip					1,500,000.00	1,700,865.00	1,788,951.00	1,900,420.50	111,469.50	0.00

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49326EED1	Keycorp	5.10%	03/24/2021	03/21/2011	1,000,000.00	999,070.00	1,038,460.00	1,165,009.00	126,549.00	0.00
Totals for Cusip					1,000,000.00	999,070.00	1,038,460.00	1,165,009.00	126,549.00	0.00
494550AQ9	Kinder Morgan Energy Partners	7.30%	08/15/2033	10/01/2009	1,775,000.00	1,907,841.00	2,072,789.98	2,314,422.50	241,632.52	0.00
Totals for Cusip					1,775,000.00	1,907,841.00	2,072,789.98	2,314,422.50	241,632.52	0.00
494550AW6	Kinder Morgan Energy Partners	6.95%	01/15/2038	06/23/2010	690,000.00	728,798.70	779,347.41	907,946.85	128,599.44	0.00
Totals for Cusip					690,000.00	728,798.70	779,347.41	907,946.85	128,599.44	0.00
494550BD7	Kinder Morgan Energy Partners	6.50%	09/01/2039	09/11/2009	335,000.00	332,045.30	372,350.83	411,730.08	39,379.25	0.00
Totals for Cusip					335,000.00	332,045.30	372,350.83	411,730.08	39,379.25	0.00
500255AQ7	Kohls Corp	6.88%	12/15/2037	05/19/2010	1,800,000.00	2,110,644.00	2,246,502.60	2,307,391.20	60,888.60	0.00
Totals for Cusip					1,800,000.00	2,110,644.00	2,246,502.60	2,307,391.20	60,888.60	0.00
500472AE5	Philips Electronics NV	5.00%	03/15/2042	03/05/2012	1,570,000.00	1,536,072.30	1,536,072.30	1,793,395.30	257,323.00	0.00
Totals for Cusip					1,570,000.00	1,536,072.30	1,536,072.30	1,793,395.30	257,323.00	0.00
50075NAR5	Mondelez International Inc	7.00%	08/11/2037	08/23/2010	650,000.00	803,231.00	868,365.55	901,931.55	33,566.00	0.00
Totals for Cusip					650,000.00	803,231.00	868,365.55	901,931.55	33,566.00	0.00
50075NAS3	Mondelez International Inc	6.50%	08/11/2017	04/06/2010	1,950,000.00	2,167,503.00	2,319,653.70	2,381,694.90	62,041.20	0.00
Totals for Cusip					1,950,000.00	2,167,503.00	2,319,653.70	2,381,694.90	62,041.20	0.00
50076QAC0	Kraft Foods Inc	5.00%	06/04/2042	05/30/2012	995,000.00	987,965.35	987,965.35	1,118,876.51	130,911.16	0.00
Totals for Cusip					995,000.00	987,965.35	987,965.35	1,118,876.51	130,911.16	0.00
50076QAP1	Kraft Foods Inc	6.88%	01/26/2039	07/18/2012	550,000.00	666,954.86	666,954.86	740,499.65	73,544.79	0.00
Totals for Cusip					550,000.00	666,954.86	666,954.86	740,499.65	73,544.79	0.00
502413AZ0	L-3 Comms Corp	4.75%	07/15/2020	05/18/2010	1,015,000.00	1,011,741.85	1,002,870.75	1,131,355.54	128,484.79	0.00
502413AZ0	L-3 Comms Corp	4.75%	07/15/2020	10/14/2011	190,000.00	184,275.30	187,729.50	211,780.84	24,051.34	0.00
Totals for Cusip					1,205,000.00	1,196,017.15	1,190,600.25	1,343,136.38	152,536.13	0.00
50540RAF9	Laboratory Corp of Amer	5.62%	12/15/2015	12/09/2005	940,000.00	937,302.20	1,046,451.24	1,060,168.66	13,717.42	0.00
Totals for Cusip					940,000.00	937,302.20	1,046,451.24	1,060,168.66	13,717.42	0.00
50540RAH5	Laboratory Corp of Amer	3.12%	05/15/2016	11/16/2010	1,725,000.00	1,722,326.25	1,791,893.78	1,817,489.33	25,595.55	0.00
Totals for Cusip					1,725,000.00	1,722,326.25	1,791,893.78	1,817,489.33	25,595.55	0.00

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50540RAK8	Laboratory Corp of Amer	2.20%	08/23/2017	08/20/2012	1,205,000.00	1,202,505.65	1,202,505.65	1,236,863.82	34,358.17	0.00
Totals for Cusip					1,205,000.00	1,202,505.65	1,202,505.65	1,236,863.82	34,358.17	0.00
50540RAL6	Laboratory Corp of Amer	3.75%	08/23/2022	08/20/2012	110,000.00	109,872.40	109,872.40	116,651.37	6,778.97	0.00
Totals for Cusip					110,000.00	109,872.40	109,872.40	116,651.37	6,778.97	0.00
525ESC6X2	Lehman Brothers Holdings	0.00%	09/26/2014	09/19/2007	1,155,000.00	1,037,411.11	188,012.56	275,756.25	87,743.69	0.00
Totals for Cusip					1,155,000.00	1,037,411.11	188,012.56	275,756.25	87,743.69	0.00
525ESC6Y0	Lehman Brothers Holdings	0.00%	09/27/2027	09/19/2007	1,465,000.00	1,313,756.40	226,975.45	342,443.75	115,468.30	0.00
Totals for Cusip					1,465,000.00	1,313,756.40	226,975.45	342,443.75	115,468.30	0.00
53079EAZ7	Liberty Mutual Group	6.50%	05/01/2042	05/01/2012	1,270,000.00	1,267,015.50	1,267,015.50	1,428,798.26	161,782.76	0.00
53079EAZ7	Liberty Mutual Group	6.50%	05/01/2042	08/14/2012	1,095,000.00	1,161,039.45	1,161,039.45	1,231,916.61	70,877.16	0.00
Totals for Cusip					2,365,000.00	2,428,054.95	2,428,054.95	2,660,714.87	232,659.92	0.00
534187AW9	Lincoln National Corp	6.30%	10/09/2037	10/03/2007	2,250,000.00	2,238,277.50	2,318,512.50	2,690,059.50	371,547.00	0.00
Totals for Cusip					2,250,000.00	2,238,277.50	2,318,512.50	2,690,059.50	371,547.00	0.00
534187AX7	Lincoln National Corp	8.75%	07/01/2019	06/17/2009	1,380,000.00	1,366,655.40	1,678,575.42	1,845,468.48	166,893.06	0.00
Totals for Cusip					1,380,000.00	1,366,655.40	1,678,575.42	1,845,468.48	166,893.06	0.00
534187BA6	Lincoln National Corp	7.00%	06/15/2040	06/15/2010	290,000.00	289,388.10	327,855.73	377,448.05	49,592.32	0.00
Totals for Cusip					290,000.00	289,388.10	327,855.73	377,448.05	49,592.32	0.00
538021AC0	Litton Industries Inc	7.75%	03/15/2026	07/26/2010	805,000.00	1,058,124.20	1,087,112.25	1,117,649.93	30,537.68	0.00
538021AC0	Litton Industries Inc	7.75%	03/15/2026	08/26/2011	200,000.00	270,690.00	270,090.00	277,677.00	7,587.00	0.00
Totals for Cusip					1,005,000.00	1,328,814.20	1,357,202.25	1,395,326.93	38,124.68	0.00
53947MAB2	Lloyds TSB Bank Plc	5.80%	01/13/2020	01/05/2010	1,300,000.00	1,296,971.00	1,234,191.40	1,521,367.90	287,176.50	0.00
Totals for Cusip					1,300,000.00	1,296,971.00	1,234,191.40	1,521,367.90	287,176.50	0.00
53947NAA2	Lloyds TSB Bank Plc	6.50%	09/14/2020	09/07/2010	500,000.00	496,960.00	418,380.00	552,485.00	134,105.00	0.00
Totals for Cusip					500,000.00	496,960.00	418,380.00	552,485.00	134,105.00	0.00
544152AB7	Lorillard Tobacco Co	6.88%	05/01/2020	04/07/2010	320,000.00	319,680.00	357,580.16	390,040.32	32,460.16	0.00
Totals for Cusip					320,000.00	319,680.00	357,580.16	390,040.32	32,460.16	0.00
549271AG9	Lubrizol Corp	8.88%	02/01/2019	09/15/2009	1,455,000.00	1,790,552.10	1,999,229.66	2,030,221.16	30,991.50	0.00
Totals for Cusip					1,455,000.00	1,790,552.10	1,999,229.66	2,030,221.16	30,991.50	0.00

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55448QAP1	Mack Cali Realty Corp	7.75%	08/15/2019	08/05/2009	950,000.00	941,877.50	1,132,048.50	1,177,325.50	45,277.00	0.00
Totals for Cusip					950,000.00	941,877.50	1,132,048.50	1,177,325.50	45,277.00	0.00
55616XAG2	Macys Retail Hldgs Inc	5.12%	01/15/2042	01/10/2012	450,000.00	449,311.50	449,311.50	486,268.20	36,956.70	0.00
Totals for Cusip					450,000.00	449,311.50	449,311.50	486,268.20	36,956.70	0.00
559080AE6	Magellan Midstream	6.55%	07/15/2019	06/19/2009	1,090,000.00	1,086,217.70	1,289,186.60	1,347,475.44	58,288.84	0.00
Totals for Cusip					1,090,000.00	1,086,217.70	1,289,186.60	1,347,475.44	58,288.84	0.00
570535AK0	Markel Corp	4.90%	07/01/2022	06/27/2012	2,400,000.00	2,396,448.00	2,396,448.00	2,609,568.00	213,120.00	0.00
Totals for Cusip					2,400,000.00	2,396,448.00	2,396,448.00	2,609,568.00	213,120.00	0.00
579780AF4	McCormick & Co	5.75%	12/15/2017	12/04/2007	1,645,000.00	1,644,342.00	1,983,174.17	1,950,019.19	0.00	(33,154.98)
Totals for Cusip					1,645,000.00	1,644,342.00	1,983,174.17	1,950,019.19	0.00	(33,154.98)
579780AG2	McCormick & Co	5.25%	09/01/2013	08/26/2008	900,000.00	898,326.00	963,616.50	928,303.20	0.00	(35,313.30)
Totals for Cusip					900,000.00	898,326.00	963,616.50	928,303.20	0.00	(35,313.30)
58013MEF7	McDonalds Corp	6.30%	03/01/2038	10/01/2010	1,250,000.00	1,548,475.00	1,748,381.25	1,742,161.25	0.00	(6,220.00)
Totals for Cusip					1,250,000.00	1,548,475.00	1,748,381.25	1,742,161.25	0.00	(6,220.00)
581557AU9	McKesson Corp	5.25%	03/01/2013	02/28/2007	2,435,000.00	2,424,773.00	2,555,271.96	2,453,138.32	0.00	(102,133.64)
Totals for Cusip					2,435,000.00	2,424,773.00	2,555,271.96	2,453,138.32	0.00	(102,133.64)
581557AY1	McKesson Corp	0.95%	12/04/2015	11/29/2012	1,780,000.00	1,778,166.60	1,778,166.60	1,782,504.46	4,337.86	0.00
Totals for Cusip					1,780,000.00	1,778,166.60	1,778,166.60	1,782,504.46	4,337.86	0.00
585055AH9	Medtronic Inc	4.75%	09/15/2015	01/06/2006	700,000.00	699,414.19	783,978.30	775,667.90	0.00	(8,310.40)
Totals for Cusip					700,000.00	699,414.19	783,978.30	775,667.90	0.00	(8,310.40)
585055AS5	Medtronic Inc	4.45%	03/15/2020	03/11/2010	2,425,000.00	2,421,120.00	2,736,440.33	2,816,904.25	80,463.92	0.00
Totals for Cusip					2,425,000.00	2,421,120.00	2,736,440.33	2,816,904.25	80,463.92	0.00
586054AA6	Memorial Sloan-Kettering	5.00%	07/01/2042	12/01/2011	535,000.00	535,000.00	560,861.90	619,995.45	59,133.55	0.00
586054AA6	Memorial Sloan-Kettering	5.00%	07/01/2042	01/06/2012	180,000.00	183,477.60	183,477.60	208,596.60	25,119.00	0.00
Totals for Cusip					715,000.00	718,477.60	744,339.50	828,592.05	84,252.55	0.00
586054AB4	Memorial Sloan-Kettering	4.12%	07/01/2052	11/28/2012	540,000.00	536,641.20	536,641.20	534,281.40	0.00	(2,359.80)
Totals for Cusip					540,000.00	536,641.20	536,641.20	534,281.40	0.00	(2,359.80)

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589331AQ0	Merck & Co Inc	5.85%	06/30/2039	05/22/2012	375,000.00	499,627.50	499,627.50	505,435.88	5,808.38	0.00
Totals for Cusip					375,000.00	499,627.50	499,627.50	505,435.88	5,808.38	0.00
589331AS6	Merck & Co Inc	3.60%	09/15/2042	09/10/2012	225,000.00	221,424.75	221,424.75	221,996.03	571.28	0.00
Totals for Cusip					225,000.00	221,424.75	221,424.75	221,996.03	571.28	0.00
59018YJ69	Merrill Lynch & Co	6.40%	08/28/2017	08/22/2007	1,015,000.00	1,013,518.10	982,828.56	1,191,970.33	209,141.77	0.00
Totals for Cusip					1,015,000.00	1,013,518.10	982,828.56	1,191,970.33	209,141.77	0.00
59022CAJ2	Merrill Lynch	6.11%	01/29/2037	06/18/2012	740,000.00	702,134.20	702,134.20	807,747.00	105,612.80	0.00
Totals for Cusip					740,000.00	702,134.20	702,134.20	807,747.00	105,612.80	0.00
59156RAJ7	MetLife Inc	6.38%	06/15/2034	09/08/2011	840,000.00	965,790.00	992,958.12	1,096,053.84	103,095.72	0.00
59156RAJ7	MetLife Inc	6.38%	06/15/2034	09/28/2011	575,000.00	654,344.25	679,703.48	750,274.95	70,571.47	0.00
Totals for Cusip					1,415,000.00	1,620,134.25	1,672,661.60	1,846,328.79	173,667.19	0.00
59156RBE7	MetLife Inc	1.76%	12/15/2017	09/27/2012	75,000.00	75,321.98	75,321.98	76,180.73	858.75	0.00
Totals for Cusip					75,000.00	75,321.98	75,321.98	76,180.73	858.75	0.00
59156RBF4	MetLife Inc	3.05%	12/15/2022	09/27/2012	1,745,000.00	1,754,611.46	1,754,611.46	1,780,016.92	25,405.46	0.00
Totals for Cusip					1,745,000.00	1,754,611.46	1,754,611.46	1,780,016.92	25,405.46	0.00
594918AJ3	Microsoft Corp	4.50%	10/01/2040	06/07/2011	650,000.00	594,191.00	733,546.45	722,320.95	0.00	(11,225.50)
Totals for Cusip					650,000.00	594,191.00	733,546.45	722,320.95	0.00	(11,225.50)
594918AM6	Microsoft Corp	5.30%	02/08/2041	02/03/2011	2,380,000.00	2,359,865.20	3,013,041.92	2,981,642.58	0.00	(31,399.34)
Totals for Cusip					2,380,000.00	2,359,865.20	3,013,041.92	2,981,642.58	0.00	(31,399.34)
61747WAL3	Morgan Stanley	5.50%	07/28/2021	07/21/2011	1,330,000.00	1,329,601.00	1,229,764.55	1,510,047.42	280,282.87	0.00
Totals for Cusip					1,330,000.00	1,329,601.00	1,229,764.55	1,510,047.42	280,282.87	0.00
61747YCJ2	Morgan Stanley	5.62%	09/23/2019	09/16/2009	240,000.00	239,004.00	222,258.96	271,435.20	49,176.24	0.00
61747YCJ2	Morgan Stanley	5.62%	09/23/2019	05/19/2010	1,250,000.00	1,191,537.50	1,157,598.75	1,413,725.00	256,126.25	0.00
Totals for Cusip					1,490,000.00	1,430,541.50	1,379,857.71	1,685,160.20	305,302.49	0.00
6174824M3	Morgan Stanley	4.88%	11/01/2022	10/18/2012	775,000.00	772,256.50	772,256.50	802,430.35	30,173.85	0.00
Totals for Cusip					775,000.00	772,256.50	772,256.50	802,430.35	30,173.85	0.00
617482V92	Morgan Stanley	6.38%	07/24/2042	07/19/2012	1,175,000.00	1,161,687.25	1,161,687.25	1,377,458.38	215,771.13	0.00
Totals for Cusip					1,175,000.00	1,161,687.25	1,161,687.25	1,377,458.38	215,771.13	0.00

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61748AAE6	Morgan Stanley	4.75%	04/01/2014	10/31/2005	2,570,000.00	2,428,727.10	2,531,673.59	2,661,170.75	129,497.16	0.00
61748AAE6	Morgan Stanley	4.75%	04/01/2014	01/12/2007	2,045,000.00	1,949,375.80	2,014,502.92	2,117,546.38	103,043.46	0.00
	Totals for Cusip				4,615,000.00	4,378,102.90	4,546,176.51	4,778,717.13	232,540.62	0.00
62952EAA5	Nyu Hospital Center	4.43%	07/01/2042	07/31/2012	800,000.00	800,000.00	800,000.00	776,648.00	0.00	(23,352.00)
	Totals for Cusip				800,000.00	800,000.00	800,000.00	776,648.00	0.00	(23,352.00)
629568AX4	Nabors Industries Inc	4.62%	09/15/2021	02/13/2012	2,325,000.00	2,317,217.84	2,317,217.84	2,502,258.00	185,040.16	0.00
	Totals for Cusip				2,325,000.00	2,317,217.84	2,317,217.84	2,502,258.00	185,040.16	0.00
638585BF5	Nationsbank Corp	6.80%	03/15/2028	07/21/2011	1,000,000.00	1,009,730.00	864,022.00	1,124,470.00	260,448.00	0.00
	Totals for Cusip				1,000,000.00	1,009,730.00	864,022.00	1,124,470.00	260,448.00	0.00
63946BAG5	NBC Universal Media LLC	5.95%	04/01/2041	08/19/2011	1,090,000.00	1,086,897.87	1,281,201.26	1,336,373.79	55,172.53	0.00
63946BAG5	NBC Universal Media LLC	5.95%	04/01/2041	10/17/2012	1,945,000.00	2,431,405.60	2,431,405.60	2,384,630.30	0.00	(46,775.30)
	Totals for Cusip				3,035,000.00	3,518,303.47	3,712,606.86	3,721,004.09	55,172.53	(46,775.30)
651639AM8	Newmont Mining Corp	6.25%	10/01/2039	09/15/2009	1,039,000.00	1,026,615.12	1,230,188.47	1,251,313.42	21,124.95	0.00
651639AM8	Newmont Mining Corp	6.25%	10/01/2039	05/23/2011	500,000.00	546,315.00	592,006.00	602,172.00	10,166.00	0.00
	Totals for Cusip				1,539,000.00	1,572,930.12	1,822,194.47	1,853,485.42	31,290.95	0.00
652478AL2	News America Holdings	8.88%	04/26/2023	11/18/2003	1,595,000.00	2,053,066.35	2,085,733.20	2,192,490.87	106,757.67	0.00
652478AL2	News America Holdings	8.88%	04/26/2023	01/06/2009	500,000.00	526,665.00	657,960.00	691,637.50	33,677.50	0.00
652478AL2	News America Holdings	8.88%	04/26/2023	03/28/2012	15,000.00	19,275.90	19,275.90	20,749.13	1,473.23	0.00
	Totals for Cusip				2,100,000.00	2,599,007.25	2,762,969.10	2,904,877.50	141,908.40	0.00
652478BY3	News America Holdings	8.15%	10/17/2036	02/16/2005	1,675,000.00	2,188,471.25	2,107,166.75	2,280,927.90	173,761.15	0.00
	Totals for Cusip				1,675,000.00	2,188,471.25	2,107,166.75	2,280,927.90	173,761.15	0.00
652482AU4	News America Inc	7.28%	06/30/2028	01/19/2006	500,000.00	543,370.00	567,323.50	621,659.50	54,336.00	0.00
	Totals for Cusip				500,000.00	543,370.00	567,323.50	621,659.50	54,336.00	0.00
652482BC3	News America Inc	6.55%	03/15/2033	11/30/2005	520,000.00	531,289.20	566,234.24	625,883.44	59,649.20	0.00
	Totals for Cusip				520,000.00	531,289.20	566,234.24	625,883.44	59,649.20	0.00
65473QAR4	Nisource Finance Corp	5.45%	09/15/2020	12/07/2005	390,000.00	374,497.50	431,986.23	458,288.22	26,301.99	0.00
	Totals for Cusip				390,000.00	374,497.50	431,986.23	458,288.22	26,301.99	0.00
65473QAV5	Nisource Finance Corp	6.12%	03/01/2022	12/01/2009	565,000.00	562,564.85	650,463.60	677,118.04	26,654.44	0.00

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Totals for Cusip					565,000.00	562,564.85	650,463.60	677,118.04	26,654.44	0.00
655044AF2	Noble Energy Inc	4.15%	12/15/2021	12/05/2011	495,000.00	494,673.30	512,074.04	546,450.30	34,376.26	0.00
Totals for Cusip					495,000.00	494,673.30	512,074.04	546,450.30	34,376.26	0.00
65557CAC7	Nordea Bank AB	1.75%	10/04/2013	09/27/2010	3,035,000.00	3,031,388.35	2,965,629.01	3,063,507.76	97,878.75	0.00
Totals for Cusip					3,035,000.00	3,031,388.35	2,965,629.01	3,063,507.76	97,878.75	0.00
655844AV0	Norfolk Southern Corp	6.00%	03/15/2105	03/07/2005	3,875,000.00	3,875,000.00	4,584,109.50	4,711,883.75	127,774.25	0.00
655844AV0	Norfolk Southern Corp	6.00%	03/15/2105	03/06/2012	525,000.00	625,117.50	625,117.50	638,384.25	13,266.75	0.00
Totals for Cusip					4,400,000.00	4,500,117.50	5,209,227.00	5,350,268.00	141,041.00	0.00
655844AW8	Norfolk Southern Corp	5.59%	05/17/2025	08/23/2006	389,000.00	372,980.98	449,353.35	477,714.17	28,360.82	0.00
Totals for Cusip					389,000.00	372,980.98	449,353.35	477,714.17	28,360.82	0.00
655844BK3	Norfolk Southern Corp	2.90%	02/15/2023	08/20/2012	1,826,000.00	1,603,778.88	1,603,778.88	1,838,042.47	234,263.59	0.00
Totals for Cusip					1,826,000.00	1,603,778.88	1,603,778.88	1,838,042.47	234,263.59	0.00
656531AE0	Norsk Hydro A/S	7.50%	10/01/2016	05/21/2007	2,435,000.00	2,766,890.50	3,064,527.86	3,002,454.84	0.00	(62,073.02)
Totals for Cusip					2,435,000.00	2,766,890.50	3,064,527.86	3,002,454.84	0.00	(62,073.02)
656531AF7	Norsk Hydro A/S	6.70%	01/15/2018	12/20/2006	1,775,000.00	1,949,127.50	2,164,026.75	2,185,376.45	21,349.70	0.00
Totals for Cusip					1,775,000.00	1,949,127.50	2,164,026.75	2,185,376.45	21,349.70	0.00
656531AM2	Norsk Hydro A/S	7.25%	09/23/2027	02/14/2007	850,000.00	991,414.50	1,163,454.50	1,210,071.90	46,617.40	0.00
Totals for Cusip					850,000.00	991,414.50	1,163,454.50	1,210,071.90	46,617.40	0.00
666807AQ5	Northrop Grumman Corp	7.88%	03/01/2026	08/19/2010	400,000.00	551,536.00	552,884.00	562,639.20	9,755.20	0.00
666807AQ5	Northrop Grumman Corp	7.88%	03/01/2026	01/10/2011	250,000.00	325,927.50	345,552.50	351,649.50	6,097.00	0.00
666807AQ5	Northrop Grumman Corp	7.88%	03/01/2026	04/29/2011	750,000.00	971,752.50	1,036,657.50	1,054,948.50	18,291.00	0.00
Totals for Cusip					1,400,000.00	1,849,216.00	1,935,094.00	1,969,237.20	34,143.20	0.00
667752AB5	Northwest Pipeline Corp	6.05%	06/15/2018	09/26/2008	1,445,000.00	1,441,094.17	1,653,928.22	1,756,901.81	102,973.59	0.00
Totals for Cusip					1,445,000.00	1,441,094.17	1,653,928.22	1,756,901.81	102,973.59	0.00
66989GAA8	Novartis Secs Invest Ltd	5.12%	02/10/2019	02/04/2009	1,000,000.00	998,220.00	1,175,252.00	1,195,174.00	19,922.00	0.00
Totals for Cusip					1,000,000.00	998,220.00	1,175,252.00	1,195,174.00	19,922.00	0.00
66989HAF5	Novartis Capital Corp	3.70%	09/21/2042	09/18/2012	640,000.00	629,280.00	629,280.00	637,226.24	7,946.24	0.00

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Totals for Cusip					640,000.00	629,280.00	629,280.00	637,226.24	7,946.24	0.00
678858BL4	Oklahoma Gas and Electric Co	5.85%	06/01/2040	06/04/2010	590,000.00	601,198.20	743,234.21	756,250.20	13,015.99	0.00
678858BL4	Oklahoma Gas and Electric Co	5.85%	06/01/2040	06/03/2010	215,000.00	215,427.85	270,939.59	275,582.70	4,743.11	0.00
678858BL4	Oklahoma Gas and Electric Co	5.85%	06/01/2040	06/03/2010	670,000.00	665,698.60	844,011.73	858,792.60	14,780.87	0.00
Totals for Cusip					1,475,000.00	1,482,324.65	1,858,085.53	1,890,625.50	32,539.97	0.00
68389XAN5	Oracle Corp	1.20%	10/15/2017	10/18/2012	5,225,000.00	5,215,960.75	5,215,960.75	5,240,507.80	24,547.05	0.00
Totals for Cusip					5,225,000.00	5,215,960.75	5,215,960.75	5,240,507.80	24,547.05	0.00
690742AD3	Owens Corning Inc	4.20%	12/15/2022	10/17/2012	570,000.00	569,487.00	569,487.00	579,681.45	10,194.45	0.00
Totals for Cusip					570,000.00	569,487.00	569,487.00	579,681.45	10,194.45	0.00
69349LAD0	PNC Bank NA	6.00%	12/07/2017	12/04/2007	1,360,000.00	1,356,260.00	1,510,656.72	1,637,007.52	126,350.80	0.00
Totals for Cusip					1,360,000.00	1,356,260.00	1,510,656.72	1,637,007.52	126,350.80	0.00
69352PAE3	PPL Capital Funding Inc	3.50%	12/01/2022	10/10/2012	850,000.00	848,665.50	848,665.50	865,212.45	16,546.95	0.00
Totals for Cusip					850,000.00	848,665.50	848,665.50	865,212.45	16,546.95	0.00
693627AY7	PSI Energy	6.12%	10/15/2035	10/18/2005	790,000.00	789,581.30	954,162.79	935,411.35	0.00	(18,751.44)
Totals for Cusip					790,000.00	789,581.30	954,162.79	935,411.35	0.00	(18,751.44)
709223VZ1	Pennsylvania St Tpk Comm	6.10%	12/01/2039	06/22/2009	1,835,000.00	1,835,000.00	2,230,681.05	2,310,705.40	80,024.35	0.00
Totals for Cusip					1,835,000.00	1,835,000.00	2,230,681.05	2,310,705.40	80,024.35	0.00
709599AC8	Penske Truck Leasing/PTL	3.12%	05/11/2015	05/08/2012	2,985,000.00	2,982,104.55	2,982,104.55	3,045,714.90	63,610.35	0.00
Totals for Cusip					2,985,000.00	2,982,104.55	2,982,104.55	3,045,714.90	63,610.35	0.00
71644EAJ1	Petro-Canada	6.80%	05/15/2038	05/12/2008	1,245,000.00	1,242,310.80	1,607,512.88	1,697,916.06	90,403.18	0.00
Totals for Cusip					1,245,000.00	1,242,310.80	1,607,512.88	1,697,916.06	90,403.18	0.00
718172AP4	Philip Morris International	4.50%	03/20/2042	03/14/2012	750,000.00	731,662.50	731,662.50	815,049.75	83,387.25	0.00
Totals for Cusip					750,000.00	731,662.50	731,662.50	815,049.75	83,387.25	0.00
737679DB3	Potomac Electric Power Corp	6.50%	11/15/2037	03/24/2008	2,285,000.00	2,214,553.45	3,080,712.41	3,260,464.22	179,751.81	0.00
Totals for Cusip					2,285,000.00	2,214,553.45	3,080,712.41	3,260,464.22	179,751.81	0.00
737679DC1	Potomac Electric Power Corp	7.90%	12/15/2038	12/03/2008	810,000.00	810,000.00	1,252,418.76	1,312,713.54	60,294.78	0.00
Totals for Cusip					810,000.00	810,000.00	1,252,418.76	1,312,713.54	60,294.78	0.00
740169AH8	Precision Castparts Corp	3.90%	01/15/2043	12/17/2012	230,000.00	228,580.90	228,580.90	235,953.55	7,372.65	0.00

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Totals for Cusip					230,000.00	228,580.90	228,580.90	235,953.55	7,372.65	0.00
740189AJ4	Precision Castparts Corp	0.70%	12/20/2015	12/17/2012	6,975,000.00	6,972,907.50	6,972,907.50	6,980,921.78	8,014.28	0.00
Totals for Cusip					6,975,000.00	6,972,907.50	6,972,907.50	6,980,921.78	8,014.28	0.00
740816AG8	Pres & Fellows of Harvard	6.50%	01/15/2039	05/07/2010	700,000.00	833,007.00	1,007,541.92	1,025,752.00	18,210.08	0.00
Totals for Cusip					700,000.00	833,007.00	1,007,541.92	1,025,752.00	18,210.08	0.00
74251VAF9	Principal Financial Group Inc	4.62%	09/15/2042	09/05/2012	170,000.00	169,697.40	169,697.40	172,778.65	3,081.25	0.00
Totals for Cusip					170,000.00	169,697.40	169,697.40	172,778.65	3,081.25	0.00
74340XAU5	Prologis LP	6.88%	03/15/2020	06/08/2011	87,000.00	86,800.98	96,598.28	105,317.15	8,718.87	0.00
Totals for Cusip					87,000.00	86,800.98	96,598.28	105,317.15	8,718.87	0.00
74456QAR7	Public Service Electric & Gas	5.80%	05/01/2037	05/07/2007	1,990,000.00	1,986,119.50	2,551,675.51	2,579,034.03	27,358.52	0.00
Totals for Cusip					1,990,000.00	1,986,119.50	2,551,675.51	2,579,034.03	27,358.52	0.00
745332BX3	Puget Energy Inc	6.27%	03/15/2037	09/13/2006	1,525,000.00	1,525,000.00	1,981,373.03	2,038,086.25	56,713.22	0.00
Totals for Cusip					1,525,000.00	1,525,000.00	1,981,373.03	2,038,086.25	56,713.22	0.00
74834LAM2	Quest Diagnostic Inc	6.40%	07/01/2017	06/19/2007	950,000.00	947,967.00	1,123,603.00	1,119,145.60	0.00	(4,457.40)
74834LAM2	Quest Diagnostic Inc	6.40%	07/01/2017	09/22/2010	175,000.00	202,004.25	206,979.50	206,158.40	0.00	(821.10)
Totals for Cusip					1,125,000.00	1,149,971.25	1,330,582.50	1,325,304.00	0.00	(5,278.50)
74834LAN0	Quest Diagnostic Inc	6.95%	07/01/2037	05/27/2010	390,000.00	441,378.60	484,885.05	501,720.96	16,835.91	0.00
74834LAN0	Quest Diagnostic Inc	6.95%	07/01/2037	05/27/2010	1,185,000.00	1,354,786.80	1,473,304.58	1,524,459.84	51,155.26	0.00
Totals for Cusip					1,575,000.00	1,796,165.40	1,958,189.63	2,026,180.80	67,991.17	0.00
74834LAS9	Quest Diagnostic Inc	4.70%	04/01/2021	03/21/2011	1,100,000.00	1,098,163.00	1,172,888.00	1,231,718.40	59,030.40	0.00
Totals for Cusip					1,100,000.00	1,098,163.00	1,172,888.00	1,231,718.40	59,030.40	0.00
749343AA7	RCI Banque SA	3.40%	04/11/2014	04/05/2011	745,000.00	744,135.80	726,656.61	756,848.48	30,191.87	0.00
Totals for Cusip					745,000.00	744,135.80	726,656.61	756,848.48	30,191.87	0.00
755111AJ0	Raytheon Co	6.75%	03/15/2018	08/04/2008	800,000.00	843,144.00	969,822.40	994,539.20	24,716.80	0.00
755111AJ0	Raytheon Co	6.75%	03/15/2018	09/23/2010	2,200,000.00	2,731,696.00	2,667,011.60	2,734,982.80	67,971.20	0.00
Totals for Cusip					3,000,000.00	3,574,840.00	3,636,834.00	3,729,522.00	92,688.00	0.00
760759AK6	Republic Services Inc	6.20%	03/01/2040	08/02/2010	850,000.00	849,264.45	1,027,545.45	1,066,733.00	39,187.55	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					850,000.00	849,264.45	1,027,545.45	1,066,733.00	39,187.55	0.00
767201AH9	Rio Tinto Finance Ltd	9.00%	05/01/2019	01/22/2010	1,900,000.00	2,411,252.00	2,593,064.90	2,609,703.20	16,638.30	0.00
Totals for Cusip					1,900,000.00	2,411,252.00	2,593,064.90	2,609,703.20	16,638.30	0.00
767201AK2	Rio Tinto Finance Ltd	3.50%	11/02/2020	10/28/2010	1,540,000.00	1,528,065.00	1,574,041.70	1,632,426.18	58,384.48	0.00
Totals for Cusip					1,540,000.00	1,528,065.00	1,574,041.70	1,632,426.18	58,384.48	0.00
76720AAG1	Rio Tinto Fin USA Ltd	4.12%	08/21/2042	08/16/2012	260,000.00	254,906.60	254,906.60	264,511.26	9,604.66	0.00
Totals for Cusip					260,000.00	254,906.60	254,906.60	264,511.26	9,604.66	0.00
771196AU6	Roche Holdings Inc	7.00%	03/01/2039	02/18/2009	3,250,000.00	3,161,535.00	4,605,045.25	4,896,892.00	291,846.75	0.00
771196AU6	Roche Holdings Inc	7.00%	03/01/2039	08/31/2010	1,050,000.00	1,434,321.00	1,487,783.85	1,582,072.80	94,288.95	0.00
Totals for Cusip					4,300,000.00	4,595,856.00	6,092,829.10	6,478,964.80	386,135.70	0.00
773903AC3	Rockwell Automation Inc	5.20%	01/15/2098	02/24/2012	575,000.00	574,637.75	574,637.75	591,360.48	16,722.73	0.00
773903AC3	Rockwell Automation Inc	5.20%	01/15/2098	02/24/2012	625,000.00	620,131.25	620,131.25	642,783.13	22,651.88	0.00
Totals for Cusip					1,200,000.00	1,194,769.00	1,194,769.00	1,234,143.61	39,374.61	0.00
776696AD8	Roper Industries Inc	1.85%	11/15/2017	11/15/2012	940,000.00	939,154.00	939,154.00	939,297.82	143.82	0.00
Totals for Cusip					940,000.00	939,154.00	939,154.00	939,297.82	143.82	0.00
78008TXA7	Royal Bank of Canada	1.45%	10/30/2014	10/25/2011	3,030,000.00	3,028,848.60	3,045,728.73	3,082,167.51	36,438.78	0.00
Totals for Cusip					3,030,000.00	3,028,848.60	3,045,728.73	3,082,167.51	36,438.78	0.00
780097AW1	Royal Bank of Scotland	6.40%	10/21/2019	10/14/2009	1,580,000.00	1,578,277.80	1,479,177.04	1,866,991.20	387,814.16	0.00
Totals for Cusip					1,580,000.00	1,578,277.80	1,479,177.04	1,866,991.20	387,814.16	0.00
78442FEH7	SLM Corp	8.45%	06/15/2018	06/11/2008	1,500,000.00	1,470,450.00	1,545,000.00	1,755,000.00	210,000.00	0.00
Totals for Cusip					1,500,000.00	1,470,450.00	1,545,000.00	1,755,000.00	210,000.00	0.00
78573AAD2	Sabmillier Holdings Inc	1.85%	01/15/2015	01/10/2012	2,500,000.00	2,499,850.00	2,499,850.00	2,549,217.50	49,367.50	0.00
Totals for Cusip					2,500,000.00	2,499,850.00	2,499,850.00	2,549,217.50	49,367.50	0.00
797440BL7	San Diego Gas & Electric	5.35%	05/15/2040	05/10/2010	1,605,000.00	1,602,849.30	2,029,941.41	2,043,922.56	13,981.15	0.00
Totals for Cusip					1,605,000.00	1,602,849.30	2,029,941.41	2,043,922.56	13,981.15	0.00
806605AE1	Schering Plough Corp	5.30%	12/01/2013	05/30/2007	1,120,000.00	1,130,920.00	1,217,463.52	1,170,900.64	0.00	(46,562.88)
806605AE1	Schering Plough Corp	5.30%	12/01/2013	06/20/2007	395,000.00	392,855.15	429,373.30	412,951.57	0.00	(16,421.73)
806605AE1	Schering Plough Corp	5.30%	12/01/2013	06/19/2007	500,000.00	499,100.00	543,510.50	522,723.50	0.00	(20,787.00)

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Totals for Cusip					2,015,000.00	2,022,875.15	2,190,347.32	2,106,575.71	0.00	(83,771.61)
806605AH4	Schering Plough Corp	6.55%	09/15/2037	05/29/2008	325,000.00	312,464.75	453,079.58	465,758.15	12,678.57	0.00
806605AH4	Schering Plough Corp	6.55%	09/15/2037	10/22/2008	300,000.00	236,169.00	418,227.30	429,930.60	11,703.30	0.00
806605AH4	Schering Plough Corp	6.55%	09/15/2037	06/01/2011	1,505,000.00	1,833,827.45	2,098,106.95	2,156,818.51	58,711.56	0.00
Totals for Cusip					2,130,000.00	2,382,461.20	2,969,413.83	3,052,507.26	83,093.43	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	01/16/2007	1,440,000.00	1,474,704.00	1,748,052.00	1,893,437.28	145,385.28	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	02/21/2007	800,000.00	826,112.00	971,140.00	1,051,909.60	80,769.60	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	04/30/2007	1,210,000.00	1,232,578.60	1,468,849.25	1,591,013.27	122,164.02	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	10/04/2007	400,000.00	401,696.00	485,570.00	525,954.80	40,384.80	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	11/18/2008	1,000,000.00	846,040.00	1,213,925.00	1,314,887.00	100,962.00	0.00
Totals for Cusip					4,850,000.00	4,781,130.60	5,887,536.25	6,377,201.95	489,665.70	0.00
835495AJ1	Sonoco Products	5.75%	11/01/2040	10/20/2011	975,000.00	991,077.75	1,041,780.68	1,122,281.55	80,500.87	0.00
Totals for Cusip					975,000.00	991,077.75	1,041,780.68	1,122,281.55	80,500.87	0.00
837004CF5	South Carolina Electric & Gas	4.35%	02/01/2042	01/23/2012	185,000.00	184,846.45	184,846.45	195,276.75	10,430.30	0.00
Totals for Cusip					185,000.00	184,846.45	184,846.45	195,276.75	10,430.30	0.00
86722TAB8	Suncor Energy Inc	6.85%	06/01/2039	04/27/2010	1,300,000.00	1,438,567.00	1,665,014.00	1,796,005.90	130,991.90	0.00
Totals for Cusip					1,300,000.00	1,438,567.00	1,665,014.00	1,796,005.90	130,991.90	0.00
86959LAA1	Svenska Handelsbanken AB	4.88%	06/10/2014	06/03/2009	900,000.00	897,552.00	936,459.90	951,084.00	14,624.10	0.00
Totals for Cusip					900,000.00	897,552.00	936,459.90	951,084.00	14,624.10	0.00
87512TAW2	Tampa Electric	6.15%	05/15/2037	05/22/2007	1,755,000.00	1,745,049.15	2,232,844.38	2,381,162.94	148,318.56	0.00
Totals for Cusip					1,755,000.00	1,745,049.15	2,232,844.38	2,381,162.94	148,318.56	0.00
87927VAR9	Telecom Italia Capital	7.20%	07/18/2036	10/06/2009	2,135,000.00	2,378,774.30	1,763,398.98	2,228,940.00	465,541.02	0.00
Totals for Cusip					2,135,000.00	2,378,774.30	1,763,398.98	2,228,940.00	465,541.02	0.00
88059IDZ2	Tennessee Valley Authority	5.38%	04/01/2056	03/29/2006	11,980,000.00	11,911,953.60	16,219,554.28	16,311,237.22	91,682.94	0.00
Totals for Cusip					11,980,000.00	11,911,953.60	16,219,554.28	16,311,237.22	91,682.94	0.00
88059EMJ0	Tennessee Valley Authority	0.00%	01/15/2014	08/29/2007	2,290,000.00	1,680,621.84	2,243,533.61	2,268,217.52	24,683.91	0.00
Totals for Cusip					2,290,000.00	1,680,621.84	2,243,533.61	2,268,217.52	24,683.91	0.00
88059FBG5	Tennessee Valley Authority	0.00%	05/01/2030	07/19/2005	3,444,000.00	1,035,960.68	1,853,887.98	1,878,905.20	25,017.22	0.00

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Totals for Cusip					3,444,000.00	1,035,960.68	1,853,887.98	1,878,905.20	25,017.22	0.00
881575AE4	Tesco PLC	2.00%	12/05/2014	11/28/2011	1,970,000.00	1,967,951.20	1,990,576.65	2,013,060.26	22,483.61	0.00
Totals for Cusip					1,970,000.00	1,967,951.20	1,990,576.65	2,013,060.26	22,483.61	0.00
88165FAG7	Teva Pharmaceutical	2.95%	12/18/2022	12/13/2012	1,635,000.00	1,631,762.70	1,631,762.70	1,653,897.33	22,134.63	0.00
Totals for Cusip					1,635,000.00	1,631,762.70	1,631,762.70	1,653,897.33	22,134.63	0.00
883203BL4	Textron Inc	5.60%	12/01/2017	11/29/2007	145,000.00	145,265.35	153,280.52	164,172.77	10,892.25	0.00
883203BL4	Textron Inc	5.60%	12/01/2017	11/29/2007	1,900,000.00	1,899,867.00	2,008,503.30	2,151,229.40	142,726.10	0.00
Totals for Cusip					2,045,000.00	2,045,132.35	2,161,783.82	2,315,402.17	153,618.35	0.00
883203BP5	Textron Inc	6.20%	03/15/2015	07/21/2010	1,050,000.00	1,139,502.00	1,127,154.00	1,150,831.50	23,677.50	0.00
Totals for Cusip					1,050,000.00	1,139,502.00	1,127,154.00	1,150,831.50	23,677.50	0.00
883556AU6	Thermo Fisher Scientific Inc	3.25%	11/20/2014	06/04/2010	1,295,000.00	1,325,406.60	1,371,298.81	1,354,068.84	0.00	(17,229.97)
Totals for Cusip					1,295,000.00	1,325,406.60	1,371,298.81	1,354,068.84	0.00	(17,229.97)
887315AM1	Time Warner Cos Inc	9.15%	02/01/2023	01/19/2006	375,000.00	460,886.25	512,947.13	553,771.13	40,824.00	0.00
887315AM1	Time Warner Cos Inc	9.15%	02/01/2023	08/31/2009	285,000.00	346,038.45	389,839.82	420,866.06	31,026.24	0.00
887315AM1	Time Warner Cos Inc	9.15%	02/01/2023	10/01/2010	250,000.00	341,020.00	341,964.75	369,180.75	27,216.00	0.00
Totals for Cusip					910,000.00	1,147,944.70	1,244,751.70	1,343,817.94	99,066.24	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	09/30/2008	425,000.00	373,889.50	534,465.55	572,614.83	38,149.28	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	10/28/2008	430,000.00	353,804.00	540,753.38	579,351.47	38,598.09	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	05/02/2012	425,000.00	551,097.50	551,097.50	572,614.83	21,517.33	0.00
Totals for Cusip					1,280,000.00	1,278,791.00	1,626,316.43	1,724,581.13	98,264.70	0.00
887317AL9	Time Warner Inc	6.25%	03/29/2041	03/29/2011	2,000,000.00	1,974,140.00	2,397,902.00	2,469,412.00	71,510.00	0.00
Totals for Cusip					2,000,000.00	1,974,140.00	2,397,902.00	2,469,412.00	71,510.00	0.00
887317AP0	Time Warner Inc	4.90%	06/15/2042	06/08/2012	530,000.00	524,323.70	524,323.70	568,555.91	44,232.21	0.00
Totals for Cusip					530,000.00	524,323.70	524,323.70	568,555.91	44,232.21	0.00
88732JAN8	Time Warner Cable Inc	7.30%	07/01/2038	01/05/2012	250,000.00	302,907.50	302,907.50	332,171.00	29,263.50	0.00
Totals for Cusip					250,000.00	302,907.50	302,907.50	332,171.00	29,263.50	0.00
88732JAU2	Time Warner Cable Inc	6.75%	06/15/2039	06/24/2009	1,725,000.00	1,675,509.75	2,038,463.55	2,187,945.15	149,481.60	0.00

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Totals for Cusip					1,725,000.00	1,675,509.75	2,038,463.55	2,187,945.15	149,481.60	0.00
891490AT1	Tosco Corp	8.12%	02/15/2030	08/24/2005	1,200,000.00	1,669,812.00	1,757,088.00	1,779,523.20	22,435.20	0.00
Totals for Cusip					1,200,000.00	1,669,812.00	1,757,088.00	1,779,523.20	22,435.20	0.00
89153VAC3	Total Capital Intl Sa	1.55%	06/28/2017	06/21/2012	1,125,000.00	1,122,896.25	1,122,896.25	1,142,344.13	19,447.88	0.00
Totals for Cusip					1,125,000.00	1,122,896.25	1,122,896.25	1,142,344.13	19,447.88	0.00
893939AE8	Travelers Prop Casualty	7.75%	04/15/2026	12/03/2010	2,400,000.00	2,962,680.00	3,177,895.20	3,351,873.60	173,978.40	0.00
Totals for Cusip					2,400,000.00	2,962,680.00	3,177,895.20	3,351,873.60	173,978.40	0.00
89837LAB1	Trustees of Princeton	5.70%	03/01/2039	10/07/2009	2,380,000.00	2,617,762.00	3,103,091.60	3,207,502.20	104,410.60	0.00
89837LAB1	Trustees of Princeton	5.70%	03/01/2039	05/25/2010	275,000.00	301,314.75	358,550.50	370,614.75	12,064.25	0.00
89837LAB1	Trustees of Princeton	5.70%	03/01/2039	08/17/2010	1,000,000.00	1,170,060.00	1,303,820.00	1,347,690.00	43,870.00	0.00
Totals for Cusip					3,655,000.00	4,089,136.75	4,765,462.10	4,925,806.95	160,344.85	0.00
899043AA1	Tufts University	5.02%	04/15/2112	03/22/2012	1,940,000.00	1,940,000.00	1,940,000.00	2,155,359.40	215,359.40	0.00
Totals for Cusip					1,940,000.00	1,940,000.00	1,940,000.00	2,155,359.40	215,359.40	0.00
902118BN7	Tyco Intl Group SA	3.38%	10/15/2015	04/28/2010	57,000.00	56,815.32	59,652.21	60,462.01	809.80	0.00
Totals for Cusip					57,000.00	56,815.32	59,652.21	60,462.01	809.80	0.00
902133AF4	Tyco Electronics Group	6.55%	10/01/2017	08/25/2011	450,000.00	536,346.00	519,839.10	539,599.95	19,760.85	0.00
902133AF4	Tyco Electronics Group	6.55%	10/01/2017	01/19/2012	1,125,000.00	1,305,045.00	1,305,045.00	1,348,999.88	43,954.88	0.00
902133AF4	Tyco Electronics Group	6.55%	10/01/2017	01/31/2012	1,075,000.00	1,274,434.00	1,274,434.00	1,289,044.33	14,610.33	0.00
Totals for Cusip					2,650,000.00	3,115,825.00	3,099,318.10	3,177,644.16	78,326.06	0.00
902133AK3	Tyco Electronics Group	4.88%	01/15/2021	12/15/2010	740,000.00	735,722.80	795,457.82	830,192.68	34,734.86	0.00
Totals for Cusip					740,000.00	735,722.80	795,457.82	830,192.68	34,734.86	0.00
902133AL1	Tyco Electronics Group	1.60%	02/03/2015	01/31/2012	330,000.00	329,326.80	329,326.80	334,886.64	5,559.84	0.00
Totals for Cusip					330,000.00	329,326.80	329,326.80	334,886.64	5,559.84	0.00
907818DK1	Union Pacific Corp	4.16%	07/15/2022	04/24/2012	1,000,000.00	1,096,110.00	1,096,110.00	1,131,194.00	35,084.00	0.00
Totals for Cusip					1,000,000.00	1,096,110.00	1,096,110.00	1,131,194.00	35,084.00	0.00
911312AR7	United Parcel Service	3.62%	10/01/2042	09/24/2012	510,000.00	503,645.40	503,645.40	499,144.65	0.00	(4,500.75)
Totals for Cusip					510,000.00	503,645.40	503,645.40	499,144.65	0.00	(4,500.75)
9128334S6	US Treasury Strip	0.00%	08/15/2031	02/27/2012	25,000,000.00	13,856,250.00	13,856,250.00	14,801,575.00	945,325.00	0.00

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Totals for Cusip					25,000,000.00	13,856,250.00	13,856,250.00	14,801,575.00	945,325.00	0.00
913017AR0	United Technologies	8.88%	11/15/2019	10/01/2009	1,000,000.00	1,354,070.00	1,402,524.00	1,355,693.00	0.00	(46,831.00)
Totals for Cusip					1,000,000.00	1,354,070.00	1,402,524.00	1,355,693.00	0.00	(46,831.00)
913017AS8	United Technologies	8.75%	03/01/2021	12/02/2009	325,000.00	437,290.75	466,450.08	466,777.68	327.60	0.00
Totals for Cusip					325,000.00	437,290.75	466,450.08	466,777.68	327.60	0.00
913017BK4	United Technologies	6.05%	06/01/2036	05/23/2006	495,000.00	491,401.35	628,277.76	651,546.23	23,268.47	0.00
913017BK4	United Technologies	6.05%	06/01/2036	01/07/2010	180,000.00	193,057.20	228,464.64	236,925.90	8,461.26	0.00
913017BK4	United Technologies	6.05%	06/01/2036	10/20/2010	265,000.00	308,868.10	336,350.72	348,807.58	12,456.86	0.00
913017BK4	United Technologies	6.05%	06/01/2036	09/11/2012	110,000.00	145,895.20	145,895.20	144,788.05	0.00	(1,107.15)
Totals for Cusip					1,050,000.00	1,139,221.85	1,338,988.32	1,382,067.76	44,186.59	(1,107.15)
91324PAW2	UnitedHealth Group Inc	6.00%	06/15/2017	02/15/2008	1,050,000.00	1,041,767.64	1,234,998.45	1,259,372.10	24,373.65	0.00
Totals for Cusip					1,050,000.00	1,041,767.64	1,234,998.45	1,259,372.10	24,373.65	0.00
91324PAX0	UnitedHealth Group Inc	6.50%	06/15/2037	02/27/2008	2,000,000.00	1,977,802.04	2,543,670.00	2,634,550.00	90,880.00	0.00
Totals for Cusip					2,000,000.00	1,977,802.04	2,543,670.00	2,634,550.00	90,880.00	0.00
91324PCA8	UnitedHealth Group Inc	3.95%	10/15/2042	10/17/2012	360,000.00	351,828.00	351,828.00	358,485.12	6,657.12	0.00
Totals for Cusip					360,000.00	351,828.00	351,828.00	358,485.12	6,657.12	0.00
91481CAA8	University of Pennsylvania	4.67%	09/01/2112	03/29/2012	900,000.00	900,000.00	900,000.00	1,004,598.00	104,598.00	0.00
Totals for Cusip					900,000.00	900,000.00	900,000.00	1,004,598.00	104,598.00	0.00
92276MBA2	Ventas Realty Lp/Cap Crp	2.00%	02/15/2018	12/06/2012	435,000.00	433,864.65	433,864.65	435,281.01	1,416.36	0.00
Totals for Cusip					435,000.00	433,864.65	433,864.65	435,281.01	1,416.36	0.00
92343VAX2	Verizon Communications	4.60%	04/01/2021	06/10/2011	810,000.00	839,970.00	914,381.46	945,449.82	31,068.36	0.00
Totals for Cusip					810,000.00	839,970.00	914,381.46	945,449.82	31,068.36	0.00
92343VBG8	Verizon Communications	3.85%	11/01/2042	11/02/2012	1,800,000.00	1,797,462.00	1,797,462.00	1,770,420.60	0.00	(27,041.40)
Totals for Cusip					1,800,000.00	1,797,462.00	1,797,462.00	1,770,420.60	0.00	(27,041.40)
92344SAK6	Verizon Wireless	8.50%	11/15/2018	11/05/2009	1,335,000.00	1,321,584.84	1,801,849.50	1,836,559.50	34,710.00	0.00
Totals for Cusip					1,335,000.00	1,321,584.84	1,801,849.50	1,836,559.50	34,710.00	0.00
92553PAN2	Viacom Inc	4.38%	03/15/2043	12/04/2012	634,966.50	445,613.62	445,613.62	624,610.52	178,996.90	0.00

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92553PAN2	Viacom Inc	4.38%	03/15/2043	12/04/2012	226,096.00	116,298.00	116,298.00	222,411.99	106,113.99	0.00
92553PAN2	Viacom Inc	4.38%	03/15/2043	12/04/2012	169,572.00	97,711.83	97,711.83	166,808.99	69,097.16	0.00
92553PAN2	Viacom Inc	4.38%	03/15/2043	12/04/2012	148,375.50	77,087.04	77,087.04	145,957.87	68,870.83	0.00
	Totals for Cusip				1,179,000.00	736,710.49	736,710.49	1,159,789.37	423,078.88	0.00
927804FC3	Virginia Electric & Power	5.95%	09/15/2017	05/08/2008	950,000.00	978,367.00	1,143,243.30	1,160,663.45	17,420.15	0.00
927804FC3	Virginia Electric & Power	5.95%	09/15/2017	08/14/2009	685,000.00	743,615.45	824,338.59	836,899.44	12,560.85	0.00
	Totals for Cusip				1,635,000.00	1,721,982.45	1,967,581.89	1,997,562.89	29,981.00	0.00
92933WAB4	WEA Finance/WT Fin Aust	6.75%	09/02/2019	08/26/2009	2,195,000.00	2,166,377.20	2,448,184.47	2,719,236.24	271,051.77	0.00
	Totals for Cusip				2,195,000.00	2,166,377.20	2,448,184.47	2,719,236.24	271,051.77	0.00
92976GAG6	Wachovia Bank	5.85%	02/01/2037	01/24/2007	1,705,000.00	1,700,686.35	1,784,396.74	2,115,412.26	331,015.52	0.00
	Totals for Cusip				1,705,000.00	1,700,686.35	1,784,396.74	2,115,412.26	331,015.52	0.00
92976GAJ0	Wachovia Bank	6.60%	01/15/2038	08/24/2012	1,000,000.00	1,352,550.00	1,352,550.00	1,372,621.00	20,071.00	0.00
	Totals for Cusip				1,000,000.00	1,352,550.00	1,352,550.00	1,372,621.00	20,071.00	0.00
94106LAS8	Waste Management Inc	6.10%	03/15/2018	10/05/2011	2,150,000.00	2,461,879.00	2,541,190.35	2,594,316.85	53,126.50	0.00
	Totals for Cusip				2,150,000.00	2,461,879.00	2,541,190.35	2,594,316.85	53,126.50	0.00
942683AF0	Watson Pharmaceuticals I	3.25%	10/01/2022	09/27/2012	985,000.00	976,775.25	976,775.25	1,005,535.28	28,760.03	0.00
	Totals for Cusip				985,000.00	976,775.25	976,775.25	1,005,535.28	28,760.03	0.00
947074AK6	Weatherford International	6.80%	06/15/2037	01/09/2008	500,000.00	496,880.70	559,307.00	566,734.00	7,427.00	0.00
	Totals for Cusip				500,000.00	496,880.70	559,307.00	566,734.00	7,427.00	0.00
947075AE7	Weatherford Intl Inc	7.00%	03/15/2038	03/19/2008	735,000.00	732,464.25	836,269.77	848,395.80	12,126.03	0.00
	Totals for Cusip				735,000.00	732,464.25	836,269.77	848,395.80	12,126.03	0.00
947076AB1	Weatherford Intl Inc	5.50%	02/15/2016	08/02/2006	850,000.00	817,530.00	934,816.40	936,292.85	1,476.45	0.00
	Totals for Cusip				850,000.00	817,530.00	934,816.40	936,292.85	1,476.45	0.00
94707VAA8	Weatherford Intl Ltd	5.12%	09/15/2020	09/16/2010	1,210,000.00	1,208,330.20	1,257,405.38	1,333,407.90	76,002.52	0.00
	Totals for Cusip				1,210,000.00	1,208,330.20	1,257,405.38	1,333,407.90	76,002.52	0.00
94973VBA4	Wellpoint Inc	3.30%	01/15/2023	09/05/2012	625,000.00	622,893.75	622,893.75	641,253.13	18,359.38	0.00
	Totals for Cusip				625,000.00	622,893.75	622,893.75	641,253.13	18,359.38	0.00
97063PAB0	Willis Group Holdings	5.75%	03/15/2021	03/14/2011	1,345,000.00	1,332,827.75	1,426,372.50	1,530,654.39	104,281.89	0.00

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Totals for Cusip					1,345,000.00	1,332,827.75	1,426,372.50	1,530,654.39	104,281.89	0.00
976656CC0	Wisconsin Electric Power	4.25%	12/15/2019	12/08/2009	2,805,000.00	2,795,967.90	3,130,430.49	3,223,186.23	92,755.74	0.00
Totals for Cusip					2,805,000.00	2,795,967.90	3,130,430.49	3,223,186.23	92,755.74	0.00
976826BF3	Wisconsin Power & Light	7.60%	10/01/2038	10/01/2008	1,870,000.00	1,837,536.80	2,900,302.68	2,956,518.62	56,215.94	0.00
Totals for Cusip					1,870,000.00	1,837,536.80	2,900,302.68	2,956,518.62	56,215.94	0.00
983024AF7	Wyeth	6.45%	02/01/2024	06/23/2009	530,000.00	570,200.50	692,486.34	719,430.48	26,944.14	0.00
983024AF7	Wyeth	6.45%	02/01/2024	12/14/2010	470,000.00	547,879.00	614,091.66	637,985.52	23,893.86	0.00
Totals for Cusip					1,000,000.00	1,118,079.50	1,306,578.00	1,357,416.00	50,838.00	0.00
983024AN0	Wyeth	5.95%	04/01/2037	02/23/2010	815,000.00	847,388.10	1,043,992.99	1,087,182.29	43,189.30	0.00
983024AN0	Wyeth	5.95%	04/01/2037	09/16/2010	480,000.00	552,566.40	614,867.04	640,303.68	25,436.64	0.00
Totals for Cusip					1,295,000.00	1,399,954.50	1,658,860.03	1,727,485.97	68,625.94	0.00
98372PAM0	XL Capital Ltd	5.75%	10/01/2021	09/27/2011	1,150,000.00	1,150,000.00	1,213,683.55	1,365,705.50	152,021.95	0.00
Totals for Cusip					1,150,000.00	1,150,000.00	1,213,683.55	1,365,705.50	152,021.95	0.00
984121BQ5	Xerox Corp	6.75%	02/01/2017	06/18/2010	345,000.00	387,445.35	395,191.98	401,266.74	6,074.76	0.00
Totals for Cusip					345,000.00	387,445.35	395,191.98	401,266.74	6,074.76	0.00
984121BZ5	Xerox Corp	4.25%	02/15/2015	04/15/2010	190,000.00	192,409.20	200,259.24	199,820.91	0.00	(438.33)
Totals for Cusip					190,000.00	192,409.20	200,259.24	199,820.91	0.00	(438.33)
98417EAD2	Xstrata Finance Canada	2.85%	11/10/2014	11/03/2011	1,615,000.00	1,613,481.90	1,623,247.81	1,657,636.00	34,388.19	0.00
Totals for Cusip					1,615,000.00	1,613,481.90	1,623,247.81	1,657,636.00	34,388.19	0.00
98417EAN0	Xstrata Finance Canada	6.00%	11/15/2041	11/03/2011	195,000.00	192,619.05	200,091.84	211,274.90	11,183.06	0.00
Totals for Cusip					195,000.00	192,619.05	200,091.84	211,274.90	11,183.06	0.00
98417EAS9	Xstrata Finance Canada	1.80%	10/23/2015	10/18/2012	1,655,000.00	1,654,470.40	1,654,470.40	1,663,986.65	9,516.25	0.00
Totals for Cusip					1,655,000.00	1,654,470.40	1,654,470.40	1,663,986.65	9,516.25	0.00
98419MAB6	XYLEM Inc	4.88%	10/01/2021	07/16/2012	4,525,000.00	4,522,005.39	4,522,005.39	5,137,354.68	615,349.29	0.00
Totals for Cusip					4,525,000.00	4,522,005.39	4,522,005.39	5,137,354.68	615,349.29	0.00
98956PAD4	Zimmer Holdings	1.40%	11/30/2014	11/07/2011	2,300,000.00	2,298,344.00	2,297,893.20	2,317,298.30	19,405.10	0.00
Totals for Cusip					2,300,000.00	2,298,344.00	2,297,893.20	2,317,298.30	19,405.10	0.00
Totals for Corporate					899,672,193.76	714,819,712.82	870,723,071.73	912,066,226.80	43,767,889.58	(2,424,734.51)

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Fed Agency										
31359YEA1	FNMA Strip	0.00%	05/15/2030	11/09/2012	4,275,000.00	2,444,487.75	2,444,487.75	2,303,878.73	0.00	(140,609.02)
Totals for Cusip					4,275,000.00	2,444,487.75	2,444,487.75	2,303,878.73	0.00	(140,609.02)
31364DPJ9	Fannie Mae	0.00%	03/23/2027	11/09/2012	3,474,000.00	2,265,669.85	2,265,669.85	2,190,937.16	0.00	(74,732.69)
Totals for Cusip					3,474,000.00	2,265,669.85	2,265,669.85	2,190,937.16	0.00	(74,732.69)
31367NMM5	Fannie Mae	0.00%	11/15/2030	11/09/2012	4,385,000.00	2,454,591.45	2,454,591.45	2,261,997.87	0.00	(192,593.58)
Totals for Cusip					4,385,000.00	2,454,591.45	2,454,591.45	2,261,997.87	0.00	(192,593.58)
3137EADL0	Freddie Mac	1.00%	09/29/2017	08/09/2012	125,000.00	124,937.50	124,937.50	126,313.38	1,375.88	0.00
Totals for Cusip					125,000.00	124,937.50	124,937.50	126,313.38	1,375.88	0.00
3137EADN6	Freddie Mac	0.75%	01/12/2018	11/20/2012	40,000.00	39,771.20	39,771.20	39,729.08	0.00	(42.12)
Totals for Cusip					40,000.00	39,771.20	39,771.20	39,729.08	0.00	(42.12)
31771CS55	FICO Strip	0.00%	06/06/2015	12/31/1997	13,247,000.00	2,996,532.10	12,820,605.56	13,003,745.34	183,139.78	0.00
Totals for Cusip					13,247,000.00	2,996,532.10	12,820,605.56	13,003,745.34	183,139.78	0.00
31771EAR2	FICO Strip	0.00%	04/05/2019	04/24/2009	1,945,000.00	1,249,174.31	1,679,359.68	1,758,861.56	79,501.88	0.00
Totals for Cusip					1,945,000.00	1,249,174.31	1,679,359.68	1,758,861.56	79,501.88	0.00
76116EGF1	RFCO Strip	0.00%	01/15/2025	05/25/2011	5,709,000.00	3,174,483.74	3,893,115.53	4,179,655.95	286,540.42	0.00
Totals for Cusip					5,709,000.00	3,174,483.74	3,893,115.53	4,179,655.95	286,540.42	0.00
76116EGH7	RFCO Strip	0.00%	01/15/2026	12/31/1997	15,000,000.00	1,476,802.37	9,791,295.00	10,450,380.00	659,085.00	0.00
76116EGH7	RFCO Strip	0.00%	01/15/2026	12/31/1997	35,500,000.00	3,639,622.13	23,172,731.50	24,732,566.00	1,559,834.50	0.00
Totals for Cusip					50,500,000.00	5,116,424.50	32,964,026.50	35,182,946.00	2,218,919.50	0.00
76116EGJ3	RFCO Strip	0.00%	07/15/2026	12/31/1997	4,290,000.00	425,269.82	2,760,679.35	2,893,592.13	132,912.78	0.00
Totals for Cusip					4,290,000.00	425,269.82	2,760,679.35	2,893,592.13	132,912.78	0.00
76116EGK0	RFCO Strip	0.00%	01/15/2027	12/31/1997	28,835,000.00	2,763,822.60	18,287,272.34	19,347,996.65	1,060,724.31	0.00
Totals for Cusip					28,835,000.00	2,763,822.60	18,287,272.34	19,347,996.65	1,060,724.31	0.00
76116EGM6	RFCO Strip	0.00%	01/15/2028	12/31/1997	4,209,000.00	362,030.76	2,524,213.06	2,717,616.61	193,403.55	0.00
76116EGM6	RFCO Strip	0.00%	01/15/2028	12/31/1997	27,790,000.00	2,492,113.88	16,660,166.04	17,936,657.04	1,276,491.00	0.00
76116EGM6	RFCO Strip	0.00%	01/15/2028	12/31/1997	21,000,000.00	1,579,995.53	12,594,078.00	13,559,028.00	964,950.00	0.00
Totals for Cusip					52,989,000.00	4,434,140.17	31,778,457.10	34,213,301.65	2,434,844.55	0.00

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76116EGN4	RFCO Strip	0.00%	07/15/2028	12/31/1997	21,579,000.00	1,873,403.51	12,691,775.17	13,556,035.70	864,260.53	0.00
	Totals for Cusip				21,579,000.00	1,873,403.51	12,691,775.17	13,556,035.70	864,260.53	0.00
76116EGP9	RFCO Strip	0.00%	01/15/2029	12/31/1997	3,163,000.00	251,126.08	1,825,765.84	1,931,391.06	105,625.22	0.00
76116EGP9	RFCO Strip	0.00%	01/15/2029	12/31/1997	4,330,000.00	342,745.10	2,499,388.58	2,643,984.60	144,596.02	0.00
	Totals for Cusip				7,493,000.00	593,871.18	4,325,154.42	4,575,375.66	250,221.24	0.00
76116EHF0	RFCO Strip	0.00%	04/15/2026	12/31/1997	9,725,000.00	1,017,501.98	6,231,653.58	6,712,535.38	480,881.80	0.00
76116EHH6	RFCO Strip	0.00%	04/15/2027	12/31/1997	8,875,000.00	805,875.00	5,550,762.25	5,899,833.75	349,071.50	0.00
	Totals for Cusip				18,600,000.00	1,823,376.98	11,782,415.83	12,612,369.13	830,953.30	0.00
76116EHK9	RFCO Strip	0.00%	04/15/2028	12/31/1997	10,650,000.00	900,081.39	6,323,895.45	6,782,505.75	458,610.30	0.00
76116EHN3	RFCO Strip	0.00%	10/15/2029	12/31/1997	1,041,000.00	78,449.72	587,220.81	624,912.30	37,691.49	0.00
76116EHN3	RFCO Strip	0.00%	10/15/2029	12/31/1997	20,000,000.00	1,535,082.56	11,281,860.00	12,006,000.00	724,140.00	0.00
76116EHN3	RFCO Strip	0.00%	10/15/2029	12/31/1997	15,478,000.00	1,134,912.30	8,731,031.45	9,291,443.40	560,411.95	0.00
76116EHN3	RFCO Strip	0.00%	10/15/2029	12/31/1997	10,000,000.00	719,875.49	5,640,930.00	6,003,000.00	362,070.00	0.00
76116EHN3	RFCO Strip	0.00%	10/15/2029	05/19/2009	2,305,000.00	843,383.27	1,300,234.37	1,383,691.50	83,457.13	0.00
	Totals for Cusip				48,824,000.00	4,311,703.34	27,541,276.63	29,309,047.20	1,767,770.57	0.00
76116FAA5	RFCSP Strip	0.00%	10/15/2019	10/22/2012	25,275,000.00	22,684,059.75	22,684,059.75	22,905,468.75	221,409.00	0.00
	Totals for Cusip				25,275,000.00	22,684,059.75	22,684,059.75	22,905,468.75	221,409.00	0.00
76116FAC1	RFCSP Strip	0.00%	04/15/2030	12/31/1997	32,022,000.00	3,252,212.32	18,208,637.84	19,168,593.35	959,955.51	0.00
	Totals for Cusip				32,022,000.00	3,252,212.32	18,208,637.84	19,168,593.35	959,955.51	0.00
76116FAD9	RFCSP Strip	0.00%	07/15/2020	11/09/2004	22,130,000.00	9,759,772.60	18,445,930.38	19,560,286.53	1,114,356.15	0.00
	Totals for Cusip				22,130,000.00	9,759,772.60	18,445,930.38	19,560,286.53	1,114,356.15	0.00
76116FAE7	RFCSP Strip	0.00%	10/15/2020	12/22/2008	2,500,000.00	1,836,200.00	2,061,047.50	2,188,397.50	127,350.00	0.00
	Totals for Cusip				2,500,000.00	1,836,200.00	2,061,047.50	2,188,397.50	127,350.00	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	08/28/2001	5,650,000.00	1,756,867.50	4,612,846.45	4,897,307.00	284,460.55	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	08/28/2001	27,350,000.00	8,504,482.50	22,329,442.55	23,706,433.00	1,376,990.45	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	08/28/2001	42,850,000.00	13,324,207.50	34,984,154.05	37,141,523.00	2,157,368.95	0.00



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For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
76116FAG2	RFCSP Strip	0.00%	01/15/2021	08/28/2001	34,560,000.00	10,746,432.00	28,215,924.48	29,955,916.80	1,739,992.32	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	04/22/2009	5,850,000.00	3,425,643.00	4,776,133.05	5,070,663.00	294,529.95	0.00
76116FAG2	RFCSP Strip	0.00%	01/15/2021	04/20/2009	9,040,000.00	5,377,986.40	7,380,554.32	7,835,691.20	455,136.88	0.00
	Totals for Cusip				125,300,000.00	43,135,618.90	102,299,054.90	108,607,534.00	6,308,479.10	0.00
912833LS7	US Treasury Strip	0.00%	08/15/2024	10/27/2009	125,000.00	63,833.75	91,192.75	97,117.13	5,924.38	0.00
912833LS7	US Treasury Strip	0.00%	08/15/2024	03/29/2010	85,000.00	42,849.35	62,011.07	66,039.65	4,028.58	0.00
	Totals for Cusip				210,000.00	106,683.10	153,203.82	163,156.78	9,952.96	0.00
912833LU2	US Treasury Strip	0.00%	02/15/2025	07/28/2009	10,000,000.00	4,718,500.00	7,154,610.00	7,608,000.00	453,390.00	0.00
912833LU2	US Treasury Strip	0.00%	02/15/2025	08/20/2009	12,000,000.00	6,005,520.00	8,585,532.00	9,129,600.00	544,068.00	0.00
912833LU2	US Treasury Strip	0.00%	02/15/2025	11/17/2009	8,000,000.00	4,045,760.00	5,723,688.00	6,086,400.00	362,712.00	0.00
912833LU2	US Treasury Strip	0.00%	02/15/2025	01/23/2012	870,000.00	603,362.40	603,362.40	661,896.00	58,533.60	0.00
	Totals for Cusip				30,870,000.00	15,373,142.40	22,067,192.40	23,485,896.00	1,418,703.60	0.00
912833LZ1	US Treasury Strip	0.00%	05/15/2026	10/28/2010	6,010,000.00	3,311,930.70	4,090,273.78	4,346,257.71	255,983.93	0.00
912833LZ1	US Treasury Strip	0.00%	05/15/2026	02/16/2012	40,150,000.00	26,719,423.50	26,719,423.50	29,035,315.65	2,315,892.15	0.00
912833LZ1	US Treasury Strip	0.00%	05/15/2026	02/16/2012	50,000,000.00	33,274,500.00	33,274,500.00	36,158,550.00	2,884,050.00	0.00
	Totals for Cusip				96,160,000.00	63,305,854.20	64,084,197.28	69,540,123.36	5,455,926.08	0.00
912833XT2	US Treasury Strip	0.00%	11/15/2029	06/30/2011	6,380,000.00	2,790,293.00	3,822,391.98	4,026,609.40	204,217.42	0.00
	Totals for Cusip				6,380,000.00	2,790,293.00	3,822,391.98	4,026,609.40	204,217.42	0.00
	Totals for Fed Agency				617,807,000.00	199,235,577.66	428,003,207.16	453,984,354.61	26,389,124.86	(407,977.41)
	Foreign									
008281AL1	African Development Bank	6.88%	10/15/2015	09/12/2005	4,665,000.00	5,440,323.00	5,435,536.71	5,341,891.50	0.00	(93,645.21)
	Totals for Cusip				4,665,000.00	5,440,323.00	5,435,536.71	5,341,891.50	0.00	(93,645.21)
465139BT9	AID-Israel	0.00%	03/15/2022	06/21/2012	250,000.00	201,687.50	201,687.50	204,420.50	2,733.00	0.00
	Totals for Cusip				250,000.00	201,687.50	201,687.50	204,420.50	2,733.00	0.00
465139QY2	AID-Israel	0.00%	02/15/2020	05/22/2012	3,739,000.00	3,234,683.68	3,234,683.68	3,328,749.44	94,065.76	0.00
	Totals for Cusip				3,739,000.00	3,234,683.68	3,234,683.68	3,328,749.44	94,065.76	0.00
	Totals for Foreign				8,654,000.00	8,876,694.18	8,871,907.89	8,875,061.44	96,798.76	(93,645.21)
	MMIP Investment									

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	Money Market Investment Pool			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	Money Market Investment Pool			03/18/2005	15.44	15.44	15.44	15.44	0.00	0.00
818999963	Money Market Investment Pool			05/11/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			06/29/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			08/29/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			04/21/2006	0.14	0.14	0.14	0.14	0.00	0.00
818999963	Money Market Investment Pool			05/22/2007	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			05/27/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			12/10/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			02/04/2010	0.08	0.08	0.08	0.08	0.00	0.00
818999963	Money Market Investment Pool			03/05/2010	21.31	21.31	21.31	21.31	0.00	0.00
818999963	Money Market Investment Pool			03/04/2010	22.11	22.11	22.11	22.11	0.00	0.00
818999963	Money Market Investment Pool			03/03/2010	19.26	19.26	19.26	19.26	0.00	0.00
818999963	Money Market Investment Pool			05/19/2010	28.68	28.68	28.68	28.68	0.00	0.00
818999963	Money Market Investment Pool			05/26/2010	3.45	3.45	3.45	3.45	0.00	0.00
818999963	Money Market Investment Pool			05/27/2010	1.84	1.84	1.84	1.84	0.00	0.00
818999963	Money Market Investment Pool			06/07/2010	24.14	24.14	24.14	24.14	0.00	0.00
818999963	Money Market Investment Pool			09/21/2011	62.65	62.65	62.65	62.65	0.00	0.00
818999963	Money Market Investment Pool			09/23/2011	58.46	58.46	58.46	58.46	0.00	0.00
818999963	Money Market Investment Pool			09/22/2011	128.91	128.91	128.91	128.91	0.00	0.00
818999963	Money Market Investment Pool			09/30/2011	105.63	105.63	105.63	105.63	0.00	0.00
818999963	Money Market Investment Pool			09/29/2011	98.11	98.11	98.11	98.11	0.00	0.00
818999963	Money Market Investment Pool			09/28/2011	101.49	101.49	101.49	101.49	0.00	0.00
818999963	Money Market Investment Pool			09/27/2011	154.89	154.89	154.89	154.89	0.00	0.00
818999963	Money Market Investment Pool			09/26/2011	59.71	59.71	59.71	59.71	0.00	0.00
818999963	Money Market Investment Pool			10/07/2011	114.26	114.26	114.26	114.26	0.00	0.00
818999963	Money Market Investment Pool			10/06/2011	147.22	147.22	147.22	147.22	0.00	0.00
818999963	Money Market Investment Pool			10/05/2011	89.76	89.76	89.76	89.76	0.00	0.00

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818999963	Money Market Investment Pool			10/03/2011	99.28	99.28	99.28	99.28	0.00	0.00
818999963	Money Market Investment Pool			10/04/2011	286.17	286.17	286.17	286.17	0.00	0.00
818999963	Money Market Investment Pool			10/14/2011	118.03	118.03	118.03	118.03	0.00	0.00
818999963	Money Market Investment Pool			10/13/2011	112.52	112.52	112.52	112.52	0.00	0.00
818999963	Money Market Investment Pool			10/12/2011	109.49	109.49	109.49	109.49	0.00	0.00
818999963	Money Market Investment Pool			10/11/2011	345.32	345.32	345.32	345.32	0.00	0.00
818999963	Money Market Investment Pool			10/09/2011	115.10	115.10	115.10	115.10	0.00	0.00
818999963	Money Market Investment Pool			10/21/2011	371.12	371.12	371.12	371.12	0.00	0.00
818999963	Money Market Investment Pool			10/20/2011	315.31	315.31	315.31	315.31	0.00	0.00
818999963	Money Market Investment Pool			10/19/2011	141.94	141.94	141.94	141.94	0.00	0.00
818999963	Money Market Investment Pool			10/18/2011	373.33	373.33	373.33	373.33	0.00	0.00
818999963	Money Market Investment Pool			10/17/2011	117.64	117.64	117.64	117.64	0.00	0.00
818999963	Money Market Investment Pool			10/25/2011	789.23	789.23	789.23	789.23	0.00	0.00
818999963	Money Market Investment Pool			10/28/2011	302.33	302.33	302.33	302.33	0.00	0.00
818999963	Money Market Investment Pool			10/26/2011	272.55	272.55	272.55	272.55	0.00	0.00
818999963	Money Market Investment Pool			10/24/2011	255.51	255.51	255.51	255.51	0.00	0.00
818999963	Money Market Investment Pool			10/27/2011	262.45	262.45	262.45	262.45	0.00	0.00
818999963	Money Market Investment Pool			11/03/2011	313.62	313.62	313.62	313.62	0.00	0.00
818999963	Money Market Investment Pool			11/02/2011	298.59	298.59	298.59	298.59	0.00	0.00
818999963	Money Market Investment Pool			11/01/2011	947.67	947.67	947.67	947.67	0.00	0.00
818999963	Money Market Investment Pool			10/31/2011	332.57	332.57	332.57	332.57	0.00	0.00
818999963	Money Market Investment Pool			11/04/2011	300.01	300.01	300.01	300.01	0.00	0.00
818999963	Money Market Investment Pool			11/07/2011	291.29	291.29	291.29	291.29	0.00	0.00
818999963	Money Market Investment Pool			11/08/2011	874.25	874.25	874.25	874.25	0.00	0.00
818999963	Money Market Investment Pool			11/11/2011	233.69	233.69	233.69	233.69	0.00	0.00
818999963	Money Market Investment Pool			11/10/2011	245.41	245.41	245.41	245.41	0.00	0.00
818999963	Money Market Investment Pool			11/09/2011	412.27	412.27	412.27	412.27	0.00	0.00
818999963	Money Market Investment Pool			11/08/2011	49,162.49	49,162.49	49,162.49	49,162.49	0.00	0.00

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818999963	Money Market Investment Pool			11/16/2011	226.67	226.67	226.67	226.67	0.00	0.00
818999963	Money Market Investment Pool			11/17/2011	281.39	281.39	281.39	281.39	0.00	0.00
818999963	Money Market Investment Pool			11/15/2011	735.17	735.17	735.17	735.17	0.00	0.00
818999963	Money Market Investment Pool			11/14/2011	233.69	233.69	233.69	233.69	0.00	0.00
818999963	Money Market Investment Pool			11/18/2011	285.92	285.92	285.92	285.92	0.00	0.00
818999963	Money Market Investment Pool			11/25/2011	54,127.77	54,127.77	54,127.77	54,127.77	0.00	0.00
818999963	Money Market Investment Pool			11/25/2011	168.79	168.79	168.79	168.79	0.00	0.00
818999963	Money Market Investment Pool			11/23/2011	170.46	170.46	170.46	170.46	0.00	0.00
818999963	Money Market Investment Pool			11/22/2011	745.14	745.14	745.14	745.14	0.00	0.00
818999963	Money Market Investment Pool			11/21/2011	294.15	294.15	294.15	294.15	0.00	0.00
818999963	Money Market Investment Pool			11/29/2011	516.36	516.36	516.36	516.36	0.00	0.00
818999963	Money Market Investment Pool			11/30/2011	175.02	175.02	175.02	175.02	0.00	0.00
818999963	Money Market Investment Pool			11/28/2011	342.49	342.49	342.49	342.49	0.00	0.00
818999963	Money Market Investment Pool			12/02/2011	166.43	166.43	166.43	166.43	0.00	0.00
818999963	Money Market Investment Pool			12/01/2011	179.76	179.76	179.76	179.76	0.00	0.00
818999963	Money Market Investment Pool			12/08/2011	4,655.83	4,655.83	4,655.83	4,655.83	0.00	0.00
818999963	Money Market Investment Pool			12/09/2011	122.09	122.09	122.09	122.09	0.00	0.00
818999963	Money Market Investment Pool			12/08/2011	125.54	125.54	125.54	125.54	0.00	0.00
818999963	Money Market Investment Pool			12/07/2011	127.06	127.06	127.06	127.06	0.00	0.00
818999963	Money Market Investment Pool			12/06/2011	405.44	405.44	405.44	405.44	0.00	0.00
818999963	Money Market Investment Pool			12/05/2011	140.08	140.08	140.08	140.08	0.00	0.00
818999963	Money Market Investment Pool			12/16/2011	118.79	118.79	118.79	118.79	0.00	0.00
818999963	Money Market Investment Pool			12/15/2011	116.40	116.40	116.40	116.40	0.00	0.00
818999963	Money Market Investment Pool			12/14/2011	131.19	131.19	131.19	131.19	0.00	0.00
818999963	Money Market Investment Pool			12/13/2011	393.47	393.47	393.47	393.47	0.00	0.00
818999963	Money Market Investment Pool			12/12/2011	130.64	130.64	130.64	130.64	0.00	0.00
818999963	Money Market Investment Pool			12/19/2011	121.60	121.60	121.60	121.60	0.00	0.00
818999963	Money Market Investment Pool			12/20/2011	362.65	362.65	362.65	362.65	0.00	0.00

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818999963	Money Market Investment Pool			12/21/2011	115.65	115.65	115.65	115.65	0.00	0.00
818999963	Money Market Investment Pool			12/19/2011	8,873.41	8,873.41	8,873.41	8,873.41	0.00	0.00
818999963	Money Market Investment Pool			12/23/2011	113.07	113.07	113.07	113.07	0.00	0.00
818999963	Money Market Investment Pool			12/22/2011	2,124.99	2,124.99	2,124.99	2,124.99	0.00	0.00
818999963	Money Market Investment Pool			12/22/2011	115.93	115.93	115.93	115.93	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	109.59	109.59	109.59	109.59	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	123.83	123.83	123.83	123.83	0.00	0.00
818999963	Money Market Investment Pool			12/29/2011	111.50	111.50	111.50	111.50	0.00	0.00
818999963	Money Market Investment Pool			12/28/2011	452.12	452.12	452.12	452.12	0.00	0.00
818999963	Money Market Investment Pool			12/27/2011	111.44	111.44	111.44	111.44	0.00	0.00
818999963	Money Market Investment Pool			01/06/2012	98.96	98.96	98.96	98.96	0.00	0.00
818999963	Money Market Investment Pool			01/05/2012	20,502.33	20,502.33	20,502.33	20,502.33	0.00	0.00
818999963	Money Market Investment Pool			01/05/2012	102.20	102.20	102.20	102.20	0.00	0.00
818999963	Money Market Investment Pool			01/04/2012	470.99	470.99	470.99	470.99	0.00	0.00
818999963	Money Market Investment Pool			01/12/2012	20,065.54	20,065.54	20,065.54	20,065.54	0.00	0.00
818999963	Money Market Investment Pool			01/12/2012	134.61	134.61	134.61	134.61	0.00	0.00
818999963	Money Market Investment Pool			01/13/2012	182.40	182.40	182.40	182.40	0.00	0.00
818999963	Money Market Investment Pool			01/11/2012	102.00	102.00	102.00	102.00	0.00	0.00
818999963	Money Market Investment Pool			01/10/2012	294.80	294.80	294.80	294.80	0.00	0.00
818999963	Money Market Investment Pool			01/09/2012	106.19	106.19	106.19	106.19	0.00	0.00
818999963	Money Market Investment Pool			01/20/2012	228.88	228.88	228.88	228.88	0.00	0.00
818999963	Money Market Investment Pool			01/19/2012	193.58	193.58	193.58	193.58	0.00	0.00
818999963	Money Market Investment Pool			01/18/2012	756.83	756.83	756.83	756.83	0.00	0.00
818999963	Money Market Investment Pool			01/17/2012	202.65	202.65	202.65	202.65	0.00	0.00
818999963	Money Market Investment Pool			01/23/2012	62,992.50	62,992.50	62,992.50	62,992.50	0.00	0.00
818999963	Money Market Investment Pool			01/27/2012	243.81	243.81	243.81	243.81	0.00	0.00
818999963	Money Market Investment Pool			01/26/2012	192.91	192.91	192.91	192.91	0.00	0.00
818999963	Money Market Investment Pool			01/24/2012	611.33	611.33	611.33	611.33	0.00	0.00

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818999963	Money Market Investment Pool			01/23/2012	205.15	205.15	205.15	205.15	0.00	0.00
818999963	Money Market Investment Pool			01/25/2012	261.93	261.93	261.93	261.93	0.00	0.00
818999963	Money Market Investment Pool			02/01/2012	239.04	239.04	239.04	239.04	0.00	0.00
818999963	Money Market Investment Pool			01/31/2012	645.27	645.27	645.27	645.27	0.00	0.00
818999963	Money Market Investment Pool			01/30/2012	193.15	193.15	193.15	193.15	0.00	0.00
818999963	Money Market Investment Pool			02/03/2012	207.44	207.44	207.44	207.44	0.00	0.00
818999963	Money Market Investment Pool			02/02/2012	206.79	206.79	206.79	206.79	0.00	0.00
818999963	Money Market Investment Pool			02/06/2012	220.94	220.94	220.94	220.94	0.00	0.00
818999963	Money Market Investment Pool			02/10/2012	196.28	196.28	196.28	196.28	0.00	0.00
818999963	Money Market Investment Pool			02/09/2012	194.57	194.57	194.57	194.57	0.00	0.00
818999963	Money Market Investment Pool			02/08/2012	630.00	630.00	630.00	630.00	0.00	0.00
818999963	Money Market Investment Pool			02/08/2012	218.17	218.17	218.17	218.17	0.00	0.00
818999963	Money Market Investment Pool			02/07/2012	638.22	638.22	638.22	638.22	0.00	0.00
818999963	Money Market Investment Pool			02/14/2012	551.80	551.80	551.80	551.80	0.00	0.00
818999963	Money Market Investment Pool			02/17/2012	206.60	206.60	206.60	206.60	0.00	0.00
818999963	Money Market Investment Pool			02/16/2012	212.48	212.48	212.48	212.48	0.00	0.00
818999963	Money Market Investment Pool			02/15/2012	171.66	171.66	171.66	171.66	0.00	0.00
818999963	Money Market Investment Pool			02/13/2012	249.33	249.33	249.33	249.33	0.00	0.00
818999963	Money Market Investment Pool			02/15/2012	32,195.45	32,195.45	32,195.45	32,195.45	0.00	0.00
818999963	Money Market Investment Pool			02/22/2012	844.26	844.26	844.26	844.26	0.00	0.00
818999963	Money Market Investment Pool			02/24/2012	258.14	258.14	258.14	258.14	0.00	0.00
818999963	Money Market Investment Pool			02/23/2012	253.76	253.76	253.76	253.76	0.00	0.00
818999963	Money Market Investment Pool			02/21/2012	347.32	347.32	347.32	347.32	0.00	0.00
818999963	Money Market Investment Pool			02/28/2012	841.04	841.04	841.04	841.04	0.00	0.00
818999963	Money Market Investment Pool			03/02/2012	316.82	316.82	316.82	316.82	0.00	0.00
818999963	Money Market Investment Pool			03/01/2012	342.30	342.30	342.30	342.30	0.00	0.00
818999963	Money Market Investment Pool			02/29/2012	291.77	291.77	291.77	291.77	0.00	0.00
818999963	Money Market Investment Pool			02/27/2012	270.52	270.52	270.52	270.52	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	Money Market Investment Pool			03/08/2012	311.68	311.68	311.68	311.68	0.00	0.00
818999963	Money Market Investment Pool			03/09/2012	320.97	320.97	320.97	320.97	0.00	0.00
818999963	Money Market Investment Pool			03/07/2012	523.80	523.80	523.80	523.80	0.00	0.00
818999963	Money Market Investment Pool			03/06/2012	899.03	899.03	899.03	899.03	0.00	0.00
818999963	Money Market Investment Pool			03/05/2012	300.62	300.62	300.62	300.62	0.00	0.00
818999963	Money Market Investment Pool			03/16/2012	109.62	109.62	109.62	109.62	0.00	0.00
818999963	Money Market Investment Pool			03/15/2012	16,250.00	16,250.00	16,250.00	16,250.00	0.00	0.00
818999963	Money Market Investment Pool			03/15/2012	355.47	355.47	355.47	355.47	0.00	0.00
818999963	Money Market Investment Pool			03/14/2012	345.35	345.35	345.35	345.35	0.00	0.00
818999963	Money Market Investment Pool			03/13/2012	1,001.55	1,001.55	1,001.55	1,001.55	0.00	0.00
818999963	Money Market Investment Pool			03/12/2012	331.83	331.83	331.83	331.83	0.00	0.00
818999963	Money Market Investment Pool			03/20/2012	317.79	317.79	317.79	317.79	0.00	0.00
818999963	Money Market Investment Pool			03/21/2012	119.62	119.62	119.62	119.62	0.00	0.00
818999963	Money Market Investment Pool			03/19/2012	105.62	105.62	105.62	105.62	0.00	0.00
818999963	Money Market Investment Pool			03/23/2012	120.83	120.83	120.83	120.83	0.00	0.00
818999963	Money Market Investment Pool			03/22/2012	118.53	118.53	118.53	118.53	0.00	0.00
818999963	Money Market Investment Pool			03/29/2012	5,641.69	5,641.69	5,641.69	5,641.69	0.00	0.00
818999963	Money Market Investment Pool			03/30/2012	335.62	335.62	335.62	335.62	0.00	0.00
818999963	Money Market Investment Pool			03/29/2012	260.02	260.02	260.02	260.02	0.00	0.00
818999963	Money Market Investment Pool			03/28/2012	222.21	222.21	222.21	222.21	0.00	0.00
818999963	Money Market Investment Pool			03/27/2012	604.91	604.91	604.91	604.91	0.00	0.00
818999963	Money Market Investment Pool			03/26/2012	231.21	231.21	231.21	231.21	0.00	0.00
818999963	Money Market Investment Pool			04/05/2012	256.18	256.18	256.18	256.18	0.00	0.00
818999963	Money Market Investment Pool			04/04/2012	245.29	245.29	245.29	245.29	0.00	0.00
818999963	Money Market Investment Pool			04/03/2012	902.92	902.92	902.92	902.92	0.00	0.00
818999963	Money Market Investment Pool			04/02/2012	344.84	344.84	344.84	344.84	0.00	0.00
818999963	Money Market Investment Pool			04/13/2012	294.05	294.05	294.05	294.05	0.00	0.00
818999963	Money Market Investment Pool			04/10/2012	24,778.51	24,778.51	24,778.51	24,778.51	0.00	0.00

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818999963	Money Market Investment Pool			04/12/2012	250.41	250.41	250.41	250.41	0.00	0.00
818999963	Money Market Investment Pool			04/10/2012	1,054.58	1,054.58	1,054.58	1,054.58	0.00	0.00
818999963	Money Market Investment Pool			04/09/2012	251.97	251.97	251.97	251.97	0.00	0.00
818999963	Money Market Investment Pool			04/11/2012	254.84	254.84	254.84	254.84	0.00	0.00
818999963	Money Market Investment Pool			04/19/2012	256.24	256.24	256.24	256.24	0.00	0.00
818999963	Money Market Investment Pool			04/20/2012	254.09	254.09	254.09	254.09	0.00	0.00
818999963	Money Market Investment Pool			04/18/2012	256.69	256.69	256.69	256.69	0.00	0.00
818999963	Money Market Investment Pool			04/17/2012	776.98	776.98	776.98	776.98	0.00	0.00
818999963	Money Market Investment Pool			04/16/2012	256.96	256.96	256.96	256.96	0.00	0.00
818999963	Money Market Investment Pool			04/20/2012	20,569.67	20,569.67	20,569.67	20,569.67	0.00	0.00
818999963	Money Market Investment Pool			04/26/2012	48,410.00	48,410.00	48,410.00	48,410.00	0.00	0.00
818999963	Money Market Investment Pool			04/26/2012	227.13	227.13	227.13	227.13	0.00	0.00
818999963	Money Market Investment Pool			04/25/2012	63,056.64	63,056.64	63,056.64	63,056.64	0.00	0.00
818999963	Money Market Investment Pool			04/25/2012	226.69	226.69	226.69	226.69	0.00	0.00
818999963	Money Market Investment Pool			04/24/2012	670.74	670.74	670.74	670.74	0.00	0.00
818999963	Money Market Investment Pool			04/23/2012	223.71	223.71	223.71	223.71	0.00	0.00
818999963	Money Market Investment Pool			04/27/2012	222.09	222.09	222.09	222.09	0.00	0.00
818999963	Money Market Investment Pool			05/02/2012	202.78	202.78	202.78	202.78	0.00	0.00
818999963	Money Market Investment Pool			04/30/2012	226.82	226.82	226.82	226.82	0.00	0.00
818999963	Money Market Investment Pool			05/04/2012	217.04	217.04	217.04	217.04	0.00	0.00
818999963	Money Market Investment Pool			05/03/2012	208.64	208.64	208.64	208.64	0.00	0.00
818999963	Money Market Investment Pool			05/01/2012	689.12	689.12	689.12	689.12	0.00	0.00
818999963	Money Market Investment Pool			05/08/2012	632.26	632.26	632.26	632.26	0.00	0.00
818999963	Money Market Investment Pool			05/11/2012	171.03	171.03	171.03	171.03	0.00	0.00
818999963	Money Market Investment Pool			05/09/2012	172.33	172.33	172.33	172.33	0.00	0.00
818999963	Money Market Investment Pool			05/07/2012	24,963.99	24,963.99	24,963.99	24,963.99	0.00	0.00
818999963	Money Market Investment Pool			05/07/2012	210.03	210.03	210.03	210.03	0.00	0.00
818999963	Money Market Investment Pool			05/10/2012	172.29	172.29	172.29	172.29	0.00	0.00

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818999963	Money Market Investment Pool			05/17/2012	176.57	176.57	176.57	176.57	0.00	0.00
818999963	Money Market Investment Pool			05/16/2012	149.79	149.79	149.79	149.79	0.00	0.00
818999963	Money Market Investment Pool			05/15/2012	425.21	425.21	425.21	425.21	0.00	0.00
818999963	Money Market Investment Pool			05/14/2012	136.97	136.97	136.97	136.97	0.00	0.00
818999963	Money Market Investment Pool			05/18/2012	165.45	165.45	165.45	165.45	0.00	0.00
818999963	Money Market Investment Pool			05/22/2012	500.41	500.41	500.41	500.41	0.00	0.00
818999963	Money Market Investment Pool			05/25/2012	49.79	49.79	49.79	49.79	0.00	0.00
818999963	Money Market Investment Pool			05/24/2012	49.32	49.32	49.32	49.32	0.00	0.00
818999963	Money Market Investment Pool			05/23/2012	159.59	159.59	159.59	159.59	0.00	0.00
818999963	Money Market Investment Pool			05/21/2012	166.11	166.11	166.11	166.11	0.00	0.00
818999963	Money Market Investment Pool			05/31/2012	77.26	77.26	77.26	77.26	0.00	0.00
818999963	Money Market Investment Pool			06/01/2012	88.80	88.80	88.80	88.80	0.00	0.00
818999963	Money Market Investment Pool			05/30/2012	343.31	343.31	343.31	343.31	0.00	0.00
818999963	Money Market Investment Pool			05/29/2012	84.02	84.02	84.02	84.02	0.00	0.00
818999963	Money Market Investment Pool			06/08/2012	5.13	5.13	5.13	5.13	0.00	0.00
818999963	Money Market Investment Pool			06/07/2012	3.50	3.50	3.50	3.50	0.00	0.00
818999963	Money Market Investment Pool			06/06/2012	8.34	8.34	8.34	8.34	0.00	0.00
818999963	Money Market Investment Pool			06/05/2012	40.54	40.54	40.54	40.54	0.00	0.00
818999963	Money Market Investment Pool			06/04/2012	15.09	15.09	15.09	15.09	0.00	0.00
818999963	Money Market Investment Pool			06/12/2012	19.64	19.64	19.64	19.64	0.00	0.00
818999963	Money Market Investment Pool			06/11/2012	3.16	3.16	3.16	3.16	0.00	0.00
818999963	Money Market Investment Pool			06/14/2012	62.51	62.51	62.51	62.51	0.00	0.00
818999963	Money Market Investment Pool			06/12/2012	225,019.54	225,019.54	225,019.54	225,019.54	0.00	0.00
818999963	Money Market Investment Pool			06/13/2012	68.59	68.59	68.59	68.59	0.00	0.00
818999963	Money Market Investment Pool			06/15/2012	273,922.55	273,922.55	273,922.55	273,922.55	0.00	0.00
818999963	Money Market Investment Pool			06/15/2012	65.78	65.78	65.78	65.78	0.00	0.00
818999963	Money Market Investment Pool			06/22/2012	20.39	20.39	20.39	20.39	0.00	0.00
818999963	Money Market Investment Pool			06/21/2012	29.23	29.23	29.23	29.23	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	Money Market Investment Pool			06/20/2012	59.93	59.93	59.93	59.93	0.00	0.00
818999963	Money Market Investment Pool			06/19/2012	422.77	422.77	422.77	422.77	0.00	0.00
818999963	Money Market Investment Pool			06/18/2012	138.86	138.86	138.86	138.86	0.00	0.00
818999963	Money Market Investment Pool			06/29/2012	136,665.89	136,665.89	136,665.89	136,665.89	0.00	0.00
818999963	Money Market Investment Pool			06/29/2012	39.50	39.50	39.50	39.50	0.00	0.00
818999963	Money Market Investment Pool			06/28/2012	80,538.14	80,538.14	80,538.14	80,538.14	0.00	0.00
818999963	Money Market Investment Pool			06/28/2012	45.82	45.82	45.82	45.82	0.00	0.00
818999963	Money Market Investment Pool			06/27/2012	45.24	45.24	45.24	45.24	0.00	0.00
818999963	Money Market Investment Pool			06/25/2012	25.73	25.73	25.73	25.73	0.00	0.00
818999963	Money Market Investment Pool			06/26/2012	89.54	89.54	89.54	89.54	0.00	0.00
818999963	Money Market Investment Pool			07/05/2012	24.14	24.14	24.14	24.14	0.00	0.00
818999963	Money Market Investment Pool			07/06/2012	32.65	32.65	32.65	32.65	0.00	0.00
818999963	Money Market Investment Pool			07/03/2012	106.31	106.31	106.31	106.31	0.00	0.00
818999963	Money Market Investment Pool			07/05/2012	46,348.92	46,348.92	46,348.92	46,348.92	0.00	0.00
818999963	Money Market Investment Pool			07/02/2012	43.21	43.21	43.21	43.21	0.00	0.00
818999963	Money Market Investment Pool			07/11/2012	34,375.00	34,375.00	34,375.00	34,375.00	0.00	0.00
818999963	Money Market Investment Pool			07/13/2012	18,168.75	18,168.75	18,168.75	18,168.75	0.00	0.00
818999963	Money Market Investment Pool			07/13/2012	40.59	40.59	40.59	40.59	0.00	0.00
818999963	Money Market Investment Pool			07/12/2012	39.83	39.83	39.83	39.83	0.00	0.00
818999963	Money Market Investment Pool			07/11/2012	40.90	40.90	40.90	40.90	0.00	0.00
818999963	Money Market Investment Pool			07/10/2012	132,281.25	132,281.25	132,281.25	132,281.25	0.00	0.00
818999963	Money Market Investment Pool			07/10/2012	137.90	137.90	137.90	137.90	0.00	0.00
818999963	Money Market Investment Pool			07/09/2012	39.65	39.65	39.65	39.65	0.00	0.00
818999963	Money Market Investment Pool			07/12/2012	526.55	526.55	526.55	526.55	0.00	0.00
818999963	Money Market Investment Pool			07/18/2012	101.46	101.46	101.46	101.46	0.00	0.00
818999963	Money Market Investment Pool			07/17/2012	567,433.03	567,433.03	567,433.03	567,433.03	0.00	0.00
818999963	Money Market Investment Pool			07/17/2012	293.36	293.36	293.36	293.36	0.00	0.00
818999963	Money Market Investment Pool			07/16/2012	96.32	96.32	96.32	96.32	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	Money Market Investment Pool			07/19/2012	97.89	97.89	97.89	97.89	0.00	0.00
818999963	Money Market Investment Pool			07/20/2012	42.32	42.32	42.32	42.32	0.00	0.00
818999963	Money Market Investment Pool			07/23/2012	50.76	50.76	50.76	50.76	0.00	0.00
818999963	Money Market Investment Pool			07/27/2012	56.77	56.77	56.77	56.77	0.00	0.00
818999963	Money Market Investment Pool			07/27/2012	12,215.75	12,215.75	12,215.75	12,215.75	0.00	0.00
818999963	Money Market Investment Pool			07/26/2012	24,802.84	24,802.84	24,802.84	24,802.84	0.00	0.00
818999963	Money Market Investment Pool			07/26/2012	56.40	56.40	56.40	56.40	0.00	0.00
818999963	Money Market Investment Pool			07/25/2012	55.68	55.68	55.68	55.68	0.00	0.00
818999963	Money Market Investment Pool			07/24/2012	692,702.96	692,702.96	692,702.96	692,702.96	0.00	0.00
818999963	Money Market Investment Pool			07/24/2012	156.85	156.85	156.85	156.85	0.00	0.00
818999963	Money Market Investment Pool			07/23/2012	1,413,525.68	1,413,525.68	1,413,525.68	1,413,525.68	0.00	0.00
818999963	Money Market Investment Pool			08/03/2012	1,398,149.99	1,398,149.99	1,398,149.99	1,398,149.99	0.00	0.00
818999963	Money Market Investment Pool			08/03/2012	36.94	36.94	36.94	36.94	0.00	0.00
818999963	Money Market Investment Pool			08/02/2012	28.03	28.03	28.03	28.03	0.00	0.00
818999963	Money Market Investment Pool			08/01/2012	74.19	74.19	74.19	74.19	0.00	0.00
818999963	Money Market Investment Pool			07/31/2012	186.71	186.71	186.71	186.71	0.00	0.00
818999963	Money Market Investment Pool			07/30/2012	16,380.00	16,380.00	16,380.00	16,380.00	0.00	0.00
818999963	Money Market Investment Pool			07/30/2012	57.31	57.31	57.31	57.31	0.00	0.00
818999963	Money Market Investment Pool			08/06/2012	40.71	40.71	40.71	40.71	0.00	0.00
818999963	Money Market Investment Pool			08/08/2012	63.31	63.31	63.31	63.31	0.00	0.00
818999963	Money Market Investment Pool			08/06/2012	670,760.30	670,760.30	670,760.30	670,760.30	0.00	0.00
818999963	Money Market Investment Pool			08/07/2012	150.70	150.70	150.70	150.70	0.00	0.00
818999963	Money Market Investment Pool			08/09/2012	65.83	65.83	65.83	65.83	0.00	0.00
818999963	Money Market Investment Pool			08/09/2012	63,070.00	63,070.00	63,070.00	63,070.00	0.00	0.00
818999963	Money Market Investment Pool			08/10/2012	65.77	65.77	65.77	65.77	0.00	0.00
818999963	Money Market Investment Pool			08/10/2012	176,944.36	176,944.36	176,944.36	176,944.36	0.00	0.00
818999963	Money Market Investment Pool			08/14/2012	221.78	221.78	221.78	221.78	0.00	0.00
818999963	Money Market Investment Pool			08/13/2012	737,572.98	737,572.98	737,572.98	737,572.98	0.00	0.00

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818999963	Money Market Investment Pool			08/14/2012	168,935.19	168,935.19	168,935.19	168,935.19	0.00	0.00
818999963	Money Market Investment Pool			08/15/2012	81.30	81.30	81.30	81.30	0.00	0.00
818999963	Money Market Investment Pool			08/16/2012	82.71	82.71	82.71	82.71	0.00	0.00
818999963	Money Market Investment Pool			08/17/2012	94.20	94.20	94.20	94.20	0.00	0.00
818999963	Money Market Investment Pool			08/13/2012	71.09	71.09	71.09	71.09	0.00	0.00
818999963	Money Market Investment Pool			08/23/2012	33,078.77	33,078.77	33,078.77	33,078.77	0.00	0.00
818999963	Money Market Investment Pool			08/24/2012	114.53	114.53	114.53	114.53	0.00	0.00
818999963	Money Market Investment Pool			08/22/2012	115.85	115.85	115.85	115.85	0.00	0.00
818999963	Money Market Investment Pool			08/23/2012	114.18	114.18	114.18	114.18	0.00	0.00
818999963	Money Market Investment Pool			08/22/2012	435,214.31	435,214.31	435,214.31	435,214.31	0.00	0.00
818999963	Money Market Investment Pool			08/20/2012	118.68	118.68	118.68	118.68	0.00	0.00
818999963	Money Market Investment Pool			08/21/2012	351.52	351.52	351.52	351.52	0.00	0.00
818999963	Money Market Investment Pool			08/31/2012	121.32	121.32	121.32	121.32	0.00	0.00
818999963	Money Market Investment Pool			08/27/2012	92,559.71	92,559.71	92,559.71	92,559.71	0.00	0.00
818999963	Money Market Investment Pool			08/28/2012	982,897.57	982,897.57	982,897.57	982,897.57	0.00	0.00
818999963	Money Market Investment Pool			08/29/2012	118.19	118.19	118.19	118.19	0.00	0.00
818999963	Money Market Investment Pool			08/29/2012	16,318.00	16,318.00	16,318.00	16,318.00	0.00	0.00
818999963	Money Market Investment Pool			08/30/2012	196,047.71	196,047.71	196,047.71	196,047.71	0.00	0.00
818999963	Money Market Investment Pool			08/30/2012	119.00	119.00	119.00	119.00	0.00	0.00
818999963	Money Market Investment Pool			08/28/2012	351.58	351.58	351.58	351.58	0.00	0.00
818999963	Money Market Investment Pool			08/27/2012	115.40	115.40	115.40	115.40	0.00	0.00
818999963	Money Market Investment Pool			09/04/2012	122.62	122.62	122.62	122.62	0.00	0.00
818999963	Money Market Investment Pool			09/05/2012	459.41	459.41	459.41	459.41	0.00	0.00
818999963	Money Market Investment Pool			09/06/2012	160.70	160.70	160.70	160.70	0.00	0.00
818999963	Money Market Investment Pool			09/06/2012	582,822.45	582,822.45	582,822.45	582,822.45	0.00	0.00
818999963	Money Market Investment Pool			09/07/2012	169.73	169.73	169.73	169.73	0.00	0.00
818999963	Money Market Investment Pool			09/11/2012	481.73	481.73	481.73	481.73	0.00	0.00
818999963	Money Market Investment Pool			09/10/2012	160.30	160.30	160.30	160.30	0.00	0.00

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818999963	Money Market Investment Pool			09/10/2012	4,999.33	4,999.33	4,999.33	4,999.33	0.00	0.00
818999963	Money Market Investment Pool			09/11/2012	155,542.84	155,542.84	155,542.84	155,542.84	0.00	0.00
818999963	Money Market Investment Pool			09/13/2012	162.12	162.12	162.12	162.12	0.00	0.00
818999963	Money Market Investment Pool			09/14/2012	186.24	186.24	186.24	186.24	0.00	0.00
818999963	Money Market Investment Pool			09/12/2012	22,800.00	22,800.00	22,800.00	22,800.00	0.00	0.00
818999963	Money Market Investment Pool			09/12/2012	164.60	164.60	164.60	164.60	0.00	0.00
818999963	Money Market Investment Pool			09/21/2012	147.37	147.37	147.37	147.37	0.00	0.00
818999963	Money Market Investment Pool			09/17/2012	234.20	234.20	234.20	234.20	0.00	0.00
818999963	Money Market Investment Pool			09/18/2012	692.74	692.74	692.74	692.74	0.00	0.00
818999963	Money Market Investment Pool			09/19/2012	281.02	281.02	281.02	281.02	0.00	0.00
818999963	Money Market Investment Pool			09/20/2012	227.61	227.61	227.61	227.61	0.00	0.00
818999963	Money Market Investment Pool			09/19/2012	104,171.14	104,171.14	104,171.14	104,171.14	0.00	0.00
818999963	Money Market Investment Pool			09/28/2012	330,839.79	330,839.79	330,839.79	330,839.79	0.00	0.00
818999963	Money Market Investment Pool			09/24/2012	144.44	144.44	144.44	144.44	0.00	0.00
818999963	Money Market Investment Pool			09/25/2012	445.28	445.28	445.28	445.28	0.00	0.00
818999963	Money Market Investment Pool			09/25/2012	1,872,928.08	1,872,928.08	1,872,928.08	1,872,928.08	0.00	0.00
818999963	Money Market Investment Pool			09/26/2012	154.76	154.76	154.76	154.76	0.00	0.00
818999963	Money Market Investment Pool			09/27/2012	151.59	151.59	151.59	151.59	0.00	0.00
818999963	Money Market Investment Pool			09/28/2012	147.56	147.56	147.56	147.56	0.00	0.00
818999963	Money Market Investment Pool			10/02/2012	437.40	437.40	437.40	437.40	0.00	0.00
818999963	Money Market Investment Pool			10/03/2012	138.37	138.37	138.37	138.37	0.00	0.00
818999963	Money Market Investment Pool			10/03/2012	643,393.68	643,393.68	643,393.68	643,393.68	0.00	0.00
818999963	Money Market Investment Pool			10/04/2012	152.79	152.79	152.79	152.79	0.00	0.00
818999963	Money Market Investment Pool			10/05/2012	92.32	92.32	92.32	92.32	0.00	0.00
818999963	Money Market Investment Pool			10/01/2012	151.91	151.91	151.91	151.91	0.00	0.00
818999963	Money Market Investment Pool			10/11/2012	149.25	149.25	149.25	149.25	0.00	0.00
818999963	Money Market Investment Pool			10/08/2012	84.50	84.50	84.50	84.50	0.00	0.00
818999963	Money Market Investment Pool			10/09/2012	245.80	245.80	245.80	245.80	0.00	0.00

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818999963	Money Market Investment Pool			10/10/2012	2,057,046.83	2,057,046.83	2,057,046.83	2,057,046.83	0.00	0.00
818999963	Money Market Investment Pool			10/12/2012	297.96	297.96	297.96	297.96	0.00	0.00
818999963	Money Market Investment Pool			10/11/2012	406,327.65	406,327.65	406,327.65	406,327.65	0.00	0.00
818999963	Money Market Investment Pool			10/12/2012	1,301,432.93	1,301,432.93	1,301,432.93	1,301,432.93	0.00	0.00
818999963	Money Market Investment Pool			10/10/2012	140.85	140.85	140.85	140.85	0.00	0.00
818999963	Money Market Investment Pool			10/19/2012	177.28	177.28	177.28	177.28	0.00	0.00
818999963	Money Market Investment Pool			10/19/2012	356,272.47	356,272.47	356,272.47	356,272.47	0.00	0.00
818999963	Money Market Investment Pool			10/18/2012	307,951.90	307,951.90	307,951.90	307,951.90	0.00	0.00
818999963	Money Market Investment Pool			10/16/2012	748.89	748.89	748.89	748.89	0.00	0.00
818999963	Money Market Investment Pool			10/17/2012	172.80	172.80	172.80	172.80	0.00	0.00
818999963	Money Market Investment Pool			10/18/2012	173.42	173.42	173.42	173.42	0.00	0.00
818999963	Money Market Investment Pool			10/15/2012	298.59	298.59	298.59	298.59	0.00	0.00
818999963	Money Market Investment Pool			10/22/2012	180.20	180.20	180.20	180.20	0.00	0.00
818999963	Money Market Investment Pool			10/22/2012	848,410.29	848,410.29	848,410.29	848,410.29	0.00	0.00
818999963	Money Market Investment Pool			10/23/2012	536.96	536.96	536.96	536.96	0.00	0.00
818999963	Money Market Investment Pool			10/24/2012	186.59	186.59	186.59	186.59	0.00	0.00
818999963	Money Market Investment Pool			10/24/2012	349,605.52	349,605.52	349,605.52	349,605.52	0.00	0.00
818999963	Money Market Investment Pool			10/25/2012	177.16	177.16	177.16	177.16	0.00	0.00
818999963	Money Market Investment Pool			10/26/2012	273.68	273.68	273.68	273.68	0.00	0.00
818999963	Money Market Investment Pool			10/29/2012	382,435.77	382,435.77	382,435.77	382,435.77	0.00	0.00
818999963	Money Market Investment Pool			10/29/2012	276.81	276.81	276.81	276.81	0.00	0.00
818999963	Money Market Investment Pool			10/30/2012	807.21	807.21	807.21	807.21	0.00	0.00
818999963	Money Market Investment Pool			10/31/2012	272.28	272.28	272.28	272.28	0.00	0.00
818999963	Money Market Investment Pool			10/31/2012	1,975,303.85	1,975,303.85	1,975,303.85	1,975,303.85	0.00	0.00
818999963	Money Market Investment Pool			11/01/2012	272.62	272.62	272.62	272.62	0.00	0.00
818999963	Money Market Investment Pool			11/02/2012	227.42	227.42	227.42	227.42	0.00	0.00
818999963	Money Market Investment Pool			11/08/2012	215.24	215.24	215.24	215.24	0.00	0.00
818999963	Money Market Investment Pool			11/09/2012	217.54	217.54	217.54	217.54	0.00	0.00

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818999963	Money Market Investment Pool			11/05/2012	83,175.00	83,175.00	83,175.00	83,175.00	0.00	0.00
818999963	Money Market Investment Pool			11/07/2012	220.40	220.40	220.40	220.40	0.00	0.00
818999963	Money Market Investment Pool			11/06/2012	670.97	670.97	670.97	670.97	0.00	0.00
818999963	Money Market Investment Pool			11/05/2012	223.29	223.29	223.29	223.29	0.00	0.00
818999963	Money Market Investment Pool			11/12/2012	213.81	213.81	213.81	213.81	0.00	0.00
818999963	Money Market Investment Pool			11/13/2012	640.26	640.26	640.26	640.26	0.00	0.00
818999963	Money Market Investment Pool			11/14/2012	278.17	278.17	278.17	278.17	0.00	0.00
818999963	Money Market Investment Pool			11/15/2012	358.80	358.80	358.80	358.80	0.00	0.00
818999963	Money Market Investment Pool			11/16/2012	292.70	292.70	292.70	292.70	0.00	0.00
818999963	Money Market Investment Pool			11/20/2012	704.26	704.26	704.26	704.26	0.00	0.00
818999963	Money Market Investment Pool			11/19/2012	230.57	230.57	230.57	230.57	0.00	0.00
818999963	Money Market Investment Pool			11/20/2012	2,449,931.46	2,449,931.46	2,449,931.46	2,449,931.46	0.00	0.00
818999963	Money Market Investment Pool			11/21/2012	241.49	241.49	241.49	241.49	0.00	0.00
818999963	Money Market Investment Pool			11/23/2012	236.94	236.94	236.94	236.94	0.00	0.00
818999963	Money Market Investment Pool			11/23/2012	226,238.07	226,238.07	226,238.07	226,238.07	0.00	0.00
818999963	Money Market Investment Pool			11/26/2012	482.51	482.51	482.51	482.51	0.00	0.00
818999963	Money Market Investment Pool			11/26/2012	1,171,243.09	1,171,243.09	1,171,243.09	1,171,243.09	0.00	0.00
818999963	Money Market Investment Pool			11/27/2012	740.77	740.77	740.77	740.77	0.00	0.00
818999963	Money Market Investment Pool			11/29/2012	248.28	248.28	248.28	248.28	0.00	0.00
818999963	Money Market Investment Pool			11/27/2012	127,577.50	127,577.50	127,577.50	127,577.50	0.00	0.00
818999963	Money Market Investment Pool			11/29/2012	777,522.96	777,522.96	777,522.96	777,522.96	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	248.29	248.29	248.29	248.29	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	358,655.50	358,655.50	358,655.50	358,655.50	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	81,886.16	81,886.16	81,886.16	81,886.16	0.00	0.00
818999963	Money Market Investment Pool			11/28/2012	249.93	249.93	249.93	249.93	0.00	0.00
818999963	Money Market Investment Pool			12/06/2012	224.80	224.80	224.80	224.80	0.00	0.00
818999963	Money Market Investment Pool			12/03/2012	252.44	252.44	252.44	252.44	0.00	0.00
818999963	Money Market Investment Pool			12/04/2012	725.63	725.63	725.63	725.63	0.00	0.00

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818999963	Money Market Investment Pool			12/05/2012	135,095.06	135,095.06	135,095.06	135,095.06	0.00	0.00
818999963	Money Market Investment Pool			12/07/2012	230.67	230.67	230.67	230.67	0.00	0.00
818999963	Money Market Investment Pool			12/05/2012	218.75	218.75	218.75	218.75	0.00	0.00
818999963	Money Market Investment Pool			12/14/2012	243.73	243.73	243.73	243.73	0.00	0.00
818999963	Money Market Investment Pool			12/13/2012	1,212,237.76	1,212,237.76	1,212,237.76	1,212,237.76	0.00	0.00
818999963	Money Market Investment Pool			12/10/2012	268.33	268.33	268.33	268.33	0.00	0.00
818999963	Money Market Investment Pool			12/10/2012	1,625,267.81	1,625,267.81	1,625,267.81	1,625,267.81	0.00	0.00
818999963	Money Market Investment Pool			12/11/2012	792.58	792.58	792.58	792.58	0.00	0.00
818999963	Money Market Investment Pool			12/11/2012	354,816.34	354,816.34	354,816.34	354,816.34	0.00	0.00
818999963	Money Market Investment Pool			12/12/2012	256.58	256.58	256.58	256.58	0.00	0.00
818999963	Money Market Investment Pool			12/13/2012	245.84	245.84	245.84	245.84	0.00	0.00
818999963	Money Market Investment Pool			12/17/2012	883,915.25	883,915.25	883,915.25	883,915.25	0.00	0.00
818999963	Money Market Investment Pool			12/18/2012	854,418.52	854,418.52	854,418.52	854,418.52	0.00	0.00
818999963	Money Market Investment Pool			12/19/2012	359,076.55	359,076.55	359,076.55	359,076.55	0.00	0.00
818999963	Money Market Investment Pool			12/20/2012	179.16	179.16	179.16	179.16	0.00	0.00
818999963	Money Market Investment Pool			12/21/2012	179.20	179.20	179.20	179.20	0.00	0.00
818999963	Money Market Investment Pool			12/18/2012	750.55	750.55	750.55	750.55	0.00	0.00
818999963	Money Market Investment Pool			12/17/2012	259.75	259.75	259.75	259.75	0.00	0.00
818999963	Money Market Investment Pool			12/19/2012	255.14	255.14	255.14	255.14	0.00	0.00
818999963	Money Market Investment Pool			12/26/2012	562.50	562.50	562.50	562.50	0.00	0.00
818999963	Money Market Investment Pool			12/24/2012	2,125.00	2,125.00	2,125.00	2,125.00	0.00	0.00
818999963	Money Market Investment Pool			12/26/2012	1,894,386.14	1,894,386.14	1,894,386.14	1,894,386.14	0.00	0.00
818999963	Money Market Investment Pool			12/27/2012	405.10	405.10	405.10	405.10	0.00	0.00
818999963	Money Market Investment Pool			12/28/2012	202.02	202.02	202.02	202.02	0.00	0.00
818999963	Money Market Investment Pool			12/24/2012	179.30	179.30	179.30	179.30	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	203.19	203.19	203.19	203.19	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	9,542.53	9,542.53	9,542.53	9,542.53	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	600.25	600.25	600.25	600.25	0.00	0.00

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Totals for Cusip					33,495,960.01	33,495,960.01	33,495,960.01	33,495,960.01	0.00	0.00
Totals for MMIP Investment					33,495,960.01	33,495,960.01	33,495,960.01	33,495,960.01	0.00	0.00
Municipals										
072024ND0	Bay Area Toll Auth Calif Toll	6.26%	04/01/2049	10/28/2009	3,600,000.00	3,600,000.00	4,696,992.00	4,985,568.00	288,576.00	0.00
Totals for Cusip					3,600,000.00	3,600,000.00	4,696,992.00	4,985,568.00	288,576.00	0.00
072024NU2	Bay Area Toll Auth Calif Toll	6.92%	04/01/2040	06/24/2010	1,245,000.00	1,245,000.00	1,590,475.05	1,716,792.75	126,317.70	0.00
Totals for Cusip					1,245,000.00	1,245,000.00	1,590,475.05	1,716,792.75	126,317.70	0.00
13063A5E0	California State	7.50%	04/01/2034	04/22/2009	1,180,000.00	1,188,673.00	1,415,823.00	1,641,085.00	225,262.00	0.00
Totals for Cusip					1,180,000.00	1,188,673.00	1,415,823.00	1,641,085.00	225,262.00	0.00
13063BFS6	California St Build America Bn	6.65%	03/01/2022	03/26/2010	825,000.00	847,077.00	955,473.75	1,032,924.75	77,451.00	0.00
Totals for Cusip					825,000.00	847,077.00	955,473.75	1,032,924.75	77,451.00	0.00
15504RET2	Central Puget Sound Wash Regl	5.49%	11/01/2039	09/16/2009	1,230,000.00	1,230,000.00	1,474,450.20	1,533,133.50	58,683.30	0.00
15504RET2	Central Puget Sound Wash Regl	5.49%	11/01/2039	10/08/2009	1,590,000.00	1,669,722.60	1,905,996.60	1,981,855.50	75,858.90	0.00
Totals for Cusip					2,820,000.00	2,899,722.60	3,380,446.80	3,514,989.00	134,542.20	0.00
167505KH8	Chicago Ill Brd Ill	6.14%	12/01/2039	09/10/2009	855,000.00	855,000.00	915,226.20	963,747.45	48,521.25	0.00
Totals for Cusip					855,000.00	855,000.00	915,226.20	963,747.45	48,521.25	0.00
167560PL9	Chicago Ill MetWtr Reclamation	5.72%	12/01/2038	08/11/2009	780,000.00	780,000.00	955,156.80	989,398.80	34,242.00	0.00
167560PL9	Chicago Ill MetWtr Reclamation	5.72%	12/01/2038	10/08/2009	420,000.00	461,764.80	514,315.20	532,753.20	18,438.00	0.00
Totals for Cusip					1,200,000.00	1,241,764.80	1,469,472.00	1,522,152.00	52,680.00	0.00
167725AC4	Chicago Ill Transit Auth	6.90%	12/01/2040	07/30/2008	1,235,000.00	1,235,000.00	1,441,356.15	1,498,870.10	57,513.95	0.00
167725AC4	Chicago Ill Transit Auth	6.90%	12/01/2040	10/30/2008	1,050,000.00	948,675.00	1,225,444.50	1,274,343.00	48,898.50	0.00
Totals for Cusip					2,285,000.00	2,183,675.00	2,666,800.65	2,773,213.10	106,412.45	0.00
207758KM4	Connecticut St SPL Tax	5.46%	11/01/2030	10/28/2010	2,160,000.00	2,160,000.00	2,427,019.20	2,576,534.40	149,515.20	0.00
Totals for Cusip					2,160,000.00	2,160,000.00	2,427,019.20	2,576,534.40	149,515.20	0.00
254845GQ7	District Columbia Wtr & Swr	5.52%	10/01/2044	10/20/2010	1,655,000.00	1,655,000.00	1,931,236.05	2,050,015.40	118,779.35	0.00
Totals for Cusip					1,655,000.00	1,655,000.00	1,931,236.05	2,050,015.40	118,779.35	0.00
373384NZ5	Georgia State	4.50%	11/01/2025	11/04/2009	1,350,000.00	1,350,000.00	1,516,698.00	1,574,707.50	58,009.50	0.00
Totals for Cusip					1,350,000.00	1,350,000.00	1,516,698.00	1,574,707.50	58,009.50	0.00

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4521518U0	Illinois State	4.07%	01/01/2014	01/08/2010	1,045,000.00	1,045,000.00	1,072,964.20	1,075,639.40	2,675.20	0.00
Totals for Cusip					1,045,000.00	1,045,000.00	1,072,964.20	1,075,639.40	2,675.20	0.00
452151LF8	Illinois State	5.10%	06/01/2033	09/25/2009	1,165,000.00	1,080,980.20	1,057,400.60	1,152,371.40	94,970.80	0.00
Totals for Cusip					1,165,000.00	1,080,980.20	1,057,400.60	1,152,371.40	94,970.80	0.00
452152HQ7	Illinois St	4.51%	03/01/2015	02/23/2011	750,000.00	750,000.00	778,807.50	797,107.50	18,300.00	0.00
Totals for Cusip					750,000.00	750,000.00	778,807.50	797,107.50	18,300.00	0.00
452252FK0	Illinois St Toll Hwy Auth	5.85%	12/01/2034	05/10/2010	1,825,000.00	1,833,924.25	2,074,076.00	2,269,989.75	195,913.75	0.00
Totals for Cusip					1,825,000.00	1,833,924.25	2,074,076.00	2,269,989.75	195,913.75	0.00
544646XY3	Los Angeles Calif Uni Sch Dist	5.76%	07/01/2029	10/02/2009	3,610,000.00	3,642,923.20	3,931,470.50	4,214,350.10	282,879.60	0.00
Totals for Cusip					3,610,000.00	3,642,923.20	3,931,470.50	4,214,350.10	282,879.60	0.00
574300HZ5	Maryland St Transn Auth Transn	5.89%	07/01/2043	12/15/2010	1,400,000.00	1,417,584.00	1,759,436.00	1,860,516.00	101,080.00	0.00
Totals for Cusip					1,400,000.00	1,417,584.00	1,759,436.00	1,860,516.00	101,080.00	0.00
57582PUE8	Massachusetts St	5.46%	12/01/2039	09/15/2010	5,100,000.00	5,430,990.00	6,031,974.00	6,410,088.00	378,114.00	0.00
Totals for Cusip					5,100,000.00	5,430,990.00	6,031,974.00	6,410,088.00	378,114.00	0.00
57604P5P5	Massachusetts St Wtr Pollutn A	5.19%	08/01/2040	06/30/2010	2,635,000.00	2,635,000.00	3,024,927.30	3,089,036.85	64,109.55	0.00
Totals for Cusip					2,635,000.00	2,635,000.00	3,024,927.30	3,089,036.85	64,109.55	0.00
646139X83	New Jersey Tpk Auth	7.10%	01/01/2041	12/08/2010	1,295,000.00	1,295,000.00	1,772,932.70	1,866,522.35	93,589.65	0.00
646139X83	New Jersey Tpk Auth	7.10%	01/01/2041	12/16/2010	2,270,000.00	2,308,226.80	3,107,766.20	3,271,819.10	164,052.90	0.00
Totals for Cusip					3,565,000.00	3,603,226.80	4,880,698.90	5,138,341.45	257,642.55	0.00
64966HYV6	New York Build America	5.85%	06/01/2040	06/10/2010	1,020,000.00	1,020,000.00	1,197,357.60	1,325,724.60	128,367.00	0.00
Totals for Cusip					1,020,000.00	1,020,000.00	1,197,357.60	1,325,724.60	128,367.00	0.00
64966JAR7	New York NY	6.27%	12/01/2037	12/15/2010	800,000.00	800,000.00	986,352.00	1,071,240.00	84,888.00	0.00
Totals for Cusip					800,000.00	800,000.00	986,352.00	1,071,240.00	84,888.00	0.00
64971MT44	New York N Y City Transitional	5.27%	05/01/2027	05/19/2010	1,370,000.00	1,370,000.00	1,527,550.00	1,665,440.50	137,890.50	0.00
Totals for Cusip					1,370,000.00	1,370,000.00	1,527,550.00	1,665,440.50	137,890.50	0.00
64971MZG0	New York N Y City Transitional	5.77%	08/01/2036	10/16/2009	2,960,000.00	2,960,000.00	3,466,604.00	3,667,884.00	201,280.00	0.00
Totals for Cusip					2,960,000.00	2,960,000.00	3,466,604.00	3,667,884.00	201,280.00	0.00
649902H48	New York St Dorm Auth	5.43%	03/15/2039	10/08/2009	4,595,000.00	4,595,000.00	5,250,063.20	5,612,241.10	362,177.90	0.00

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For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					4,595,000.00	4,595,000.00	5,250,063.20	5,612,241.10	362,177.90	0.00
66285WFB7	North Tex Twy Auth	6.72%	01/01/2049	08/03/2009	2,385,000.00	2,385,000.00	2,876,023.80	3,217,508.10	341,484.30	0.00
Totals for Cusip					2,385,000.00	2,385,000.00	2,876,023.80	3,217,508.10	341,484.30	0.00
677632MV0	Ohio St Univ Gen Rpts	4.91%	06/01/2040	09/15/2010	3,050,000.00	3,050,000.00	3,453,576.00	3,602,843.00	149,267.00	0.00
Totals for Cusip					3,050,000.00	3,050,000.00	3,453,576.00	3,602,843.00	149,267.00	0.00
677632PA3	Ohio St Univ Gen Rpts	4.80%	06/01/2111	10/20/2011	875,000.00	866,188.75	905,878.75	985,521.25	79,642.50	0.00
Totals for Cusip					875,000.00	866,188.75	905,878.75	985,521.25	79,642.50	0.00
67766WQG0	Ohio St Wtr Dev Auth Wtr	4.88%	12/01/2034	08/12/2010	1,530,000.00	1,530,000.00	1,698,422.40	1,722,933.00	24,510.60	0.00
Totals for Cusip					1,530,000.00	1,530,000.00	1,698,422.40	1,722,933.00	24,510.60	0.00
68607DNL5	Oregon St Dept Transn Hwy User	5.83%	11/15/2034	01/21/2011	1,215,000.00	1,221,135.75	1,494,073.35	1,592,852.85	98,779.50	0.00
Totals for Cusip					1,215,000.00	1,221,135.75	1,494,073.35	1,592,852.85	98,779.50	0.00
73358WAJ3	Port Auth NY and NJ	6.04%	12/01/2029	06/17/2009	1,270,000.00	1,270,000.00	1,539,087.60	1,604,683.10	65,595.50	0.00
Totals for Cusip					1,270,000.00	1,270,000.00	1,539,087.60	1,604,683.10	65,595.50	0.00
759136QP2	Regional Transn Dist Colo Sale	5.84%	11/01/2050	11/10/2010	2,375,000.00	2,375,000.00	3,032,328.75	3,255,222.50	222,893.75	0.00
Totals for Cusip					2,375,000.00	2,375,000.00	3,032,328.75	3,255,222.50	222,893.75	0.00
783186NH8	Rutgers ST Univ N J	5.66%	05/01/2040	11/04/2010	2,330,000.00	2,330,000.00	2,805,413.20	2,924,685.90	119,272.70	0.00
Totals for Cusip					2,330,000.00	2,330,000.00	2,805,413.20	2,924,685.90	119,272.70	0.00
79575DE63	Salt River Project Ariz Agric	4.84%	01/01/2041	09/30/2010	2,090,000.00	2,090,000.00	2,350,393.10	2,501,500.10	151,107.00	0.00
Totals for Cusip					2,090,000.00	2,090,000.00	2,350,393.10	2,501,500.10	151,107.00	0.00
796253Y30	San Antonio Tx Elec & Gas	5.81%	02/01/2041	10/29/2010	1,500,000.00	1,500,000.00	1,805,565.00	1,959,765.00	154,200.00	0.00
Totals for Cusip					1,500,000.00	1,500,000.00	1,805,565.00	1,959,765.00	154,200.00	0.00
796253Z21	San Antonio Tx Elec & Gas	4.43%	02/01/2042	03/20/2012	1,090,000.00	1,090,000.00	1,090,000.00	1,170,965.20	80,965.20	0.00
Totals for Cusip					1,090,000.00	1,090,000.00	1,090,000.00	1,170,965.20	80,965.20	0.00
837151AA7	South Carolina St Pub Svc Auth	6.45%	01/01/2050	12/09/2010	1,285,000.00	1,285,000.00	1,732,372.75	1,729,610.00	0.00	(2,762.75)
Totals for Cusip					1,285,000.00	1,285,000.00	1,732,372.75	1,729,610.00	0.00	(2,762.75)
882722VP3	Texas St	4.63%	04/01/2033	09/23/2010	1,075,000.00	1,075,000.00	1,183,661.00	1,240,195.25	56,534.25	0.00
Totals for Cusip					1,075,000.00	1,075,000.00	1,183,661.00	1,240,195.25	56,534.25	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
88283LHT6	Texas ST Transn Commn	5.03%	04/01/2026	07/26/2010	1,165,000.00	1,165,000.00	1,345,912.85	1,418,271.00	72,358.15	0.00
	Totals for Cusip				1,165,000.00	1,165,000.00	1,345,912.85	1,418,271.00	72,358.15	0.00
91412F7Y7	University Calif Revs	5.77%	05/15/2043	08/19/2009	1,740,000.00	1,738,538.40	1,970,167.20	2,145,959.40	175,792.20	0.00
	Totals for Cusip				1,740,000.00	1,738,538.40	1,970,167.20	2,145,959.40	175,792.20	0.00
91412GHA6	University California Revs	4.86%	05/15/2112	02/22/2012	390,000.00	390,000.00	390,000.00	411,223.80	21,223.80	0.00
	Totals for Cusip				390,000.00	390,000.00	390,000.00	411,223.80	21,223.80	0.00
917542QR6	Utah St Build Am Bonds	4.55%	07/01/2024	09/16/2009	1,510,000.00	1,510,000.00	1,734,914.50	1,770,580.70	35,666.20	0.00
	Totals for Cusip				1,510,000.00	1,510,000.00	1,734,914.50	1,770,580.70	35,666.20	0.00
93974CRE2	Washington St	5.14%	08/01/2040	05/25/2010	2,440,000.00	2,440,000.00	2,796,166.80	3,008,251.60	212,084.80	0.00
	Totals for Cusip				2,440,000.00	2,440,000.00	2,796,166.80	3,008,251.60	212,084.80	0.00
	Totals for Municipals				80,330,000.00	80,721,403.75	94,209,301.55	99,964,271.75	5,757,732.95	(2,762.75)
	US Govt Bonds									
912803AA1	US Treasury Strip	0.00%	02/15/2015	03/06/2012	6,530,000.00	6,444,195.80	6,444,195.80	6,488,658.57	44,462.77	0.00
912803AA1	US Treasury Strip	0.00%	02/15/2015	06/28/2012	25,000.00	24,730.50	24,730.50	24,841.73	111.23	0.00
	Totals for Cusip				6,555,000.00	6,468,926.30	6,468,926.30	6,513,500.30	44,574.00	0.00
912803AE3	US Treasury Strip	0.00%	11/15/2015	12/18/2012	23,125,000.00	22,854,668.75	22,854,668.75	22,924,760.63	70,091.88	0.00
	Totals for Cusip				23,125,000.00	22,854,668.75	22,854,668.75	22,924,760.63	70,091.88	0.00
912810DP0	US Treasury Bond	11.25%	02/15/2015	07/18/2012	7,500,000.00	9,608,203.13	9,608,203.13	9,234,375.00	0.00	(373,828.13)
	Totals for Cusip				7,500,000.00	9,608,203.13	9,608,203.13	9,234,375.00	0.00	(373,828.13)
912810FB9	US Treasury Bond	6.12%	11/15/2027	12/04/2012	720,000.00	1,089,534.38	1,089,534.38	1,069,650.00	0.00	(19,884.38)
	Totals for Cusip				720,000.00	1,089,534.38	1,089,534.38	1,069,650.00	0.00	(19,884.38)
912810QW1	US Treasury Bond	3.00%	05/15/2042	09/13/2012	940,000.00	954,100.00	954,100.00	957,625.00	3,525.00	0.00
912810QW1	US Treasury Bond	3.00%	05/15/2042	09/13/2012	390,000.00	396,946.88	396,946.88	397,312.50	365.62	0.00
912810QW1	US Treasury Bond	3.00%	05/15/2042	09/17/2012	400,000.00	398,875.00	398,875.00	407,500.00	8,625.00	0.00
912810QW1	US Treasury Bond	3.00%	05/15/2042	10/10/2012	1,385,000.00	1,404,692.97	1,404,692.97	1,410,968.75	6,275.78	0.00
912810QW1	US Treasury Bond	3.00%	05/15/2042	10/10/2012	760,000.00	770,093.75	770,093.75	774,250.00	4,156.25	0.00
912810QW1	US Treasury Bond	3.00%	05/15/2042	10/11/2012	980,000.00	1,010,931.25	1,010,931.25	998,375.00	0.00	(12,556.25)
912810QW1	US Treasury Bond	3.00%	05/15/2042	10/16/2012	1,075,000.00	1,100,867.19	1,100,867.19	1,095,156.25	0.00	(5,710.94)

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912810QW1	US Treasury Bond	3.00%	05/15/2042	10/23/2012	210,000.00	214,265.63	214,265.63	213,937.50	0.00	(328.13)
912810QW1	US Treasury Bond	3.00%	05/15/2042	10/25/2012	745,000.00	751,518.75	751,518.75	758,968.75	7,450.00	0.00
912810QW1	US Treasury Bond	3.00%	05/15/2042	11/07/2012	3,015,000.00	3,115,107.41	3,115,107.41	3,071,531.25	0.00	(43,576.16)
	Totals for Cusip				9,900,000.00	10,117,398.83	10,117,398.83	10,085,625.00	30,397.65	(62,171.48)
912810QX9	US Treasury Bond	2.75%	08/15/2042	08/20/2012	10,910,000.00	10,473,600.00	10,473,600.00	10,534,968.75	61,368.75	0.00
912810QX9	US Treasury Bond	2.75%	08/15/2042	10/04/2012	5,810,000.00	5,708,325.00	5,708,325.00	5,610,281.25	0.00	(98,043.75)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/07/2012	405,000.00	399,810.94	399,810.94	391,078.13	0.00	(8,732.81)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/07/2012	350,000.00	345,625.00	345,625.00	337,968.75	0.00	(7,656.25)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/07/2012	165,000.00	163,066.40	163,066.40	159,328.13	0.00	(3,738.27)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/12/2012	2,500,000.00	2,436,132.81	2,436,132.81	2,414,062.50	0.00	(22,070.31)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/11/2012	2,010,000.00	1,976,395.31	1,976,395.31	1,940,906.25	0.00	(35,489.06)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/13/2012	180,000.00	174,712.50	174,712.50	173,812.50	0.00	(900.00)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/12/2012	105,000.00	102,046.88	102,046.88	101,390.63	0.00	(656.25)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/19/2012	275,000.00	263,570.31	263,570.31	265,546.88	1,976.57	0.00
	Totals for Cusip				22,710,000.00	22,043,285.15	22,043,285.15	21,929,343.77	63,345.32	(177,286.70)
912810QY7	US Treasury Bond	2.75%	11/15/2042	11/28/2012	7,609,500.00	7,573,830.47	7,573,830.47	7,331,281.46	0.00	(242,549.01)
912810QY7	US Treasury Bond	2.75%	11/15/2042	12/18/2012	4,190,000.00	4,032,875.00	4,032,875.00	4,036,805.22	3,930.22	0.00
	Totals for Cusip				11,799,500.00	11,606,705.47	11,606,705.47	11,368,086.68	3,930.22	(242,549.01)
912828CJ7	US Treasury Note	4.75%	05/15/2014	04/19/2012	4,500,000.00	4,912,734.38	4,912,734.38	4,777,735.50	0.00	(134,998.88)
	Totals for Cusip				4,500,000.00	4,912,734.38	4,912,734.38	4,777,735.50	0.00	(134,998.88)
912828KJ8	US Treasury Note	1.75%	03/31/2014	08/03/2012	4,915,000.00	5,037,683.01	5,037,683.01	5,008,498.05	0.00	(29,184.96)
	Totals for Cusip				4,915,000.00	5,037,683.01	5,037,683.01	5,008,498.05	0.00	(29,184.96)
912828RW2	US Treasury Note	0.12%	12/31/2013	05/22/2012	30,945,000.00	30,859,622.75	30,859,622.75	30,925,659.38	66,036.63	0.00
	Totals for Cusip				30,945,000.00	30,859,622.75	30,859,622.75	30,925,659.38	66,036.63	0.00
912828UA6	US Treasury Note	0.62%	11/30/2017	11/29/2012	665,000.00	665,000.00	665,000.00	662,766.27	0.00	(2,233.73)
	Totals for Cusip				665,000.00	665,000.00	665,000.00	662,766.27	0.00	(2,233.73)
912828UC2	US Treasury Note	0.25%	12/15/2015	12/17/2012	1,425,000.00	1,420,324.22	1,420,324.22	1,420,769.18	444.96	0.00
	Totals for Cusip				1,425,000.00	1,420,324.22	1,420,324.22	1,420,769.18	444.96	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
9128334V9	US Treasury Strip	0.00%	02/15/2033	10/21/2010	14,400,000.00	5,714,352.00	7,693,113.60	8,067,744.00	374,630.40	0.00
	Totals for Cusip				14,400,000.00	5,714,352.00	7,693,113.60	8,067,744.00	374,630.40	0.00
9128334Y3	US Treasury Strip	0.00%	08/15/2034	10/21/2010	4,950,000.00	1,821,402.00	2,498,814.45	2,622,321.90	123,507.45	0.00
	Totals for Cusip				4,950,000.00	1,821,402.00	2,498,814.45	2,622,321.90	123,507.45	0.00
9128337S3	US Treasury Strip	0.00%	11/15/2032	12/29/2011	23,400,000.00	12,585,690.00	12,617,771.40	13,229,377.20	611,605.80	0.00
9128337S3	US Treasury Strip	0.00%	11/15/2032	01/13/2012	14,135,000.00	7,680,959.00	7,680,959.00	7,991,335.33	310,376.33	0.00
	Totals for Cusip				37,535,000.00	20,266,649.00	20,298,730.40	21,220,712.53	921,982.13	0.00
9128337T1	US Treasury Strip	0.00%	05/15/2033	10/21/2010	14,400,000.00	5,642,928.00	7,623,388.80	7,993,008.00	369,619.20	0.00
9128337T1	US Treasury Strip	0.00%	05/15/2033	12/28/2012	18,700,000.00	10,527,539.00	10,527,539.00	10,379,809.00	0.00	(147,730.00)
	Totals for Cusip				33,100,000.00	16,170,467.00	18,150,927.80	18,372,817.00	369,619.20	(147,730.00)
9128337U8	US Treasury Strip	0.00%	11/15/2033	04/27/2012	16,620,000.00	8,381,133.60	8,381,133.60	9,046,299.24	665,165.64	0.00
	Totals for Cusip				16,620,000.00	8,381,133.60	8,381,133.60	9,046,299.24	665,165.64	0.00
9128337W4	US Treasury Strip	0.00%	11/15/2034	10/21/2010	4,960,000.00	1,801,769.60	2,482,777.60	2,603,052.64	120,275.04	0.00
9128337W4	US Treasury Strip	0.00%	11/15/2034	09/27/2011	21,500,000.00	10,124,565.00	10,762,040.00	11,283,393.50	521,353.50	0.00
9128337W4	US Treasury Strip	0.00%	11/15/2034	05/10/2012	6,300,000.00	3,091,536.00	3,091,536.00	3,306,296.70	214,760.70	0.00
	Totals for Cusip				32,760,000.00	15,017,870.60	16,336,353.60	17,192,742.84	856,389.24	0.00
912833JT8	US Treasury Strip	0.00%	08/15/2015	06/13/2012	29,525,000.00	29,107,221.25	29,107,221.25	29,252,041.38	144,820.13	0.00
	Totals for Cusip				29,525,000.00	29,107,221.25	29,107,221.25	29,252,041.38	144,820.13	0.00
912833LH1	US Treasury Strip	0.00%	05/15/2022	12/28/2012	1,970,000.00	1,680,173.60	1,680,173.60	1,670,861.41	0.00	(9,312.19)
	Totals for Cusip				1,970,000.00	1,680,173.60	1,680,173.60	1,670,861.41	0.00	(9,312.19)
912833LL2	US Treasury Strip	0.00%	02/15/2023	02/27/2012	4,500,000.00	3,519,135.00	3,519,135.00	3,707,869.50	188,734.50	0.00
	Totals for Cusip				4,500,000.00	3,519,135.00	3,519,135.00	3,707,869.50	188,734.50	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	09/24/2009	105,000.00	55,589.10	77,440.65	82,420.28	4,979.63	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	08/16/2011	8,060,000.00	5,449,285.40	5,944,491.80	6,326,737.30	382,245.50	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	08/16/2011	10,495,000.00	7,086,748.75	7,740,377.35	8,238,102.73	497,725.38	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	04/27/2012	755,000.00	560,315.70	560,315.70	592,641.03	32,325.33	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	12/28/2012	12,400,000.00	9,810,880.00	9,810,880.00	9,733,442.00	0.00	(77,438.00)
	Totals for Cusip				31,815,000.00	22,962,818.95	24,133,505.50	24,973,343.34	917,275.84	(77,438.00)

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912833LV0	US Treasury Strip	0.00%	05/15/2025	09/10/2009	9,600,000.00	4,758,624.00	6,795,984.00	7,228,934.40	432,950.40	0.00
912833LV0	US Treasury Strip	0.00%	05/15/2025	09/23/2009	11,000,000.00	5,488,230.00	7,787,065.00	8,283,154.00	496,089.00	0.00
	Totals for Cusip				20,600,000.00	10,246,854.00	14,583,049.00	15,512,088.40	929,039.40	0.00
912833LW8	US Treasury Strip	0.00%	08/15/2025	06/21/2012	2,615,000.00	1,944,095.60	1,944,095.60	1,950,805.69	6,710.09	0.00
	Totals for Cusip				2,615,000.00	1,944,095.60	1,944,095.60	1,950,805.69	6,710.09	0.00
912833LX6	US Treasury Strip	0.00%	11/15/2025	05/21/2004	15,230,000.00	4,353,038.60	10,569,833.22	11,238,582.52	668,749.30	0.00
912833LX6	US Treasury Strip	0.00%	11/15/2025	09/10/2009	14,000,000.00	6,698,440.00	9,716,196.00	10,330,936.00	614,740.00	0.00
912833LX6	US Treasury Strip	0.00%	11/15/2025	11/04/2009	7,875,000.00	3,772,518.75	5,465,360.25	5,811,151.50	345,791.25	0.00
	Totals for Cusip				37,105,000.00	14,823,997.35	25,751,389.47	27,380,670.02	1,629,280.55	0.00
912833PA2	US Treasury Strip	0.00%	08/15/2026	12/17/2010	6,640,000.00	3,273,852.00	4,475,632.24	4,750,096.64	274,464.40	0.00
912833PA2	US Treasury Strip	0.00%	08/15/2026	09/05/2012	2,610,000.00	1,897,522.20	1,897,522.20	1,867,131.36	0.00	(30,390.84)
	Totals for Cusip				9,250,000.00	5,171,374.20	6,373,154.44	6,617,228.00	274,464.40	(30,390.84)
912833PB0	US Treasury Strip	0.00%	11/15/2026	01/11/2011	745,000.00	360,758.80	497,432.77	527,624.65	30,191.88	0.00
912833PB0	US Treasury Strip	0.00%	11/15/2026	02/16/2012	42,000,000.00	27,354,180.00	27,354,180.00	29,745,282.00	2,391,102.00	0.00
	Totals for Cusip				42,745,000.00	27,714,938.80	27,851,612.77	30,272,906.65	2,421,293.88	0.00
912833PC8	US Treasury Strip	0.00%	02/15/2027	10/28/2010	4,960,000.00	2,630,486.40	3,280,291.04	3,475,219.04	194,928.00	0.00
912833PC8	US Treasury Strip	0.00%	02/15/2027	10/18/2012	25,800,000.00	17,740,338.00	17,740,338.00	18,076,744.20	336,406.20	0.00
	Totals for Cusip				30,760,000.00	20,370,824.40	21,020,629.04	21,551,963.24	531,334.20	0.00
912833PE4	US Treasury Strip	0.00%	08/15/2027	09/26/2008	550,000.00	229,240.00	356,762.45	377,742.20	20,979.75	0.00
912833PE4	US Treasury Strip	0.00%	08/15/2027	06/08/2012	20,900,000.00	14,611,817.00	14,611,817.00	14,354,203.60	0.00	(257,613.40)
	Totals for Cusip				21,450,000.00	14,841,057.00	14,968,579.45	14,731,945.80	20,979.75	(257,613.40)
912833WQ9	US Treasury Strip	0.00%	05/15/2028	05/25/2012	24,926,000.00	16,509,985.36	16,509,985.36	16,631,499.61	121,514.25	0.00
	Totals for Cusip				24,926,000.00	16,509,985.36	16,509,985.36	16,631,499.61	121,514.25	0.00
912833X88	US Treasury Strip	0.00%	05/15/2035	07/08/2009	20,000,000.00	6,443,400.00	9,826,880.00	10,301,660.00	474,780.00	0.00
912833X88	US Treasury Strip	0.00%	05/15/2035	12/18/2009	20,400,000.00	6,268,308.00	10,023,417.60	10,507,693.20	484,275.60	0.00
912833X88	US Treasury Strip	0.00%	05/15/2035	07/24/2012	24,230,000.00	13,442,561.70	13,442,561.70	12,480,461.09	0.00	(962,100.61)
	Totals for Cusip				64,630,000.00	26,154,269.70	33,292,859.30	33,289,814.29	959,055.60	(962,100.61)
912833XS4	US Treasury Strip	0.00%	05/15/2029	04/29/2010	11,000,000.00	4,445,540.00	6,703,829.00	7,065,674.00	361,845.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 SBA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912833XS4	US Treasury Strip	0.00%	05/15/2029	04/29/2010	9,985,000.00	3,986,913.65	6,085,248.42	6,413,704.99	328,456.57	0.00
912833XS4	US Treasury Strip	0.00%	05/15/2029	07/15/2011	30,955,000.00	14,323,807.15	18,865,184.25	19,883,448.97	1,018,264.72	0.00
912833XS4	US Treasury Strip	0.00%	05/15/2029	09/20/2012	2,000,000.00	1,265,060.00	1,265,060.00	1,284,668.00	19,608.00	0.00
	Totals for Cusip				53,940,000.00	24,021,320.80	32,919,321.67	34,647,495.96	1,728,174.29	0.00
912833XU9	US Treasury Strip	0.00%	05/15/2030	03/26/2010	3,800,000.00	1,400,680.00	2,238,173.40	2,355,490.80	117,317.40	0.00
	Totals for Cusip				3,800,000.00	1,400,680.00	2,238,173.40	2,355,490.80	117,317.40	0.00
912833XX3	US Treasury Strip	0.00%	02/15/2030	12/29/2010	1,850,000.00	745,291.00	1,098,396.80	1,158,188.80	59,792.00	0.00
912833XX3	US Treasury Strip	0.00%	02/15/2030	12/29/2010	9,415,000.00	3,792,926.90	5,589,949.12	5,894,241.92	304,292.80	0.00
	Totals for Cusip				11,265,000.00	4,538,217.90	6,688,345.92	7,052,430.72	364,084.80	0.00
	Totals for US Govt Bonds				655,020,500.00	419,062,924.48	462,624,390.59	474,041,862.08	13,944,193.80	(2,526,722.31)
	Totals for 8217 SBA (PRU WCT)				2,301,354,653.77	1,462,075,031.69	1,904,978,277.19	1,989,374,943.94	89,955,739.95	(5,559,073.20)

Less cash due to broker (13,853,021)
 Total 1,448,222,011
(13,853,021)
 1,975,521,923

Appendix III

Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT 82/84 Annuity Dedicated

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
17305EBU8	Citibank Credit Card Issuance	4.15%	07/07/2017	12/10/2007	835,000.00	767,906.45	923,469.17	909,947.93	0.00	(13,521.24)
Totals for Cusip					835,000.00	767,906.45	923,469.17	909,947.93	0.00	(13,521.24)
17305ECH6	Citibank Credit Card Issuance	4.90%	12/12/2016	03/12/2009	1,750,000.00	1,630,712.89	1,946,933.98	1,899,773.75	0.00	(47,160.23)
Totals for Cusip					1,750,000.00	1,630,712.89	1,946,933.98	1,899,773.75	0.00	(47,160.23)
Totals for Asset-Backed					2,585,000.00	2,398,619.34	2,870,403.15	2,809,721.68	0.00	(60,681.47)
CMO										
31358HSF3	FNMA	6.00%	12/25/2016	01/07/1992	43,675.76	35,718.60	46,339.55	46,426.72	87.17	0.00
Totals for Cusip					43,675.76	35,718.60	46,339.55	46,426.72	87.17	0.00
361924AJ2	GNMA	6.50%	06/17/2020	10/25/1991	51,267.08	41,478.28	54,298.32	55,952.79	1,654.47	0.00
Totals for Cusip					51,267.08	41,478.28	54,298.32	55,952.79	1,654.47	0.00
Totals for CMO					94,942.84	77,196.88	100,637.87	102,379.51	1,741.64	0.00
Corporate										
00037BAA0	ABB Finance USA Inc	1.62%	05/08/2017	05/03/2012	110,000.00	109,230.00	109,230.00	111,430.99	2,200.99	0.00
Totals for Cusip					110,000.00	109,230.00	109,230.00	111,430.99	2,200.99	0.00
00037BAB8	ABB Finance USA Inc	2.88%	05/08/2022	05/03/2012	205,000.00	200,557.65	200,557.65	209,887.41	9,329.76	0.00
Totals for Cusip					205,000.00	200,557.65	200,557.65	209,887.41	9,329.76	0.00
00084DAA8	ABN Amro Bank NV	3.00%	01/31/2014	01/27/2011	415,000.00	414,655.55	412,010.76	422,948.08	10,937.32	0.00
Totals for Cusip					415,000.00	414,655.55	412,010.76	422,948.08	10,937.32	0.00
00084DAE0	ABN Amro Bank NV	4.25%	02/02/2017	01/30/2012	200,000.00	199,804.00	199,804.00	218,143.00	18,339.00	0.00
Totals for Cusip					200,000.00	199,804.00	199,804.00	218,143.00	18,339.00	0.00
00101JAB2	ADT Corp	3.50%	07/15/2022	06/27/2012	400,000.00	399,056.00	399,056.00	389,036.80	0.00	(10,019.20)
Totals for Cusip					400,000.00	399,056.00	399,056.00	389,036.80	0.00	(10,019.20)
00206RAS1	AT&T Corp	6.55%	02/15/2039	04/16/2010	105,000.00	111,169.80	133,564.10	137,981.87	4,417.77	0.00
00206RAS1	AT&T Corp	6.55%	02/15/2039	05/23/2011	10,000.00	11,146.00	12,720.39	13,141.13	420.74	0.00
Totals for Cusip					115,000.00	122,315.80	146,284.49	151,123.00	4,838.51	0.00
00206RAV4	AT&T Corp	2.50%	08/15/2015	07/27/2010	320,000.00	319,020.80	331,350.40	333,624.96	2,274.56	0.00
Totals for Cusip					320,000.00	319,020.80	331,350.40	333,624.96	2,274.56	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year

WCT 82/84 Annuity Dedicated

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00279VCA1	Abbey Natl Treasury Serv	3.88%	11/10/2014	11/04/2009	370,000.00	369,914.90	347,247.59	383,914.96	36,667.37	0.00
Totals for Cusip					370,000.00	369,914.90	347,247.59	383,914.96	36,667.37	0.00
00287YAB5	Abbvie Inc	1.75%	11/06/2017	11/05/2012	125,000.00	124,738.75	124,738.75	126,359.63	1,620.88	0.00
Totals for Cusip					125,000.00	124,738.75	124,738.75	126,359.63	1,620.88	0.00
008281AG2	African Development Bank	8.80%	09/01/2019	02/19/2004	525,000.00	729,104.25	709,500.23	699,519.98	0.00	(9,980.25)
Totals for Cusip					525,000.00	729,104.25	709,500.23	699,519.98	0.00	(9,980.25)
009163AA4	Air Products & Chemicals	4.15%	02/01/2013	02/01/2008	510,000.00	509,092.20	529,363.68	511,512.15	0.00	(17,851.53)
Totals for Cusip					510,000.00	509,092.20	529,363.68	511,512.15	0.00	(17,851.53)
013716AS4	Alcan Inc	4.50%	05/15/2013	01/30/2006	470,000.00	442,735.30	489,601.82	476,119.87	0.00	(13,481.95)
Totals for Cusip					470,000.00	442,735.30	489,601.82	476,119.87	0.00	(13,481.95)
018490AM4	Allergan Inc	5.75%	04/01/2016	11/07/2006	300,000.00	299,161.36	347,270.40	345,208.20	0.00	(2,062.20)
Totals for Cusip					300,000.00	299,161.36	347,270.40	345,208.20	0.00	(2,062.20)
02209SAG8	Altria Group	7.75%	02/06/2014	02/03/2009	250,000.00	249,592.50	282,497.25	268,698.75	0.00	(13,798.50)
Totals for Cusip					250,000.00	249,592.50	282,497.25	268,698.75	0.00	(13,798.50)
02364WBC8	America Movil SA de CV	2.38%	09/08/2016	08/31/2011	350,000.00	347,158.00	349,024.90	363,784.05	14,759.15	0.00
Totals for Cusip					350,000.00	347,158.00	349,024.90	363,784.05	14,759.15	0.00
026874AT4	American International Group	4.25%	05/15/2013	03/24/2005	35,000.00	32,727.10	34,952.09	35,425.11	473.02	0.00
026874AT4	American International Group	4.25%	05/15/2013	03/29/2005	390,000.00	364,482.30	389,466.09	394,736.94	5,270.85	0.00
Totals for Cusip					425,000.00	397,209.40	424,418.18	430,162.05	5,743.87	0.00
026874CT2	American International Group	3.00%	03/20/2015	03/19/2012	150,000.00	149,766.00	149,766.00	156,077.40	6,311.40	0.00
Totals for Cusip					150,000.00	149,766.00	149,766.00	156,077.40	6,311.40	0.00
037369AY9	Aon Corp	3.12%	05/27/2016	05/24/2011	500,000.00	499,795.00	505,677.50	526,387.00	20,709.50	0.00
Totals for Cusip					500,000.00	499,795.00	505,677.50	526,387.00	20,709.50	0.00
03938LAR5	Arcelormittal	4.25%	08/05/2015	08/02/2010	55,000.00	54,517.65	52,578.74	55,554.07	2,975.33	0.00
Totals for Cusip					55,000.00	54,517.65	52,578.74	55,554.07	2,975.33	0.00
04044TAL0	Aristotle Holding Inc	2.65%	02/15/2017	02/06/2012	250,000.00	247,562.50	247,562.50	259,847.25	12,284.75	0.00
Totals for Cusip					250,000.00	247,562.50	247,562.50	259,847.25	12,284.75	0.00
040555CJ1	Arizona Public Service	6.25%	08/01/2016	07/31/2006	175,000.00	174,051.50	205,366.35	205,412.90	46.55	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT 82/84 Annuity Dedicated

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					175,000.00	174,051.50	205,366.35	205,412.90	46.55	0.00
046353AB4	AstraZeneca Plc	5.90%	09/15/2017	09/12/2007	375,000.00	377,298.75	452,963.25	455,634.38	2,671.13	0.00
Totals for Cusip					375,000.00	377,298.75	452,963.25	455,634.38	2,671.13	0.00
04650NAB0	AT&T Inc	5.35%	09/01/2040	05/12/2011	130,000.00	130,757.74	146,237.00	151,391.24	5,154.24	0.00
Totals for Cusip					130,000.00	130,757.74	146,237.00	151,391.24	5,154.24	0.00
049255AG7	Atlas Copco AB	5.60%	05/22/2017	09/18/2007	500,000.00	489,200.00	565,809.50	583,086.00	17,276.50	0.00
Totals for Cusip					500,000.00	489,200.00	565,809.50	583,086.00	17,276.50	0.00
05461TAA5	Axis Capital Holdings	5.75%	12/01/2014	07/28/2006	215,000.00	203,936.10	226,057.24	230,581.05	4,523.81	0.00
Totals for Cusip					215,000.00	203,936.10	226,057.24	230,581.05	4,523.81	0.00
05523UJ9	BAE Systems Hldg	6.38%	06/01/2019	06/01/2009	130,000.00	129,546.30	145,439.97	155,194.65	9,754.68	0.00
05523UJ9	BAE Systems Hldg	6.38%	06/01/2019	04/07/2010	170,000.00	186,075.20	190,190.73	202,946.85	12,756.12	0.00
Totals for Cusip					300,000.00	315,621.50	335,630.70	358,141.50	22,510.80	0.00
05531FAL7	BB&T Corporation	1.60%	08/15/2017	08/07/2012	155,000.00	154,717.90	154,717.90	156,861.24	2,143.34	0.00
Totals for Cusip					155,000.00	154,717.90	154,717.90	156,861.24	2,143.34	0.00
05565QBN7	BP Capital Markets Plc	3.12%	10/01/2015	09/28/2010	220,000.00	219,375.20	230,433.06	233,540.56	3,107.50	0.00
Totals for Cusip					220,000.00	219,375.20	230,433.06	233,540.56	3,107.50	0.00
05565QBT4	BP Capital Markets Plc	2.25%	11/01/2016	10/27/2011	500,000.00	500,000.00	503,188.50	520,192.00	17,003.50	0.00
Totals for Cusip					500,000.00	500,000.00	503,188.50	520,192.00	17,003.50	0.00
06051GDW6	Bank of America Corp	4.90%	05/01/2013	04/29/2008	350,000.00	349,034.00	350,283.15	354,775.05	4,491.90	0.00
Totals for Cusip					350,000.00	349,034.00	350,283.15	354,775.05	4,491.90	0.00
06051GEB1	Bank of America Corp	4.50%	04/01/2015	06/29/2010	260,000.00	262,711.80	250,896.36	277,140.76	26,244.40	0.00
Totals for Cusip					260,000.00	262,711.80	250,896.36	277,140.76	26,244.40	0.00
063679CG7	Bank of Montreal	2.12%	06/28/2013	06/21/2010	200,000.00	199,884.00	203,242.20	201,696.20	0.00	(1,546.00)
Totals for Cusip					200,000.00	199,884.00	203,242.20	201,696.20	0.00	(1,546.00)
06739FGP0	Barclays Bank Plc	2.50%	01/23/2013	11/18/2009	615,000.00	614,182.05	612,377.03	615,765.68	3,388.65	0.00
Totals for Cusip					615,000.00	614,182.05	612,377.03	615,765.68	3,388.65	0.00
073902PR3	Bear Stearns Co Inc	6.40%	10/02/2017	09/27/2007	205,000.00	204,401.40	229,031.95	246,204.59	17,172.64	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT 82/84 Annuity Dedicated

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
073902PR3	Bear Stearns Co Inc	6.40%	10/02/2017	04/02/2009	70,000.00	67,130.00	78,206.03	84,069.86	5,863.83	0.00
Totals for Cusip					275,000.00	271,531.40	307,237.98	330,274.45	23,036.47	0.00
073902RU4	Bear Stearns Co Inc	7.25%	02/01/2018	01/29/2008	85,000.00	84,767.10	99,649.84	106,508.66	6,858.82	0.00
Totals for Cusip					85,000.00	84,767.10	99,649.84	106,508.66	6,858.82	0.00
075887AU3	Becton Dickinson & Co	5.00%	05/15/2019	03/24/2011	570,000.00	615,434.70	658,111.17	675,627.27	17,516.10	0.00
Totals for Cusip					570,000.00	615,434.70	658,111.17	675,627.27	17,516.10	0.00
081437AG0	Bemis Co Inc	5.65%	08/01/2014	07/20/2009	175,000.00	174,704.25	189,380.80	187,330.50	0.00	(2,050.30)
Totals for Cusip					175,000.00	174,704.25	189,380.80	187,330.50	0.00	(2,050.30)
084664BG5	Berkshire Hathaway Inc	5.00%	08/15/2013	12/04/2008	205,000.00	206,286.20	218,294.46	210,831.02	0.00	(7,463.44)
084664BG5	Berkshire Hathaway Inc	5.00%	08/15/2013	12/04/2008	75,000.00	74,785.45	79,863.83	77,133.30	0.00	(2,730.53)
Totals for Cusip					280,000.00	281,071.65	298,158.29	287,964.32	0.00	(10,193.97)
097023AM7	Boeing Co	7.25%	06/15/2025	06/27/2011	200,000.00	251,322.00	269,515.40	274,037.00	4,521.60	0.00
Totals for Cusip					200,000.00	251,322.00	269,515.40	274,037.00	4,521.60	0.00
099724AG1	Borg Warner Inc	4.62%	09/15/2020	10/27/2010	350,000.00	361,333.00	371,917.00	385,139.65	13,222.65	0.00
Totals for Cusip					350,000.00	361,333.00	371,917.00	385,139.65	13,222.65	0.00
10138MAG0	Bottling Group LLC	5.50%	04/01/2016	08/23/2007	250,000.00	246,110.00	289,623.00	285,683.75	0.00	(3,939.25)
Totals for Cusip					250,000.00	246,110.00	289,623.00	285,683.75	0.00	(3,939.25)
10138MAH8	Bottling Group LLC	6.95%	03/15/2014	10/21/2008	140,000.00	139,710.20	157,362.38	150,539.76	0.00	(6,822.62)
Totals for Cusip					140,000.00	139,710.20	157,362.38	150,539.76	0.00	(6,822.62)
11070TAB4	British Columbia Prov Of	2.00%	10/23/2022	10/16/2012	400,000.00	397,876.00	397,876.00	394,171.20	0.00	(3,704.80)
Totals for Cusip					400,000.00	397,876.00	397,876.00	394,171.20	0.00	(3,704.80)
111021AE1	British Telecom PLC	9.62%	12/15/2030	12/04/2003	285,000.00	368,026.20	401,650.50	452,773.52	51,123.02	0.00
Totals for Cusip					285,000.00	368,026.20	401,650.50	452,773.52	51,123.02	0.00
111320AB3	Broadcom Corporation	1.50%	11/01/2013	09/28/2011	175,000.00	174,623.15	176,892.45	176,472.63	0.00	(419.82)
Totals for Cusip					175,000.00	174,623.15	176,892.45	176,472.63	0.00	(419.82)
12189TAB0	Burlington North Santa Fe	6.88%	02/15/2016	06/14/2005	340,000.00	393,043.40	395,367.64	393,563.60	0.00	(1,804.04)
12189TAB0	Burlington North Santa Fe	6.88%	02/15/2016	06/15/2005	270,000.00	311,952.60	313,968.42	312,535.80	0.00	(1,432.62)
12189TAB0	Burlington North Santa Fe	6.88%	02/15/2016	05/24/2006	375,000.00	401,913.75	436,067.25	434,077.50	0.00	(1,989.75)



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Totals for Cusip					985,000.00	1,106,909.75	1,145,403.31	1,140,176.90	0.00	(5,226.41)
12189TAG9	Burlington North Santa Fe	6.88%	12/01/2027	02/05/2007	260,000.00	281,738.60	335,110.88	333,925.02	0.00	(1,185.86)
Totals for Cusip					260,000.00	281,738.60	335,110.88	333,925.02	0.00	(1,185.86)
12189TAQ7	Burlington North Santa Fe	8.12%	04/15/2020	02/26/2009	195,000.00	207,173.85	260,611.07	258,792.11	0.00	(1,818.96)
Totals for Cusip					195,000.00	207,173.85	260,611.07	258,792.11	0.00	(1,818.96)
124857AJ2	CBS Corp	4.85%	07/01/2042	07/16/2012	80,000.00	83,601.60	83,601.60	83,263.20	0.00	(338.40)
Totals for Cusip					80,000.00	83,601.60	83,601.60	83,263.20	0.00	(338.40)
125509BR9	Sigma Corp	2.75%	11/15/2016	11/03/2011	190,000.00	189,849.90	189,583.71	199,869.36	10,285.65	0.00
Totals for Cusip					190,000.00	189,849.90	189,583.71	199,869.36	10,285.65	0.00
126408GD9	CSX Corp	5.50%	08/01/2013	08/24/2007	300,000.00	293,958.00	318,600.90	308,427.00	0.00	(10,173.90)
Totals for Cusip					300,000.00	293,958.00	318,600.90	308,427.00	0.00	(10,173.90)
126408GH0	CSX Corp	6.00%	10/01/2036	06/30/2010	135,000.00	144,656.55	159,086.70	167,210.87	8,124.17	0.00
Totals for Cusip					135,000.00	144,656.55	159,086.70	167,210.87	8,124.17	0.00
126408GL1	CSX Corp	5.75%	03/15/2013	09/04/2007	390,000.00	388,989.90	410,537.40	394,019.34	0.00	(16,518.06)
126408GL1	CSX Corp	5.75%	03/15/2013	09/07/2007	310,000.00	310,902.10	326,324.60	313,194.86	0.00	(13,129.74)
Totals for Cusip					700,000.00	699,892.00	736,862.00	707,214.20	0.00	(29,647.80)
126650BH2	CVS Caremark Corp	5.75%	06/01/2017	05/22/2007	214,000.00	211,755.14	249,704.19	255,852.19	6,148.00	0.00
126650BH2	CVS Caremark Corp	5.75%	06/01/2017	08/02/2007	115,000.00	110,212.55	134,186.83	137,490.67	3,303.84	0.00
Totals for Cusip					329,000.00	321,967.69	383,891.02	393,342.86	9,451.84	0.00
13342BAH8	Cameron International Corp	1.60%	04/30/2015	05/14/2012	70,000.00	69,969.90	69,969.90	70,718.62	748.72	0.00
Totals for Cusip					70,000.00	69,969.90	69,969.90	70,718.62	748.72	0.00
136375BP6	Canadian National Railway Co	5.85%	11/15/2017	09/19/2007	425,000.00	423,652.75	510,719.53	512,199.80	1,480.27	0.00
Totals for Cusip					425,000.00	423,652.75	510,719.53	512,199.80	1,480.27	0.00
136375BS0	Canadian National Railway Co	4.95%	01/15/2014	04/24/2008	500,000.00	497,855.00	538,947.50	522,828.50	0.00	(16,119.00)
Totals for Cusip					500,000.00	497,855.00	538,947.50	522,828.50	0.00	(16,119.00)
136385AM3	Canadian Natural Resources	5.15%	02/01/2013	01/10/2008	305,000.00	304,911.55	318,158.62	306,069.33	0.00	(12,089.29)
Totals for Cusip					305,000.00	304,911.55	318,158.62	306,069.33	0.00	(12,089.29)

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13646RAH7	Canadian Pacific RR	6.50%	05/15/2018	05/14/2008	110,000.00	109,546.80	124,827.34	133,406.24	8,578.90	0.00
Totals for Cusip					110,000.00	109,546.80	124,827.34	133,406.24	8,578.90	0.00
14912L2M2	Caterpillar Financial Services	4.75%	02/17/2015	09/26/2006	100,000.00	96,107.00	110,550.80	108,182.10	0.00	(2,368.70)
14912L2M2	Caterpillar Financial Services	4.75%	02/17/2015	10/04/2007	500,000.00	473,570.00	552,754.00	540,910.50	0.00	(11,843.50)
Totals for Cusip					600,000.00	569,677.00	663,304.80	649,092.60	0.00	(14,212.20)
14912L5D9	Caterpillar Financial Services	1.10%	05/29/2015	05/22/2012	415,000.00	414,867.20	414,867.20	418,445.75	3,578.55	0.00
Totals for Cusip					415,000.00	414,867.20	414,867.20	418,445.75	3,578.55	0.00
14916RAB0	Catholic Health Initiati	1.60%	11/01/2017	10/25/2012	20,000.00	19,994.20	19,994.20	20,214.00	219.80	0.00
Totals for Cusip					20,000.00	19,994.20	19,994.20	20,214.00	219.80	0.00
14916RAC8	Catholic Health Initiati	2.95%	11/01/2022	10/25/2012	400,000.00	398,936.00	398,936.00	403,740.00	4,804.00	0.00
Totals for Cusip					400,000.00	398,936.00	398,936.00	403,740.00	4,804.00	0.00
172967CQ2	Citigroup Inc	5.00%	09/15/2014	01/13/2005	37,000.00	34,753.95	36,619.20	38,927.26	2,308.06	0.00
Totals for Cusip					37,000.00	34,753.95	36,619.20	38,927.26	2,308.06	0.00
172967DR9	Citigroup Inc	6.12%	08/25/2036	08/17/2006	490,000.00	489,064.10	423,854.90	534,039.73	110,184.83	0.00
172967DR9	Citigroup Inc	6.12%	08/25/2036	08/31/2006	10,000.00	10,122.40	8,650.10	10,898.77	2,248.67	0.00
Totals for Cusip					500,000.00	499,186.50	432,505.00	544,938.50	112,433.50	0.00
172967EW7	Citigroup Inc	8.12%	07/15/2039	05/27/2010	150,000.00	170,016.00	183,649.80	224,567.25	40,917.45	0.00
Totals for Cusip					150,000.00	170,016.00	183,649.80	224,567.25	40,917.45	0.00
191219BT0	Coca Cola Enterprises	7.38%	03/03/2014	10/29/2008	505,000.00	504,479.85	573,594.66	545,139.42	0.00	(28,455.24)
Totals for Cusip					505,000.00	504,479.85	573,594.66	545,139.42	0.00	(28,455.24)
2027A0DH9	Commonwealth Bank Australia	3.75%	10/15/2014	10/08/2009	115,000.00	114,646.95	118,484.50	120,899.50	2,415.00	0.00
Totals for Cusip					115,000.00	114,646.95	118,484.50	120,899.50	2,415.00	0.00
205887BG6	Conagra Foods Inc	2.10%	03/15/2018	09/10/2012	125,000.00	124,702.50	124,702.50	125,206.88	504.38	0.00
Totals for Cusip					125,000.00	124,702.50	124,702.50	125,206.88	504.38	0.00
209111EN9	Consolidated Edison Inc	5.50%	09/15/2016	07/18/2008	350,000.00	344,879.50	411,729.50	406,149.80	0.00	(5,579.70)
Totals for Cusip					350,000.00	344,879.50	411,729.50	406,149.80	0.00	(5,579.70)
21079NAA9	Continental Airlines	5.98%	04/19/2022	03/27/2007	474,133.67	474,133.67	493,667.98	528,042.67	34,374.69	0.00
Totals for Cusip					474,133.67	474,133.67	493,667.98	528,042.67	34,374.69	0.00

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21079VAA1	Continental Airlines	4.75%	01/12/2021	11/17/2010	19,086.90	19,086.90	19,373.20	20,757.00	1,383.80	0.00
Totals for Cusip					19,086.90	19,086.90	19,373.20	20,757.00	1,383.80	0.00
210805DH7	Continental Airlines	6.70%	06/15/2021	10/05/2005	126,641.70	120,942.82	128,541.33	137,722.85	9,181.52	0.00
Totals for Cusip					126,641.70	120,942.82	128,541.33	137,722.85	9,181.52	0.00
21685WBL0	Rabobank Nederland	2.12%	10/13/2015	10/05/2010	160,000.00	159,608.00	156,784.00	165,136.48	8,352.48	0.00
Totals for Cusip					160,000.00	159,608.00	156,784.00	165,136.48	8,352.48	0.00
21685WBS5	Rabobank Nederland	1.85%	01/10/2014	01/04/2011	250,000.00	249,912.50	248,713.00	253,323.50	4,610.50	0.00
Totals for Cusip					250,000.00	249,912.50	248,713.00	253,323.50	4,610.50	0.00
233331AN7	DTE Energy Company	7.62%	05/15/2014	05/06/2009	35,000.00	35,000.00	39,773.41	38,214.12	0.00	(1,559.29)
Totals for Cusip					35,000.00	35,000.00	39,773.41	38,214.12	0.00	(1,559.29)
233851AD6	Daimler Finance NA	3.00%	03/28/2016	03/21/2011	165,000.00	164,810.25	166,910.70	172,595.28	5,684.58	0.00
Totals for Cusip					165,000.00	164,810.25	166,910.70	172,595.28	5,684.58	0.00
233851AF1	Daimler Finance NA	3.88%	09/15/2021	09/07/2011	325,000.00	321,863.75	326,606.15	350,601.88	23,995.73	0.00
Totals for Cusip					325,000.00	321,863.75	326,606.15	350,601.88	23,995.73	0.00
235851AG7	Danaher Corp	5.62%	01/15/2018	06/20/2011	200,000.00	229,628.00	235,114.80	240,540.00	5,425.20	0.00
235851AG7	Danaher Corp	5.62%	01/15/2018	08/25/2011	100,000.00	118,767.00	117,557.40	120,270.00	2,712.60	0.00
Totals for Cusip					300,000.00	348,395.00	352,672.20	360,810.00	8,137.80	0.00
24422ERW1	Deere John Capital Corp	1.20%	10/10/2017	09/04/2012	175,000.00	174,637.75	174,637.75	175,273.88	636.13	0.00
Totals for Cusip					175,000.00	174,637.75	174,637.75	175,273.88	636.13	0.00
247361ZH4	Delta Air Lines	4.95%	05/23/2019	11/15/2010	82,586.54	82,586.54	83,618.87	90,019.33	6,400.46	0.00
Totals for Cusip					82,586.54	82,586.54	83,618.87	90,019.33	6,400.46	0.00
247367BH7	Delta Air Lines	6.82%	08/10/2022	04/17/2008	319,362.71	319,362.71	333,318.86	356,472.66	23,153.80	0.00
Totals for Cusip					319,362.71	319,362.71	333,318.86	356,472.66	23,153.80	0.00
250847EE6	Detroit Edison Company	6.40%	10/01/2013	10/07/2008	60,000.00	59,845.20	65,359.20	62,572.02	0.00	(2,787.18)
Totals for Cusip					60,000.00	59,845.20	65,359.20	62,572.02	0.00	(2,787.18)
25156PAQ6	Deutsche Telekom Int Fin	2.25%	03/06/2017	02/28/2012	280,000.00	278,423.60	278,423.60	287,136.36	8,712.76	0.00
Totals for Cusip					280,000.00	278,423.60	278,423.60	287,136.36	8,712.76	0.00



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25243YAL3	Diageo Capital Plc	5.20%	01/30/2013	10/23/2007	220,000.00	219,793.20	230,384.00	220,809.16	0.00	(9,574.84)
25243YAL3	Diageo Capital Plc	5.20%	01/30/2013	12/07/2007	170,000.00	170,241.40	178,024.00	170,625.26	0.00	(7,398.74)
	Totals for Cusip				390,000.00	390,034.60	408,408.00	391,434.42	0.00	(16,973.58)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/14/2010	10,000.00	10,624.40	10,801.65	10,677.20	0.00	(124.45)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/14/2010	105,000.00	111,556.20	113,417.33	112,110.60	0.00	(1,306.73)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/16/2010	50,000.00	53,422.50	54,008.25	53,386.00	0.00	(622.25)
	Totals for Cusip				165,000.00	175,603.10	178,227.23	176,173.80	0.00	(2,053.43)
25459HAN5	Directv Holdings/Fing	3.55%	03/15/2015	07/06/2011	20,000.00	21,010.60	20,817.40	21,039.12	221.72	0.00
	Totals for Cusip				20,000.00	21,010.60	20,817.40	21,039.12	221.72	0.00
25459HAY1	Directv Holdings/Fing	3.50%	03/01/2016	03/07/2011	315,000.00	314,404.65	324,741.06	333,712.89	8,971.83	0.00
	Totals for Cusip				315,000.00	314,404.65	324,741.06	333,712.89	8,971.83	0.00
25459HBE4	Directv Holdings/Fing	2.40%	03/15/2017	05/09/2012	200,000.00	199,795.36	199,795.36	204,863.40	5,068.04	0.00
	Totals for Cusip				200,000.00	199,795.36	199,795.36	204,863.40	5,068.04	0.00
25468PCM6	Disney Walt Company	1.35%	08/16/2016	08/17/2011	280,000.00	277,776.80	280,774.76	283,814.44	3,039.68	0.00
	Totals for Cusip				280,000.00	277,776.80	280,774.76	283,814.44	3,039.68	0.00
25470DAG4	Discovery Communications	4.95%	05/15/2042	05/10/2012	25,000.00	24,807.00	24,807.00	26,719.95	1,912.95	0.00
	Totals for Cusip				25,000.00	24,807.00	24,807.00	26,719.95	1,912.95	0.00
25746UBN8	Dominion Resources Inc	1.95%	08/15/2016	08/10/2011	145,000.00	144,965.20	145,714.13	149,013.75	3,299.62	0.00
	Totals for Cusip				145,000.00	144,965.20	145,714.13	149,013.75	3,299.62	0.00
260543BW2	Dow Chemical Co/The	7.60%	05/15/2014	05/07/2009	184,000.00	183,425.92	208,070.51	200,887.70	0.00	(7,182.81)
	Totals for Cusip				184,000.00	183,425.92	208,070.51	200,887.70	0.00	(7,182.81)
26138EAM1	Dr Pepper Snapple Group	2.90%	01/15/2016	01/06/2011	155,000.00	154,827.95	160,753.91	163,319.63	2,566.72	0.00
26138EAM1	Dr Pepper Snapple Group	2.90%	01/15/2016	02/08/2011	120,000.00	118,250.40	124,454.64	126,441.00	1,986.36	0.00
	Totals for Cusip				275,000.00	273,078.35	285,208.55	289,760.63	4,552.08	0.00
263534BV0	Du Pont E I De Nemours & Co	5.88%	01/15/2014	08/06/2009	45,000.00	49,368.60	49,387.05	47,494.08	0.00	(1,892.97)
	Totals for Cusip				45,000.00	49,368.60	49,387.05	47,494.08	0.00	(1,892.97)
263534CF4	Du Pont E I De Nemours & Co	2.75%	04/01/2016	03/22/2011	250,000.00	249,557.50	264,187.75	263,881.00	0.00	(306.75)
	Totals for Cusip				250,000.00	249,557.50	264,187.75	263,881.00	0.00	(306.75)



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26441YAQ0	Duke Realty LP	6.50%	01/15/2018	09/06/2007	150,000.00	149,460.00	165,752.85	177,851.25	12,098.40	0.00
Totals for Cusip					150,000.00	149,460.00	165,752.85	177,851.25	12,098.40	0.00
26882PBB7	ERAC USA Finance Co	6.38%	10/15/2017	10/10/2007	375,000.00	374,343.75	433,332.38	453,548.63	20,216.25	0.00
26882PBB7	ERAC USA Finance Co	6.38%	10/15/2017	02/09/2010	210,000.00	229,950.00	242,666.13	253,987.23	11,321.10	0.00
Totals for Cusip					585,000.00	604,293.75	675,998.51	707,535.86	31,537.35	0.00
26882PBE1	ERAC USA Finance Co	7.00%	10/15/2037	12/13/2012	40,000.00	51,348.00	51,348.00	50,793.16	0.00	(554.84)
Totals for Cusip					40,000.00	51,348.00	51,348.00	50,793.16	0.00	(554.84)
26884TAB8	ERAC USA Finance Company	2.75%	07/01/2013	06/24/2010	180,000.00	179,722.80	183,036.42	181,914.12	0.00	(1,122.30)
Totals for Cusip					180,000.00	179,722.80	183,036.42	181,914.12	0.00	(1,122.30)
26884TAJ1	ERAC USA Finance Company	1.40%	04/15/2016	10/10/2012	50,000.00	49,920.00	49,920.00	50,335.25	415.25	0.00
Totals for Cusip					50,000.00	49,920.00	49,920.00	50,335.25	415.25	0.00
277432AJ9	Eastman Chemical Company	3.00%	12/15/2015	12/01/2010	70,000.00	69,918.80	71,418.34	73,638.88	2,220.54	0.00
Totals for Cusip					70,000.00	69,918.80	71,418.34	73,638.88	2,220.54	0.00
292688AA9	Enel Finance Internation	5.70%	01/15/2013	09/13/2007	500,000.00	498,935.00	501,885.00	500,314.50	0.00	(1,570.50)
Totals for Cusip					500,000.00	498,935.00	501,885.00	500,314.50	0.00	(1,570.50)
292688AC5	Enel Finance Internation	6.80%	09/15/2037	04/01/2010	300,000.00	315,165.00	260,540.10	313,350.00	52,809.90	0.00
Totals for Cusip					300,000.00	315,165.00	260,540.10	313,350.00	52,809.90	0.00
29364GAG8	Entergy Corp	4.70%	01/15/2017	01/10/2012	215,000.00	214,752.75	214,752.75	232,900.90	18,148.15	0.00
Totals for Cusip					215,000.00	214,752.75	214,752.75	232,900.90	18,148.15	0.00
29364WAK4	Entergy Louisiana LLC	5.40%	11/01/2024	11/10/2009	140,000.00	139,521.20	159,915.14	169,416.80	9,501.66	0.00
Totals for Cusip					140,000.00	139,521.20	159,915.14	169,416.80	9,501.66	0.00
29379VAS2	Enterprise Products Oper	3.20%	02/01/2016	06/01/2012	315,000.00	332,302.95	332,302.95	332,840.66	537.71	0.00
Totals for Cusip					315,000.00	332,302.95	332,302.95	332,840.66	537.71	0.00
30161MAF0	Exelon Generation Co LLC	5.20%	10/01/2019	09/16/2009	375,000.00	374,268.75	411,934.88	425,115.75	13,180.87	0.00
Totals for Cusip					375,000.00	374,268.75	411,934.88	425,115.75	13,180.87	0.00
30162AAF5	Exelis Inc	4.25%	10/01/2016	07/13/2012	300,000.00	299,537.02	299,537.02	316,269.00	16,731.98	0.00
Totals for Cusip					300,000.00	299,537.02	299,537.02	316,269.00	16,731.98	0.00

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302182AF7	Express Scripts Inc	3.12%	05/15/2016	04/27/2011	370,000.00	368,508.90	372,050.91	390,088.04	18,037.13	0.00
Totals for Cusip					370,000.00	368,508.90	372,050.91	390,088.04	18,037.13	0.00
302491AQ8	FMC Corp	5.20%	12/15/2019	11/24/2009	135,000.00	134,547.75	151,366.46	154,909.26	3,542.80	0.00
Totals for Cusip					135,000.00	134,547.75	151,366.46	154,909.26	3,542.80	0.00
3128X2TM7	Freddie Mac	5.00%	01/30/2014	04/22/2008	1,605,000.00	1,692,773.44	1,753,935.98	1,688,052.33	0.00	(65,883.65)
Totals for Cusip					1,605,000.00	1,692,773.44	1,753,935.98	1,688,052.33	0.00	(65,883.65)
313305AA2	Fedex Corp 2012 Pass TST	2.62%	01/15/2018	01/20/2012	75,000.00	75,000.00	75,000.00	77,360.06	2,360.06	0.00
Totals for Cusip					75,000.00	75,000.00	75,000.00	77,360.06	2,360.06	0.00
31331FAQ4	Federal Express	7.85%	01/30/2015	03/03/2004	62,537.50	72,725.49	67,227.82	65,820.72	0.00	(1,407.10)
Totals for Cusip					62,537.50	72,725.49	67,227.82	65,820.72	0.00	(1,407.10)
313586RC5	Fannie Mae	0.00%	10/09/2019	10/15/2001	400,000.00	128,140.63	307,546.00	350,422.80	42,876.80	0.00
Totals for Cusip					400,000.00	128,140.63	307,546.00	350,422.80	42,876.80	0.00
31359YCB1	FNMA Strip	0.00%	01/15/2018	09/28/2000	10,500,000.00	3,226,860.00	9,383,598.00	9,866,083.50	482,485.50	0.00
Totals for Cusip					10,500,000.00	3,226,860.00	9,383,598.00	9,866,083.50	482,485.50	0.00
316773CK4	Fifth Third Bancorp	3.62%	01/25/2016	01/20/2011	195,000.00	194,769.90	197,845.44	208,342.88	10,497.44	0.00
Totals for Cusip					195,000.00	194,769.90	197,845.44	208,342.88	10,497.44	0.00
33766JAB9	Firstenergy Solutions	4.80%	02/15/2015	12/16/2009	175,000.00	174,917.09	186,775.58	187,931.28	1,155.70	0.00
Totals for Cusip					175,000.00	174,917.09	186,775.58	187,931.28	1,155.70	0.00
337738AH1	Fiserv Inc	3.12%	10/01/2015	09/14/2010	55,000.00	54,875.15	56,342.11	57,664.92	1,322.81	0.00
Totals for Cusip					55,000.00	54,875.15	56,342.11	57,664.92	1,322.81	0.00
337738AK4	Fiserv Inc	3.12%	06/15/2016	06/06/2011	170,000.00	169,898.00	173,092.81	178,580.24	5,487.43	0.00
337738AK4	Fiserv Inc	3.12%	06/15/2016	06/06/2011	50,000.00	49,970.00	50,909.65	52,523.60	1,613.95	0.00
Totals for Cusip					220,000.00	219,868.00	224,002.46	231,103.84	7,101.38	0.00
337738AM0	Fiserv Inc	3.50%	10/01/2022	09/18/2012	120,000.00	119,446.80	119,446.80	122,176.44	2,729.64	0.00
Totals for Cusip					120,000.00	119,446.80	119,446.80	122,176.44	2,729.64	0.00
341099CC1	Florida Power Corp	4.80%	03/01/2013	02/18/2003	1,200,000.00	1,195,728.00	1,253,067.60	1,208,630.40	0.00	(44,437.20)
Totals for Cusip					1,200,000.00	1,195,728.00	1,253,067.60	1,208,630.40	0.00	(44,437.20)
345397WA7	Ford Motor Credit Co LLC	3.98%	06/15/2016	09/20/2012	300,000.00	306,743.04	306,743.04	318,547.80	11,804.76	0.00

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Totals for Cusip					300,000.00	306,743.04	306,743.04	318,547.80	11,804.76	0.00
35671DAU9	Freeport McMoran Copper & Gold	3.55%	03/01/2022	02/08/2012	120,000.00	119,696.40	119,696.40	119,013.12	0.00	(683.28)
Totals for Cusip					120,000.00	119,696.40	119,696.40	119,013.12	0.00	(683.28)
369550AU2	General Dynamics Corp	2.25%	11/15/2022	11/01/2012	250,000.00	247,467.50	247,467.50	244,646.25	0.00	(2,821.25)
Totals for Cusip					250,000.00	247,467.50	247,467.50	244,646.25	0.00	(2,821.25)
369622SM8	General Electric Capital Corp	5.30%	02/11/2021	02/08/2011	125,000.00	124,558.75	133,619.00	145,097.75	11,478.75	0.00
Totals for Cusip					125,000.00	124,558.75	133,619.00	145,097.75	11,478.75	0.00
36962G3T9	General Electric Capital Corp	4.80%	05/01/2013	04/16/2008	400,000.00	399,164.00	418,752.80	405,825.20	0.00	(12,927.60)
Totals for Cusip					400,000.00	399,164.00	418,752.80	405,825.20	0.00	(12,927.60)
36962G4D3	General Electric Capital Corp	6.00%	08/07/2019	11/24/2009	100,000.00	105,295.00	114,862.80	121,656.30	6,793.50	0.00
Totals for Cusip					100,000.00	105,295.00	114,862.80	121,656.30	6,793.50	0.00
36962G4X9	General Electric Capital Corp	2.10%	01/07/2014	01/04/2011	375,000.00	374,816.25	380,613.75	381,154.50	540.75	0.00
Totals for Cusip					375,000.00	374,816.25	380,613.75	381,154.50	540.75	0.00
36962G5W0	General Electric Capital Corp	2.30%	04/27/2017	04/24/2012	175,000.00	174,770.75	174,770.75	181,454.18	6,683.43	0.00
Totals for Cusip					175,000.00	174,770.75	174,770.75	181,454.18	6,683.43	0.00
372917AQ7	Genzyme Corp	3.62%	06/15/2015	10/21/2010	180,000.00	179,460.79	192,185.82	192,853.08	667.26	0.00
Totals for Cusip					180,000.00	179,460.79	192,185.82	192,853.08	667.26	0.00
372917AS3	Genzyme Corp	5.00%	06/15/2020	06/08/2011	205,000.00	223,302.40	236,663.69	241,527.72	4,864.03	0.00
Totals for Cusip					205,000.00	223,302.40	236,663.69	241,527.72	4,864.03	0.00
373334GE5	Georgia Power Company	5.70%	06/01/2017	06/04/2007	245,000.00	244,470.80	290,719.21	293,909.11	3,189.90	0.00
373334GE5	Georgia Power Company	5.70%	06/01/2017	04/30/2010	205,000.00	228,185.50	243,254.85	245,923.95	2,669.10	0.00
Totals for Cusip					450,000.00	472,656.30	533,974.06	539,833.06	5,859.00	0.00
375556AU7	Gilead Sciences	4.40%	12/01/2021	12/06/2011	440,000.00	438,988.00	465,824.48	501,583.72	35,759.24	0.00
Totals for Cusip					440,000.00	438,988.00	465,824.48	501,583.72	35,759.24	0.00
377373AD7	GlaxoSmithKline Cap PLC	2.85%	05/08/2022	05/02/2012	220,000.00	218,504.00	218,504.00	228,503.44	9,999.44	0.00
Totals for Cusip					220,000.00	218,504.00	218,504.00	228,503.44	9,999.44	0.00
38141EA58	Goldman Sachs	5.38%	03/15/2020	08/25/2011	110,000.00	108,115.70	108,572.64	126,063.30	17,490.66	0.00

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Totals for Cusip					110,000.00	108,115.70	108,572.64	126,063.30	17,490.66	0.00
38141GEE0	Goldman Sachs Group Inc	5.35%	01/15/2016	05/10/2012	520,000.00	553,326.80	553,326.80	574,804.88	21,478.08	0.00
Totals for Cusip					520,000.00	553,326.80	553,326.80	574,804.88	21,478.08	0.00
38141GGM0	Goldman Sachs Group Inc	6.25%	02/01/2041	01/21/2011	85,000.00	84,679.55	83,387.47	104,288.29	20,900.82	0.00
38141GGM0	Goldman Sachs Group Inc	6.25%	02/01/2041	01/25/2011	135,000.00	138,034.80	132,438.92	165,634.34	33,195.42	0.00
Totals for Cusip					220,000.00	222,714.35	215,826.39	269,922.63	54,096.24	0.00
38144LAB6	Goldman Sachs Group	6.25%	09/01/2017	08/18/2009	270,000.00	283,421.70	282,267.99	318,496.59	36,228.60	0.00
Totals for Cusip					270,000.00	283,421.70	282,267.99	318,496.59	36,228.60	0.00
391164AD2	Great Plains Energy Inc	2.75%	08/15/2013	08/10/2010	200,000.00	199,908.00	202,843.60	202,073.20	0.00	(770.40)
Totals for Cusip					200,000.00	199,908.00	202,843.60	202,073.20	0.00	(770.40)
404280AK5	HSBC Holding Plc	5.10%	04/05/2021	03/29/2011	100,000.00	99,783.00	106,259.30	118,088.10	11,828.80	0.00
Totals for Cusip					100,000.00	99,783.00	106,259.30	118,088.10	11,828.80	0.00
404280AL3	HSBC Holding Plc	4.88%	01/14/2022	11/14/2011	195,000.00	194,822.55	206,094.14	226,310.76	20,216.62	0.00
Totals for Cusip					195,000.00	194,822.55	206,094.14	226,310.76	20,216.62	0.00
41283DAC7	Harley Davidson Funding	5.75%	12/15/2014	11/19/2009	300,000.00	299,517.00	323,874.00	327,625.80	3,751.80	0.00
Totals for Cusip					300,000.00	299,517.00	323,874.00	327,625.80	3,751.80	0.00
41283LAB1	Harley-Davidson Finl Ser	2.70%	03/15/2017	01/26/2012	80,000.00	79,982.40	79,982.40	82,682.00	2,699.60	0.00
Totals for Cusip					80,000.00	79,982.40	79,982.40	82,682.00	2,699.60	0.00
416515AY0	Hartford Financial Services	4.00%	03/30/2015	03/18/2010	260,000.00	259,823.20	261,259.18	274,738.36	13,479.18	0.00
Totals for Cusip					260,000.00	259,823.20	261,259.18	274,738.36	13,479.18	0.00
416518AA6	Hartford Finl Svcs Grp	4.00%	10/15/2017	04/02/2012	250,000.00	249,800.00	249,800.00	273,100.50	23,300.50	0.00
Totals for Cusip					250,000.00	249,800.00	249,800.00	273,100.50	23,300.50	0.00
42809HAA5	Hess Corp	7.00%	02/15/2014	01/29/2009	215,000.00	214,406.60	238,646.56	229,909.61	0.00	(8,736.95)
Totals for Cusip					215,000.00	214,406.60	238,646.56	229,909.61	0.00	(8,736.95)
428236AV5	Hewlett Packard	4.75%	06/02/2014	02/23/2009	160,000.00	159,988.80	168,969.12	166,784.48	0.00	(2,184.64)
Totals for Cusip					160,000.00	159,988.80	168,969.12	166,784.48	0.00	(2,184.64)
441060AD2	Hospira Inc	5.90%	06/15/2014	04/04/2006	300,000.00	298,626.00	325,035.30	320,651.40	0.00	(4,383.90)
Totals for Cusip					300,000.00	298,626.00	325,035.30	320,651.40	0.00	(4,383.90)
441060AD2	Hospira Inc	5.90%	06/15/2014	05/10/2006	280,000.00	275,402.40	303,366.28	299,274.64	0.00	(4,091.64)
Totals for Cusip					280,000.00	275,402.40	303,366.28	299,274.64	0.00	(4,091.64)

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441060AD2	Hospira Inc	5.90%	06/15/2014	06/17/2010	50,000.00	55,175.00	54,172.55	53,441.90	0.00	(730.65)
Totals for Cusip					630,000.00	629,203.40	682,574.13	673,367.94	0.00	(9,206.19)
448814DX8	Hydro Quebec	8.40%	01/15/2022	04/27/2010	275,000.00	366,619.00	402,117.38	394,556.80	0.00	(7,560.58)
Totals for Cusip					275,000.00	366,619.00	402,117.38	394,556.80	0.00	(7,560.58)
45074GAA8	Iberdrola Fin	3.80%	09/11/2014	09/08/2009	100,000.00	99,829.00	99,839.00	102,713.70	2,874.70	0.00
Totals for Cusip					100,000.00	99,829.00	99,839.00	102,713.70	2,874.70	0.00
45687AAB8	Ingersoll-Rand	6.00%	08/15/2013	08/12/2008	250,000.00	249,892.50	267,239.75	258,357.00	0.00	(8,882.75)
Totals for Cusip					250,000.00	249,892.50	267,239.75	258,357.00	0.00	(8,882.75)
45687AAE2	Ingersoll-Rand	9.50%	04/15/2014	03/31/2009	85,000.00	84,993.20	98,801.54	94,070.01	0.00	(4,731.53)
Totals for Cusip					85,000.00	84,993.20	98,801.54	94,070.01	0.00	(4,731.53)
458140AL4	Intel Corporation	1.35%	12/15/2017	12/04/2012	285,000.00	284,697.90	284,697.90	284,917.64	219.74	0.00
Totals for Cusip					285,000.00	284,697.90	284,697.90	284,917.64	219.74	0.00
45905CAA2	Intl Bk Recon & Development	4.75%	02/15/2035	02/02/2005	800,000.00	791,656.00	1,013,602.40	1,016,856.00	3,253.60	0.00
Totals for Cusip					800,000.00	791,656.00	1,013,602.40	1,016,856.00	3,253.60	0.00
45906KBP9	International Bank	0.00%	01/15/2016	05/01/2006	840,000.00	486,738.00	790,756.68	809,578.56	18,821.88	0.00
Totals for Cusip					840,000.00	486,738.00	790,756.68	809,578.56	18,821.88	0.00
459200AM3	IBM Corp	7.00%	10/30/2025	08/01/2007	545,000.00	601,004.20	747,295.83	786,806.69	39,510.86	0.00
Totals for Cusip					545,000.00	601,004.20	747,295.83	786,806.69	39,510.86	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/12/2010	50,000.00	59,287.50	60,861.45	64,641.30	3,779.85	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/13/2010	90,000.00	106,603.20	109,550.61	116,354.34	6,803.73	0.00
Totals for Cusip					140,000.00	165,890.70	170,412.06	180,995.64	10,583.58	0.00
465139DP5	AID-Israel	0.00%	03/15/2022	10/19/2012	684,000.00	556,358.76	556,358.76	559,294.49	2,935.73	0.00
Totals for Cusip					684,000.00	556,358.76	556,358.76	559,294.49	2,935.73	0.00
465139JB0	AID-Israel	0.00%	11/15/2021	05/13/2009	149,000.00	81,942.55	117,448.80	123,601.91	6,153.11	0.00
Totals for Cusip					149,000.00	81,942.55	117,448.80	123,601.91	6,153.11	0.00
465139JD6	AID-Israel	0.00%	11/15/2022	10/19/2012	2,647,000.00	2,089,197.69	2,089,197.69	2,098,811.59	9,613.90	0.00
Totals for Cusip					2,647,000.00	2,089,197.69	2,089,197.69	2,098,811.59	9,613.90	0.00

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465139KU6	AID-Israel	0.00%	08/15/2022	10/19/2012	678,000.00	541,159.26	541,159.26	544,217.04	3,057.78	0.00
Totals for Cusip					678,000.00	541,159.26	541,159.26	544,217.04	3,057.78	0.00
465139PM9	AID-Israel	0.00%	11/15/2022	10/19/2012	427,000.00	337,018.29	337,018.29	338,569.15	1,550.86	0.00
Totals for Cusip					427,000.00	337,018.29	337,018.29	338,569.15	1,550.86	0.00
465139SX2	AID-Israel	0.00%	11/15/2020	03/16/2012	1,555,000.00	1,238,106.55	1,238,106.55	1,348,253.42	110,146.87	0.00
Totals for Cusip					1,555,000.00	1,238,106.55	1,238,106.55	1,348,253.42	110,146.87	0.00
46625HGY0	JP Morgan Chase & Co	6.00%	01/15/2018	01/28/2008	160,000.00	166,792.00	178,508.64	191,549.92	13,041.28	0.00
Totals for Cusip					160,000.00	166,792.00	178,508.64	191,549.92	13,041.28	0.00
476566DA0	Jersey Central Power and Light	7.35%	02/01/2019	01/22/2009	70,000.00	69,911.10	87,891.58	89,412.33	1,520.75	0.00
Totals for Cusip					70,000.00	69,911.10	87,891.58	89,412.33	1,520.75	0.00
492386AU1	Kerr Mcgee Corporation	6.95%	07/01/2024	03/17/2010	125,000.00	141,738.75	149,079.25	158,368.38	9,289.13	0.00
Totals for Cusip					125,000.00	141,738.75	149,079.25	158,368.38	9,289.13	0.00
49326EED1	Keycorp	5.10%	03/24/2021	03/21/2011	160,000.00	159,851.20	166,153.60	186,401.44	20,247.84	0.00
Totals for Cusip					160,000.00	159,851.20	166,153.60	186,401.44	20,247.84	0.00
494550AQ9	Kinder Morgan Energy Partners	7.30%	08/15/2033	10/01/2009	150,000.00	161,226.00	175,165.35	195,585.00	20,419.65	0.00
Totals for Cusip					150,000.00	161,226.00	175,165.35	195,585.00	20,419.65	0.00
500472AF2	Phillips Electronics ADR	3.75%	03/15/2022	03/05/2012	300,000.00	298,635.00	298,635.00	324,297.00	25,662.00	0.00
Totals for Cusip					300,000.00	298,635.00	298,635.00	324,297.00	25,662.00	0.00
50076QAA4	Kraft Foods Inc	2.25%	06/05/2017	05/30/2012	85,000.00	84,844.45	84,844.45	87,916.86	3,072.41	0.00
Totals for Cusip					85,000.00	84,844.45	84,844.45	87,916.86	3,072.41	0.00
50076QAF3	Kraft Foods Inc	3.50%	06/06/2022	05/30/2012	140,000.00	138,740.00	138,740.00	149,431.38	10,691.38	0.00
Totals for Cusip					140,000.00	138,740.00	138,740.00	149,431.38	10,691.38	0.00
502413AZ0	L-3 Comms Corp	4.75%	07/15/2020	05/18/2010	170,000.00	169,454.30	167,968.50	189,488.12	21,519.62	0.00
Totals for Cusip					170,000.00	169,454.30	167,968.50	189,488.12	21,519.62	0.00
50540RAD4	Laboratory Corp of Amer	5.50%	02/01/2013	05/27/2010	160,000.00	170,923.20	166,883.52	160,541.28	0.00	(6,342.24)
Totals for Cusip					160,000.00	170,923.20	166,883.52	160,541.28	0.00	(6,342.24)
50540RAF9	Laboratory Corp of Amer	5.62%	12/15/2015	12/09/2005	165,000.00	164,526.45	183,685.59	186,093.44	2,407.85	0.00
Totals for Cusip					165,000.00	164,526.45	183,685.59	186,093.44	2,407.85	0.00

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50540RAH5	Laboratory Corp of Amer	3.12%	05/15/2016	11/16/2010	140,000.00	139,783.00	145,429.06	147,506.38	2,077.32	0.00
Totals for Cusip					140,000.00	139,783.00	145,429.06	147,506.38	2,077.32	0.00
50540RAK8	Laboratory Corp of Amer	2.20%	08/23/2017	08/20/2012	150,000.00	149,689.50	149,689.50	153,966.45	4,276.95	0.00
Totals for Cusip					150,000.00	149,689.50	149,689.50	153,966.45	4,276.95	0.00
525ESC1O7	Lehman Brothers Holdings	0.00%	05/17/2013	08/22/2007	245,000.00	213,441.05	38,290.55	57,268.75	18,978.20	0.00
Totals for Cusip					245,000.00	213,441.05	38,290.55	57,268.75	18,978.20	0.00
525ESC6J3	Lehman Brothers Holdings	0.00%	11/10/2049	11/08/2005	360,000.00	309,820.11	56,444.91	84,150.00	27,705.09	0.00
Totals for Cusip					360,000.00	309,820.11	56,444.91	84,150.00	27,705.09	0.00
525ESC6X2	Lehman Brothers Holdings	0.00%	09/26/2014	09/19/2007	370,000.00	332,330.83	60,229.13	88,337.50	28,108.37	0.00
Totals for Cusip					370,000.00	332,330.83	60,229.13	88,337.50	28,108.37	0.00
53079EAZ7	Liberty Mutual Group	6.50%	05/01/2042	05/01/2012	85,000.00	84,800.25	84,800.25	95,628.23	10,827.98	0.00
Totals for Cusip					85,000.00	84,800.25	84,800.25	95,628.23	10,827.98	0.00
532457BE7	Lilly Eli & Co	4.20%	03/06/2014	03/03/2009	310,000.00	309,860.50	332,155.39	323,415.56	0.00	(8,739.83)
Totals for Cusip					310,000.00	309,860.50	332,155.39	323,415.56	0.00	(8,739.83)
534187AX7	Lincoln National Corp	8.75%	07/01/2019	06/17/2009	90,000.00	89,129.70	109,472.31	120,356.64	10,884.33	0.00
Totals for Cusip					90,000.00	89,129.70	109,472.31	120,356.64	10,884.33	0.00
534187AZ2	Lincoln National Corp	4.30%	06/15/2015	06/15/2010	65,000.00	64,913.55	67,316.99	69,922.78	2,605.79	0.00
Totals for Cusip					65,000.00	64,913.55	67,316.99	69,922.78	2,605.79	0.00
538021AC0	Litton Industries Inc	7.75%	03/15/2026	07/26/2010	150,000.00	197,166.00	202,567.50	208,257.75	5,690.25	0.00
Totals for Cusip					150,000.00	197,166.00	202,567.50	208,257.75	5,690.25	0.00
53947MAA4	Lloyds TSB Bank Plc	4.38%	01/12/2015	01/05/2010	465,000.00	464,981.40	447,635.04	492,890.24	45,255.20	0.00
Totals for Cusip					465,000.00	464,981.40	447,635.04	492,890.24	45,255.20	0.00
544152AB7	Lorillard Tobacco Co	6.88%	05/01/2020	04/07/2010	50,000.00	49,950.00	55,871.90	60,943.80	5,071.90	0.00
Totals for Cusip					50,000.00	49,950.00	55,871.90	60,943.80	5,071.90	0.00
544152AD3	Lorillard Tobacco Co	3.50%	08/04/2016	08/01/2011	110,000.00	109,699.70	111,263.13	116,401.89	5,138.76	0.00
Totals for Cusip					110,000.00	109,699.70	111,263.13	116,401.89	5,138.76	0.00
549271AG9	Lubrizol Corp	8.88%	02/01/2019	09/15/2009	260,000.00	319,961.20	357,250.66	362,788.66	5,538.00	0.00

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Totals for Cusip					260,000.00	319,961.20	357,250.66	362,788.66	5,538.00	0.00
570535AK0	Markel Corp	4.90%	07/01/2022	06/27/2012	350,000.00	349,482.00	349,482.00	380,562.00	31,080.00	0.00
Totals for Cusip					350,000.00	349,482.00	349,482.00	380,562.00	31,080.00	0.00
579780AF4	McCormick & Co	5.75%	12/15/2017	12/04/2007	165,000.00	164,934.00	198,920.21	195,594.63	0.00	(3,325.58)
Totals for Cusip					165,000.00	164,934.00	198,920.21	195,594.63	0.00	(3,325.58)
579780AG2	McCormick & Co	5.25%	09/01/2013	08/26/2008	250,000.00	249,535.00	267,671.25	257,862.00	0.00	(9,809.25)
Totals for Cusip					250,000.00	249,535.00	267,671.25	257,862.00	0.00	(9,809.25)
581557AU9	McKesson Corp	5.25%	03/01/2013	02/28/2007	355,000.00	353,509.00	372,534.52	357,644.40	0.00	(14,890.12)
Totals for Cusip					355,000.00	353,509.00	372,534.52	357,644.40	0.00	(14,890.12)
581557AW5	McKesson Corp	6.50%	02/15/2014	02/09/2009	450,000.00	449,712.00	498,008.70	478,971.00	0.00	(19,037.70)
Totals for Cusip					450,000.00	449,712.00	498,008.70	478,971.00	0.00	(19,037.70)
582839AD8	Mead Johnson Nutrition Co A	3.50%	11/01/2014	07/06/2010	235,000.00	234,068.69	245,408.86	245,607.67	198.81	0.00
Totals for Cusip					235,000.00	234,068.69	245,408.86	245,607.67	198.81	0.00
58405UAF9	Medco Health Solutions	2.75%	09/15/2015	09/07/2010	220,000.00	219,927.40	221,244.32	229,323.60	8,079.28	0.00
Totals for Cusip					220,000.00	219,927.40	221,244.32	229,323.60	8,079.28	0.00
586054AB4	Memorial Sloan-Kettering	4.12%	07/01/2052	11/28/2012	65,000.00	64,595.70	64,595.70	64,311.65	0.00	(284.05)
Totals for Cusip					65,000.00	64,595.70	64,595.70	64,311.65	0.00	(284.05)
59018YJ69	Merrill Lynch & Co	6.40%	08/28/2017	08/22/2007	220,000.00	219,678.80	213,026.88	258,358.10	45,331.22	0.00
Totals for Cusip					220,000.00	219,678.80	213,026.88	258,358.10	45,331.22	0.00
59156RAT5	MetLife Inc	7.72%	02/15/2019	02/11/2009	215,000.00	215,752.50	269,598.39	281,866.94	12,268.55	0.00
59156RAT5	MetLife Inc	7.72%	02/15/2019	07/29/2011	505,000.00	622,346.85	633,242.73	662,059.55	28,816.82	0.00
Totals for Cusip					720,000.00	838,099.35	902,841.12	943,926.49	41,085.37	0.00
594918AU3	Microsoft Corp	4.50%	10/01/2040	06/07/2011	110,000.00	100,555.40	124,138.63	122,238.93	0.00	(1,899.70)
Totals for Cusip					110,000.00	100,555.40	124,138.63	122,238.93	0.00	(1,899.70)
594918AM6	Microsoft Corp	5.30%	02/08/2041	02/03/2011	200,000.00	198,308.00	253,196.80	250,558.20	0.00	(2,638.60)
Totals for Cusip					200,000.00	198,308.00	253,196.80	250,558.20	0.00	(2,638.60)
61747YCJ2	Morgan Stanley	5.62%	09/23/2019	05/19/2010	820,000.00	781,648.60	759,384.78	927,403.60	168,018.82	0.00
Totals for Cusip					820,000.00	781,648.60	759,384.78	927,403.60	168,018.82	0.00

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6174824M3	Morgan Stanley	4.88%	11/01/2022	10/18/2012	200,000.00	199,292.00	199,292.00	207,078.80	7,786.80	0.00
Totals for Cusip					200,000.00	199,292.00	199,292.00	207,078.80	7,786.80	0.00
617482V92	Morgan Stanley	6.38%	07/24/2042	07/19/2012	100,000.00	98,867.00	98,867.00	117,230.50	18,363.50	0.00
Totals for Cusip					100,000.00	98,867.00	98,867.00	117,230.50	18,363.50	0.00
629568AX4	Nabors Industries Inc	4.62%	09/15/2021	02/13/2012	300,000.00	298,995.85	298,995.85	322,872.00	23,876.15	0.00
Totals for Cusip					300,000.00	298,995.85	298,995.85	322,872.00	23,876.15	0.00
6325C0AZ4	National Australia Bank	2.50%	01/08/2013	05/19/2010	600,000.00	602,658.00	603,065.40	600,150.60	0.00	(2,914.80)
Totals for Cusip					600,000.00	602,658.00	603,065.40	600,150.60	0.00	(2,914.80)
637071AL5	National Oilwell Varco Inc	1.35%	12/01/2017	11/15/2012	190,000.00	189,815.70	189,815.70	191,209.16	1,393.46	0.00
Totals for Cusip					190,000.00	189,815.70	189,815.70	191,209.16	1,393.46	0.00
637432HT5	National Rural Utilities	5.45%	04/10/2017	04/02/2007	470,000.00	468,496.00	533,332.97	550,613.46	17,280.49	0.00
Totals for Cusip					470,000.00	468,496.00	533,332.97	550,613.46	17,280.49	0.00
638585BF5	Nationsbank Corp	6.80%	03/15/2028	07/21/2011	225,000.00	227,189.25	194,404.95	253,005.75	58,600.80	0.00
Totals for Cusip					225,000.00	227,189.25	194,404.95	253,005.75	58,600.80	0.00
63946BAE0	NBC Universal Media LLC	4.38%	04/01/2021	08/18/2011	265,000.00	264,925.81	279,666.69	297,685.63	18,018.94	0.00
Totals for Cusip					265,000.00	264,925.81	279,666.69	297,685.63	18,018.94	0.00
652478AY4	News America Holdings	7.60%	10/11/2015	04/13/2006	305,000.00	332,648.25	347,759.17	358,049.57	10,290.40	0.00
Totals for Cusip					305,000.00	332,648.25	347,759.17	358,049.57	10,290.40	0.00
652478BY3	News America Holdings	8.15%	10/17/2036	02/16/2005	250,000.00	326,637.50	314,502.50	340,437.00	25,934.50	0.00
652478BY3	News America Holdings	8.15%	10/17/2036	09/22/2005	75,000.00	91,258.50	94,350.75	102,131.10	7,780.35	0.00
Totals for Cusip					325,000.00	417,896.00	408,853.25	442,568.10	33,714.85	0.00
652482AU4	News America Inc	7.28%	06/30/2028	05/03/2005	150,000.00	169,915.50	170,197.05	186,497.85	16,300.80	0.00
Totals for Cusip					150,000.00	169,915.50	170,197.05	186,497.85	16,300.80	0.00
652482BG4	News America Inc	5.30%	12/15/2014	07/02/2009	235,000.00	241,335.60	255,943.20	255,414.92	0.00	(528.28)
652482BG4	News America Inc	5.30%	12/15/2014	07/02/2009	100,000.00	102,667.00	108,912.00	108,687.20	0.00	(224.80)
Totals for Cusip					335,000.00	344,002.60	364,855.20	364,102.12	0.00	(753.08)
65473QAV5	Nisource Finance Corp	6.12%	03/01/2022	12/01/2009	165,000.00	164,288.85	189,958.40	197,742.44	7,784.04	0.00



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Totals for Cusip					165,000.00	164,288.85	189,958.40	197,742.44	7,784.04	0.00
65557CAA1	Nordea Bank AB	3.70%	11/13/2014	11/05/2009	235,000.00	234,659.25	238,744.49	246,691.25	7,946.76	0.00
Totals for Cusip					235,000.00	234,659.25	238,744.49	246,691.25	7,946.76	0.00
65557CAC7	Nordea Bank AB	1.75%	10/04/2013	09/27/2010	230,000.00	229,726.30	224,742.89	232,160.39	7,417.50	0.00
Totals for Cusip					230,000.00	229,726.30	224,742.89	232,160.39	7,417.50	0.00
655844AE8	Norfolk Southern Corp	7.70%	05/15/2017	01/04/2006	500,000.00	599,610.00	641,671.00	631,122.50	0.00	(10,548.50)
Totals for Cusip					500,000.00	599,610.00	641,671.00	631,122.50	0.00	(10,548.50)
655844AU2	Norfolk Southern Corp	5.26%	09/17/2014	03/30/2007	750,000.00	731,985.00	827,245.50	807,822.75	0.00	(19,422.75)
Totals for Cusip					750,000.00	731,985.00	827,245.50	807,822.75	0.00	(19,422.75)
655844AV0	Norfolk Southern Corp	6.00%	03/15/2105	03/06/2012	250,000.00	297,675.00	297,675.00	303,992.50	6,317.50	0.00
Totals for Cusip					250,000.00	297,675.00	297,675.00	303,992.50	6,317.50	0.00
655844AW8	Norfolk Southern Corp	5.59%	05/17/2025	05/17/2005	48,000.00	47,908.80	55,447.20	58,946.74	3,499.54	0.00
Totals for Cusip					48,000.00	47,908.80	55,447.20	58,946.74	3,499.54	0.00
655844BK3	Norfolk Southern Corp	2.90%	02/15/2023	08/20/2012	222,000.00	201,234.50	201,234.50	223,464.09	22,229.59	0.00
Totals for Cusip					222,000.00	201,234.50	201,234.50	223,464.09	22,229.59	0.00
669827DL8	Province of Nova Scotia	9.12%	05/01/2021	07/25/2000	450,000.00	521,523.00	674,357.40	666,176.85	0.00	(8,180.55)
Totals for Cusip					450,000.00	521,523.00	674,357.40	666,176.85	0.00	(8,180.55)
66989GAA8	Novartis Secs Invest Ltd	5.12%	02/10/2019	02/04/2009	100,000.00	99,822.00	117,525.20	119,517.40	1,992.20	0.00
Totals for Cusip					100,000.00	99,822.00	117,525.20	119,517.40	1,992.20	0.00
66989HAE8	Novartis Capital Corp	2.40%	09/21/2022	09/18/2012	255,000.00	253,023.75	253,023.75	255,687.74	2,663.99	0.00
Totals for Cusip					255,000.00	253,023.75	253,023.75	255,687.74	2,663.99	0.00
6710648	Asian Dev Bank	1.00%	05/17/2018	12/20/2006	715,000.00	461,997.25	676,106.15	698,136.01	22,029.86	0.00
Totals for Cusip					715,000.00	461,997.25	676,106.15	698,136.01	22,029.86	0.00
68389XAF2	Oracle Corp	3.75%	07/08/2014	06/30/2009	120,000.00	120,000.00	129,057.12	125,984.64	0.00	(3,072.48)
Totals for Cusip					120,000.00	120,000.00	129,057.12	125,984.64	0.00	(3,072.48)
68389XAN5	Oracle Corp	1.20%	10/15/2017	10/18/2012	435,000.00	434,247.45	434,247.45	436,291.08	2,043.63	0.00
Totals for Cusip					435,000.00	434,247.45	434,247.45	436,291.08	2,043.63	0.00
690742AD3	Owens Corning Inc	4.20%	12/15/2022	10/17/2012	65,000.00	64,941.50	64,941.50	66,104.03	1,162.53	0.00

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Totals for Cusip					65,000.00	64,941.50	64,941.50	66,104.03	1,162.53	0.00
69352PAE3	PPL Capital Funding Inc	3.50%	12/01/2022	10/10/2012	100,000.00	99,843.00	99,843.00	101,789.70	1,946.70	0.00
Totals for Cusip					100,000.00	99,843.00	99,843.00	101,789.70	1,946.70	0.00
69371RJ98	Paccar Financial Corp	2.05%	06/17/2013	06/09/2010	130,000.00	129,827.10	131,913.99	130,975.39	0.00	(938.60)
Totals for Cusip					130,000.00	129,827.10	131,913.99	130,975.39	0.00	(938.60)
709599AC8	Penske Truck Leasing/PTL	3.12%	05/11/2015	05/08/2012	380,000.00	379,631.40	379,631.40	387,729.20	8,097.80	0.00
Totals for Cusip					380,000.00	379,631.40	379,631.40	387,729.20	8,097.80	0.00
718172AB5	Philip Morris International	4.88%	05/16/2013	05/13/2008	495,000.00	493,633.80	522,351.23	503,015.54	0.00	(19,335.69)
Totals for Cusip					495,000.00	493,633.80	522,351.23	503,015.54	0.00	(19,335.69)
718546AJ3	Phillips 66	2.95%	05/01/2017	12/14/2012	155,000.00	154,977.83	154,977.83	164,274.74	9,296.91	0.00
Totals for Cusip					155,000.00	154,977.83	154,977.83	164,274.74	9,296.91	0.00
740189AJ4	Precision Castparts Corp	0.70%	12/20/2015	12/17/2012	1,000,000.00	999,700.00	999,700.00	1,000,849.00	1,149.00	0.00
Totals for Cusip					1,000,000.00	999,700.00	999,700.00	1,000,849.00	1,149.00	0.00
742718DV8	Procter & Gamble Co	1.45%	08/15/2016	08/10/2011	190,000.00	188,472.40	192,227.75	193,600.69	1,372.94	0.00
Totals for Cusip					190,000.00	188,472.40	192,227.75	193,600.69	1,372.94	0.00
74834LAM2	Quest Diagnostic Inc	6.40%	07/01/2017	06/19/2007	215,000.00	214,539.90	254,289.10	253,280.32	0.00	(1,008.78)
74834LAM2	Quest Diagnostic Inc	6.40%	07/01/2017	09/22/2010	110,000.00	126,974.10	130,101.40	129,585.28	0.00	(516.12)
Totals for Cusip					325,000.00	341,514.00	384,390.50	382,865.60	0.00	(1,524.90)
74834LAN0	Quest Diagnostic Inc	6.95%	07/01/2037	05/27/2010	35,000.00	39,610.90	43,515.33	45,026.24	1,510.91	0.00
74834LAN0	Quest Diagnostic Inc	6.95%	07/01/2037	05/27/2010	150,000.00	171,492.00	186,494.25	192,969.60	6,475.35	0.00
Totals for Cusip					185,000.00	211,102.90	230,009.58	237,995.84	7,986.26	0.00
74834LAR1	Quest Diagnostic Inc	3.20%	04/01/2016	03/21/2011	290,000.00	289,730.30	300,269.77	305,871.99	5,602.22	0.00
Totals for Cusip					290,000.00	289,730.30	300,269.77	305,871.99	5,602.22	0.00
749343AA7	RCI Banque SA	3.40%	04/11/2014	04/05/2011	115,000.00	114,866.60	112,168.47	116,828.96	4,660.49	0.00
Totals for Cusip					115,000.00	114,866.60	112,168.47	116,828.96	4,660.49	0.00
755111AJ0	Raytheon Co	6.75%	03/15/2018	09/23/2010	250,000.00	310,420.00	303,069.50	310,793.50	7,724.00	0.00
Totals for Cusip					250,000.00	310,420.00	303,069.50	310,793.50	7,724.00	0.00
Totals for Cusip					250,000.00	310,420.00	303,069.50	310,793.50	7,724.00	0.00

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761713AX4	Reynolds American Inc	3.25%	11/01/2022	10/24/2012	455,000.00	454,381.20	454,381.20	457,045.23	2,664.03	0.00
Totals for Cusip					455,000.00	454,381.20	457,045.23		2,664.03	0.00
767201AC0	Rio Tinto Finance Ltd	6.50%	07/15/2018	01/18/2011	60,000.00	69,778.20	72,318.42	74,887.32	2,568.90	0.00
Totals for Cusip					60,000.00	69,778.20	72,318.42	74,887.32	2,568.90	0.00
767201AH9	Rio Tinto Finance Ltd	9.00%	05/01/2019	01/22/2010	100,000.00	126,942.00	136,477.10	137,352.80	875.70	0.00
Totals for Cusip					100,000.00	126,942.00	136,477.10	137,352.80	875.70	0.00
767201AK2	Rio Tinto Finance Ltd	3.50%	11/02/2020	10/28/2010	155,000.00	153,798.75	158,426.28	164,302.64	5,876.36	0.00
Totals for Cusip					155,000.00	153,798.75	158,426.28	164,302.64	5,876.36	0.00
771196AQ5	Roche Holdings Inc	5.00%	03/01/2014	02/18/2009	79,000.00	78,426.46	85,462.44	82,986.02	0.00	(2,476.42)
Totals for Cusip					79,000.00	78,426.46	85,462.44	82,986.02	0.00	(2,476.42)
776696AD8	Roper Industries Inc	1.85%	11/15/2017	11/15/2012	115,000.00	114,896.50	114,896.50	114,914.10	17.60	0.00
Totals for Cusip					115,000.00	114,896.50	114,896.50	114,914.10	17.60	0.00
78008TXA7	Royal Bank of Canada	1.45%	10/30/2014	10/25/2011	430,000.00	429,836.60	432,232.13	437,403.31	5,171.18	0.00
Totals for Cusip					430,000.00	429,836.60	432,232.13	437,403.31	5,171.18	0.00
780097AW1	Royal Bank of Scotland	6.40%	10/21/2019	10/14/2009	280,000.00	279,694.80	262,132.64	330,859.20	68,726.56	0.00
Totals for Cusip					280,000.00	279,694.80	262,132.64	330,859.20	68,726.56	0.00
78442FEH7	SLM Corp	8.45%	06/15/2018	06/11/2008	215,000.00	210,764.50	221,450.00	251,550.00	30,100.00	0.00
Totals for Cusip					215,000.00	210,764.50	221,450.00	251,550.00	30,100.00	0.00
786514BQ1	Safeway Inc	6.25%	03/15/2014	12/17/2008	90,000.00	89,584.20	99,125.10	94,950.72	0.00	(4,174.38)
Totals for Cusip					90,000.00	89,584.20	99,125.10	94,950.72	0.00	(4,174.38)
803854FG8	Saskatchewan Cda	8.00%	02/01/2013	07/24/2002	1,250,000.00	1,534,325.00	1,346,823.75	1,257,250.00	0.00	(89,573.75)
Totals for Cusip					1,250,000.00	1,534,325.00	1,346,823.75	1,257,250.00	0.00	(89,573.75)
806605AE1	Schering Plough Corp	5.30%	12/01/2013	06/19/2007	215,000.00	214,613.00	233,709.52	224,771.11	0.00	(8,938.41)
Totals for Cusip					215,000.00	214,613.00	233,709.52	224,771.11	0.00	(8,938.41)
806605AJ0	Schering Plough Corp	6.00%	09/15/2017	02/06/2008	300,000.00	311,184.00	367,781.40	367,674.00	0.00	(107.40)
Totals for Cusip					300,000.00	311,184.00	367,781.40	367,674.00	0.00	(107.40)
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	04/30/2007	400,000.00	407,464.00	485,570.00	525,954.80	40,384.80	0.00
Totals for Cusip					400,000.00	407,464.00	485,570.00	525,954.80	40,384.80	0.00
826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	08/30/2007	115,000.00	113,940.85	139,601.38	151,212.01	11,610.63	0.00

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826200AD9	Siemens Financieringsmat	6.12%	08/17/2026	06/08/2009	10,000.00	9,579.30	12,139.25	13,148.87	1,009.62	0.00
Totals for Cusip					525,000.00	530,984.15	637,310.63	690,315.68	53,005.05	0.00
85771SAB2	Statohydro ASA	3.88%	04/15/2014	04/16/2009	400,000.00	398,428.00	426,404.00	416,699.60	0.00	(9,704.40)
Totals for Cusip					400,000.00	398,428.00	426,404.00	416,699.60	0.00	(9,704.40)
86959LAA1	Svenska Handelsbanken AB	4.88%	06/10/2014	06/03/2009	175,000.00	174,524.00	182,089.43	184,933.00	2,843.57	0.00
Totals for Cusip					175,000.00	174,524.00	182,089.43	184,933.00	2,843.57	0.00
87612EAT3	Target Corporation	5.12%	01/15/2013	01/14/2008	260,000.00	259,152.40	272,157.60	260,412.88	0.00	(11,744.72)
Totals for Cusip					260,000.00	259,152.40	272,157.60	260,412.88	0.00	(11,744.72)
87927VAR9	Telecom Italia Capital	7.20%	07/18/2036	10/06/2009	175,000.00	194,981.50	144,540.90	182,700.00	38,159.10	0.00
Totals for Cusip					175,000.00	194,981.50	144,540.90	182,700.00	38,159.10	0.00
880591DZ2	Tennessee Valley Authority	5.38%	04/01/2056	03/29/2006	900,000.00	894,888.00	1,218,497.40	1,225,385.10	6,887.70	0.00
Totals for Cusip					900,000.00	894,888.00	1,218,497.40	1,225,385.10	6,887.70	0.00
880591EA6	Tennessee Valley Authority	5.50%	07/18/2017	07/12/2007	650,000.00	644,826.00	791,243.05	786,117.15	0.00	(5,125.90)
Totals for Cusip					650,000.00	644,826.00	791,243.05	786,117.15	0.00	(5,125.90)
88165FAG7	Teva Pharmaceutical	2.95%	12/18/2022	12/13/2012	215,000.00	214,574.30	214,574.30	217,484.97	2,910.67	0.00
Totals for Cusip					215,000.00	214,574.30	214,574.30	217,484.97	2,910.67	0.00
883203BP5	Textron Inc	6.20%	03/15/2015	07/21/2010	500,000.00	542,620.00	536,740.00	548,015.00	11,275.00	0.00
Totals for Cusip					500,000.00	542,620.00	536,740.00	548,015.00	11,275.00	0.00
88579YAD3	3M Company	1.38%	09/29/2016	09/26/2011	215,000.00	213,185.40	216,845.13	219,416.10	2,570.97	0.00
Totals for Cusip					215,000.00	213,185.40	216,845.13	219,416.10	2,570.97	0.00
887315AM1	Time Warner Cos Inc	9.15%	02/01/2023	08/31/2009	130,000.00	157,842.10	177,821.67	191,973.99	14,152.32	0.00
887315AM1	Time Warner Cos Inc	9.15%	02/01/2023	03/03/2010	75,000.00	96,392.25	102,589.43	110,754.23	8,164.80	0.00
887315AM1	Time Warner Cos Inc	9.15%	02/01/2023	10/01/2010	100,000.00	136,408.00	136,785.90	147,672.30	10,886.40	0.00
Totals for Cusip					305,000.00	390,642.35	417,197.00	450,400.52	33,203.52	0.00
887315BH1	Time Warner Cos Inc	7.57%	02/01/2024	05/02/2012	175,000.00	226,922.50	226,922.50	235,782.58	8,860.08	0.00
Totals for Cusip					175,000.00	226,922.50	226,922.50	235,782.58	8,860.08	0.00
88732JQA1	Time Warner Cable Inc	8.25%	02/14/2014	07/22/2009	325,000.00	374,315.50	366,325.70	352,055.93	0.00	(14,269.77)

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Totals for Cusip					325,000.00	374,315.50	366,325.70	352,055.93	0.00	(14,269.77)
89153VAC3	Total Capital Intl Sa	1.55%	06/28/2017	06/21/2012	225,000.00	224,579.25	224,579.25	228,468.83	3,889.58	0.00
Totals for Cusip					225,000.00	224,579.25	224,579.25	228,468.83	3,889.58	0.00
899043AA1	Tufts University	5.02%	04/15/2112	03/22/2012	125,000.00	125,000.00	125,000.00	138,876.25	13,876.25	0.00
Totals for Cusip					125,000.00	125,000.00	125,000.00	138,876.25	13,876.25	0.00
902118BN7	Tyco Intl Group SA	3.38%	10/15/2015	04/28/2010	57,000.00	56,815.32	59,652.21	60,462.01	809.80	0.00
Totals for Cusip					57,000.00	56,815.32	59,652.21	60,462.01	809.80	0.00
902133AF4	Tyco Electronics Group	6.55%	10/01/2017	08/25/2011	100,000.00	119,188.00	115,519.80	119,911.10	4,391.30	0.00
902133AF4	Tyco Electronics Group	6.55%	10/01/2017	01/19/2012	100,000.00	116,004.00	116,004.00	119,911.10	3,907.10	0.00
Totals for Cusip					200,000.00	235,192.00	231,523.80	239,822.20	8,298.40	0.00
902133AK3	Tyco Electronics Group	4.88%	01/15/2021	12/15/2010	120,000.00	119,306.40	128,993.16	134,625.84	5,632.68	0.00
Totals for Cusip					120,000.00	119,306.40	128,993.16	134,625.84	5,632.68	0.00
902133AL1	Tyco Electronics Group	1.60%	02/03/2015	01/31/2012	45,000.00	44,908.20	44,908.20	45,666.36	758.16	0.00
Totals for Cusip					45,000.00	44,908.20	44,908.20	45,666.36	758.16	0.00
911312AP1	United Parcel Service	1.12%	10/01/2017	09/24/2012	50,000.00	49,917.50	49,917.50	50,089.75	172.25	0.00
Totals for Cusip					50,000.00	49,917.50	49,917.50	50,089.75	172.25	0.00
911312AQ9	United Parcel Service	2.45%	10/01/2022	09/24/2012	150,000.00	149,800.50	149,800.50	150,048.75	248.25	0.00
Totals for Cusip					150,000.00	149,800.50	149,800.50	150,048.75	248.25	0.00
913017AR0	United Technologies	8.88%	11/15/2019	09/30/2009	250,000.00	335,597.50	350,631.00	338,923.25	0.00	(11,707.75)
Totals for Cusip					250,000.00	335,597.50	350,631.00	338,923.25	0.00	(11,707.75)
913017AS8	United Technologies	8.75%	03/01/2021	12/02/2009	465,000.00	625,662.15	667,382.42	667,851.13	468.71	0.00
Totals for Cusip					465,000.00	625,662.15	667,382.42	667,851.13	468.71	0.00
913017BK4	United Technologies	6.05%	06/01/2036	10/20/2010	100,000.00	116,554.00	126,924.80	131,625.50	4,700.70	0.00
Totals for Cusip					100,000.00	116,554.00	126,924.80	131,625.50	4,700.70	0.00
913017BU2	United Technologies	1.80%	06/01/2017	05/24/2012	105,000.00	104,909.70	104,909.70	108,082.59	3,172.89	0.00
Totals for Cusip					105,000.00	104,909.70	104,909.70	108,082.59	3,172.89	0.00
91324PAW2	UnitedHealth Group Inc	6.00%	06/15/2017	02/15/2008	340,000.00	337,334.28	399,904.26	407,796.68	7,892.42	0.00
Totals for Cusip					340,000.00	337,334.28	399,904.26	407,796.68	7,892.42	0.00

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91324PBY7	UnitedHealth Group Inc	1.40%	10/15/2017	10/17/2012	145,000.00	144,826.00	144,826.00	145,226.78	400.78	0.00
Totals for Cusip					145,000.00	144,826.00	144,826.00	145,226.78	400.78	0.00
91529YAH9	Unumprovident Corp	5.62%	09/15/2020	09/08/2010	55,000.00	54,933.45	56,631.91	62,841.90	6,209.99	0.00
Totals for Cusip					55,000.00	54,933.45	56,631.91	62,841.90	6,209.99	0.00
92276MAV7	Ventas Realty Lp/Cap Crp	3.12%	11/30/2015	11/08/2010	65,000.00	64,693.20	63,563.05	68,525.15	4,962.10	0.00
Totals for Cusip					65,000.00	64,693.20	63,563.05	68,525.15	4,962.10	0.00
92343VBJ2	Verizon Communications	2.45%	11/01/2022	11/02/2012	500,000.00	499,475.00	499,475.00	500,167.00	692.00	0.00
Totals for Cusip					500,000.00	499,475.00	499,475.00	500,167.00	692.00	0.00
92344SAK6	Verizon Wireless	8.50%	11/15/2018	11/05/2009	305,000.00	301,935.12	411,658.50	419,588.50	7,930.00	0.00
Totals for Cusip					305,000.00	301,935.12	411,658.50	419,588.50	7,930.00	0.00
925524BG4	Viacom Inc	4.50%	03/01/2021	02/15/2011	390,000.00	382,289.70	411,765.90	438,785.88	27,019.98	0.00
Totals for Cusip					390,000.00	382,289.70	411,765.90	438,785.88	27,019.98	0.00
928670AF5	Volkswagen Intl Fin	2.88%	04/01/2016	03/23/2011	300,000.00	297,843.00	305,367.60	314,737.80	9,370.20	0.00
Totals for Cusip					300,000.00	297,843.00	305,367.60	314,737.80	9,370.20	0.00
92933WAB4	WEA Finance/WT Fin Aust	6.75%	09/02/2019	08/26/2009	195,000.00	192,457.20	217,492.47	241,572.24	24,079.77	0.00
Totals for Cusip					195,000.00	192,457.20	217,492.47	241,572.24	24,079.77	0.00
92976GAB7	Wachovia Bank	4.80%	11/01/2014	07/28/2006	210,000.00	196,566.30	220,669.47	225,404.34	4,734.87	0.00
Totals for Cusip					210,000.00	196,566.30	220,669.47	225,404.34	4,734.87	0.00
92976GAD3	Wachovia Bank	4.88%	02/01/2015	06/09/2009	90,000.00	84,088.80	95,360.13	97,151.13	1,791.00	0.00
Totals for Cusip					90,000.00	84,088.80	95,360.13	97,151.13	1,791.00	0.00
92976GAE1	Wachovia Bank	5.60%	03/15/2016	03/06/2006	195,000.00	194,760.15	208,815.36	219,453.39	10,638.03	0.00
Totals for Cusip					195,000.00	194,760.15	208,815.36	219,453.39	10,638.03	0.00
94106LAS8	Waste Management Inc	6.10%	03/15/2018	10/05/2011	400,000.00	458,024.00	472,779.60	482,663.60	9,884.00	0.00
Totals for Cusip					400,000.00	458,024.00	472,779.60	482,663.60	9,884.00	0.00
942683AF0	Watson Pharmaceuticals I	3.25%	10/01/2022	09/27/2012	80,000.00	79,332.00	79,332.00	81,667.84	2,335.84	0.00
Totals for Cusip					80,000.00	79,332.00	79,332.00	81,667.84	2,335.84	0.00
942683AG8	Watson Pharmaceuticals I	1.88%	10/01/2017	09/27/2012	85,000.00	84,609.85	84,609.85	86,117.67	1,507.82	0.00

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Totals for Cusip					85,000.00	84,609.85	84,609.85	86,117.67	1,507.82	0.00
947076AB1	Weatherford Intl Inc	5.50%	02/15/2016	08/02/2006	420,000.00	403,956.00	461,909.28	462,638.82	729.54	0.00
Totals for Cusip					420,000.00	403,956.00	461,909.28	462,638.82	729.54	0.00
94707VAA8	Weatherford Intl Ltd	5.12%	09/15/2020	09/16/2010	210,000.00	209,710.20	218,227.38	231,417.90	13,190.52	0.00
Totals for Cusip					210,000.00	209,710.20	218,227.38	231,417.90	13,190.52	0.00
94973VAZ0	Wellpoint Inc	1.25%	09/10/2015	09/05/2012	295,000.00	294,879.05	294,879.05	297,332.86	2,453.81	0.00
Totals for Cusip					295,000.00	294,879.05	294,879.05	297,332.86	2,453.81	0.00
94974BFG0	Wells Fargo and Co	1.50%	01/16/2018	12/18/2012	210,000.00	209,622.00	209,622.00	210,344.40	722.40	0.00
Totals for Cusip					210,000.00	209,622.00	209,622.00	210,344.40	722.40	0.00
97063PAB0	Willis Group Holdings	5.75%	03/15/2021	03/14/2011	210,000.00	208,099.50	222,705.00	238,986.93	16,281.93	0.00
Totals for Cusip					210,000.00	208,099.50	222,705.00	238,986.93	16,281.93	0.00
976656CA4	Wisconsin Electric Power	6.00%	04/01/2014	09/25/2008	110,000.00	109,786.60	122,519.32	117,422.25	0.00	(5,097.07)
Totals for Cusip					110,000.00	109,786.60	122,519.32	117,422.25	0.00	(5,097.07)
976656CC0	Wisconsin Electric Power	4.25%	12/15/2019	12/08/2009	385,000.00	383,760.30	429,666.93	442,398.11	12,731.18	0.00
Totals for Cusip					385,000.00	383,760.30	429,666.93	442,398.11	12,731.18	0.00
983024AF7	Wyeth	6.45%	02/01/2024	11/19/2009	325,000.00	371,445.75	424,637.85	441,160.20	16,522.35	0.00
983024AF7	Wyeth	6.45%	02/01/2024	08/02/2010	100,000.00	121,855.00	130,657.80	135,741.60	5,083.80	0.00
983024AF7	Wyeth	6.45%	02/01/2024	08/09/2010	100,000.00	123,654.00	130,657.80	135,741.60	5,083.80	0.00
Totals for Cusip					525,000.00	616,954.75	685,953.45	712,643.40	26,689.95	0.00
98372PAF5	XL Capital Ltd	5.25%	09/15/2014	05/26/2010	105,000.00	108,426.15	111,039.08	111,807.89	768.81	0.00
Totals for Cusip					105,000.00	108,426.15	111,039.08	111,807.89	768.81	0.00
98372PAM0	XL Capital Ltd	5.75%	10/01/2021	09/27/2011	150,000.00	150,000.00	158,306.55	178,135.50	19,828.95	0.00
Totals for Cusip					150,000.00	150,000.00	158,306.55	178,135.50	19,828.95	0.00
984121BQ5	Xerox Corp	6.75%	02/01/2017	06/18/2010	160,000.00	179,684.80	183,277.44	186,094.72	2,817.28	0.00
Totals for Cusip					160,000.00	179,684.80	183,277.44	186,094.72	2,817.28	0.00
984121BZ5	Xerox Corp	4.25%	02/15/2015	04/15/2010	85,000.00	86,077.80	89,589.66	89,393.57	0.00	(196.09)
Totals for Cusip					85,000.00	86,077.80	89,589.66	89,393.57	0.00	(196.09)
98417EAD2	Xstrata Finance Canada	2.85%	11/10/2014	11/03/2011	280,000.00	279,736.80	281,429.96	287,392.00	5,962.04	0.00



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Totals for Cusip					280,000.00	279,736.80	281,429.96	287,392.00	5,962.04	0.00
98417EAS9	Xstrata Finance Canada	1.80%	10/23/2015	10/18/2012	155,000.00	154,950.40	154,950.40	155,841.65	891.25	0.00
Totals for Cusip					155,000.00	154,950.40	154,950.40	155,841.65	891.25	0.00
98419MAA8	XYLEM Inc	3.55%	09/20/2016	07/16/2012	400,000.00	399,337.99	399,337.99	426,130.00	26,792.01	0.00
Totals for Cusip					400,000.00	399,337.99	399,337.99	426,130.00	26,792.01	0.00
98956PAD4	Zimmer Holdings	1.40%	11/30/2014	11/07/2011	300,000.00	299,784.00	299,725.20	302,256.30	2,531.10	0.00
Totals for Cusip					300,000.00	299,784.00	299,725.20	302,256.30	2,531.10	0.00
Totals for Corporate					98,860,349.02	91,800,908.55	102,436,729.55	105,193,365.33	3,480,364.18	(723,728.40)
Fed Agency										
3137EADL0	Freddie Mac	1.00%	09/29/2017	08/09/2012	995,000.00	994,502.50	994,502.50	1,005,454.47	10,951.97	0.00
Totals for Cusip					995,000.00	994,502.50	994,502.50	1,005,454.47	10,951.97	0.00
3137EADN6	Freddie Mac	0.75%	01/12/2018	11/20/2012	955,000.00	949,537.40	949,537.40	948,531.79	0.00	(1,005.61)
Totals for Cusip					955,000.00	949,537.40	949,537.40	948,531.79	0.00	(1,005.61)
76116FAA5	RFCS Strip	0.00%	10/15/2019	10/22/2012	920,000.00	825,690.80	825,690.80	833,750.00	8,059.20	0.00
Totals for Cusip					920,000.00	825,690.80	825,690.80	833,750.00	8,059.20	0.00
76116FAD9	RFCS Strip	0.00%	07/15/2020	06/20/2006	355,000.00	163,466.85	295,901.73	313,777.75	17,876.02	0.00
Totals for Cusip					355,000.00	163,466.85	295,901.73	313,777.75	17,876.02	0.00
76116FAG2	RFCS Strip	0.00%	07/15/2020	06/27/2006	450,000.00	206,356.50	375,086.70	397,746.45	22,659.75	0.00
Totals for Cusip					805,000.00	369,823.35	670,988.43	711,524.20	40,535.77	0.00
76116FAG2	RFCS Strip	0.00%	01/15/2021	09/04/2001	13,260,000.00	4,051,062.60	10,825,901.58	11,493,502.80	667,601.22	0.00
76116FAG2	RFCS Strip	0.00%	01/15/2021	09/25/2008	4,780,000.00	2,616,199.16	3,902,549.74	4,143,208.40	240,658.66	0.00
76116FAG2	RFCS Strip	0.00%	01/15/2021	04/20/2009	325,000.00	193,345.75	265,340.72	281,703.50	16,362.78	0.00
76116FAG2	RFCS Strip	0.00%	01/15/2021	04/22/2009	210,000.00	122,971.80	171,450.93	182,023.80	10,572.87	0.00
Totals for Cusip					18,575,000.00	6,983,579.31	15,165,242.97	16,100,438.50	935,195.53	0.00
Totals for Fed Agency					22,250,000.00	10,123,133.36	18,605,962.10	19,599,698.96	994,742.47	(1,005.61)
Foreign										
008281AL1	African Development Bank	6.88%	10/15/2015	06/08/2006	25,000.00	27,149.00	29,129.35	28,627.50	0.00	(501.85)
008281AL1	African Development Bank	6.88%	10/15/2015	06/12/2008	225,000.00	247,772.25	262,164.15	257,647.50	0.00	(4,516.65)
Totals for Cusip					250,000.00	274,921.25	291,293.50	286,275.00	0.00	(5,018.50)



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465139QY2	AID-Israel	0.00%	02/15/2020	05/22/2012	370,000.00	320,094.40	320,094.40	329,402.86	9,308.46	0.00
Totals for Cusip										
Totals for Foreign										
MMIP Investment										
818999963	Money Market Investment Pool			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	Money Market Investment Pool			03/11/2005	796.13	796.13	796.13	796.13	0.00	0.00
818999963	Money Market Investment Pool			03/11/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			03/14/2005	798.92	798.92	798.92	798.92	0.00	0.00
818999963	Money Market Investment Pool			03/15/2005	2,403.20	2,403.20	2,403.20	2,403.20	0.00	0.00
818999963	Money Market Investment Pool			03/16/2005	844.63	844.63	844.63	844.63	0.00	0.00
818999963	Money Market Investment Pool			03/17/2005	864.75	864.75	864.75	864.75	0.00	0.00
818999963	Money Market Investment Pool			03/18/2005	903.16	903.16	903.16	903.16	0.00	0.00
818999963	Money Market Investment Pool			03/23/2005	924.91	924.91	924.91	924.91	0.00	0.00
818999963	Money Market Investment Pool			03/22/2005	2,730.79	2,730.79	2,730.79	2,730.79	0.00	0.00
818999963	Money Market Investment Pool			03/24/2005	924.36	924.36	924.36	924.36	0.00	0.00
818999963	Money Market Investment Pool			03/25/2005	931.56	931.56	931.56	931.56	0.00	0.00
818999963	Money Market Investment Pool			03/21/2005	917.27	917.27	917.27	917.27	0.00	0.00
818999963	Money Market Investment Pool			03/28/2005	932.91	932.91	932.91	932.91	0.00	0.00
818999963	Money Market Investment Pool			03/28/2005	9,557.75	9,557.75	9,557.75	9,557.75	0.00	0.00
818999963	Money Market Investment Pool			03/29/2005	2,803.03	2,803.03	2,803.03	2,803.03	0.00	0.00
818999963	Money Market Investment Pool			03/30/2005	960.18	960.18	960.18	960.18	0.00	0.00
818999963	Money Market Investment Pool			03/31/2005	970.11	970.11	970.11	970.11	0.00	0.00
818999963	Money Market Investment Pool			04/01/2005	932.05	932.05	932.05	932.05	0.00	0.00
818999963	Money Market Investment Pool			04/07/2005	671.87	671.87	671.87	671.87	0.00	0.00
818999963	Money Market Investment Pool			04/08/2005	672.57	672.57	672.57	672.57	0.00	0.00
818999963	Money Market Investment Pool			04/05/2005	2,050.44	2,050.44	2,050.44	2,050.44	0.00	0.00
818999963	Money Market Investment Pool			04/04/2005	683.59	683.59	683.59	683.59	0.00	0.00
818999963	Money Market Investment Pool			04/06/2005	677.62	677.62	677.62	677.62	0.00	0.00



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818999963	Money Market Investment Pool			04/11/2005	649.30	649.30	649.30	649.30	0.00	0.00
818999963	Money Market Investment Pool			04/12/2005	1,948.93	1,948.93	1,948.93	1,948.93	0.00	0.00
818999963	Money Market Investment Pool			04/13/2005	651.16	651.16	651.16	651.16	0.00	0.00
818999963	Money Market Investment Pool			04/14/2005	645.52	645.52	645.52	645.52	0.00	0.00
818999963	Money Market Investment Pool			04/15/2005	646.48	646.48	646.48	646.48	0.00	0.00
818999963	Money Market Investment Pool			04/19/2005	2,000.90	2,000.90	2,000.90	2,000.90	0.00	0.00
818999963	Money Market Investment Pool			04/18/2005	663.43	663.43	663.43	663.43	0.00	0.00
818999963	Money Market Investment Pool			04/20/2005	675.90	675.90	675.90	675.90	0.00	0.00
818999963	Money Market Investment Pool			04/21/2005	546.10	546.10	546.10	546.10	0.00	0.00
818999963	Money Market Investment Pool			04/22/2005	546.69	546.69	546.69	546.69	0.00	0.00
818999963	Money Market Investment Pool			04/25/2005	350.03	350.03	350.03	350.03	0.00	0.00
818999963	Money Market Investment Pool			04/26/2005	1,054.68	1,054.68	1,054.68	1,054.68	0.00	0.00
818999963	Money Market Investment Pool			04/27/2005	337.09	337.09	337.09	337.09	0.00	0.00
818999963	Money Market Investment Pool			04/28/2005	337.83	337.83	337.83	337.83	0.00	0.00
818999963	Money Market Investment Pool			04/29/2005	337.59	337.59	337.59	337.59	0.00	0.00
818999963	Money Market Investment Pool			05/02/2005	337.46	337.46	337.46	337.46	0.00	0.00
818999963	Money Market Investment Pool			05/03/2005	786.10	786.10	786.10	786.10	0.00	0.00
818999963	Money Market Investment Pool			05/04/2005	112.95	112.95	112.95	112.95	0.00	0.00
818999963	Money Market Investment Pool			05/04/2005	11,272.81	11,272.81	11,272.81	11,272.81	0.00	0.00
818999963	Money Market Investment Pool			05/05/2005	115.15	115.15	115.15	115.15	0.00	0.00
818999963	Money Market Investment Pool			05/06/2005	116.49	116.49	116.49	116.49	0.00	0.00
818999963	Money Market Investment Pool			05/09/2005	112.59	112.59	112.59	112.59	0.00	0.00
818999963	Money Market Investment Pool			05/10/2005	348.17	348.17	348.17	348.17	0.00	0.00
818999963	Money Market Investment Pool			05/11/2005	128.79	128.79	128.79	128.79	0.00	0.00
818999963	Money Market Investment Pool			05/13/2005	189.02	189.02	189.02	189.02	0.00	0.00
818999963	Money Market Investment Pool			05/12/2005	202.27	202.27	202.27	202.27	0.00	0.00
818999963	Money Market Investment Pool			05/16/2005	82.01	82.01	82.01	82.01	0.00	0.00
818999963	Money Market Investment Pool			05/17/2005	374.52	374.52	374.52	374.52	0.00	0.00



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818999963	Money Market Investment Pool			05/18/2005	215.83	215.83	215.83	215.83	0.00	0.00
818999963	Money Market Investment Pool			05/19/2005	209.51	209.51	209.51	209.51	0.00	0.00
818999963	Money Market Investment Pool			05/20/2005	209.58	209.58	209.58	209.58	0.00	0.00
818999963	Money Market Investment Pool			05/26/2005	263.16	263.16	263.16	263.16	0.00	0.00
818999963	Money Market Investment Pool			05/25/2005	718.75	718.75	718.75	718.75	0.00	0.00
818999963	Money Market Investment Pool			05/27/2005	263.25	263.25	263.25	263.25	0.00	0.00
818999963	Money Market Investment Pool			05/23/2005	210.70	210.70	210.70	210.70	0.00	0.00
818999963	Money Market Investment Pool			05/23/2005	11,989.99	11,989.99	11,989.99	11,989.99	0.00	0.00
818999963	Money Market Investment Pool			05/24/2005	631.54	631.54	631.54	631.54	0.00	0.00
818999963	Money Market Investment Pool			05/25/2005	210.21	210.21	210.21	210.21	0.00	0.00
818999963	Money Market Investment Pool			05/31/2005	263.42	263.42	263.42	263.42	0.00	0.00
818999963	Money Market Investment Pool			06/01/2005	1,018.10	1,018.10	1,018.10	1,018.10	0.00	0.00
818999963	Money Market Investment Pool			06/02/2005	89.23	89.23	89.23	89.23	0.00	0.00
818999963	Money Market Investment Pool			06/03/2005	89.30	89.30	89.30	89.30	0.00	0.00
818999963	Money Market Investment Pool			06/10/2005	87.99	87.99	87.99	87.99	0.00	0.00
818999963	Money Market Investment Pool			06/06/2005	89.10	89.10	89.10	89.10	0.00	0.00
818999963	Money Market Investment Pool			06/07/2005	264.74	264.74	264.74	264.74	0.00	0.00
818999963	Money Market Investment Pool			06/09/2005	86.68	86.68	86.68	86.68	0.00	0.00
818999963	Money Market Investment Pool			06/08/2005	86.82	86.82	86.82	86.82	0.00	0.00
818999963	Money Market Investment Pool			06/13/2005	88.25	88.25	88.25	88.25	0.00	0.00
818999963	Money Market Investment Pool			06/14/2005	266.57	266.57	266.57	266.57	0.00	0.00
818999963	Money Market Investment Pool			06/15/2005	89.05	89.05	89.05	89.05	0.00	0.00
818999963	Money Market Investment Pool			06/16/2005	191.80	191.80	191.80	191.80	0.00	0.00
818999963	Money Market Investment Pool			06/17/2005	1,316.88	1,316.88	1,316.88	1,316.88	0.00	0.00
818999963	Money Market Investment Pool			06/22/2005	898.89	898.89	898.89	898.89	0.00	0.00
818999963	Money Market Investment Pool			06/24/2005	985.11	985.11	985.11	985.11	0.00	0.00
818999963	Money Market Investment Pool			06/20/2005	1,320.00	1,320.00	1,320.00	1,320.00	0.00	0.00
818999963	Money Market Investment Pool			06/21/2005	3,887.38	3,887.38	3,887.38	3,887.38	0.00	0.00



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818999963	Money Market Investment Pool			06/23/2005	879.41	879.41	879.41	879.41	0.00	0.00
818999963	Money Market Investment Pool			06/27/2005	834.70	834.70	834.70	834.70	0.00	0.00
818999963	Money Market Investment Pool			06/28/2005	2,508.10	2,508.10	2,508.10	2,508.10	0.00	0.00
818999963	Money Market Investment Pool			06/28/2005	11,233.19	11,233.19	11,233.19	11,233.19	0.00	0.00
818999963	Money Market Investment Pool			06/29/2005	845.78	845.78	845.78	845.78	0.00	0.00
818999963	Money Market Investment Pool			06/30/2005	849.59	849.59	849.59	849.59	0.00	0.00
818999963	Money Market Investment Pool			06/30/2005	12,395.80	12,395.80	12,395.80	12,395.80	0.00	0.00
818999963	Money Market Investment Pool			07/01/2005	868.16	868.16	868.16	868.16	0.00	0.00
818999963	Money Market Investment Pool			07/06/2005	8,193.75	8,193.75	8,193.75	8,193.75	0.00	0.00
818999963	Money Market Investment Pool			07/06/2005	2,350.47	2,350.47	2,350.47	2,350.47	0.00	0.00
818999963	Money Market Investment Pool			07/07/2005	590.35	590.35	590.35	590.35	0.00	0.00
818999963	Money Market Investment Pool			07/08/2005	607.24	607.24	607.24	607.24	0.00	0.00
818999963	Money Market Investment Pool			07/05/2005	586.43	586.43	586.43	586.43	0.00	0.00
818999963	Money Market Investment Pool			07/11/2005	611.10	611.10	611.10	611.10	0.00	0.00
818999963	Money Market Investment Pool			07/12/2005	1,834.89	1,834.89	1,834.89	1,834.89	0.00	0.00
818999963	Money Market Investment Pool			07/13/2005	611.62	611.62	611.62	611.62	0.00	0.00
818999963	Money Market Investment Pool			07/14/2005	566.20	566.20	566.20	566.20	0.00	0.00
818999963	Money Market Investment Pool			07/15/2005	614.18	614.18	614.18	614.18	0.00	0.00
818999963	Money Market Investment Pool			07/21/2005	798.29	798.29	798.29	798.29	0.00	0.00
818999963	Money Market Investment Pool			07/21/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			07/22/2005	837.85	837.85	837.85	837.85	0.00	0.00
818999963	Money Market Investment Pool			07/18/2005	707.01	707.01	707.01	707.01	0.00	0.00
818999963	Money Market Investment Pool			07/20/2005	792.95	792.95	792.95	792.95	0.00	0.00
818999963	Money Market Investment Pool			07/19/2005	2,204.81	2,204.81	2,204.81	2,204.81	0.00	0.00
818999963	Money Market Investment Pool			07/25/2005	811.02	811.02	811.02	811.02	0.00	0.00
818999963	Money Market Investment Pool			07/26/2005	2,435.49	2,435.49	2,435.49	2,435.49	0.00	0.00
818999963	Money Market Investment Pool			07/26/2005	12,336.04	12,336.04	12,336.04	12,336.04	0.00	0.00
818999963	Money Market Investment Pool			07/27/2005	814.26	814.26	814.26	814.26	0.00	0.00

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818999963	Money Market Investment Pool			07/29/2005	580.78	580.78	580.78	580.78	0.00	0.00
818999963	Money Market Investment Pool			07/28/2005	819.67	819.67	819.67	819.67	0.00	0.00
818999963	Money Market Investment Pool			08/01/2005	593.57	593.57	593.57	593.57	0.00	0.00
818999963	Money Market Investment Pool			08/02/2005	1,536.57	1,536.57	1,536.57	1,536.57	0.00	0.00
818999963	Money Market Investment Pool			08/03/2005	354.94	354.94	354.94	354.94	0.00	0.00
818999963	Money Market Investment Pool			08/04/2005	435.59	435.59	435.59	435.59	0.00	0.00
818999963	Money Market Investment Pool			08/05/2005	443.32	443.32	443.32	443.32	0.00	0.00
818999963	Money Market Investment Pool			08/05/2005	11,900.75	11,900.75	11,900.75	11,900.75	0.00	0.00
818999963	Money Market Investment Pool			08/08/2005	447.68	447.68	447.68	447.68	0.00	0.00
818999963	Money Market Investment Pool			08/09/2005	1,374.78	1,374.78	1,374.78	1,374.78	0.00	0.00
818999963	Money Market Investment Pool			08/12/2005	477.42	477.42	477.42	477.42	0.00	0.00
818999963	Money Market Investment Pool			08/10/2005	483.47	483.47	483.47	483.47	0.00	0.00
818999963	Money Market Investment Pool			08/11/2005	475.93	475.93	475.93	475.93	0.00	0.00
818999963	Money Market Investment Pool			08/15/2005	480.44	480.44	480.44	480.44	0.00	0.00
818999963	Money Market Investment Pool			08/16/2005	1,477.38	1,477.38	1,477.38	1,477.38	0.00	0.00
818999963	Money Market Investment Pool			08/17/2005	519.94	519.94	519.94	519.94	0.00	0.00
818999963	Money Market Investment Pool			08/18/2005	524.44	524.44	524.44	524.44	0.00	0.00
818999963	Money Market Investment Pool			08/19/2005	560.65	560.65	560.65	560.65	0.00	0.00
818999963	Money Market Investment Pool			08/24/2005	592.77	592.77	592.77	592.77	0.00	0.00
818999963	Money Market Investment Pool			08/22/2005	560.30	560.30	560.30	560.30	0.00	0.00
818999963	Money Market Investment Pool			08/23/2005	8,606.25	8,606.25	8,606.25	8,606.25	0.00	0.00
818999963	Money Market Investment Pool			08/25/2005	591.69	591.69	591.69	591.69	0.00	0.00
818999963	Money Market Investment Pool			08/26/2005	594.09	594.09	594.09	594.09	0.00	0.00
818999963	Money Market Investment Pool			08/26/2005	10,125.05	10,125.05	10,125.05	10,125.05	0.00	0.00
818999963	Money Market Investment Pool			08/23/2005	1,685.41	1,685.41	1,685.41	1,685.41	0.00	0.00
818999963	Money Market Investment Pool			08/29/2005	600.08	600.08	600.08	600.08	0.00	0.00
818999963	Money Market Investment Pool			08/30/2005	1,956.08	1,956.08	1,956.08	1,956.08	0.00	0.00
818999963	Money Market Investment Pool			08/31/2005	755.73	755.73	755.73	755.73	0.00	0.00



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818999963	Money Market Investment Pool			09/01/2005	755.13	755.13	755.13	755.13	0.00	0.00
818999963	Money Market Investment Pool			09/02/2005	449.37	449.37	449.37	449.37	0.00	0.00
818999963	Money Market Investment Pool			09/08/2005	151.69	151.69	151.69	151.69	0.00	0.00
818999963	Money Market Investment Pool			09/09/2005	151.82	151.82	151.82	151.82	0.00	0.00
818999963	Money Market Investment Pool			09/06/2005	10,813.32	10,813.32	10,813.32	10,813.32	0.00	0.00
818999963	Money Market Investment Pool			09/06/2005	450.20	450.20	450.20	450.20	0.00	0.00
818999963	Money Market Investment Pool			09/07/2005	1,501.83	1,501.83	1,501.83	1,501.83	0.00	0.00
818999963	Money Market Investment Pool			09/12/2005	151.83	151.83	151.83	151.83	0.00	0.00
818999963	Money Market Investment Pool			09/13/2005	432.43	432.43	432.43	432.43	0.00	0.00
818999963	Money Market Investment Pool			09/14/2005	771.60	771.60	771.60	771.60	0.00	0.00
818999963	Money Market Investment Pool			09/15/2005	777.04	777.04	777.04	777.04	0.00	0.00
818999963	Money Market Investment Pool			09/16/2005	281.33	281.33	281.33	281.33	0.00	0.00
818999963	Money Market Investment Pool			09/20/2005	905.26	905.26	905.26	905.26	0.00	0.00
818999963	Money Market Investment Pool			09/19/2005	285.85	285.85	285.85	285.85	0.00	0.00
818999963	Money Market Investment Pool			09/21/2005	335.08	335.08	335.08	335.08	0.00	0.00
818999963	Money Market Investment Pool			09/22/2005	328.18	328.18	328.18	328.18	0.00	0.00
818999963	Money Market Investment Pool			09/23/2005	416.33	416.33	416.33	416.33	0.00	0.00
818999963	Money Market Investment Pool			09/26/2005	415.52	415.52	415.52	415.52	0.00	0.00
818999963	Money Market Investment Pool			09/27/2005	1,248.68	1,248.68	1,248.68	1,248.68	0.00	0.00
818999963	Money Market Investment Pool			09/28/2005	345.18	345.18	345.18	345.18	0.00	0.00
818999963	Money Market Investment Pool			09/29/2005	359.20	359.20	359.20	359.20	0.00	0.00
818999963	Money Market Investment Pool			09/30/2005	358.50	358.50	358.50	358.50	0.00	0.00
818999963	Money Market Investment Pool			10/05/2005	363.30	363.30	363.30	363.30	0.00	0.00
818999963	Money Market Investment Pool			10/03/2005	615.69	615.69	615.69	615.69	0.00	0.00
818999963	Money Market Investment Pool			10/06/2005	207.73	207.73	207.73	207.73	0.00	0.00
818999963	Money Market Investment Pool			10/07/2005	209.24	209.24	209.24	209.24	0.00	0.00
818999963	Money Market Investment Pool			10/04/2005	1,480.95	1,480.95	1,480.95	1,480.95	0.00	0.00
818999963	Money Market Investment Pool			10/10/2005	208.36	208.36	208.36	208.36	0.00	0.00



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818999963	Money Market Investment Pool			10/11/2005	625.71	625.71	625.71	625.71	0.00	0.00
818999963	Money Market Investment Pool			10/12/2005	208.15	208.15	208.15	208.15	0.00	0.00
818999963	Money Market Investment Pool			10/13/2005	209.54	209.54	209.54	209.54	0.00	0.00
818999963	Money Market Investment Pool			10/14/2005	210.59	210.59	210.59	210.59	0.00	0.00
818999963	Money Market Investment Pool			10/13/2005	11,664.65	11,664.65	11,664.65	11,664.65	0.00	0.00
818999963	Money Market Investment Pool			10/17/2005	213.56	213.56	213.56	213.56	0.00	0.00
818999963	Money Market Investment Pool			10/18/2005	703.00	703.00	703.00	703.00	0.00	0.00
818999963	Money Market Investment Pool			10/19/2005	292.83	292.83	292.83	292.83	0.00	0.00
818999963	Money Market Investment Pool			10/20/2005	301.56	301.56	301.56	301.56	0.00	0.00
818999963	Money Market Investment Pool			10/21/2005	304.66	304.66	304.66	304.66	0.00	0.00
818999963	Money Market Investment Pool			10/28/2005	366.69	366.69	366.69	366.69	0.00	0.00
818999963	Money Market Investment Pool			10/27/2005	312.68	312.68	312.68	312.68	0.00	0.00
818999963	Money Market Investment Pool			10/24/2005	308.24	308.24	308.24	308.24	0.00	0.00
818999963	Money Market Investment Pool			10/25/2005	924.73	924.73	924.73	924.73	0.00	0.00
818999963	Money Market Investment Pool			10/25/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			10/26/2005	312.57	312.57	312.57	312.57	0.00	0.00
818999963	Money Market Investment Pool			11/01/2005	1,111.90	1,111.90	1,111.90	1,111.90	0.00	0.00
818999963	Money Market Investment Pool			11/02/2005	56.13	56.13	56.13	56.13	0.00	0.00
818999963	Money Market Investment Pool			11/03/2005	56.28	56.28	56.28	56.28	0.00	0.00
818999963	Money Market Investment Pool			11/03/2005	0.02	0.02	0.02	0.02	0.00	0.00
818999963	Money Market Investment Pool			11/04/2005	47.68	47.68	47.68	47.68	0.00	0.00
818999963	Money Market Investment Pool			10/31/2005	367.36	367.36	367.36	367.36	0.00	0.00
818999963	Money Market Investment Pool			11/08/2005	8,998.24	8,998.24	8,998.24	8,998.24	0.00	0.00
818999963	Money Market Investment Pool			11/07/2005	50.43	50.43	50.43	50.43	0.00	0.00
818999963	Money Market Investment Pool			11/08/2005	152.74	152.74	152.74	152.74	0.00	0.00
818999963	Money Market Investment Pool			11/09/2005	51.97	51.97	51.97	51.97	0.00	0.00
818999963	Money Market Investment Pool			11/09/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			11/10/2005	62.04	62.04	62.04	62.04	0.00	0.00



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818999963	Money Market Investment Pool			11/11/2005	142.29	142.29	142.29	142.29	0.00	0.00
818999963	Money Market Investment Pool			11/07/2005	607.52	607.52	607.52	607.52	0.00	0.00
818999963	Money Market Investment Pool			11/18/2005	893.18	893.18	893.18	893.18	0.00	0.00
818999963	Money Market Investment Pool			11/14/2005	142.29	142.29	142.29	142.29	0.00	0.00
818999963	Money Market Investment Pool			11/15/2005	425.34	425.34	425.34	425.34	0.00	0.00
818999963	Money Market Investment Pool			11/16/2005	109.86	109.86	109.86	109.86	0.00	0.00
818999963	Money Market Investment Pool			11/17/2005	109.25	109.25	109.25	109.25	0.00	0.00
818999963	Money Market Investment Pool			11/21/2005	889.90	889.90	889.90	889.90	0.00	0.00
818999963	Money Market Investment Pool			11/22/2005	2,687.79	2,687.79	2,687.79	2,687.79	0.00	0.00
818999963	Money Market Investment Pool			11/23/2005	909.03	909.03	909.03	909.03	0.00	0.00
818999963	Money Market Investment Pool			11/25/2005	912.18	912.18	912.18	912.18	0.00	0.00
818999963	Money Market Investment Pool			11/28/2005	1,835.39	1,835.39	1,835.39	1,835.39	0.00	0.00
818999963	Money Market Investment Pool			11/29/2005	3,202.60	3,202.60	3,202.60	3,202.60	0.00	0.00
818999963	Money Market Investment Pool			11/30/2005	1,371.34	1,371.34	1,371.34	1,371.34	0.00	0.00
818999963	Money Market Investment Pool			11/30/2005	10,037.51	10,037.51	10,037.51	10,037.51	0.00	0.00
818999963	Money Market Investment Pool			12/02/2005	1,357.08	1,357.08	1,357.08	1,357.08	0.00	0.00
818999963	Money Market Investment Pool			12/01/2005	1,373.34	1,373.34	1,373.34	1,373.34	0.00	0.00
818999963	Money Market Investment Pool			12/05/2005	1,343.33	1,343.33	1,343.33	1,343.33	0.00	0.00
818999963	Money Market Investment Pool			12/06/2005	4,062.50	4,062.50	4,062.50	4,062.50	0.00	0.00
818999963	Money Market Investment Pool			12/07/2005	1,446.56	1,446.56	1,446.56	1,446.56	0.00	0.00
818999963	Money Market Investment Pool			12/08/2005	1,389.23	1,389.23	1,389.23	1,389.23	0.00	0.00
818999963	Money Market Investment Pool			12/09/2005	1,426.69	1,426.69	1,426.69	1,426.69	0.00	0.00
818999963	Money Market Investment Pool			12/16/2005	1,469.38	1,469.38	1,469.38	1,469.38	0.00	0.00
818999963	Money Market Investment Pool			12/15/2005	1,754.90	1,754.90	1,754.90	1,754.90	0.00	0.00
818999963	Money Market Investment Pool			12/12/2005	1,430.34	1,430.34	1,430.34	1,430.34	0.00	0.00
818999963	Money Market Investment Pool			12/12/2005	6,784.51	6,784.51	6,784.51	6,784.51	0.00	0.00
818999963	Money Market Investment Pool			12/13/2005	4,266.42	4,266.42	4,266.42	4,266.42	0.00	0.00
818999963	Money Market Investment Pool			12/14/2005	1,755.78	1,755.78	1,755.78	1,755.78	0.00	0.00



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818999963	Money Market Investment Pool			12/20/2005	4,441.56	4,441.56	4,441.56	4,441.56	0.00	0.00
818999963	Money Market Investment Pool			12/20/2005	2,838.21	2,838.21	2,838.21	2,838.21	0.00	0.00
818999963	Money Market Investment Pool			12/21/2005	1,485.94	1,485.94	1,485.94	1,485.94	0.00	0.00
818999963	Money Market Investment Pool			12/22/2005	1,488.82	1,488.82	1,488.82	1,488.82	0.00	0.00
818999963	Money Market Investment Pool			12/23/2005	1,498.08	1,498.08	1,498.08	1,498.08	0.00	0.00
818999963	Money Market Investment Pool			12/19/2005	1,484.44	1,484.44	1,484.44	1,484.44	0.00	0.00
818999963	Money Market Investment Pool			12/29/2005	1,505.97	1,505.97	1,505.97	1,505.97	0.00	0.00
818999963	Money Market Investment Pool			12/27/2005	1,500.17	1,500.17	1,500.17	1,500.17	0.00	0.00
818999963	Money Market Investment Pool			12/28/2005	5,633.01	5,633.01	5,633.01	5,633.01	0.00	0.00
818999963	Money Market Investment Pool			12/30/2005	1,513.16	1,513.16	1,513.16	1,513.16	0.00	0.00
818999963	Money Market Investment Pool			12/30/2005	1,510.88	1,510.88	1,510.88	1,510.88	0.00	0.00
818999963	Money Market Investment Pool			12/30/2005	10,920.00	10,920.00	10,920.00	10,920.00	0.00	0.00
818999963	Money Market Investment Pool			12/28/2005	6,011.48	6,011.48	6,011.48	6,011.48	0.00	0.00
818999963	Money Market Investment Pool			01/04/2006	5,707.47	5,707.47	5,707.47	5,707.47	0.00	0.00
818999963	Money Market Investment Pool			01/05/2006	1,170.23	1,170.23	1,170.23	1,170.23	0.00	0.00
818999963	Money Market Investment Pool			01/06/2006	754.70	754.70	754.70	754.70	0.00	0.00
818999963	Money Market Investment Pool			01/11/2006	476.71	476.71	476.71	476.71	0.00	0.00
818999963	Money Market Investment Pool			01/13/2006	829.42	829.42	829.42	829.42	0.00	0.00
818999963	Money Market Investment Pool			01/11/2006	748.17	748.17	748.17	748.17	0.00	0.00
818999963	Money Market Investment Pool			01/12/2006	754.91	754.91	754.91	754.91	0.00	0.00
818999963	Money Market Investment Pool			01/09/2006	743.37	743.37	743.37	743.37	0.00	0.00
818999963	Money Market Investment Pool			01/10/2006	2,238.87	2,238.87	2,238.87	2,238.87	0.00	0.00
818999963	Money Market Investment Pool			01/17/2006	1,535.80	1,535.80	1,535.80	1,535.80	0.00	0.00
818999963	Money Market Investment Pool			01/18/2006	5,402.14	5,402.14	5,402.14	5,402.14	0.00	0.00
818999963	Money Market Investment Pool			01/19/2006	944.82	944.82	944.82	944.82	0.00	0.00
818999963	Money Market Investment Pool			01/20/2006	939.96	939.96	939.96	939.96	0.00	0.00
818999963	Money Market Investment Pool			01/26/2006	1,042.69	1,042.69	1,042.69	1,042.69	0.00	0.00
818999963	Money Market Investment Pool			01/23/2006	938.73	938.73	938.73	938.73	0.00	0.00



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818999963	Money Market Investment Pool			01/25/2006	1,031.07	1,031.07	1,031.07	1,031.07	0.00	0.00
818999963	Money Market Investment Pool			01/27/2006	1,029.45	1,029.45	1,029.45	1,029.45	0.00	0.00
818999963	Money Market Investment Pool			01/24/2006	2,813.84	2,813.84	2,813.84	2,813.84	0.00	0.00
818999963	Money Market Investment Pool			01/30/2006	1,033.94	1,033.94	1,033.94	1,033.94	0.00	0.00
818999963	Money Market Investment Pool			01/30/2006	4,529.23	4,529.23	4,529.23	4,529.23	0.00	0.00
818999963	Money Market Investment Pool			01/31/2006	3,238.47	3,238.47	3,238.47	3,238.47	0.00	0.00
818999963	Money Market Investment Pool			02/01/2006	1,176.66	1,176.66	1,176.66	1,176.66	0.00	0.00
818999963	Money Market Investment Pool			02/02/2006	862.03	862.03	862.03	862.03	0.00	0.00
818999963	Money Market Investment Pool			02/03/2006	875.22	875.22	875.22	875.22	0.00	0.00
818999963	Money Market Investment Pool			02/10/2006	913.87	913.87	913.87	913.87	0.00	0.00
818999963	Money Market Investment Pool			02/08/2006	850.70	850.70	850.70	850.70	0.00	0.00
818999963	Money Market Investment Pool			02/07/2006	2,610.60	2,610.60	2,610.60	2,610.60	0.00	0.00
818999963	Money Market Investment Pool			02/09/2006	940.23	940.23	940.23	940.23	0.00	0.00
818999963	Money Market Investment Pool			02/06/2006	874.86	874.86	874.86	874.86	0.00	0.00
818999963	Money Market Investment Pool			02/13/2006	918.38	918.38	918.38	918.38	0.00	0.00
818999963	Money Market Investment Pool			02/14/2006	2,763.32	2,763.32	2,763.32	2,763.32	0.00	0.00
818999963	Money Market Investment Pool			02/15/2006	974.01	974.01	974.01	974.01	0.00	0.00
818999963	Money Market Investment Pool			02/16/2006	986.50	986.50	986.50	986.50	0.00	0.00
818999963	Money Market Investment Pool			02/17/2006	990.61	990.61	990.61	990.61	0.00	0.00
818999963	Money Market Investment Pool			02/23/2006	1,018.91	1,018.91	1,018.91	1,018.91	0.00	0.00
818999963	Money Market Investment Pool			02/22/2006	4,338.09	4,338.09	4,338.09	4,338.09	0.00	0.00
818999963	Money Market Investment Pool			02/24/2006	1,019.02	1,019.02	1,019.02	1,019.02	0.00	0.00
818999963	Money Market Investment Pool			02/21/2006	1,052.92	1,052.92	1,052.92	1,052.92	0.00	0.00
818999963	Money Market Investment Pool			02/27/2006	1,021.94	1,021.94	1,021.94	1,021.94	0.00	0.00
818999963	Money Market Investment Pool			02/28/2006	3,116.71	3,116.71	3,116.71	3,116.71	0.00	0.00
818999963	Money Market Investment Pool			03/01/2006	1,100.90	1,100.90	1,100.90	1,100.90	0.00	0.00
818999963	Money Market Investment Pool			03/02/2006	648.77	648.77	648.77	648.77	0.00	0.00
818999963	Money Market Investment Pool			03/03/2006	721.24	721.24	721.24	721.24	0.00	0.00



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818999963	Money Market Investment Pool			03/08/2006	269.23	269.23	269.23	269.23	0.00	0.00
818999963	Money Market Investment Pool			03/06/2006	358.76	358.76	358.76	358.76	0.00	0.00
818999963	Money Market Investment Pool			03/09/2006	289.16	289.16	289.16	289.16	0.00	0.00
818999963	Money Market Investment Pool			03/07/2006	1,054.17	1,054.17	1,054.17	1,054.17	0.00	0.00
818999963	Money Market Investment Pool			03/10/2006	269.86	269.86	269.86	269.86	0.00	0.00
818999963	Money Market Investment Pool			03/13/2006	262.40	262.40	262.40	262.40	0.00	0.00
818999963	Money Market Investment Pool			03/14/2006	787.76	787.76	787.76	787.76	0.00	0.00
818999963	Money Market Investment Pool			03/15/2006	214.87	214.87	214.87	214.87	0.00	0.00
818999963	Money Market Investment Pool			03/16/2006	256.04	256.04	256.04	256.04	0.00	0.00
818999963	Money Market Investment Pool			03/16/2006	5,943.93	5,943.93	5,943.93	5,943.93	0.00	0.00
818999963	Money Market Investment Pool			03/17/2006	344.91	344.91	344.91	344.91	0.00	0.00
818999963	Money Market Investment Pool			03/22/2006	282.93	282.93	282.93	282.93	0.00	0.00
818999963	Money Market Investment Pool			03/21/2006	848.53	848.53	848.53	848.53	0.00	0.00
818999963	Money Market Investment Pool			03/23/2006	301.27	301.27	301.27	301.27	0.00	0.00
818999963	Money Market Investment Pool			03/24/2006	326.21	326.21	326.21	326.21	0.00	0.00
818999963	Money Market Investment Pool			03/20/2006	285.14	285.14	285.14	285.14	0.00	0.00
818999963	Money Market Investment Pool			03/27/2006	334.62	334.62	334.62	334.62	0.00	0.00
818999963	Money Market Investment Pool			03/28/2006	1,039.53	1,039.53	1,039.53	1,039.53	0.00	0.00
818999963	Money Market Investment Pool			03/29/2006	390.99	390.99	390.99	390.99	0.00	0.00
818999963	Money Market Investment Pool			03/30/2006	392.51	392.51	392.51	392.51	0.00	0.00
818999963	Money Market Investment Pool			03/30/2006	13,612.20	13,612.20	13,612.20	13,612.20	0.00	0.00
818999963	Money Market Investment Pool			03/31/2006	638.20	638.20	638.20	638.20	0.00	0.00
818999963	Money Market Investment Pool			04/06/2006	576.29	576.29	576.29	576.29	0.00	0.00
818999963	Money Market Investment Pool			04/07/2006	184.91	184.91	184.91	184.91	0.00	0.00
818999963	Money Market Investment Pool			04/04/2006	1,631.33	1,631.33	1,631.33	1,631.33	0.00	0.00
818999963	Money Market Investment Pool			04/03/2006	648.30	648.30	648.30	648.30	0.00	0.00
818999963	Money Market Investment Pool			04/05/2006	340.39	340.39	340.39	340.39	0.00	0.00
818999963	Money Market Investment Pool			04/10/2006	183.25	183.25	183.25	183.25	0.00	0.00



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818999963	Money Market Investment Pool			04/11/2006	556.89	556.89	556.89	556.89	0.00	0.00
818999963	Money Market Investment Pool			04/12/2006	263.81	263.81	263.81	263.81	0.00	0.00
818999963	Money Market Investment Pool			04/13/2006	123.11	123.11	123.11	123.11	0.00	0.00
818999963	Money Market Investment Pool			04/18/2006	645.40	645.40	645.40	645.40	0.00	0.00
818999963	Money Market Investment Pool			04/17/2006	7,545.48	7,545.48	7,545.48	7,545.48	0.00	0.00
818999963	Money Market Investment Pool			04/19/2006	413.10	413.10	413.10	413.10	0.00	0.00
818999963	Money Market Investment Pool			04/20/2006	417.50	417.50	417.50	417.50	0.00	0.00
818999963	Money Market Investment Pool			04/21/2006	430.97	430.97	430.97	430.97	0.00	0.00
818999963	Money Market Investment Pool			04/17/2006	124.13	124.13	124.13	124.13	0.00	0.00
818999963	Money Market Investment Pool			04/28/2006	476.24	476.24	476.24	476.24	0.00	0.00
818999963	Money Market Investment Pool			04/24/2006	427.76	427.76	427.76	427.76	0.00	0.00
818999963	Money Market Investment Pool			04/25/2006	1,283.80	1,283.80	1,283.80	1,283.80	0.00	0.00
818999963	Money Market Investment Pool			04/26/2006	436.40	436.40	436.40	436.40	0.00	0.00
818999963	Money Market Investment Pool			04/27/2006	435.65	435.65	435.65	435.65	0.00	0.00
818999963	Money Market Investment Pool			05/03/2006	365.37	365.37	365.37	365.37	0.00	0.00
818999963	Money Market Investment Pool			05/04/2006	388.45	388.45	388.45	388.45	0.00	0.00
818999963	Money Market Investment Pool			05/05/2006	397.43	397.43	397.43	397.43	0.00	0.00
818999963	Money Market Investment Pool			05/02/2006	1,308.61	1,308.61	1,308.61	1,308.61	0.00	0.00
818999963	Money Market Investment Pool			05/01/2006	477.21	477.21	477.21	477.21	0.00	0.00
818999963	Money Market Investment Pool			05/12/2006	427.27	427.27	427.27	427.27	0.00	0.00
818999963	Money Market Investment Pool			05/08/2006	411.80	411.80	411.80	411.80	0.00	0.00
818999963	Money Market Investment Pool			05/09/2006	1,242.25	1,242.25	1,242.25	1,242.25	0.00	0.00
818999963	Money Market Investment Pool			05/09/2006	11,650.32	11,650.32	11,650.32	11,650.32	0.00	0.00
818999963	Money Market Investment Pool			05/10/2006	422.90	422.90	422.90	422.90	0.00	0.00
818999963	Money Market Investment Pool			05/11/2006	10,418.65	10,418.65	10,418.65	10,418.65	0.00	0.00
818999963	Money Market Investment Pool			05/11/2006	424.71	424.71	424.71	424.71	0.00	0.00
818999963	Money Market Investment Pool			05/15/2006	465.63	465.63	465.63	465.63	0.00	0.00
818999963	Money Market Investment Pool			05/16/2006	1,579.94	1,579.94	1,579.94	1,579.94	0.00	0.00

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818999963	Money Market Investment Pool			05/17/2006	645.96	645.96	645.96	645.96	0.00	0.00
818999963	Money Market Investment Pool			05/18/2006	1,371.77	1,371.77	1,371.77	1,371.77	0.00	0.00
818999963	Money Market Investment Pool			05/19/2006	1,322.84	1,322.84	1,322.84	1,322.84	0.00	0.00
818999963	Money Market Investment Pool			05/26/2006	1,369.16	1,369.16	1,369.16	1,369.16	0.00	0.00
818999963	Money Market Investment Pool			05/24/2006	13,999.90	13,999.90	13,999.90	13,999.90	0.00	0.00
818999963	Money Market Investment Pool			05/24/2006	1,329.28	1,329.28	1,329.28	1,329.28	0.00	0.00
818999963	Money Market Investment Pool			05/25/2006	1,613.93	1,613.93	1,613.93	1,613.93	0.00	0.00
818999963	Money Market Investment Pool			05/22/2006	1,323.61	1,323.61	1,323.61	1,323.61	0.00	0.00
818999963	Money Market Investment Pool			05/22/2006	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			05/23/2006	3,973.54	3,973.54	3,973.54	3,973.54	0.00	0.00
818999963	Money Market Investment Pool			05/30/2006	1,363.43	1,363.43	1,363.43	1,363.43	0.00	0.00
818999963	Money Market Investment Pool			05/31/2006	5,139.93	5,139.93	5,139.93	5,139.93	0.00	0.00
818999963	Money Market Investment Pool			06/01/2006	1,048.15	1,048.15	1,048.15	1,048.15	0.00	0.00
818999963	Money Market Investment Pool			06/02/2006	651.41	651.41	651.41	651.41	0.00	0.00
818999963	Money Market Investment Pool			06/08/2006	562.26	562.26	562.26	562.26	0.00	0.00
818999963	Money Market Investment Pool			06/05/2006	541.61	541.61	541.61	541.61	0.00	0.00
818999963	Money Market Investment Pool			06/07/2006	540.77	540.77	540.77	540.77	0.00	0.00
818999963	Money Market Investment Pool			06/09/2006	542.61	542.61	542.61	542.61	0.00	0.00
818999963	Money Market Investment Pool			06/06/2006	1,623.76	1,623.76	1,623.76	1,623.76	0.00	0.00
818999963	Money Market Investment Pool			06/12/2006	568.86	568.86	568.86	568.86	0.00	0.00
818999963	Money Market Investment Pool			06/13/2006	1,857.43	1,857.43	1,857.43	1,857.43	0.00	0.00
818999963	Money Market Investment Pool			06/14/2006	646.10	646.10	646.10	646.10	0.00	0.00
818999963	Money Market Investment Pool			06/15/2006	646.49	646.49	646.49	646.49	0.00	0.00
818999963	Money Market Investment Pool			06/16/2006	696.21	696.21	696.21	696.21	0.00	0.00
818999963	Money Market Investment Pool			06/21/2006	636.87	636.87	636.87	636.87	0.00	0.00
818999963	Money Market Investment Pool			06/19/2006	632.50	632.50	632.50	632.50	0.00	0.00
818999963	Money Market Investment Pool			06/22/2006	634.73	634.73	634.73	634.73	0.00	0.00
818999963	Money Market Investment Pool			06/20/2006	1,904.22	1,904.22	1,904.22	1,904.22	0.00	0.00



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818999963	Money Market Investment Pool			06/23/2006	642.18	642.18	642.18	642.18	0.00	0.00
818999963	Money Market Investment Pool			06/26/2006	643.33	643.33	643.33	643.33	0.00	0.00
818999963	Money Market Investment Pool			06/27/2006	1,935.83	1,935.83	1,935.83	1,935.83	0.00	0.00
818999963	Money Market Investment Pool			06/28/2006	651.07	651.07	651.07	651.07	0.00	0.00
818999963	Money Market Investment Pool			06/29/2006	652.06	652.06	652.06	652.06	0.00	0.00
818999963	Money Market Investment Pool			06/30/2006	700.79	700.79	700.79	700.79	0.00	0.00
818999963	Money Market Investment Pool			07/07/2006	218.53	218.53	218.53	218.53	0.00	0.00
818999963	Money Market Investment Pool			07/03/2006	758.36	758.36	758.36	758.36	0.00	0.00
818999963	Money Market Investment Pool			07/06/2006	591.24	591.24	591.24	591.24	0.00	0.00
818999963	Money Market Investment Pool			07/05/2006	1,899.72	1,899.72	1,899.72	1,899.72	0.00	0.00
818999963	Money Market Investment Pool			07/10/2006	218.78	218.78	218.78	218.78	0.00	0.00
818999963	Money Market Investment Pool			07/11/2006	656.45	656.45	656.45	656.45	0.00	0.00
818999963	Money Market Investment Pool			07/12/2006	218.94	218.94	218.94	218.94	0.00	0.00
818999963	Money Market Investment Pool			07/13/2006	264.69	264.69	264.69	264.69	0.00	0.00
818999963	Money Market Investment Pool			07/14/2006	212.23	212.23	212.23	212.23	0.00	0.00
818999963	Money Market Investment Pool			07/20/2006	1,307.27	1,307.27	1,307.27	1,307.27	0.00	0.00
818999963	Money Market Investment Pool			07/20/2006	1,283.93	1,283.93	1,283.93	1,283.93	0.00	0.00
818999963	Money Market Investment Pool			07/21/2006	1,304.13	1,304.13	1,304.13	1,304.13	0.00	0.00
818999963	Money Market Investment Pool			07/17/2006	211.30	211.30	211.30	211.30	0.00	0.00
818999963	Money Market Investment Pool			07/18/2006	820.44	820.44	820.44	820.44	0.00	0.00
818999963	Money Market Investment Pool			07/19/2006	1,283.72	1,283.72	1,283.72	1,283.72	0.00	0.00
818999963	Money Market Investment Pool			07/24/2006	1,180.64	1,180.64	1,180.64	1,180.64	0.00	0.00
818999963	Money Market Investment Pool			07/25/2006	3,545.61	3,545.61	3,545.61	3,545.61	0.00	0.00
818999963	Money Market Investment Pool			07/26/2006	1,184.14	1,184.14	1,184.14	1,184.14	0.00	0.00
818999963	Money Market Investment Pool			07/27/2006	1,183.88	1,183.88	1,183.88	1,183.88	0.00	0.00
818999963	Money Market Investment Pool			07/28/2006	1,185.52	1,185.52	1,185.52	1,185.52	0.00	0.00
818999963	Money Market Investment Pool			08/02/2006	1,309.34	1,309.34	1,309.34	1,309.34	0.00	0.00
818999963	Money Market Investment Pool			07/31/2006	1,189.95	1,189.95	1,189.95	1,189.95	0.00	0.00

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818999963	Money Market Investment Pool			08/01/2006	3,572.51	3,572.51	3,572.51	3,572.51	0.00	0.00
818999963	Money Market Investment Pool			08/03/2006	1,291.83	1,291.83	1,291.83	1,291.83	0.00	0.00
818999963	Money Market Investment Pool			08/04/2006	1,370.05	1,370.05	1,370.05	1,370.05	0.00	0.00
818999963	Money Market Investment Pool			07/31/2006	7,020.26	7,020.26	7,020.26	7,020.26	0.00	0.00
818999963	Money Market Investment Pool			08/07/2006	1,367.27	1,367.27	1,367.27	1,367.27	0.00	0.00
818999963	Money Market Investment Pool			08/08/2006	4,106.49	4,106.49	4,106.49	4,106.49	0.00	0.00
818999963	Money Market Investment Pool			08/09/2006	1,381.94	1,381.94	1,381.94	1,381.94	0.00	0.00
818999963	Money Market Investment Pool			08/10/2006	1,381.96	1,381.96	1,381.96	1,381.96	0.00	0.00
818999963	Money Market Investment Pool			08/11/2006	1,363.22	1,363.22	1,363.22	1,363.22	0.00	0.00
818999963	Money Market Investment Pool			08/17/2006	2,200.57	2,200.57	2,200.57	2,200.57	0.00	0.00
818999963	Money Market Investment Pool			08/18/2006	2,166.79	2,166.79	2,166.79	2,166.79	0.00	0.00
818999963	Money Market Investment Pool			08/14/2006	1,365.59	1,365.59	1,365.59	1,365.59	0.00	0.00
818999963	Money Market Investment Pool			08/16/2006	2,303.44	2,303.44	2,303.44	2,303.44	0.00	0.00
818999963	Money Market Investment Pool			08/15/2006	4,452.80	4,452.80	4,452.80	4,452.80	0.00	0.00
818999963	Money Market Investment Pool			08/21/2006	2,182.58	2,182.58	2,182.58	2,182.58	0.00	0.00
818999963	Money Market Investment Pool			08/22/2006	6,560.66	6,560.66	6,560.66	6,560.66	0.00	0.00
818999963	Money Market Investment Pool			08/23/2006	2,201.37	2,201.37	2,201.37	2,201.37	0.00	0.00
818999963	Money Market Investment Pool			08/24/2006	2,144.61	2,144.61	2,144.61	2,144.61	0.00	0.00
818999963	Money Market Investment Pool			08/25/2006	2,145.41	2,145.41	2,145.41	2,145.41	0.00	0.00
818999963	Money Market Investment Pool			08/30/2006	2,228.89	2,228.89	2,228.89	2,228.89	0.00	0.00
818999963	Money Market Investment Pool			08/29/2006	6,829.13	6,829.13	6,829.13	6,829.13	0.00	0.00
818999963	Money Market Investment Pool			08/31/2006	2,227.88	2,227.88	2,227.88	2,227.88	0.00	0.00
818999963	Money Market Investment Pool			09/01/2006	2,256.97	2,256.97	2,256.97	2,256.97	0.00	0.00
818999963	Money Market Investment Pool			08/28/2006	2,276.22	2,276.22	2,276.22	2,276.22	0.00	0.00
818999963	Money Market Investment Pool			09/05/2006	1,863.21	1,863.21	1,863.21	1,863.21	0.00	0.00
818999963	Money Market Investment Pool			09/06/2006	7,279.40	7,279.40	7,279.40	7,279.40	0.00	0.00
818999963	Money Market Investment Pool			09/07/2006	1,764.82	1,764.82	1,764.82	1,764.82	0.00	0.00
818999963	Money Market Investment Pool			09/08/2006	1,765.38	1,765.38	1,765.38	1,765.38	0.00	0.00

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818999963	Money Market Investment Pool			09/15/2006	2,125.94	2,125.94	2,125.94	2,125.94	0.00	0.00
818999963	Money Market Investment Pool			09/12/2006	5,455.50	5,455.50	5,455.50	5,455.50	0.00	0.00
818999963	Money Market Investment Pool			09/14/2006	2,014.65	2,014.65	2,014.65	2,014.65	0.00	0.00
818999963	Money Market Investment Pool			09/13/2006	1,850.33	1,850.33	1,850.33	1,850.33	0.00	0.00
818999963	Money Market Investment Pool			09/11/2006	1,822.06	1,822.06	1,822.06	1,822.06	0.00	0.00
818999963	Money Market Investment Pool			09/18/2006	1,717.47	1,717.47	1,717.47	1,717.47	0.00	0.00
818999963	Money Market Investment Pool			09/19/2006	5,179.02	5,179.02	5,179.02	5,179.02	0.00	0.00
818999963	Money Market Investment Pool			09/20/2006	1,741.23	1,741.23	1,741.23	1,741.23	0.00	0.00
818999963	Money Market Investment Pool			09/21/2006	1,743.49	1,743.49	1,743.49	1,743.49	0.00	0.00
818999963	Money Market Investment Pool			09/21/2006	5,916.66	5,916.66	5,916.66	5,916.66	0.00	0.00
818999963	Money Market Investment Pool			09/22/2006	1,733.07	1,733.07	1,733.07	1,733.07	0.00	0.00
818999963	Money Market Investment Pool			09/27/2006	1,763.23	1,763.23	1,763.23	1,763.23	0.00	0.00
818999963	Money Market Investment Pool			09/26/2006	5,239.35	5,239.35	5,239.35	5,239.35	0.00	0.00
818999963	Money Market Investment Pool			09/28/2006	1,764.06	1,764.06	1,764.06	1,764.06	0.00	0.00
818999963	Money Market Investment Pool			09/29/2006	1,787.96	1,787.96	1,787.96	1,787.96	0.00	0.00
818999963	Money Market Investment Pool			09/25/2006	1,739.24	1,739.24	1,739.24	1,739.24	0.00	0.00
818999963	Money Market Investment Pool			10/02/2006	1,758.69	1,758.69	1,758.69	1,758.69	0.00	0.00
818999963	Money Market Investment Pool			10/03/2006	4,742.76	4,742.76	4,742.76	4,742.76	0.00	0.00
818999963	Money Market Investment Pool			10/04/2006	1,248.81	1,248.81	1,248.81	1,248.81	0.00	0.00
818999963	Money Market Investment Pool			10/05/2006	1,267.51	1,267.51	1,267.51	1,267.51	0.00	0.00
818999963	Money Market Investment Pool			10/06/2006	1,263.00	1,263.00	1,263.00	1,263.00	0.00	0.00
818999963	Money Market Investment Pool			10/11/2006	1,249.66	1,249.66	1,249.66	1,249.66	0.00	0.00
818999963	Money Market Investment Pool			10/09/2006	1,251.13	1,251.13	1,251.13	1,251.13	0.00	0.00
818999963	Money Market Investment Pool			10/12/2006	1,255.45	1,255.45	1,255.45	1,255.45	0.00	0.00
818999963	Money Market Investment Pool			10/13/2006	1,248.54	1,248.54	1,248.54	1,248.54	0.00	0.00
818999963	Money Market Investment Pool			10/10/2006	3,753.38	3,753.38	3,753.38	3,753.38	0.00	0.00
818999963	Money Market Investment Pool			10/16/2006	1,256.42	1,256.42	1,256.42	1,256.42	0.00	0.00
818999963	Money Market Investment Pool			10/17/2006	3,791.59	3,791.59	3,791.59	3,791.59	0.00	0.00



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818999963	Money Market Investment Pool			10/18/2006	1,281.50	1,281.50	1,281.50	1,281.50	0.00	0.00
818999963	Money Market Investment Pool			10/19/2006	1,318.56	1,318.56	1,318.56	1,318.56	0.00	0.00
818999963	Money Market Investment Pool			10/20/2006	1,467.09	1,467.09	1,467.09	1,467.09	0.00	0.00
818999963	Money Market Investment Pool			10/24/2006	4,476.99	4,476.99	4,476.99	4,476.99	0.00	0.00
818999963	Money Market Investment Pool			10/23/2006	1,491.19	1,491.19	1,491.19	1,491.19	0.00	0.00
818999963	Money Market Investment Pool			10/25/2006	1,039.11	1,039.11	1,039.11	1,039.11	0.00	0.00
818999963	Money Market Investment Pool			10/26/2006	1,045.02	1,045.02	1,045.02	1,045.02	0.00	0.00
818999963	Money Market Investment Pool			10/27/2006	1,047.42	1,047.42	1,047.42	1,047.42	0.00	0.00
818999963	Money Market Investment Pool			10/30/2006	1,060.60	1,060.60	1,060.60	1,060.60	0.00	0.00
818999963	Money Market Investment Pool			10/31/2006	3,163.12	3,163.12	3,163.12	3,163.12	0.00	0.00
818999963	Money Market Investment Pool			11/01/2006	1,063.63	1,063.63	1,063.63	1,063.63	0.00	0.00
818999963	Money Market Investment Pool			11/02/2006	411.11	411.11	411.11	411.11	0.00	0.00
818999963	Money Market Investment Pool			11/03/2006	460.66	460.66	460.66	460.66	0.00	0.00
818999963	Money Market Investment Pool			11/09/2006	165.66	165.66	165.66	165.66	0.00	0.00
818999963	Money Market Investment Pool			11/10/2006	177.27	177.27	177.27	177.27	0.00	0.00
818999963	Money Market Investment Pool			11/07/2006	1,296.32	1,296.32	1,296.32	1,296.32	0.00	0.00
818999963	Money Market Investment Pool			11/06/2006	424.90	424.90	424.90	424.90	0.00	0.00
818999963	Money Market Investment Pool			11/08/2006	160.95	160.95	160.95	160.95	0.00	0.00
818999963	Money Market Investment Pool			11/13/2006	219.39	219.39	219.39	219.39	0.00	0.00
818999963	Money Market Investment Pool			11/14/2006	658.19	658.19	658.19	658.19	0.00	0.00
818999963	Money Market Investment Pool			11/15/2006	408.33	408.33	408.33	408.33	0.00	0.00
818999963	Money Market Investment Pool			11/16/2006	3,536.30	3,536.30	3,536.30	3,536.30	0.00	0.00
818999963	Money Market Investment Pool			11/17/2006	3,588.33	3,588.33	3,588.33	3,588.33	0.00	0.00
818999963	Money Market Investment Pool			11/21/2006	10,635.34	10,635.34	10,635.34	10,635.34	0.00	0.00
818999963	Money Market Investment Pool			11/20/2006	3,545.43	3,545.43	3,545.43	3,545.43	0.00	0.00
818999963	Money Market Investment Pool			11/22/2006	3,540.26	3,540.26	3,540.26	3,540.26	0.00	0.00
818999963	Money Market Investment Pool			11/24/2006	3,521.66	3,521.66	3,521.66	3,521.66	0.00	0.00
818999963	Money Market Investment Pool			11/27/2006	7,049.17	7,049.17	7,049.17	7,049.17	0.00	0.00



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818999963	Money Market Investment Pool			11/28/2006	10,595.09	10,595.09	10,595.09	10,595.09	0.00	0.00
818999963	Money Market Investment Pool			11/29/2006	3,537.81	3,537.81	3,537.81	3,537.81	0.00	0.00
818999963	Money Market Investment Pool			11/30/2006	3,539.51	3,539.51	3,539.51	3,539.51	0.00	0.00
818999963	Money Market Investment Pool			11/30/2006	8,518.75	8,518.75	8,518.75	8,518.75	0.00	0.00
818999963	Money Market Investment Pool			12/01/2006	3,639.20	3,639.20	3,639.20	3,639.20	0.00	0.00
818999963	Money Market Investment Pool			12/04/2006	2,690.76	2,690.76	2,690.76	2,690.76	0.00	0.00
818999963	Money Market Investment Pool			12/05/2006	8,074.10	8,074.10	8,074.10	8,074.10	0.00	0.00
818999963	Money Market Investment Pool			12/06/2006	2,695.95	2,695.95	2,695.95	2,695.95	0.00	0.00
818999963	Money Market Investment Pool			12/07/2006	2,603.20	2,603.20	2,603.20	2,603.20	0.00	0.00
818999963	Money Market Investment Pool			12/08/2006	2,604.17	2,604.17	2,604.17	2,604.17	0.00	0.00
818999963	Money Market Investment Pool			12/11/2006	2,740.87	2,740.87	2,740.87	2,740.87	0.00	0.00
818999963	Money Market Investment Pool			12/12/2006	8,224.62	8,224.62	8,224.62	8,224.62	0.00	0.00
818999963	Money Market Investment Pool			12/13/2006	2,549.42	2,549.42	2,549.42	2,549.42	0.00	0.00
818999963	Money Market Investment Pool			12/14/2006	2,597.76	2,597.76	2,597.76	2,597.76	0.00	0.00
818999963	Money Market Investment Pool			12/15/2006	2,605.96	2,605.96	2,605.96	2,605.96	0.00	0.00
818999963	Money Market Investment Pool			12/19/2006	8,546.82	8,546.82	8,546.82	8,546.82	0.00	0.00
818999963	Money Market Investment Pool			12/18/2006	2,774.64	2,774.64	2,774.64	2,774.64	0.00	0.00
818999963	Money Market Investment Pool			12/20/2006	2,794.83	2,794.83	2,794.83	2,794.83	0.00	0.00
818999963	Money Market Investment Pool			12/21/2006	2,796.47	2,796.47	2,796.47	2,796.47	0.00	0.00
818999963	Money Market Investment Pool			12/22/2006	2,802.73	2,802.73	2,802.73	2,802.73	0.00	0.00
818999963	Money Market Investment Pool			12/26/2006	2,806.70	2,806.70	2,806.70	2,806.70	0.00	0.00
818999963	Money Market Investment Pool			12/27/2006	11,275.20	11,275.20	11,275.20	11,275.20	0.00	0.00
818999963	Money Market Investment Pool			12/28/2006	2,855.41	2,855.41	2,855.41	2,855.41	0.00	0.00
818999963	Money Market Investment Pool			12/29/2006	2,855.50	2,855.50	2,855.50	2,855.50	0.00	0.00
818999963	Money Market Investment Pool			12/29/2006	2,860.13	2,860.13	2,860.13	2,860.13	0.00	0.00
818999963	Money Market Investment Pool			01/04/2007	2,465.60	2,465.60	2,465.60	2,465.60	0.00	0.00
818999963	Money Market Investment Pool			01/03/2007	11,053.67	11,053.67	11,053.67	11,053.67	0.00	0.00
818999963	Money Market Investment Pool			01/05/2007	2,492.41	2,492.41	2,492.41	2,492.41	0.00	0.00



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818999963	Money Market Investment Pool			01/08/2007	2,493.23	2,493.23	2,493.23	2,493.23	0.00	0.00
818999963	Money Market Investment Pool			01/08/2007	7,941.02	7,941.02	7,941.02	7,941.02	0.00	0.00
818999963	Money Market Investment Pool			01/09/2007	7,334.28	7,334.28	7,334.28	7,334.28	0.00	0.00
818999963	Money Market Investment Pool			01/10/2007	2,359.81	2,359.81	2,359.81	2,359.81	0.00	0.00
818999963	Money Market Investment Pool			01/11/2007	2,357.15	2,357.15	2,357.15	2,357.15	0.00	0.00
818999963	Money Market Investment Pool			01/12/2007	2,385.51	2,385.51	2,385.51	2,385.51	0.00	0.00
818999963	Money Market Investment Pool			01/18/2007	2,416.45	2,416.45	2,416.45	2,416.45	0.00	0.00
818999963	Money Market Investment Pool			01/17/2007	9,204.76	9,204.76	9,204.76	9,204.76	0.00	0.00
818999963	Money Market Investment Pool			01/19/2007	2,476.44	2,476.44	2,476.44	2,476.44	0.00	0.00
818999963	Money Market Investment Pool			01/16/2007	2,272.59	2,272.59	2,272.59	2,272.59	0.00	0.00
818999963	Money Market Investment Pool			01/22/2007	2,475.99	2,475.99	2,475.99	2,475.99	0.00	0.00
818999963	Money Market Investment Pool			01/23/2007	7,437.22	7,437.22	7,437.22	7,437.22	0.00	0.00
818999963	Money Market Investment Pool			01/24/2007	2,473.19	2,473.19	2,473.19	2,473.19	0.00	0.00
818999963	Money Market Investment Pool			01/25/2007	2,499.66	2,499.66	2,499.66	2,499.66	0.00	0.00
818999963	Money Market Investment Pool			01/25/2007	6,244.59	6,244.59	6,244.59	6,244.59	0.00	0.00
818999963	Money Market Investment Pool			01/26/2007	2,410.80	2,410.80	2,410.80	2,410.80	0.00	0.00
818999963	Money Market Investment Pool			01/30/2007	7,244.74	7,244.74	7,244.74	7,244.74	0.00	0.00
818999963	Money Market Investment Pool			01/31/2007	2,624.57	2,624.57	2,624.57	2,624.57	0.00	0.00
818999963	Money Market Investment Pool			01/29/2007	2,421.33	2,421.33	2,421.33	2,421.33	0.00	0.00
818999963	Money Market Investment Pool			02/01/2007	2,409.41	2,409.41	2,409.41	2,409.41	0.00	0.00
818999963	Money Market Investment Pool			02/02/2007	1,897.17	1,897.17	1,897.17	1,897.17	0.00	0.00
818999963	Money Market Investment Pool			02/05/2007	2,114.63	2,114.63	2,114.63	2,114.63	0.00	0.00
818999963	Money Market Investment Pool			02/06/2007	6,440.11	6,440.11	6,440.11	6,440.11	0.00	0.00
818999963	Money Market Investment Pool			02/07/2007	1,819.58	1,819.58	1,819.58	1,819.58	0.00	0.00
818999963	Money Market Investment Pool			02/08/2007	1,710.94	1,710.94	1,710.94	1,710.94	0.00	0.00
818999963	Money Market Investment Pool			02/09/2007	1,840.22	1,840.22	1,840.22	1,840.22	0.00	0.00
818999963	Money Market Investment Pool			02/14/2007	2,105.35	2,105.35	2,105.35	2,105.35	0.00	0.00
818999963	Money Market Investment Pool			02/13/2007	5,686.12	5,686.12	5,686.12	5,686.12	0.00	0.00



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818999963	Money Market Investment Pool			02/15/2007	2,064.45	2,064.45	2,064.45	2,064.45	0.00	0.00
818999963	Money Market Investment Pool			02/16/2007	1,988.00	1,988.00	1,988.00	1,988.00	0.00	0.00
818999963	Money Market Investment Pool			02/12/2007	1,859.08	1,859.08	1,859.08	1,859.08	0.00	0.00
818999963	Money Market Investment Pool			02/20/2007	2,115.75	2,115.75	2,115.75	2,115.75	0.00	0.00
818999963	Money Market Investment Pool			02/21/2007	8,483.15	8,483.15	8,483.15	8,483.15	0.00	0.00
818999963	Money Market Investment Pool			02/22/2007	2,093.63	2,093.63	2,093.63	2,093.63	0.00	0.00
818999963	Money Market Investment Pool			02/23/2007	2,096.78	2,096.78	2,096.78	2,096.78	0.00	0.00
818999963	Money Market Investment Pool			03/01/2007	2,174.65	2,174.65	2,174.65	2,174.65	0.00	0.00
818999963	Money Market Investment Pool			02/28/2007	2,383.19	2,383.19	2,383.19	2,383.19	0.00	0.00
818999963	Money Market Investment Pool			03/02/2007	1,806.87	1,806.87	1,806.87	1,806.87	0.00	0.00
818999963	Money Market Investment Pool			02/26/2007	2,123.89	2,123.89	2,123.89	2,123.89	0.00	0.00
818999963	Money Market Investment Pool			02/27/2007	6,380.36	6,380.36	6,380.36	6,380.36	0.00	0.00
818999963	Money Market Investment Pool			03/05/2007	1,817.85	1,817.85	1,817.85	1,817.85	0.00	0.00
818999963	Money Market Investment Pool			03/06/2007	5,489.32	5,489.32	5,489.32	5,489.32	0.00	0.00
818999963	Money Market Investment Pool			03/06/2007	7,982.70	7,982.70	7,982.70	7,982.70	0.00	0.00
818999963	Money Market Investment Pool			03/07/2007	1,737.86	1,737.86	1,737.86	1,737.86	0.00	0.00
818999963	Money Market Investment Pool			03/08/2007	1,447.07	1,447.07	1,447.07	1,447.07	0.00	0.00
818999963	Money Market Investment Pool			03/09/2007	1,447.29	1,447.29	1,447.29	1,447.29	0.00	0.00
818999963	Money Market Investment Pool			03/09/2007	4,331.73	4,331.73	4,331.73	4,331.73	0.00	0.00
818999963	Money Market Investment Pool			03/13/2007	6,502.23	6,502.23	6,502.23	6,502.23	0.00	0.00
818999963	Money Market Investment Pool			03/12/2007	1,480.72	1,480.72	1,480.72	1,480.72	0.00	0.00
818999963	Money Market Investment Pool			03/14/2007	3,598.37	3,598.37	3,598.37	3,598.37	0.00	0.00
818999963	Money Market Investment Pool			03/15/2007	3,585.53	3,585.53	3,585.53	3,585.53	0.00	0.00
818999963	Money Market Investment Pool			03/16/2007	3,610.38	3,610.38	3,610.38	3,610.38	0.00	0.00
818999963	Money Market Investment Pool			03/23/2007	3,620.62	3,620.62	3,620.62	3,620.62	0.00	0.00
818999963	Money Market Investment Pool			03/19/2007	3,607.14	3,607.14	3,607.14	3,607.14	0.00	0.00
818999963	Money Market Investment Pool			03/20/2007	10,832.05	10,832.05	10,832.05	10,832.05	0.00	0.00
818999963	Money Market Investment Pool			03/21/2007	3,614.01	3,614.01	3,614.01	3,614.01	0.00	0.00



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818999963	Money Market Investment Pool			03/22/2007	3,625.17	3,625.17	3,625.17	3,625.17	0.00	0.00
818999963	Money Market Investment Pool			03/28/2007	3,623.32	3,623.32	3,623.32	3,623.32	0.00	0.00
818999963	Money Market Investment Pool			03/29/2007	3,647.94	3,647.94	3,647.94	3,647.94	0.00	0.00
818999963	Money Market Investment Pool			03/30/2007	3,653.31	3,653.31	3,653.31	3,653.31	0.00	0.00
818999963	Money Market Investment Pool			03/27/2007	10,865.71	10,865.71	10,865.71	10,865.71	0.00	0.00
818999963	Money Market Investment Pool			03/26/2007	3,620.60	3,620.60	3,620.60	3,620.60	0.00	0.00
818999963	Money Market Investment Pool			04/02/2007	3,741.85	3,741.85	3,741.85	3,741.85	0.00	0.00
818999963	Money Market Investment Pool			04/03/2007	10,890.09	10,890.09	10,890.09	10,890.09	0.00	0.00
818999963	Money Market Investment Pool			04/04/2007	3,240.00	3,240.00	3,240.00	3,240.00	0.00	0.00
818999963	Money Market Investment Pool			04/05/2007	3,177.93	3,177.93	3,177.93	3,177.93	0.00	0.00
818999963	Money Market Investment Pool			04/10/2007	2,310.21	2,310.21	2,310.21	2,310.21	0.00	0.00
818999963	Money Market Investment Pool			04/10/2007	12,882.96	12,882.96	12,882.96	12,882.96	0.00	0.00
818999963	Money Market Investment Pool			04/11/2007	3,072.57	3,072.57	3,072.57	3,072.57	0.00	0.00
818999963	Money Market Investment Pool			04/12/2007	3,057.81	3,057.81	3,057.81	3,057.81	0.00	0.00
818999963	Money Market Investment Pool			04/13/2007	3,058.51	3,058.51	3,058.51	3,058.51	0.00	0.00
818999963	Money Market Investment Pool			04/09/2007	3,218.22	3,218.22	3,218.22	3,218.22	0.00	0.00
818999963	Money Market Investment Pool			04/20/2007	5,218.10	5,218.10	5,218.10	5,218.10	0.00	0.00
818999963	Money Market Investment Pool			04/16/2007	3,246.44	3,246.44	3,246.44	3,246.44	0.00	0.00
818999963	Money Market Investment Pool			04/17/2007	11,581.65	11,581.65	11,581.65	11,581.65	0.00	0.00
818999963	Money Market Investment Pool			04/18/2007	5,091.85	5,091.85	5,091.85	5,091.85	0.00	0.00
818999963	Money Market Investment Pool			04/19/2007	5,203.27	5,203.27	5,203.27	5,203.27	0.00	0.00
818999963	Money Market Investment Pool			04/26/2007	5,143.77	5,143.77	5,143.77	5,143.77	0.00	0.00
818999963	Money Market Investment Pool			04/27/2007	5,140.97	5,140.97	5,140.97	5,140.97	0.00	0.00
818999963	Money Market Investment Pool			04/25/2007	5,119.27	5,119.27	5,119.27	5,119.27	0.00	0.00
818999963	Money Market Investment Pool			04/23/2007	5,229.84	5,229.84	5,229.84	5,229.84	0.00	0.00
818999963	Money Market Investment Pool			04/30/2007	5,145.54	5,145.54	5,145.54	5,145.54	0.00	0.00
818999963	Money Market Investment Pool			05/02/2007	5,044.47	5,044.47	5,044.47	5,044.47	0.00	0.00
818999963	Money Market Investment Pool			05/03/2007	4,842.14	4,842.14	4,842.14	4,842.14	0.00	0.00



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818999963	Money Market Investment Pool			05/04/2007	4,822.56	4,822.56	4,822.56	4,822.56	0.00	0.00
818999963	Money Market Investment Pool			05/09/2007	9,836.10	9,836.10	9,836.10	9,836.10	0.00	0.00
818999963	Money Market Investment Pool			05/07/2007	4,751.23	4,751.23	4,751.23	4,751.23	0.00	0.00
818999963	Money Market Investment Pool			05/09/2007	4,754.43	4,754.43	4,754.43	4,754.43	0.00	0.00
818999963	Money Market Investment Pool			05/10/2007	4,758.53	4,758.53	4,758.53	4,758.53	0.00	0.00
818999963	Money Market Investment Pool			05/11/2007	4,761.46	4,761.46	4,761.46	4,761.46	0.00	0.00
818999963	Money Market Investment Pool			05/08/2007	1,284.43	1,284.43	1,284.43	1,284.43	0.00	0.00
818999963	Money Market Investment Pool			05/14/2007	4,767.07	4,767.07	4,767.07	4,767.07	0.00	0.00
818999963	Money Market Investment Pool			05/15/2007	1,059.02	1,059.02	1,059.02	1,059.02	0.00	0.00
818999963	Money Market Investment Pool			05/16/2007	4,883.84	4,883.84	4,883.84	4,883.84	0.00	0.00
818999963	Money Market Investment Pool			05/17/2007	4,883.90	4,883.90	4,883.90	4,883.90	0.00	0.00
818999963	Money Market Investment Pool			05/18/2007	4,866.86	4,866.86	4,866.86	4,866.86	0.00	0.00
818999963	Money Market Investment Pool			05/24/2007	4,878.17	4,878.17	4,878.17	4,878.17	0.00	0.00
818999963	Money Market Investment Pool			05/21/2007	4,848.65	4,848.65	4,848.65	4,848.65	0.00	0.00
818999963	Money Market Investment Pool			05/25/2007	4,866.99	4,866.99	4,866.99	4,866.99	0.00	0.00
818999963	Money Market Investment Pool			05/25/2007	11,622.55	11,622.55	11,622.55	11,622.55	0.00	0.00
818999963	Money Market Investment Pool			05/23/2007	4,860.64	4,860.64	4,860.64	4,860.64	0.00	0.00
818999963	Money Market Investment Pool			05/29/2007	4,772.74	4,772.74	4,772.74	4,772.74	0.00	0.00
818999963	Money Market Investment Pool			05/30/2007	482.61	482.61	482.61	482.61	0.00	0.00
818999963	Money Market Investment Pool			05/31/2007	4,889.28	4,889.28	4,889.28	4,889.28	0.00	0.00
818999963	Money Market Investment Pool			06/01/2007	4,944.50	4,944.50	4,944.50	4,944.50	0.00	0.00
818999963	Money Market Investment Pool			06/06/2007	4,495.62	4,495.62	4,495.62	4,495.62	0.00	0.00
818999963	Money Market Investment Pool			06/05/2007	13,458.28	13,458.28	13,458.28	13,458.28	0.00	0.00
818999963	Money Market Investment Pool			06/07/2007	4,499.44	4,499.44	4,499.44	4,499.44	0.00	0.00
818999963	Money Market Investment Pool			06/08/2007	4,544.18	4,544.18	4,544.18	4,544.18	0.00	0.00
818999963	Money Market Investment Pool			06/04/2007	4,484.36	4,484.36	4,484.36	4,484.36	0.00	0.00
818999963	Money Market Investment Pool			06/11/2007	4,498.81	4,498.81	4,498.81	4,498.81	0.00	0.00
818999963	Money Market Investment Pool			06/12/2007	13,509.55	13,509.55	13,509.55	13,509.55	0.00	0.00



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818999963	Money Market Investment Pool			06/12/2007	5,604.19	5,604.19	5,604.19	5,604.19	0.00	0.00
818999963	Money Market Investment Pool			06/13/2007	4,511.79	4,511.79	4,511.79	4,511.79	0.00	0.00
818999963	Money Market Investment Pool			06/14/2007	4,531.68	4,531.68	4,531.68	4,531.68	0.00	0.00
818999963	Money Market Investment Pool			06/15/2007	4,533.61	4,533.61	4,533.61	4,533.61	0.00	0.00
818999963	Money Market Investment Pool			06/21/2007	4,538.92	4,538.92	4,538.92	4,538.92	0.00	0.00
818999963	Money Market Investment Pool			06/22/2007	4,617.34	4,617.34	4,617.34	4,617.34	0.00	0.00
818999963	Money Market Investment Pool			06/19/2007	13,683.78	13,683.78	13,683.78	13,683.78	0.00	0.00
818999963	Money Market Investment Pool			06/18/2007	4,605.08	4,605.08	4,605.08	4,605.08	0.00	0.00
818999963	Money Market Investment Pool			06/20/2007	4,506.88	4,506.88	4,506.88	4,506.88	0.00	0.00
818999963	Money Market Investment Pool			06/25/2007	4,617.84	4,617.84	4,617.84	4,617.84	0.00	0.00
818999963	Money Market Investment Pool			06/25/2007	2,598.31	2,598.31	2,598.31	2,598.31	0.00	0.00
818999963	Money Market Investment Pool			06/26/2007	13,887.37	13,887.37	13,887.37	13,887.37	0.00	0.00
818999963	Money Market Investment Pool			06/27/2007	4,643.28	4,643.28	4,643.28	4,643.28	0.00	0.00
818999963	Money Market Investment Pool			06/29/2007	4,822.93	4,822.93	4,822.93	4,822.93	0.00	0.00
818999963	Money Market Investment Pool			06/28/2007	4,453.64	4,453.64	4,453.64	4,453.64	0.00	0.00
818999963	Money Market Investment Pool			07/02/2007	4,747.05	4,747.05	4,747.05	4,747.05	0.00	0.00
818999963	Money Market Investment Pool			07/03/2007	13,711.91	13,711.91	13,711.91	13,711.91	0.00	0.00
818999963	Money Market Investment Pool			07/05/2007	4,124.32	4,124.32	4,124.32	4,124.32	0.00	0.00
818999963	Money Market Investment Pool			07/06/2007	8,251.86	8,251.86	8,251.86	8,251.86	0.00	0.00
818999963	Money Market Investment Pool			07/09/2007	4,039.48	4,039.48	4,039.48	4,039.48	0.00	0.00
818999963	Money Market Investment Pool			07/10/2007	12,194.81	12,194.81	12,194.81	12,194.81	0.00	0.00
818999963	Money Market Investment Pool			07/11/2007	4,052.28	4,052.28	4,052.28	4,052.28	0.00	0.00
818999963	Money Market Investment Pool			07/12/2007	4,053.92	4,053.92	4,053.92	4,053.92	0.00	0.00
818999963	Money Market Investment Pool			07/13/2007	4,049.73	4,049.73	4,049.73	4,049.73	0.00	0.00
818999963	Money Market Investment Pool			07/18/2007	4,176.16	4,176.16	4,176.16	4,176.16	0.00	0.00
818999963	Money Market Investment Pool			07/16/2007	4,145.09	4,145.09	4,145.09	4,145.09	0.00	0.00
818999963	Money Market Investment Pool			07/19/2007	4,082.20	4,082.20	4,082.20	4,082.20	0.00	0.00
818999963	Money Market Investment Pool			07/20/2007	4,132.26	4,132.26	4,132.26	4,132.26	0.00	0.00



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818999963	Money Market Investment Pool			07/17/2007	12,467.19	12,467.19	12,467.19	12,467.19	0.00	0.00
818999963	Money Market Investment Pool			07/23/2007	4,131.80	4,131.80	4,131.80	4,131.80	0.00	0.00
818999963	Money Market Investment Pool			07/24/2007	12,421.55	12,421.55	12,421.55	12,421.55	0.00	0.00
818999963	Money Market Investment Pool			07/25/2007	4,161.39	4,161.39	4,161.39	4,161.39	0.00	0.00
818999963	Money Market Investment Pool			07/25/2007	13,796.68	13,796.68	13,796.68	13,796.68	0.00	0.00
818999963	Money Market Investment Pool			07/27/2007	4,100.33	4,100.33	4,100.33	4,100.33	0.00	0.00
818999963	Money Market Investment Pool			07/26/2007	4,114.83	4,114.83	4,114.83	4,114.83	0.00	0.00
818999963	Money Market Investment Pool			07/30/2007	4,111.08	4,111.08	4,111.08	4,111.08	0.00	0.00
818999963	Money Market Investment Pool			07/31/2007	12,337.44	12,337.44	12,337.44	12,337.44	0.00	0.00
818999963	Money Market Investment Pool			08/01/2007	4,707.31	4,707.31	4,707.31	4,707.31	0.00	0.00
818999963	Money Market Investment Pool			08/02/2007	4,543.19	4,543.19	4,543.19	4,543.19	0.00	0.00
818999963	Money Market Investment Pool			08/03/2007	4,594.29	4,594.29	4,594.29	4,594.29	0.00	0.00
818999963	Money Market Investment Pool			08/10/2007	4,505.62	4,505.62	4,505.62	4,505.62	0.00	0.00
818999963	Money Market Investment Pool			08/06/2007	4,595.27	4,595.27	4,595.27	4,595.27	0.00	0.00
818999963	Money Market Investment Pool			08/07/2007	13,767.72	13,767.72	13,767.72	13,767.72	0.00	0.00
818999963	Money Market Investment Pool			08/08/2007	4,569.84	4,569.84	4,569.84	4,569.84	0.00	0.00
818999963	Money Market Investment Pool			08/09/2007	4,573.96	4,573.96	4,573.96	4,573.96	0.00	0.00
818999963	Money Market Investment Pool			08/15/2007	4,349.27	4,349.27	4,349.27	4,349.27	0.00	0.00
818999963	Money Market Investment Pool			08/16/2007	4,879.85	4,879.85	4,879.85	4,879.85	0.00	0.00
818999963	Money Market Investment Pool			08/17/2007	4,894.29	4,894.29	4,894.29	4,894.29	0.00	0.00
818999963	Money Market Investment Pool			08/13/2007	4,074.02	4,074.02	4,074.02	4,074.02	0.00	0.00
818999963	Money Market Investment Pool			08/14/2007	12,984.38	12,984.38	12,984.38	12,984.38	0.00	0.00
818999963	Money Market Investment Pool			08/24/2007	5,006.26	5,006.26	5,006.26	5,006.26	0.00	0.00
818999963	Money Market Investment Pool			08/20/2007	4,901.67	4,901.67	4,901.67	4,901.67	0.00	0.00
818999963	Money Market Investment Pool			08/21/2007	2,404.03	2,404.03	2,404.03	2,404.03	0.00	0.00
818999963	Money Market Investment Pool			08/22/2007	4,985.11	4,985.11	4,985.11	4,985.11	0.00	0.00
818999963	Money Market Investment Pool			08/23/2007	13,050.00	13,050.00	13,050.00	13,050.00	0.00	0.00
818999963	Money Market Investment Pool			08/23/2007	4,997.49	4,997.49	4,997.49	4,997.49	0.00	0.00



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818999963	Money Market Investment Pool			08/27/2007	5,051.25	5,051.25	5,051.25	5,051.25	0.00	0.00
818999963	Money Market Investment Pool			08/29/2007	5,150.03	5,150.03	5,150.03	5,150.03	0.00	0.00
818999963	Money Market Investment Pool			08/30/2007	5,137.55	5,137.55	5,137.55	5,137.55	0.00	0.00
818999963	Money Market Investment Pool			08/31/2007	5,053.01	5,053.01	5,053.01	5,053.01	0.00	0.00
818999963	Money Market Investment Pool			08/31/2007	13,187.72	13,187.72	13,187.72	13,187.72	0.00	0.00
818999963	Money Market Investment Pool			09/04/2007	5,053.91	5,053.91	5,053.91	5,053.91	0.00	0.00
818999963	Money Market Investment Pool			09/06/2007	4,588.92	4,588.92	4,588.92	4,588.92	0.00	0.00
818999963	Money Market Investment Pool			09/07/2007	4,597.94	4,597.94	4,597.94	4,597.94	0.00	0.00
818999963	Money Market Investment Pool			09/10/2007	4,734.07	4,734.07	4,734.07	4,734.07	0.00	0.00
818999963	Money Market Investment Pool			09/12/2007	4,828.06	4,828.06	4,828.06	4,828.06	0.00	0.00
818999963	Money Market Investment Pool			09/13/2007	5,415.58	5,415.58	5,415.58	5,415.58	0.00	0.00
818999963	Money Market Investment Pool			09/14/2007	5,113.77	5,113.77	5,113.77	5,113.77	0.00	0.00
818999963	Money Market Investment Pool			09/17/2007	5,279.02	5,279.02	5,279.02	5,279.02	0.00	0.00
818999963	Money Market Investment Pool			09/19/2007	5,079.84	5,079.84	5,079.84	5,079.84	0.00	0.00
818999963	Money Market Investment Pool			09/20/2007	4,997.15	4,997.15	4,997.15	4,997.15	0.00	0.00
818999963	Money Market Investment Pool			09/20/2007	11,192.39	11,192.39	11,192.39	11,192.39	0.00	0.00
818999963	Money Market Investment Pool			09/21/2007	4,979.33	4,979.33	4,979.33	4,979.33	0.00	0.00
818999963	Money Market Investment Pool			09/27/2007	5,077.90	5,077.90	5,077.90	5,077.90	0.00	0.00
818999963	Money Market Investment Pool			09/26/2007	5,018.11	5,018.11	5,018.11	5,018.11	0.00	0.00
818999963	Money Market Investment Pool			09/28/2007	5,020.15	5,020.15	5,020.15	5,020.15	0.00	0.00
818999963	Money Market Investment Pool			09/24/2007	4,823.03	4,823.03	4,823.03	4,823.03	0.00	0.00
818999963	Money Market Investment Pool			10/01/2007	4,953.27	4,953.27	4,953.27	4,953.27	0.00	0.00
818999963	Money Market Investment Pool			10/03/2007	4,751.81	4,751.81	4,751.81	4,751.81	0.00	0.00
818999963	Money Market Investment Pool			10/04/2007	4,721.08	4,721.08	4,721.08	4,721.08	0.00	0.00
818999963	Money Market Investment Pool			10/05/2007	5,467.02	5,467.02	5,467.02	5,467.02	0.00	0.00
818999963	Money Market Investment Pool			10/12/2007	4,497.49	4,497.49	4,497.49	4,497.49	0.00	0.00
818999963	Money Market Investment Pool			10/11/2007	4,521.30	4,521.30	4,521.30	4,521.30	0.00	0.00
818999963	Money Market Investment Pool			10/08/2007	4,634.64	4,634.64	4,634.64	4,634.64	0.00	0.00

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818999963	Money Market Investment Pool			10/09/2007	13,899.49	13,899.49	13,899.49	13,899.49	0.00	0.00
818999963	Money Market Investment Pool			10/10/2007	4,519.91	4,519.91	4,519.91	4,519.91	0.00	0.00
818999963	Money Market Investment Pool			10/16/2007	12,571.31	12,571.31	12,571.31	12,571.31	0.00	0.00
818999963	Money Market Investment Pool			10/17/2007	4,516.08	4,516.08	4,516.08	4,516.08	0.00	0.00
818999963	Money Market Investment Pool			10/18/2007	5,048.62	5,048.62	5,048.62	5,048.62	0.00	0.00
818999963	Money Market Investment Pool			10/19/2007	4,517.69	4,517.69	4,517.69	4,517.69	0.00	0.00
818999963	Money Market Investment Pool			10/15/2007	4,133.78	4,133.78	4,133.78	4,133.78	0.00	0.00
818999963	Money Market Investment Pool			10/25/2007	4,482.17	4,482.17	4,482.17	4,482.17	0.00	0.00
818999963	Money Market Investment Pool			10/22/2007	4,522.92	4,522.92	4,522.92	4,522.92	0.00	0.00
818999963	Money Market Investment Pool			10/22/2007	9,547.51	9,547.51	9,547.51	9,547.51	0.00	0.00
818999963	Money Market Investment Pool			10/24/2007	4,510.72	4,510.72	4,510.72	4,510.72	0.00	0.00
818999963	Money Market Investment Pool			10/26/2007	4,494.94	4,494.94	4,494.94	4,494.94	0.00	0.00
818999963	Money Market Investment Pool			10/26/2007	2,855.04	2,855.04	2,855.04	2,855.04	0.00	0.00
818999963	Money Market Investment Pool			10/23/2007	13,550.70	13,550.70	13,550.70	13,550.70	0.00	0.00
818999963	Money Market Investment Pool			10/29/2007	4,491.75	4,491.75	4,491.75	4,491.75	0.00	0.00
818999963	Money Market Investment Pool			10/30/2007	13,669.91	13,669.91	13,669.91	13,669.91	0.00	0.00
818999963	Money Market Investment Pool			10/31/2007	4,695.74	4,695.74	4,695.74	4,695.74	0.00	0.00
818999963	Money Market Investment Pool			11/01/2007	4,465.37	4,465.37	4,465.37	4,465.37	0.00	0.00
818999963	Money Market Investment Pool			11/02/2007	4,070.75	4,070.75	4,070.75	4,070.75	0.00	0.00
818999963	Money Market Investment Pool			11/08/2007	3,934.83	3,934.83	3,934.83	3,934.83	0.00	0.00
818999963	Money Market Investment Pool			11/09/2007	3,922.56	3,922.56	3,922.56	3,922.56	0.00	0.00
818999963	Money Market Investment Pool			11/05/2007	4,067.32	4,067.32	4,067.32	4,067.32	0.00	0.00
818999963	Money Market Investment Pool			11/07/2007	3,939.39	3,939.39	3,939.39	3,939.39	0.00	0.00
818999963	Money Market Investment Pool			11/06/2007	12,072.60	12,072.60	12,072.60	12,072.60	0.00	0.00
818999963	Money Market Investment Pool			11/12/2007	3,877.94	3,877.94	3,877.94	3,877.94	0.00	0.00
818999963	Money Market Investment Pool			11/13/2007	11,586.49	11,586.49	11,586.49	11,586.49	0.00	0.00
818999963	Money Market Investment Pool			11/14/2007	3,871.63	3,871.63	3,871.63	3,871.63	0.00	0.00
818999963	Money Market Investment Pool			11/15/2007	4,180.20	4,180.20	4,180.20	4,180.20	0.00	0.00



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818999963	Money Market Investment Pool			11/16/2007	4,246.32	4,246.32	4,246.32	4,246.32	0.00	0.00
818999963	Money Market Investment Pool			11/21/2007	3,937.85	3,937.85	3,937.85	3,937.85	0.00	0.00
818999963	Money Market Investment Pool			11/20/2007	11,801.62	11,801.62	11,801.62	11,801.62	0.00	0.00
818999963	Money Market Investment Pool			11/21/2007	3,307.41	3,307.41	3,307.41	3,307.41	0.00	0.00
818999963	Money Market Investment Pool			11/23/2007	3,935.78	3,935.78	3,935.78	3,935.78	0.00	0.00
818999963	Money Market Investment Pool			11/19/2007	3,935.60	3,935.60	3,935.60	3,935.60	0.00	0.00
818999963	Money Market Investment Pool			11/26/2007	7,878.90	7,878.90	7,878.90	7,878.90	0.00	0.00
818999963	Money Market Investment Pool			11/27/2007	11,825.58	11,825.58	11,825.58	11,825.58	0.00	0.00
818999963	Money Market Investment Pool			11/28/2007	3,947.29	3,947.29	3,947.29	3,947.29	0.00	0.00
818999963	Money Market Investment Pool			11/29/2007	3,922.78	3,922.78	3,922.78	3,922.78	0.00	0.00
818999963	Money Market Investment Pool			11/30/2007	3,917.19	3,917.19	3,917.19	3,917.19	0.00	0.00
818999963	Money Market Investment Pool			12/06/2007	4,027.31	4,027.31	4,027.31	4,027.31	0.00	0.00
818999963	Money Market Investment Pool			12/07/2007	4,244.54	4,244.54	4,244.54	4,244.54	0.00	0.00
818999963	Money Market Investment Pool			12/03/2007	4,283.94	4,283.94	4,283.94	4,283.94	0.00	0.00
818999963	Money Market Investment Pool			12/05/2007	4,098.53	4,098.53	4,098.53	4,098.53	0.00	0.00
818999963	Money Market Investment Pool			12/04/2007	12,651.59	12,651.59	12,651.59	12,651.59	0.00	0.00
818999963	Money Market Investment Pool			12/10/2007	4,090.22	4,090.22	4,090.22	4,090.22	0.00	0.00
818999963	Money Market Investment Pool			12/11/2007	12,114.90	12,114.90	12,114.90	12,114.90	0.00	0.00
818999963	Money Market Investment Pool			12/12/2007	4,129.77	4,129.77	4,129.77	4,129.77	0.00	0.00
818999963	Money Market Investment Pool			12/13/2007	4,159.50	4,159.50	4,159.50	4,159.50	0.00	0.00
818999963	Money Market Investment Pool			12/14/2007	4,059.00	4,059.00	4,059.00	4,059.00	0.00	0.00
818999963	Money Market Investment Pool			12/19/2007	4,171.52	4,171.52	4,171.52	4,171.52	0.00	0.00
818999963	Money Market Investment Pool			12/18/2007	12,377.24	12,377.24	12,377.24	12,377.24	0.00	0.00
818999963	Money Market Investment Pool			12/20/2007	4,066.10	4,066.10	4,066.10	4,066.10	0.00	0.00
818999963	Money Market Investment Pool			12/21/2007	3,802.56	3,802.56	3,802.56	3,802.56	0.00	0.00
818999963	Money Market Investment Pool			12/21/2007	6,119.97	6,119.97	6,119.97	6,119.97	0.00	0.00
818999963	Money Market Investment Pool			12/17/2007	4,172.17	4,172.17	4,172.17	4,172.17	0.00	0.00
818999963	Money Market Investment Pool			12/24/2007	3,836.85	3,836.85	3,836.85	3,836.85	0.00	0.00



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818999963	Money Market Investment Pool			12/26/2007	11,480.96	11,480.96	11,480.96	11,480.96	0.00	0.00
818999963	Money Market Investment Pool			12/27/2007	7,666.29	7,666.29	7,666.29	7,666.29	0.00	0.00
818999963	Money Market Investment Pool			12/28/2007	3,850.96	3,850.96	3,850.96	3,850.96	0.00	0.00
818999963	Money Market Investment Pool			01/03/2008	7,107.71	7,107.71	7,107.71	7,107.71	0.00	0.00
818999963	Money Market Investment Pool			12/31/2007	3,854.00	3,854.00	3,854.00	3,854.00	0.00	0.00
818999963	Money Market Investment Pool			01/04/2008	3,364.97	3,364.97	3,364.97	3,364.97	0.00	0.00
818999963	Money Market Investment Pool			12/31/2007	11,406.00	11,406.00	11,406.00	11,406.00	0.00	0.00
818999963	Money Market Investment Pool			01/07/2008	3,376.45	3,376.45	3,376.45	3,376.45	0.00	0.00
818999963	Money Market Investment Pool			01/08/2008	10,073.51	10,073.51	10,073.51	10,073.51	0.00	0.00
818999963	Money Market Investment Pool			01/09/2008	3,500.40	3,500.40	3,500.40	3,500.40	0.00	0.00
818999963	Money Market Investment Pool			01/10/2008	3,304.45	3,304.45	3,304.45	3,304.45	0.00	0.00
818999963	Money Market Investment Pool			01/11/2008	3,800.06	3,800.06	3,800.06	3,800.06	0.00	0.00
818999963	Money Market Investment Pool			01/16/2008	3,395.86	3,395.86	3,395.86	3,395.86	0.00	0.00
818999963	Money Market Investment Pool			01/15/2008	10,076.09	10,076.09	10,076.09	10,076.09	0.00	0.00
818999963	Money Market Investment Pool			01/17/2008	3,372.91	3,372.91	3,372.91	3,372.91	0.00	0.00
818999963	Money Market Investment Pool			01/18/2008	3,407.24	3,407.24	3,407.24	3,407.24	0.00	0.00
818999963	Money Market Investment Pool			01/14/2008	3,486.68	3,486.68	3,486.68	3,486.68	0.00	0.00
818999963	Money Market Investment Pool			01/22/2008	3,328.43	3,328.43	3,328.43	3,328.43	0.00	0.00
818999963	Money Market Investment Pool			01/23/2008	13,383.91	13,383.91	13,383.91	13,383.91	0.00	0.00
818999963	Money Market Investment Pool			01/24/2008	3,415.38	3,415.38	3,415.38	3,415.38	0.00	0.00
818999963	Money Market Investment Pool			01/25/2008	3,259.59	3,259.59	3,259.59	3,259.59	0.00	0.00
818999963	Money Market Investment Pool			01/31/2008	3,215.34	3,215.34	3,215.34	3,215.34	0.00	0.00
818999963	Money Market Investment Pool			02/01/2008	3,227.51	3,227.51	3,227.51	3,227.51	0.00	0.00
818999963	Money Market Investment Pool			01/30/2008	3,210.90	3,210.90	3,210.90	3,210.90	0.00	0.00
818999963	Money Market Investment Pool			01/29/2008	9,733.06	9,733.06	9,733.06	9,733.06	0.00	0.00
818999963	Money Market Investment Pool			01/30/2008	11,914.51	11,914.51	11,914.51	11,914.51	0.00	0.00
818999963	Money Market Investment Pool			01/28/2008	3,255.65	3,255.65	3,255.65	3,255.65	0.00	0.00
818999963	Money Market Investment Pool			01/28/2008	3,502.58	3,502.58	3,502.58	3,502.58	0.00	0.00



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818999963	Money Market Investment Pool			02/04/2008	2,970.67	2,970.67	2,970.67	2,970.67	0.00	0.00
818999963	Money Market Investment Pool			02/05/2008	8,745.75	8,745.75	8,745.75	8,745.75	0.00	0.00
818999963	Money Market Investment Pool			02/06/2008	2,975.85	2,975.85	2,975.85	2,975.85	0.00	0.00
818999963	Money Market Investment Pool			02/07/2008	2,718.92	2,718.92	2,718.92	2,718.92	0.00	0.00
818999963	Money Market Investment Pool			02/08/2008	2,763.52	2,763.52	2,763.52	2,763.52	0.00	0.00
818999963	Money Market Investment Pool			02/12/2008	7,938.71	7,938.71	7,938.71	7,938.71	0.00	0.00
818999963	Money Market Investment Pool			02/11/2008	2,709.80	2,709.80	2,709.80	2,709.80	0.00	0.00
818999963	Money Market Investment Pool			02/13/2008	2,895.43	2,895.43	2,895.43	2,895.43	0.00	0.00
818999963	Money Market Investment Pool			02/14/2008	2,911.59	2,911.59	2,911.59	2,911.59	0.00	0.00
818999963	Money Market Investment Pool			02/15/2008	2,940.33	2,940.33	2,940.33	2,940.33	0.00	0.00
818999963	Money Market Investment Pool			02/19/2008	2,852.11	2,852.11	2,852.11	2,852.11	0.00	0.00
818999963	Money Market Investment Pool			02/20/2008	11,332.78	11,332.78	11,332.78	11,332.78	0.00	0.00
818999963	Money Market Investment Pool			02/21/2008	2,734.48	2,734.48	2,734.48	2,734.48	0.00	0.00
818999963	Money Market Investment Pool			02/22/2008	2,674.10	2,674.10	2,674.10	2,674.10	0.00	0.00
818999963	Money Market Investment Pool			02/25/2008	2,653.71	2,653.71	2,653.71	2,653.71	0.00	0.00
818999963	Money Market Investment Pool			02/28/2008	2,718.56	2,718.56	2,718.56	2,718.56	0.00	0.00
818999963	Money Market Investment Pool			02/26/2008	8,006.00	8,006.00	8,006.00	8,006.00	0.00	0.00
818999963	Money Market Investment Pool			02/29/2008	2,912.60	2,912.60	2,912.60	2,912.60	0.00	0.00
818999963	Money Market Investment Pool			02/27/2008	2,747.59	2,747.59	2,747.59	2,747.59	0.00	0.00
818999963	Money Market Investment Pool			03/03/2008	2,899.34	2,899.34	2,899.34	2,899.34	0.00	0.00
818999963	Money Market Investment Pool			03/04/2008	8,422.77	8,422.77	8,422.77	8,422.77	0.00	0.00
818999963	Money Market Investment Pool			03/05/2008	2,539.26	2,539.26	2,539.26	2,539.26	0.00	0.00
818999963	Money Market Investment Pool			03/06/2008	2,488.61	2,488.61	2,488.61	2,488.61	0.00	0.00
818999963	Money Market Investment Pool			03/07/2008	2,586.72	2,586.72	2,586.72	2,586.72	0.00	0.00
818999963	Money Market Investment Pool			03/07/2008	5,096.19	5,096.19	5,096.19	5,096.19	0.00	0.00
818999963	Money Market Investment Pool			03/11/2008	7,765.17	7,765.17	7,765.17	7,765.17	0.00	0.00
818999963	Money Market Investment Pool			03/10/2008	2,567.00	2,567.00	2,567.00	2,567.00	0.00	0.00
818999963	Money Market Investment Pool			03/12/2008	2,561.73	2,561.73	2,561.73	2,561.73	0.00	0.00



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818999963	Money Market Investment Pool			03/13/2008	2,506.41	2,506.41	2,506.41	2,506.41	0.00	0.00
818999963	Money Market Investment Pool			03/14/2008	2,592.53	2,592.53	2,592.53	2,592.53	0.00	0.00
818999963	Money Market Investment Pool			03/17/2008	2,488.83	2,488.83	2,488.83	2,488.83	0.00	0.00
818999963	Money Market Investment Pool			03/18/2008	7,434.57	7,434.57	7,434.57	7,434.57	0.00	0.00
818999963	Money Market Investment Pool			03/19/2008	2,460.25	2,460.25	2,460.25	2,460.25	0.00	0.00
818999963	Money Market Investment Pool			03/20/2008	2,474.07	2,474.07	2,474.07	2,474.07	0.00	0.00
818999963	Money Market Investment Pool			03/28/2008	2,522.51	2,522.51	2,522.51	2,522.51	0.00	0.00
818999963	Money Market Investment Pool			03/26/2008	2,403.08	2,403.08	2,403.08	2,403.08	0.00	0.00
818999963	Money Market Investment Pool			03/25/2008	9,431.61	9,431.61	9,431.61	9,431.61	0.00	0.00
818999963	Money Market Investment Pool			03/27/2008	2,449.74	2,449.74	2,449.74	2,449.74	0.00	0.00
818999963	Money Market Investment Pool			03/24/2008	2,349.16	2,349.16	2,349.16	2,349.16	0.00	0.00
818999963	Money Market Investment Pool			03/31/2008	2,368.92	2,368.92	2,368.92	2,368.92	0.00	0.00
818999963	Money Market Investment Pool			04/01/2008	7,130.40	7,130.40	7,130.40	7,130.40	0.00	0.00
818999963	Money Market Investment Pool			04/02/2008	2,157.24	2,157.24	2,157.24	2,157.24	0.00	0.00
818999963	Money Market Investment Pool			04/03/2008	2,155.64	2,155.64	2,155.64	2,155.64	0.00	0.00
818999963	Money Market Investment Pool			04/04/2008	2,239.33	2,239.33	2,239.33	2,239.33	0.00	0.00
818999963	Money Market Investment Pool			04/09/2008	2,200.84	2,200.84	2,200.84	2,200.84	0.00	0.00
818999963	Money Market Investment Pool			04/08/2008	6,226.10	6,226.10	6,226.10	6,226.10	0.00	0.00
818999963	Money Market Investment Pool			04/10/2008	2,313.34	2,313.34	2,313.34	2,313.34	0.00	0.00
818999963	Money Market Investment Pool			04/10/2008	3,312.30	3,312.30	3,312.30	3,312.30	0.00	0.00
818999963	Money Market Investment Pool			04/11/2008	2,128.49	2,128.49	2,128.49	2,128.49	0.00	0.00
818999963	Money Market Investment Pool			04/07/2008	2,079.79	2,079.79	2,079.79	2,079.79	0.00	0.00
818999963	Money Market Investment Pool			04/14/2008	2,285.77	2,285.77	2,285.77	2,285.77	0.00	0.00
818999963	Money Market Investment Pool			04/15/2008	6,522.62	6,522.62	6,522.62	6,522.62	0.00	0.00
818999963	Money Market Investment Pool			04/16/2008	2,143.93	2,143.93	2,143.93	2,143.93	0.00	0.00
818999963	Money Market Investment Pool			04/17/2008	2,243.67	2,243.67	2,243.67	2,243.67	0.00	0.00
818999963	Money Market Investment Pool			04/18/2008	2,245.99	2,245.99	2,245.99	2,245.99	0.00	0.00
818999963	Money Market Investment Pool			04/21/2008	2,240.65	2,240.65	2,240.65	2,240.65	0.00	0.00

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818999963	Money Market Investment Pool			04/22/2008	6,643.20	6,643.20	6,643.20	6,643.20	0.00	0.00
818999963	Money Market Investment Pool			04/23/2008	2,147.32	2,147.32	2,147.32	2,147.32	0.00	0.00
818999963	Money Market Investment Pool			04/24/2008	2,127.63	2,127.63	2,127.63	2,127.63	0.00	0.00
818999963	Money Market Investment Pool			04/25/2008	2,171.56	2,171.56	2,171.56	2,171.56	0.00	0.00
818999963	Money Market Investment Pool			04/28/2008	2,228.40	2,228.40	2,228.40	2,228.40	0.00	0.00
818999963	Money Market Investment Pool			04/29/2008	6,590.23	6,590.23	6,590.23	6,590.23	0.00	0.00
818999963	Money Market Investment Pool			04/30/2008	2,402.49	2,402.49	2,402.49	2,402.49	0.00	0.00
818999963	Money Market Investment Pool			05/01/2008	2,305.75	2,305.75	2,305.75	2,305.75	0.00	0.00
818999963	Money Market Investment Pool			05/02/2008	2,078.14	2,078.14	2,078.14	2,078.14	0.00	0.00
818999963	Money Market Investment Pool			05/05/2008	8,637.35	8,637.35	8,637.35	8,637.35	0.00	0.00
818999963	Money Market Investment Pool			05/05/2008	1,966.45	1,966.45	1,966.45	1,966.45	0.00	0.00
818999963	Money Market Investment Pool			05/06/2008	5,921.06	5,921.06	5,921.06	5,921.06	0.00	0.00
818999963	Money Market Investment Pool			05/07/2008	1,992.65	1,992.65	1,992.65	1,992.65	0.00	0.00
818999963	Money Market Investment Pool			05/08/2008	2,141.82	2,141.82	2,141.82	2,141.82	0.00	0.00
818999963	Money Market Investment Pool			05/09/2008	2,051.28	2,051.28	2,051.28	2,051.28	0.00	0.00
818999963	Money Market Investment Pool			05/16/2008	2,316.08	2,316.08	2,316.08	2,316.08	0.00	0.00
818999963	Money Market Investment Pool			05/12/2008	2,045.97	2,045.97	2,045.97	2,045.97	0.00	0.00
818999963	Money Market Investment Pool			05/13/2008	6,435.96	6,435.96	6,435.96	6,435.96	0.00	0.00
818999963	Money Market Investment Pool			05/14/2008	2,038.85	2,038.85	2,038.85	2,038.85	0.00	0.00
818999963	Money Market Investment Pool			05/15/2008	2,320.41	2,320.41	2,320.41	2,320.41	0.00	0.00
818999963	Money Market Investment Pool			05/21/2008	2,504.75	2,504.75	2,504.75	2,504.75	0.00	0.00
818999963	Money Market Investment Pool			05/22/2008	2,272.53	2,272.53	2,272.53	2,272.53	0.00	0.00
818999963	Money Market Investment Pool			05/23/2008	1,288.11	1,288.11	1,288.11	1,288.11	0.00	0.00
818999963	Money Market Investment Pool			05/19/2008	2,323.93	2,323.93	2,323.93	2,323.93	0.00	0.00
818999963	Money Market Investment Pool			05/20/2008	6,866.24	6,866.24	6,866.24	6,866.24	0.00	0.00
818999963	Money Market Investment Pool			05/27/2008	2,290.65	2,290.65	2,290.65	2,290.65	0.00	0.00
818999963	Money Market Investment Pool			05/28/2008	9,137.88	9,137.88	9,137.88	9,137.88	0.00	0.00
818999963	Money Market Investment Pool			05/29/2008	2,293.12	2,293.12	2,293.12	2,293.12	0.00	0.00



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818999963	Money Market Investment Pool			05/30/2008	6,723.65	6,723.65	6,723.65	6,723.65	0.00	0.00
818999963	Money Market Investment Pool			05/30/2008	2,259.95	2,259.95	2,259.95	2,259.95	0.00	0.00
818999963	Money Market Investment Pool			06/02/2008	2,267.94	2,267.94	2,267.94	2,267.94	0.00	0.00
818999963	Money Market Investment Pool			06/03/2008	6,781.72	6,781.72	6,781.72	6,781.72	0.00	0.00
818999963	Money Market Investment Pool			06/04/2008	2,053.99	2,053.99	2,053.99	2,053.99	0.00	0.00
818999963	Money Market Investment Pool			06/05/2008	2,034.26	2,034.26	2,034.26	2,034.26	0.00	0.00
818999963	Money Market Investment Pool			06/06/2008	2,017.69	2,017.69	2,017.69	2,017.69	0.00	0.00
818999963	Money Market Investment Pool			06/13/2008	6,426.02	6,426.02	6,426.02	6,426.02	0.00	0.00
818999963	Money Market Investment Pool			06/13/2008	2,000.36	2,000.36	2,000.36	2,000.36	0.00	0.00
818999963	Money Market Investment Pool			06/09/2008	2,012.63	2,012.63	2,012.63	2,012.63	0.00	0.00
818999963	Money Market Investment Pool			06/10/2008	5,990.91	5,990.91	5,990.91	5,990.91	0.00	0.00
818999963	Money Market Investment Pool			06/11/2008	1,998.23	1,998.23	1,998.23	1,998.23	0.00	0.00
818999963	Money Market Investment Pool			06/12/2008	1,997.47	1,997.47	1,997.47	1,997.47	0.00	0.00
818999963	Money Market Investment Pool			06/17/2008	6,521.24	6,521.24	6,521.24	6,521.24	0.00	0.00
818999963	Money Market Investment Pool			06/18/2008	2,190.46	2,190.46	2,190.46	2,190.46	0.00	0.00
818999963	Money Market Investment Pool			06/19/2008	2,153.67	2,153.67	2,153.67	2,153.67	0.00	0.00
818999963	Money Market Investment Pool			06/20/2008	2,178.66	2,178.66	2,178.66	2,178.66	0.00	0.00
818999963	Money Market Investment Pool			06/16/2008	2,157.76	2,157.76	2,157.76	2,157.76	0.00	0.00
818999963	Money Market Investment Pool			06/26/2008	2,181.22	2,181.22	2,181.22	2,181.22	0.00	0.00
818999963	Money Market Investment Pool			06/23/2008	2,169.62	2,169.62	2,169.62	2,169.62	0.00	0.00
818999963	Money Market Investment Pool			06/24/2008	6,518.05	6,518.05	6,518.05	6,518.05	0.00	0.00
818999963	Money Market Investment Pool			06/25/2008	2,177.34	2,177.34	2,177.34	2,177.34	0.00	0.00
818999963	Money Market Investment Pool			06/27/2008	2,220.83	2,220.83	2,220.83	2,220.83	0.00	0.00
818999963	Money Market Investment Pool			06/24/2008	10,206.29	10,206.29	10,206.29	10,206.29	0.00	0.00
818999963	Money Market Investment Pool			06/30/2008	2,227.62	2,227.62	2,227.62	2,227.62	0.00	0.00
818999963	Money Market Investment Pool			07/01/2008	6,657.83	6,657.83	6,657.83	6,657.83	0.00	0.00
818999963	Money Market Investment Pool			07/02/2008	1,998.99	1,998.99	1,998.99	1,998.99	0.00	0.00
818999963	Money Market Investment Pool			07/03/2008	1,918.85	1,918.85	1,918.85	1,918.85	0.00	0.00



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818999963	Money Market Investment Pool			07/11/2008	2,004.95	2,004.95	2,004.95	2,004.95	0.00	0.00
818999963	Money Market Investment Pool			07/10/2008	2,074.76	2,074.76	2,074.76	2,074.76	0.00	0.00
818999963	Money Market Investment Pool			07/11/2008	4,060.47	4,060.47	4,060.47	4,060.47	0.00	0.00
818999963	Money Market Investment Pool			07/07/2008	1,984.83	1,984.83	1,984.83	1,984.83	0.00	0.00
818999963	Money Market Investment Pool			07/08/2008	7,965.60	7,965.60	7,965.60	7,965.60	0.00	0.00
818999963	Money Market Investment Pool			07/09/2008	2,013.42	2,013.42	2,013.42	2,013.42	0.00	0.00
818999963	Money Market Investment Pool			07/14/2008	2,015.71	2,015.71	2,015.71	2,015.71	0.00	0.00
818999963	Money Market Investment Pool			07/15/2008	6,105.90	6,105.90	6,105.90	6,105.90	0.00	0.00
818999963	Money Market Investment Pool			07/16/2008	2,035.98	2,035.98	2,035.98	2,035.98	0.00	0.00
818999963	Money Market Investment Pool			07/17/2008	2,161.85	2,161.85	2,161.85	2,161.85	0.00	0.00
818999963	Money Market Investment Pool			07/17/2008	8,227.25	8,227.25	8,227.25	8,227.25	0.00	0.00
818999963	Money Market Investment Pool			07/18/2008	2,015.05	2,015.05	2,015.05	2,015.05	0.00	0.00
818999963	Money Market Investment Pool			07/23/2008	2,031.45	2,031.45	2,031.45	2,031.45	0.00	0.00
818999963	Money Market Investment Pool			07/22/2008	6,131.51	6,131.51	6,131.51	6,131.51	0.00	0.00
818999963	Money Market Investment Pool			07/24/2008	2,030.43	2,030.43	2,030.43	2,030.43	0.00	0.00
818999963	Money Market Investment Pool			07/25/2008	2,121.57	2,121.57	2,121.57	2,121.57	0.00	0.00
818999963	Money Market Investment Pool			07/25/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			07/21/2008	2,066.61	2,066.61	2,066.61	2,066.61	0.00	0.00
818999963	Money Market Investment Pool			08/01/2008	2,044.68	2,044.68	2,044.68	2,044.68	0.00	0.00
818999963	Money Market Investment Pool			07/28/2008	2,031.94	2,031.94	2,031.94	2,031.94	0.00	0.00
818999963	Money Market Investment Pool			07/28/2008	3,398.33	3,398.33	3,398.33	3,398.33	0.00	0.00
818999963	Money Market Investment Pool			07/29/2008	6,104.21	6,104.21	6,104.21	6,104.21	0.00	0.00
818999963	Money Market Investment Pool			07/30/2008	1,999.98	1,999.98	1,999.98	1,999.98	0.00	0.00
818999963	Money Market Investment Pool			07/31/2008	2,085.54	2,085.54	2,085.54	2,085.54	0.00	0.00
818999963	Money Market Investment Pool			08/04/2008	1,826.59	1,826.59	1,826.59	1,826.59	0.00	0.00
818999963	Money Market Investment Pool			08/05/2008	5,496.54	5,496.54	5,496.54	5,496.54	0.00	0.00
818999963	Money Market Investment Pool			08/05/2008	9,609.38	9,609.38	9,609.38	9,609.38	0.00	0.00
818999963	Money Market Investment Pool			08/06/2008	1,827.05	1,827.05	1,827.05	1,827.05	0.00	0.00



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818999963	Money Market Investment Pool			08/07/2008	1,816.52	1,816.52	1,816.52	1,816.52	0.00	0.00
818999963	Money Market Investment Pool			08/08/2008	1,821.02	1,821.02	1,821.02	1,821.02	0.00	0.00
818999963	Money Market Investment Pool			08/15/2008	1,878.18	1,878.18	1,878.18	1,878.18	0.00	0.00
818999963	Money Market Investment Pool			08/11/2008	1,810.15	1,810.15	1,810.15	1,810.15	0.00	0.00
818999963	Money Market Investment Pool			08/12/2008	5,440.42	5,440.42	5,440.42	5,440.42	0.00	0.00
818999963	Money Market Investment Pool			08/14/2008	1,971.57	1,971.57	1,971.57	1,971.57	0.00	0.00
818999963	Money Market Investment Pool			08/13/2008	1,872.86	1,872.86	1,872.86	1,872.86	0.00	0.00
818999963	Money Market Investment Pool			08/18/2008	1,865.58	1,865.58	1,865.58	1,865.58	0.00	0.00
818999963	Money Market Investment Pool			08/19/2008	5,607.21	5,607.21	5,607.21	5,607.21	0.00	0.00
818999963	Money Market Investment Pool			08/20/2008	1,827.61	1,827.61	1,827.61	1,827.61	0.00	0.00
818999963	Money Market Investment Pool			08/21/2008	1,786.84	1,786.84	1,786.84	1,786.84	0.00	0.00
818999963	Money Market Investment Pool			08/22/2008	1,869.92	1,869.92	1,869.92	1,869.92	0.00	0.00
818999963	Money Market Investment Pool			08/29/2008	7,040.00	7,040.00	7,040.00	7,040.00	0.00	0.00
818999963	Money Market Investment Pool			08/28/2008	1,847.84	1,847.84	1,847.84	1,847.84	0.00	0.00
818999963	Money Market Investment Pool			08/27/2008	8,661.09	8,661.09	8,661.09	8,661.09	0.00	0.00
818999963	Money Market Investment Pool			08/29/2008	1,871.16	1,871.16	1,871.16	1,871.16	0.00	0.00
818999963	Money Market Investment Pool			08/25/2008	1,866.78	1,866.78	1,866.78	1,866.78	0.00	0.00
818999963	Money Market Investment Pool			08/26/2008	5,631.17	5,631.17	5,631.17	5,631.17	0.00	0.00
818999963	Money Market Investment Pool			08/27/2008	1,878.56	1,878.56	1,878.56	1,878.56	0.00	0.00
818999963	Money Market Investment Pool			09/02/2008	1,900.74	1,900.74	1,900.74	1,900.74	0.00	0.00
818999963	Money Market Investment Pool			09/03/2008	7,415.22	7,415.22	7,415.22	7,415.22	0.00	0.00
818999963	Money Market Investment Pool			09/04/2008	1,715.72	1,715.72	1,715.72	1,715.72	0.00	0.00
818999963	Money Market Investment Pool			09/05/2008	1,701.71	1,701.71	1,701.71	1,701.71	0.00	0.00
818999963	Money Market Investment Pool			09/05/2008	7,068.75	7,068.75	7,068.75	7,068.75	0.00	0.00
818999963	Money Market Investment Pool			09/09/2008	5,154.44	5,154.44	5,154.44	5,154.44	0.00	0.00
818999963	Money Market Investment Pool			09/08/2008	5,671.88	5,671.88	5,671.88	5,671.88	0.00	0.00
818999963	Money Market Investment Pool			09/10/2008	1,703.57	1,703.57	1,703.57	1,703.57	0.00	0.00
818999963	Money Market Investment Pool			09/11/2008	1,730.24	1,730.24	1,730.24	1,730.24	0.00	0.00



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818999963	Money Market Investment Pool			09/12/2008	1,758.20	1,758.20	1,758.20	1,758.20	0.00	0.00
818999963	Money Market Investment Pool			09/12/2008	12,690.96	12,690.96	12,690.96	12,690.96	0.00	0.00
818999963	Money Market Investment Pool			09/08/2008	1,715.31	1,715.31	1,715.31	1,715.31	0.00	0.00
818999963	Money Market Investment Pool			09/19/2008	1,649.90	1,649.90	1,649.90	1,649.90	0.00	0.00
818999963	Money Market Investment Pool			09/18/2008	1,761.41	1,761.41	1,761.41	1,761.41	0.00	0.00
818999963	Money Market Investment Pool			09/15/2008	1,866.78	1,866.78	1,866.78	1,866.78	0.00	0.00
818999963	Money Market Investment Pool			09/16/2008	5,488.40	5,488.40	5,488.40	5,488.40	0.00	0.00
818999963	Money Market Investment Pool			09/17/2008	1,722.04	1,722.04	1,722.04	1,722.04	0.00	0.00
818999963	Money Market Investment Pool			09/17/2008	7,296.38	7,296.38	7,296.38	7,296.38	0.00	0.00
818999963	Money Market Investment Pool			09/23/2008	5,607.89	5,607.89	5,607.89	5,607.89	0.00	0.00
818999963	Money Market Investment Pool			09/24/2008	1,853.60	1,853.60	1,853.60	1,853.60	0.00	0.00
818999963	Money Market Investment Pool			09/25/2008	1,740.66	1,740.66	1,740.66	1,740.66	0.00	0.00
818999963	Money Market Investment Pool			09/25/2008	11,445.00	11,445.00	11,445.00	11,445.00	0.00	0.00
818999963	Money Market Investment Pool			09/26/2008	1,706.34	1,706.34	1,706.34	1,706.34	0.00	0.00
818999963	Money Market Investment Pool			09/22/2008	1,887.91	1,887.91	1,887.91	1,887.91	0.00	0.00
818999963	Money Market Investment Pool			10/03/2008	665.57	665.57	665.57	665.57	0.00	0.00
818999963	Money Market Investment Pool			09/30/2008	4,297.32	4,297.32	4,297.32	4,297.32	0.00	0.00
818999963	Money Market Investment Pool			10/02/2008	427.32	427.32	427.32	427.32	0.00	0.00
818999963	Money Market Investment Pool			10/01/2008	1,885.38	1,885.38	1,885.38	1,885.38	0.00	0.00
818999963	Money Market Investment Pool			10/06/2008	649.41	649.41	649.41	649.41	0.00	0.00
818999963	Money Market Investment Pool			10/07/2008	3,477.98	3,477.98	3,477.98	3,477.98	0.00	0.00
818999963	Money Market Investment Pool			10/08/2008	1,667.35	1,667.35	1,667.35	1,667.35	0.00	0.00
818999963	Money Market Investment Pool			10/09/2008	1,672.81	1,672.81	1,672.81	1,672.81	0.00	0.00
818999963	Money Market Investment Pool			10/10/2008	1,484.44	1,484.44	1,484.44	1,484.44	0.00	0.00
818999963	Money Market Investment Pool			10/17/2008	1,553.76	1,553.76	1,553.76	1,553.76	0.00	0.00
818999963	Money Market Investment Pool			10/16/2008	1,572.41	1,572.41	1,572.41	1,572.41	0.00	0.00
818999963	Money Market Investment Pool			10/17/2008	10,928.98	10,928.98	10,928.98	10,928.98	0.00	0.00
818999963	Money Market Investment Pool			10/13/2008	1,463.99	1,463.99	1,463.99	1,463.99	0.00	0.00



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818999963	Money Market Investment Pool			10/14/2008	4,701.99	4,701.99	4,701.99	4,701.99	0.00	0.00
818999963	Money Market Investment Pool			10/15/2008	1,061.04	1,061.04	1,061.04	1,061.04	0.00	0.00
818999963	Money Market Investment Pool			10/20/2008	1,507.22	1,507.22	1,507.22	1,507.22	0.00	0.00
818999963	Money Market Investment Pool			10/21/2008	4,500.87	4,500.87	4,500.87	4,500.87	0.00	0.00
818999963	Money Market Investment Pool			10/22/2008	1,445.96	1,445.96	1,445.96	1,445.96	0.00	0.00
818999963	Money Market Investment Pool			10/23/2008	1,482.93	1,482.93	1,482.93	1,482.93	0.00	0.00
818999963	Money Market Investment Pool			10/24/2008	1,426.39	1,426.39	1,426.39	1,426.39	0.00	0.00
818999963	Money Market Investment Pool			10/30/2008	1,259.93	1,259.93	1,259.93	1,259.93	0.00	0.00
818999963	Money Market Investment Pool			10/27/2008	1,390.45	1,390.45	1,390.45	1,390.45	0.00	0.00
818999963	Money Market Investment Pool			10/29/2008	1,419.87	1,419.87	1,419.87	1,419.87	0.00	0.00
818999963	Money Market Investment Pool			10/31/2008	1,177.67	1,177.67	1,177.67	1,177.67	0.00	0.00
818999963	Money Market Investment Pool			10/28/2008	4,215.64	4,215.64	4,215.64	4,215.64	0.00	0.00
818999963	Money Market Investment Pool			11/03/2008	1,150.63	1,150.63	1,150.63	1,150.63	0.00	0.00
818999963	Money Market Investment Pool			11/04/2008	3,310.34	3,310.34	3,310.34	3,310.34	0.00	0.00
818999963	Money Market Investment Pool			11/05/2008	992.68	992.68	992.68	992.68	0.00	0.00
818999963	Money Market Investment Pool			11/06/2008	979.57	979.57	979.57	979.57	0.00	0.00
818999963	Money Market Investment Pool			11/07/2008	990.96	990.96	990.96	990.96	0.00	0.00
818999963	Money Market Investment Pool			11/12/2008	973.69	973.69	973.69	973.69	0.00	0.00
818999963	Money Market Investment Pool			11/10/2008	985.22	985.22	985.22	985.22	0.00	0.00
818999963	Money Market Investment Pool			11/13/2008	863.89	863.89	863.89	863.89	0.00	0.00
818999963	Money Market Investment Pool			11/11/2008	2,946.06	2,946.06	2,946.06	2,946.06	0.00	0.00
818999963	Money Market Investment Pool			11/14/2008	894.95	894.95	894.95	894.95	0.00	0.00
818999963	Money Market Investment Pool			11/17/2008	862.99	862.99	862.99	862.99	0.00	0.00
818999963	Money Market Investment Pool			11/18/2008	2,900.66	2,900.66	2,900.66	2,900.66	0.00	0.00
818999963	Money Market Investment Pool			11/19/2008	1,450.98	1,450.98	1,450.98	1,450.98	0.00	0.00
818999963	Money Market Investment Pool			11/20/2008	1,583.17	1,583.17	1,583.17	1,583.17	0.00	0.00
818999963	Money Market Investment Pool			11/21/2008	1,606.94	1,606.94	1,606.94	1,606.94	0.00	0.00
818999963	Money Market Investment Pool			11/21/2008	0.01	0.01	0.01	0.01	0.00	0.00

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818999963	Money Market Investment Pool			11/25/2008	14,000.00	14,000.00	14,000.00	14,000.00	0.00	0.00
818999963	Money Market Investment Pool			11/25/2008	4,728.08	4,728.08	4,728.08	4,728.08	0.00	0.00
818999963	Money Market Investment Pool			11/26/2008	1,559.13	1,559.13	1,559.13	1,559.13	0.00	0.00
818999963	Money Market Investment Pool			11/28/2008	1,551.36	1,551.36	1,551.36	1,551.36	0.00	0.00
818999963	Money Market Investment Pool			11/28/2008	14,000.00	14,000.00	14,000.00	14,000.00	0.00	0.00
818999963	Money Market Investment Pool			11/24/2008	1,583.76	1,583.76	1,583.76	1,583.76	0.00	0.00
818999963	Money Market Investment Pool			12/05/2008	1,582.65	1,582.65	1,582.65	1,582.65	0.00	0.00
818999963	Money Market Investment Pool			12/01/2008	3,147.90	3,147.90	3,147.90	3,147.90	0.00	0.00
818999963	Money Market Investment Pool			12/02/2008	4,692.46	4,692.46	4,692.46	4,692.46	0.00	0.00
818999963	Money Market Investment Pool			12/03/2008	1,454.18	1,454.18	1,454.18	1,454.18	0.00	0.00
818999963	Money Market Investment Pool			12/03/2008	604.34	604.34	604.34	604.34	0.00	0.00
818999963	Money Market Investment Pool			12/04/2008	1,591.03	1,591.03	1,591.03	1,591.03	0.00	0.00
818999963	Money Market Investment Pool			12/10/2008	1,779.21	1,779.21	1,779.21	1,779.21	0.00	0.00
818999963	Money Market Investment Pool			12/11/2008	1,508.90	1,508.90	1,508.90	1,508.90	0.00	0.00
818999963	Money Market Investment Pool			12/12/2008	1,551.48	1,551.48	1,551.48	1,551.48	0.00	0.00
818999963	Money Market Investment Pool			12/08/2008	1,498.33	1,498.33	1,498.33	1,498.33	0.00	0.00
818999963	Money Market Investment Pool			12/09/2008	4,550.66	4,550.66	4,550.66	4,550.66	0.00	0.00
818999963	Money Market Investment Pool			12/15/2008	1,721.71	1,721.71	1,721.71	1,721.71	0.00	0.00
818999963	Money Market Investment Pool			12/16/2008	5,093.91	5,093.91	5,093.91	5,093.91	0.00	0.00
818999963	Money Market Investment Pool			12/17/2008	1,513.61	1,513.61	1,513.61	1,513.61	0.00	0.00
818999963	Money Market Investment Pool			12/19/2008	1,478.85	1,478.85	1,478.85	1,478.85	0.00	0.00
818999963	Money Market Investment Pool			12/18/2008	1,458.04	1,458.04	1,458.04	1,458.04	0.00	0.00
818999963	Money Market Investment Pool			12/22/2008	1,412.42	1,412.42	1,412.42	1,412.42	0.00	0.00
818999963	Money Market Investment Pool			12/23/2008	4,336.88	4,336.88	4,336.88	4,336.88	0.00	0.00
818999963	Money Market Investment Pool			12/24/2008	1,465.20	1,465.20	1,465.20	1,465.20	0.00	0.00
818999963	Money Market Investment Pool			12/26/2008	1,632.64	1,632.64	1,632.64	1,632.64	0.00	0.00
818999963	Money Market Investment Pool			12/31/2008	1,525.58	1,525.58	1,525.58	1,525.58	0.00	0.00
818999963	Money Market Investment Pool			12/29/2008	2,709.81	2,709.81	2,709.81	2,709.81	0.00	0.00



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818999963	Money Market Investment Pool			12/29/2008	3,110.85	3,110.85	3,110.85	3,110.85	0.00	0.00
818999963	Money Market Investment Pool			12/30/2008	4,375.01	4,375.01	4,375.01	4,375.01	0.00	0.00
818999963	Money Market Investment Pool			12/31/2008	1,466.18	1,466.18	1,466.18	1,466.18	0.00	0.00
818999963	Money Market Investment Pool			01/07/2009	1,447.37	1,447.37	1,447.37	1,447.37	0.00	0.00
818999963	Money Market Investment Pool			01/08/2009	1,369.22	1,369.22	1,369.22	1,369.22	0.00	0.00
818999963	Money Market Investment Pool			01/09/2009	1,356.59	1,356.59	1,356.59	1,356.59	0.00	0.00
818999963	Money Market Investment Pool			01/06/2009	4,211.69	4,211.69	4,211.69	4,211.69	0.00	0.00
818999963	Money Market Investment Pool			01/05/2009	2,957.50	2,957.50	2,957.50	2,957.50	0.00	0.00
818999963	Money Market Investment Pool			01/12/2009	1,706.25	1,706.25	1,706.25	1,706.25	0.00	0.00
818999963	Money Market Investment Pool			01/13/2009	5,015.70	5,015.70	5,015.70	5,015.70	0.00	0.00
818999963	Money Market Investment Pool			01/14/2009	1,322.71	1,322.71	1,322.71	1,322.71	0.00	0.00
818999963	Money Market Investment Pool			01/15/2009	1,332.39	1,332.39	1,332.39	1,332.39	0.00	0.00
818999963	Money Market Investment Pool			01/16/2009	1,362.67	1,362.67	1,362.67	1,362.67	0.00	0.00
818999963	Money Market Investment Pool			01/20/2009	2,431.74	2,431.74	2,431.74	2,431.74	0.00	0.00
818999963	Money Market Investment Pool			01/20/2009	1,384.45	1,384.45	1,384.45	1,384.45	0.00	0.00
818999963	Money Market Investment Pool			01/21/2009	5,550.33	5,550.33	5,550.33	5,550.33	0.00	0.00
818999963	Money Market Investment Pool			01/22/2009	1,391.27	1,391.27	1,391.27	1,391.27	0.00	0.00
818999963	Money Market Investment Pool			01/23/2009	1,440.51	1,440.51	1,440.51	1,440.51	0.00	0.00
818999963	Money Market Investment Pool			01/30/2009	1,290.87	1,290.87	1,290.87	1,290.87	0.00	0.00
818999963	Money Market Investment Pool			01/26/2009	1,420.89	1,420.89	1,420.89	1,420.89	0.00	0.00
818999963	Money Market Investment Pool			01/27/2009	4,153.25	4,153.25	4,153.25	4,153.25	0.00	0.00
818999963	Money Market Investment Pool			01/28/2009	1,309.59	1,309.59	1,309.59	1,309.59	0.00	0.00
818999963	Money Market Investment Pool			01/29/2009	1,239.83	1,239.83	1,239.83	1,239.83	0.00	0.00
818999963	Money Market Investment Pool			02/04/2009	1,186.85	1,186.85	1,186.85	1,186.85	0.00	0.00
818999963	Money Market Investment Pool			02/05/2009	1,171.20	1,171.20	1,171.20	1,171.20	0.00	0.00
818999963	Money Market Investment Pool			02/06/2009	1,172.52	1,172.52	1,172.52	1,172.52	0.00	0.00
818999963	Money Market Investment Pool			02/03/2009	3,857.38	3,857.38	3,857.38	3,857.38	0.00	0.00
818999963	Money Market Investment Pool			02/02/2009	1,265.90	1,265.90	1,265.90	1,265.90	0.00	0.00

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818999963	Money Market Investment Pool			02/09/2009	1,151.69	1,151.69	1,151.69	1,151.69	0.00	0.00
818999963	Money Market Investment Pool			02/10/2009	3,320.27	3,320.27	3,320.27	3,320.27	0.00	0.00
818999963	Money Market Investment Pool			02/11/2009	1,002.18	1,002.18	1,002.18	1,002.18	0.00	0.00
818999963	Money Market Investment Pool			02/12/2009	989.00	989.00	989.00	989.00	0.00	0.00
818999963	Money Market Investment Pool			02/13/2009	990.45	990.45	990.45	990.45	0.00	0.00
818999963	Money Market Investment Pool			02/17/2009	12,561.14	12,561.14	12,561.14	12,561.14	0.00	0.00
818999963	Money Market Investment Pool			02/17/2009	1,086.56	1,086.56	1,086.56	1,086.56	0.00	0.00
818999963	Money Market Investment Pool			02/18/2009	4,380.49	4,380.49	4,380.49	4,380.49	0.00	0.00
818999963	Money Market Investment Pool			02/19/2009	1,034.70	1,034.70	1,034.70	1,034.70	0.00	0.00
818999963	Money Market Investment Pool			02/20/2009	1,032.25	1,032.25	1,032.25	1,032.25	0.00	0.00
818999963	Money Market Investment Pool			02/23/2009	1,090.82	1,090.82	1,090.82	1,090.82	0.00	0.00
818999963	Money Market Investment Pool			02/24/2009	3,323.66	3,323.66	3,323.66	3,323.66	0.00	0.00
818999963	Money Market Investment Pool			02/25/2009	1,064.11	1,064.11	1,064.11	1,064.11	0.00	0.00
818999963	Money Market Investment Pool			02/26/2009	1,067.39	1,067.39	1,067.39	1,067.39	0.00	0.00
818999963	Money Market Investment Pool			02/27/2009	1,083.69	1,083.69	1,083.69	1,083.69	0.00	0.00
818999963	Money Market Investment Pool			03/03/2009	3,062.43	3,062.43	3,062.43	3,062.43	0.00	0.00
818999963	Money Market Investment Pool			03/04/2009	925.36	925.36	925.36	925.36	0.00	0.00
818999963	Money Market Investment Pool			03/05/2009	953.02	953.02	953.02	953.02	0.00	0.00
818999963	Money Market Investment Pool			03/06/2009	935.33	935.33	935.33	935.33	0.00	0.00
818999963	Money Market Investment Pool			03/02/2009	1,050.44	1,050.44	1,050.44	1,050.44	0.00	0.00
818999963	Money Market Investment Pool			03/09/2009	922.75	922.75	922.75	922.75	0.00	0.00
818999963	Money Market Investment Pool			03/10/2009	2,728.25	2,728.25	2,728.25	2,728.25	0.00	0.00
818999963	Money Market Investment Pool			03/11/2009	898.44	898.44	898.44	898.44	0.00	0.00
818999963	Money Market Investment Pool			03/13/2009	828.26	828.26	828.26	828.26	0.00	0.00
818999963	Money Market Investment Pool			03/12/2009	914.96	914.96	914.96	914.96	0.00	0.00
818999963	Money Market Investment Pool			03/16/2009	858.11	858.11	858.11	858.11	0.00	0.00
818999963	Money Market Investment Pool			03/16/2009	13,697.08	13,697.08	13,697.08	13,697.08	0.00	0.00
818999963	Money Market Investment Pool			03/17/2009	2,579.45	2,579.45	2,579.45	2,579.45	0.00	0.00

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818999963	Money Market Investment Pool			03/18/2009	850.01	850.01	850.01	850.01	0.00	0.00
818999963	Money Market Investment Pool			03/19/2009	856.46	856.46	856.46	856.46	0.00	0.00
818999963	Money Market Investment Pool			03/19/2009	13,476.29	13,476.29	13,476.29	13,476.29	0.00	0.00
818999963	Money Market Investment Pool			03/20/2009	823.68	823.68	823.68	823.68	0.00	0.00
818999963	Money Market Investment Pool			03/27/2009	10,055.80	10,055.80	10,055.80	10,055.80	0.00	0.00
818999963	Money Market Investment Pool			03/26/2009	778.12	778.12	778.12	778.12	0.00	0.00
818999963	Money Market Investment Pool			03/25/2009	794.75	794.75	794.75	794.75	0.00	0.00
818999963	Money Market Investment Pool			03/27/2009	775.29	775.29	775.29	775.29	0.00	0.00
818999963	Money Market Investment Pool			03/23/2009	811.52	811.52	811.52	811.52	0.00	0.00
818999963	Money Market Investment Pool			03/24/2009	2,428.83	2,428.83	2,428.83	2,428.83	0.00	0.00
818999963	Money Market Investment Pool			03/30/2009	781.59	781.59	781.59	781.59	0.00	0.00
818999963	Money Market Investment Pool			03/31/2009	2,377.87	2,377.87	2,377.87	2,377.87	0.00	0.00
818999963	Money Market Investment Pool			04/01/2009	914.92	914.92	914.92	914.92	0.00	0.00
818999963	Money Market Investment Pool			04/02/2009	896.74	896.74	896.74	896.74	0.00	0.00
818999963	Money Market Investment Pool			04/03/2009	958.92	958.92	958.92	958.92	0.00	0.00
818999963	Money Market Investment Pool			04/07/2009	13,581.26	13,581.26	13,581.26	13,581.26	0.00	0.00
818999963	Money Market Investment Pool			04/07/2009	2,391.40	2,391.40	2,391.40	2,391.40	0.00	0.00
818999963	Money Market Investment Pool			04/08/2009	797.78	797.78	797.78	797.78	0.00	0.00
818999963	Money Market Investment Pool			04/09/2009	820.59	820.59	820.59	820.59	0.00	0.00
818999963	Money Market Investment Pool			04/06/2009	787.54	787.54	787.54	787.54	0.00	0.00
818999963	Money Market Investment Pool			04/13/2009	804.20	804.20	804.20	804.20	0.00	0.00
818999963	Money Market Investment Pool			04/14/2009	3,222.96	3,222.96	3,222.96	3,222.96	0.00	0.00
818999963	Money Market Investment Pool			04/15/2009	795.79	795.79	795.79	795.79	0.00	0.00
818999963	Money Market Investment Pool			04/16/2009	800.46	800.46	800.46	800.46	0.00	0.00
818999963	Money Market Investment Pool			04/17/2009	755.91	755.91	755.91	755.91	0.00	0.00
818999963	Money Market Investment Pool			04/20/2009	776.63	776.63	776.63	776.63	0.00	0.00
818999963	Money Market Investment Pool			04/23/2009	776.42	776.42	776.42	776.42	0.00	0.00
818999963	Money Market Investment Pool			04/21/2009	2,332.89	2,332.89	2,332.89	2,332.89	0.00	0.00



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818999963	Money Market Investment Pool			04/24/2009	762.65	762.65	762.65	762.65	0.00	0.00
818999963	Money Market Investment Pool			04/22/2009	784.36	784.36	784.36	784.36	0.00	0.00
818999963	Money Market Investment Pool			04/27/2009	800.61	800.61	800.61	800.61	0.00	0.00
818999963	Money Market Investment Pool			04/28/2009	2,416.94	2,416.94	2,416.94	2,416.94	0.00	0.00
818999963	Money Market Investment Pool			04/29/2009	803.12	803.12	803.12	803.12	0.00	0.00
818999963	Money Market Investment Pool			04/30/2009	809.77	809.77	809.77	809.77	0.00	0.00
818999963	Money Market Investment Pool			04/30/2009	11,079.99	11,079.99	11,079.99	11,079.99	0.00	0.00
818999963	Money Market Investment Pool			05/01/2009	777.25	777.25	777.25	777.25	0.00	0.00
818999963	Money Market Investment Pool			05/05/2009	2,312.17	2,312.17	2,312.17	2,312.17	0.00	0.00
818999963	Money Market Investment Pool			05/04/2009	768.65	768.65	768.65	768.65	0.00	0.00
818999963	Money Market Investment Pool			05/06/2009	747.25	747.25	747.25	747.25	0.00	0.00
818999963	Money Market Investment Pool			05/07/2009	745.11	745.11	745.11	745.11	0.00	0.00
818999963	Money Market Investment Pool			05/08/2009	743.13	743.13	743.13	743.13	0.00	0.00
818999963	Money Market Investment Pool			05/11/2009	709.44	709.44	709.44	709.44	0.00	0.00
818999963	Money Market Investment Pool			05/12/2009	2,337.11	2,337.11	2,337.11	2,337.11	0.00	0.00
818999963	Money Market Investment Pool			05/13/2009	873.99	873.99	873.99	873.99	0.00	0.00
818999963	Money Market Investment Pool			05/14/2009	641.70	641.70	641.70	641.70	0.00	0.00
818999963	Money Market Investment Pool			05/15/2009	679.75	679.75	679.75	679.75	0.00	0.00
818999963	Money Market Investment Pool			05/20/2009	3,575.00	3,575.00	3,575.00	3,575.00	0.00	0.00
818999963	Money Market Investment Pool			05/21/2009	856.10	856.10	856.10	856.10	0.00	0.00
818999963	Money Market Investment Pool			05/22/2009	838.80	838.80	838.80	838.80	0.00	0.00
818999963	Money Market Investment Pool			05/19/2009	2,558.48	2,558.48	2,558.48	2,558.48	0.00	0.00
818999963	Money Market Investment Pool			05/18/2009	861.23	861.23	861.23	861.23	0.00	0.00
818999963	Money Market Investment Pool			05/20/2009	834.95	834.95	834.95	834.95	0.00	0.00
818999963	Money Market Investment Pool			05/26/2009	841.45	841.45	841.45	841.45	0.00	0.00
818999963	Money Market Investment Pool			05/27/2009	3,260.76	3,260.76	3,260.76	3,260.76	0.00	0.00
818999963	Money Market Investment Pool			05/28/2009	792.61	792.61	792.61	792.61	0.00	0.00
818999963	Money Market Investment Pool			05/29/2009	789.30	789.30	789.30	789.30	0.00	0.00



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818999963	Money Market Investment Pool			06/02/2009	2,320.85	2,320.85	2,320.85	2,320.85	0.00	0.00
818999963	Money Market Investment Pool			06/01/2009	771.33	771.33	771.33	771.33	0.00	0.00
818999963	Money Market Investment Pool			06/03/2009	783.10	783.10	783.10	783.10	0.00	0.00
818999963	Money Market Investment Pool			06/04/2009	745.03	745.03	745.03	745.03	0.00	0.00
818999963	Money Market Investment Pool			06/05/2009	756.32	756.32	756.32	756.32	0.00	0.00
818999963	Money Market Investment Pool			06/12/2009	792.68	792.68	792.68	792.68	0.00	0.00
818999963	Money Market Investment Pool			06/08/2009	722.92	722.92	722.92	722.92	0.00	0.00
818999963	Money Market Investment Pool			06/08/2009	5,659.63	5,659.63	5,659.63	5,659.63	0.00	0.00
818999963	Money Market Investment Pool			06/09/2009	2,189.60	2,189.60	2,189.60	2,189.60	0.00	0.00
818999963	Money Market Investment Pool			06/10/2009	732.56	732.56	732.56	732.56	0.00	0.00
818999963	Money Market Investment Pool			06/11/2009	726.60	726.60	726.60	726.60	0.00	0.00
818999963	Money Market Investment Pool			06/15/2009	751.05	751.05	751.05	751.05	0.00	0.00
818999963	Money Market Investment Pool			06/16/2009	2,251.71	2,251.71	2,251.71	2,251.71	0.00	0.00
818999963	Money Market Investment Pool			06/17/2009	749.32	749.32	749.32	749.32	0.00	0.00
818999963	Money Market Investment Pool			06/18/2009	806.53	806.53	806.53	806.53	0.00	0.00
818999963	Money Market Investment Pool			06/19/2009	726.85	726.85	726.85	726.85	0.00	0.00
818999963	Money Market Investment Pool			06/22/2009	740.06	740.06	740.06	740.06	0.00	0.00
818999963	Money Market Investment Pool			06/23/2009	2,186.78	2,186.78	2,186.78	2,186.78	0.00	0.00
818999963	Money Market Investment Pool			06/24/2009	684.03	684.03	684.03	684.03	0.00	0.00
818999963	Money Market Investment Pool			06/26/2009	678.84	678.84	678.84	678.84	0.00	0.00
818999963	Money Market Investment Pool			06/25/2009	676.29	676.29	676.29	676.29	0.00	0.00
818999963	Money Market Investment Pool			06/29/2009	591.38	591.38	591.38	591.38	0.00	0.00
818999963	Money Market Investment Pool			06/30/2009	1,775.09	1,775.09	1,775.09	1,775.09	0.00	0.00
818999963	Money Market Investment Pool			06/30/2009	2,663,820.58	2,663,820.58	2,663,820.58	2,663,820.58	0.00	0.00
818999963	Money Market Investment Pool			07/01/2009	665.41	665.41	665.41	665.41	0.00	0.00
818999963	Money Market Investment Pool			07/02/2009	701.41	701.41	701.41	701.41	0.00	0.00
818999963	Money Market Investment Pool			07/10/2009	615.22	615.22	615.22	615.22	0.00	0.00
818999963	Money Market Investment Pool			07/06/2009	638.17	638.17	638.17	638.17	0.00	0.00

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818999963	Money Market Investment Pool			07/07/2009	2,569.36	2,569.36	2,569.36	2,569.36	0.00	0.00
818999963	Money Market Investment Pool			07/08/2009	634.85	634.85	634.85	634.85	0.00	0.00
818999963	Money Market Investment Pool			07/09/2009	635.09	635.09	635.09	635.09	0.00	0.00
818999963	Money Market Investment Pool			07/14/2009	1,854.06	1,854.06	1,854.06	1,854.06	0.00	0.00
818999963	Money Market Investment Pool			07/15/2009	618.91	618.91	618.91	618.91	0.00	0.00
818999963	Money Market Investment Pool			07/16/2009	595.58	595.58	595.58	595.58	0.00	0.00
818999963	Money Market Investment Pool			07/17/2009	599.50	599.50	599.50	599.50	0.00	0.00
818999963	Money Market Investment Pool			07/17/2009	7,019.97	7,019.97	7,019.97	7,019.97	0.00	0.00
818999963	Money Market Investment Pool			07/13/2009	608.98	608.98	608.98	608.98	0.00	0.00
818999963	Money Market Investment Pool			07/13/2009	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			07/23/2009	646.88	646.88	646.88	646.88	0.00	0.00
818999963	Money Market Investment Pool			07/20/2009	611.95	611.95	611.95	611.95	0.00	0.00
818999963	Money Market Investment Pool			07/22/2009	623.69	623.69	623.69	623.69	0.00	0.00
818999963	Money Market Investment Pool			07/24/2009	618.19	618.19	618.19	618.19	0.00	0.00
818999963	Money Market Investment Pool			07/21/2009	1,827.01	1,827.01	1,827.01	1,827.01	0.00	0.00
818999963	Money Market Investment Pool			07/27/2009	597.24	597.24	597.24	597.24	0.00	0.00
818999963	Money Market Investment Pool			07/28/2009	1,815.21	1,815.21	1,815.21	1,815.21	0.00	0.00
818999963	Money Market Investment Pool			07/29/2009	571.21	571.21	571.21	571.21	0.00	0.00
818999963	Money Market Investment Pool			07/30/2009	574.23	574.23	574.23	574.23	0.00	0.00
818999963	Money Market Investment Pool			07/31/2009	601.05	601.05	601.05	601.05	0.00	0.00
818999963	Money Market Investment Pool			08/06/2009	549.22	549.22	549.22	549.22	0.00	0.00
818999963	Money Market Investment Pool			08/05/2009	565.97	565.97	565.97	565.97	0.00	0.00
818999963	Money Market Investment Pool			08/07/2009	541.91	541.91	541.91	541.91	0.00	0.00
818999963	Money Market Investment Pool			08/03/2009	553.94	553.94	553.94	553.94	0.00	0.00
818999963	Money Market Investment Pool			08/04/2009	1,686.22	1,686.22	1,686.22	1,686.22	0.00	0.00
818999963	Money Market Investment Pool			08/10/2009	544.24	544.24	544.24	544.24	0.00	0.00
818999963	Money Market Investment Pool			08/11/2009	1,639.20	1,639.20	1,639.20	1,639.20	0.00	0.00
818999963	Money Market Investment Pool			08/12/2009	563.67	563.67	563.67	563.67	0.00	0.00



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818999963	Money Market Investment Pool			08/13/2009	535.66	535.66	535.66	535.66	0.00	0.00
818999963	Money Market Investment Pool			08/14/2009	543.80	543.80	543.80	543.80	0.00	0.00
818999963	Money Market Investment Pool			08/20/2009	520.82	520.82	520.82	520.82	0.00	0.00
818999963	Money Market Investment Pool			08/17/2009	533.14	533.14	533.14	533.14	0.00	0.00
818999963	Money Market Investment Pool			08/19/2009	504.06	504.06	504.06	504.06	0.00	0.00
818999963	Money Market Investment Pool			08/21/2009	516.64	516.64	516.64	516.64	0.00	0.00
818999963	Money Market Investment Pool			08/18/2009	1,579.38	1,579.38	1,579.38	1,579.38	0.00	0.00
818999963	Money Market Investment Pool			08/24/2009	503.50	503.50	503.50	503.50	0.00	0.00
818999963	Money Market Investment Pool			08/25/2009	1,506.24	1,506.24	1,506.24	1,506.24	0.00	0.00
818999963	Money Market Investment Pool			08/26/2009	497.78	497.78	497.78	497.78	0.00	0.00
818999963	Money Market Investment Pool			08/27/2009	492.97	492.97	492.97	492.97	0.00	0.00
818999963	Money Market Investment Pool			08/28/2009	487.34	487.34	487.34	487.34	0.00	0.00
818999963	Money Market Investment Pool			09/03/2009	501.01	501.01	501.01	501.01	0.00	0.00
818999963	Money Market Investment Pool			09/02/2009	506.10	506.10	506.10	506.10	0.00	0.00
818999963	Money Market Investment Pool			09/04/2009	500.59	500.59	500.59	500.59	0.00	0.00
818999963	Money Market Investment Pool			08/31/2009	497.88	497.88	497.88	497.88	0.00	0.00
818999963	Money Market Investment Pool			09/01/2009	1,494.37	1,494.37	1,494.37	1,494.37	0.00	0.00
818999963	Money Market Investment Pool			09/08/2009	452.90	452.90	452.90	452.90	0.00	0.00
818999963	Money Market Investment Pool			09/09/2009	1,809.12	1,809.12	1,809.12	1,809.12	0.00	0.00
818999963	Money Market Investment Pool			09/10/2009	447.76	447.76	447.76	447.76	0.00	0.00
818999963	Money Market Investment Pool			09/11/2009	439.07	439.07	439.07	439.07	0.00	0.00
818999963	Money Market Investment Pool			09/18/2009	506.51	506.51	506.51	506.51	0.00	0.00
818999963	Money Market Investment Pool			09/14/2009	469.21	469.21	469.21	469.21	0.00	0.00
818999963	Money Market Investment Pool			09/15/2009	1,362.36	1,362.36	1,362.36	1,362.36	0.00	0.00
818999963	Money Market Investment Pool			09/17/2009	459.92	459.92	459.92	459.92	0.00	0.00
818999963	Money Market Investment Pool			09/16/2009	453.66	453.66	453.66	453.66	0.00	0.00
818999963	Money Market Investment Pool			09/21/2009	448.69	448.69	448.69	448.69	0.00	0.00
818999963	Money Market Investment Pool			09/22/2009	1,349.29	1,349.29	1,349.29	1,349.29	0.00	0.00



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818999963	Money Market Investment Pool			09/23/2009	447.97	447.97	447.97	447.97	0.00	0.00
818999963	Money Market Investment Pool			09/24/2009	725.09	725.09	725.09	725.09	0.00	0.00
818999963	Money Market Investment Pool			09/25/2009	353.26	353.26	353.26	353.26	0.00	0.00
818999963	Money Market Investment Pool			09/30/2009	339.49	339.49	339.49	339.49	0.00	0.00
818999963	Money Market Investment Pool			09/28/2009	334.11	334.11	334.11	334.11	0.00	0.00
818999963	Money Market Investment Pool			09/28/2009	3,140.57	3,140.57	3,140.57	3,140.57	0.00	0.00
818999963	Money Market Investment Pool			10/01/2009	319.71	319.71	319.71	319.71	0.00	0.00
818999963	Money Market Investment Pool			09/29/2009	1,003.59	1,003.59	1,003.59	1,003.59	0.00	0.00
818999963	Money Market Investment Pool			10/02/2009	307.37	307.37	307.37	307.37	0.00	0.00
818999963	Money Market Investment Pool			10/05/2009	279.13	279.13	279.13	279.13	0.00	0.00
818999963	Money Market Investment Pool			10/06/2009	879.85	879.85	879.85	879.85	0.00	0.00
818999963	Money Market Investment Pool			10/07/2009	777.17	777.17	777.17	777.17	0.00	0.00
818999963	Money Market Investment Pool			10/08/2009	290.40	290.40	290.40	290.40	0.00	0.00
818999963	Money Market Investment Pool			10/09/2009	240.53	240.53	240.53	240.53	0.00	0.00
818999963	Money Market Investment Pool			10/15/2009	254.53	254.53	254.53	254.53	0.00	0.00
818999963	Money Market Investment Pool			10/12/2009	242.57	242.57	242.57	242.57	0.00	0.00
818999963	Money Market Investment Pool			10/14/2009	242.16	242.16	242.16	242.16	0.00	0.00
818999963	Money Market Investment Pool			10/16/2009	263.44	263.44	263.44	263.44	0.00	0.00
818999963	Money Market Investment Pool			10/13/2009	727.76	727.76	727.76	727.76	0.00	0.00
818999963	Money Market Investment Pool			10/19/2009	254.94	254.94	254.94	254.94	0.00	0.00
818999963	Money Market Investment Pool			10/20/2009	750.59	750.59	750.59	750.59	0.00	0.00
818999963	Money Market Investment Pool			10/21/2009	244.56	244.56	244.56	244.56	0.00	0.00
818999963	Money Market Investment Pool			10/22/2009	248.98	248.98	248.98	248.98	0.00	0.00
818999963	Money Market Investment Pool			10/23/2009	240.88	240.88	240.88	240.88	0.00	0.00
818999963	Money Market Investment Pool			10/29/2009	236.39	236.39	236.39	236.39	0.00	0.00
818999963	Money Market Investment Pool			10/28/2009	234.26	234.26	234.26	234.26	0.00	0.00
818999963	Money Market Investment Pool			10/30/2009	259.05	259.05	259.05	259.05	0.00	0.00
818999963	Money Market Investment Pool			10/26/2009	232.27	232.27	232.27	232.27	0.00	0.00

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818999963	Money Market Investment Pool			10/27/2009	699.06	699.06	699.06	699.06	0.00	0.00
818999963	Money Market Investment Pool			11/02/2009	259.71	259.71	259.71	259.71	0.00	0.00
818999963	Money Market Investment Pool			11/03/2009	762.14	762.14	762.14	762.14	0.00	0.00
818999963	Money Market Investment Pool			11/04/2009	246.17	246.17	246.17	246.17	0.00	0.00
818999963	Money Market Investment Pool			11/05/2009	249.67	249.67	249.67	249.67	0.00	0.00
818999963	Money Market Investment Pool			11/06/2009	247.11	247.11	247.11	247.11	0.00	0.00
818999963	Money Market Investment Pool			11/12/2009	241.52	241.52	241.52	241.52	0.00	0.00
818999963	Money Market Investment Pool			11/09/2009	250.42	250.42	250.42	250.42	0.00	0.00
818999963	Money Market Investment Pool			11/11/2009	247.99	247.99	247.99	247.99	0.00	0.00
818999963	Money Market Investment Pool			11/13/2009	241.73	241.73	241.73	241.73	0.00	0.00
818999963	Money Market Investment Pool			11/10/2009	764.97	764.97	764.97	764.97	0.00	0.00
818999963	Money Market Investment Pool			11/16/2009	249.88	249.88	249.88	249.88	0.00	0.00
818999963	Money Market Investment Pool			11/17/2009	867.64	867.64	867.64	867.64	0.00	0.00
818999963	Money Market Investment Pool			11/18/2009	241.76	241.76	241.76	241.76	0.00	0.00
818999963	Money Market Investment Pool			11/19/2009	300.31	300.31	300.31	300.31	0.00	0.00
818999963	Money Market Investment Pool			11/20/2009	303.10	303.10	303.10	303.10	0.00	0.00
818999963	Money Market Investment Pool			11/23/2009	300.34	300.34	300.34	300.34	0.00	0.00
818999963	Money Market Investment Pool			11/24/2009	891.41	891.41	891.41	891.41	0.00	0.00
818999963	Money Market Investment Pool			11/25/2009	277.34	277.34	277.34	277.34	0.00	0.00
818999963	Money Market Investment Pool			11/27/2009	286.01	286.01	286.01	286.01	0.00	0.00
818999963	Money Market Investment Pool			12/04/2009	1,370.89	1,370.89	1,370.89	1,370.89	0.00	0.00
818999963	Money Market Investment Pool			12/04/2009	261.97	261.97	261.97	261.97	0.00	0.00
818999963	Money Market Investment Pool			12/03/2009	4,180.62	4,180.62	4,180.62	4,180.62	0.00	0.00
818999963	Money Market Investment Pool			12/03/2009	279.49	279.49	279.49	279.49	0.00	0.00
818999963	Money Market Investment Pool			12/02/2009	266.27	266.27	266.27	266.27	0.00	0.00
818999963	Money Market Investment Pool			12/01/2009	873.75	873.75	873.75	873.75	0.00	0.00
818999963	Money Market Investment Pool			11/30/2009	578.61	578.61	578.61	578.61	0.00	0.00
818999963	Money Market Investment Pool			12/11/2009	284.67	284.67	284.67	284.67	0.00	0.00

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818999963	Money Market Investment Pool			12/10/2009	1,615.26	1,615.26	1,615.26	1,615.26	0.00	0.00
818999963	Money Market Investment Pool			12/10/2009	269.46	269.46	269.46	269.46	0.00	0.00
818999963	Money Market Investment Pool			12/09/2009	266.68	266.68	266.68	266.68	0.00	0.00
818999963	Money Market Investment Pool			12/08/2009	797.66	797.66	797.66	797.66	0.00	0.00
818999963	Money Market Investment Pool			12/07/2009	263.79	263.79	263.79	263.79	0.00	0.00
818999963	Money Market Investment Pool			12/14/2009	269.66	269.66	269.66	269.66	0.00	0.00
818999963	Money Market Investment Pool			12/18/2009	275.16	275.16	275.16	275.16	0.00	0.00
818999963	Money Market Investment Pool			12/17/2009	269.52	269.52	269.52	269.52	0.00	0.00
818999963	Money Market Investment Pool			12/16/2009	267.28	267.28	267.28	267.28	0.00	0.00
818999963	Money Market Investment Pool			12/15/2009	805.33	805.33	805.33	805.33	0.00	0.00
818999963	Money Market Investment Pool			12/15/2009	13,125.00	13,125.00	13,125.00	13,125.00	0.00	0.00
818999963	Money Market Investment Pool			12/24/2009	275.49	275.49	275.49	275.49	0.00	0.00
818999963	Money Market Investment Pool			12/23/2009	286.48	286.48	286.48	286.48	0.00	0.00
818999963	Money Market Investment Pool			12/22/2009	829.07	829.07	829.07	829.07	0.00	0.00
818999963	Money Market Investment Pool			12/21/2009	881.25	881.25	881.25	881.25	0.00	0.00
818999963	Money Market Investment Pool			12/21/2009	300.58	300.58	300.58	300.58	0.00	0.00
818999963	Money Market Investment Pool			12/29/2009	2,786.55	2,786.55	2,786.55	2,786.55	0.00	0.00
818999963	Money Market Investment Pool			12/29/2009	1,118.10	1,118.10	1,118.10	1,118.10	0.00	0.00
818999963	Money Market Investment Pool			12/28/2009	292.45	292.45	292.45	292.45	0.00	0.00
818999963	Money Market Investment Pool			12/31/2009	282.83	282.83	282.83	282.83	0.00	0.00
818999963	Money Market Investment Pool			12/31/2009	255.77	255.77	255.77	255.77	0.00	0.00
818999963	Money Market Investment Pool			12/30/2009	274.39	274.39	274.39	274.39	0.00	0.00
818999963	Money Market Investment Pool			01/08/2010	261.14	261.14	261.14	261.14	0.00	0.00
818999963	Money Market Investment Pool			01/07/2010	261.53	261.53	261.53	261.53	0.00	0.00
818999963	Money Market Investment Pool			01/06/2010	264.74	264.74	264.74	264.74	0.00	0.00
818999963	Money Market Investment Pool			01/05/2010	1,044.78	1,044.78	1,044.78	1,044.78	0.00	0.00
818999963	Money Market Investment Pool			01/15/2010	262.60	262.60	262.60	262.60	0.00	0.00
818999963	Money Market Investment Pool			01/14/2010	272.59	272.59	272.59	272.59	0.00	0.00



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818999963	Money Market Investment Pool			01/13/2010	272.49	272.49	272.49	272.49	0.00	0.00
818999963	Money Market Investment Pool			01/12/2010	792.04	792.04	792.04	792.04	0.00	0.00
818999963	Money Market Investment Pool			01/11/2010	261.92	261.92	261.92	261.92	0.00	0.00
818999963	Money Market Investment Pool			01/22/2010	253.37	253.37	253.37	253.37	0.00	0.00
818999963	Money Market Investment Pool			01/21/2010	259.18	259.18	259.18	259.18	0.00	0.00
818999963	Money Market Investment Pool			01/20/2010	1,038.79	1,038.79	1,038.79	1,038.79	0.00	0.00
818999963	Money Market Investment Pool			01/19/2010	259.52	259.52	259.52	259.52	0.00	0.00
818999963	Money Market Investment Pool			01/25/2010	246.45	246.45	246.45	246.45	0.00	0.00
818999963	Money Market Investment Pool			01/29/2010	263.95	263.95	263.95	263.95	0.00	0.00
818999963	Money Market Investment Pool			01/28/2010	275.14	275.14	275.14	275.14	0.00	0.00
818999963	Money Market Investment Pool			01/26/2010	743.34	743.34	743.34	743.34	0.00	0.00
818999963	Money Market Investment Pool			01/27/2010	250.51	250.51	250.51	250.51	0.00	0.00
818999963	Money Market Investment Pool			02/05/2010	207.53	207.53	207.53	207.53	0.00	0.00
818999963	Money Market Investment Pool			02/04/2010	9,609.38	9,609.38	9,609.38	9,609.38	0.00	0.00
818999963	Money Market Investment Pool			02/04/2010	208.09	208.09	208.09	208.09	0.00	0.00
818999963	Money Market Investment Pool			02/03/2010	213.10	213.10	213.10	213.10	0.00	0.00
818999963	Money Market Investment Pool			02/02/2010	749.17	749.17	749.17	749.17	0.00	0.00
818999963	Money Market Investment Pool			02/01/2010	240.42	240.42	240.42	240.42	0.00	0.00
818999963	Money Market Investment Pool			02/12/2010	204.50	204.50	204.50	204.50	0.00	0.00
818999963	Money Market Investment Pool			02/10/2010	8,906.25	8,906.25	8,906.25	8,906.25	0.00	0.00
818999963	Money Market Investment Pool			02/11/2010	7,046.87	7,046.87	7,046.87	7,046.87	0.00	0.00
818999963	Money Market Investment Pool			02/10/2010	202.64	202.64	202.64	202.64	0.00	0.00
818999963	Money Market Investment Pool			02/09/2010	611.25	611.25	611.25	611.25	0.00	0.00
818999963	Money Market Investment Pool			02/08/2010	203.32	203.32	203.32	203.32	0.00	0.00
818999963	Money Market Investment Pool			02/11/2010	226.51	226.51	226.51	226.51	0.00	0.00
818999963	Money Market Investment Pool			02/19/2010	207.60	207.60	207.60	207.60	0.00	0.00
818999963	Money Market Investment Pool			02/18/2010	205.69	205.69	205.69	205.69	0.00	0.00
818999963	Money Market Investment Pool			02/17/2010	825.56	825.56	825.56	825.56	0.00	0.00



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818999963	Money Market Investment Pool			02/16/2010	201.27	201.27	201.27	201.27	0.00	0.00
818999963	Money Market Investment Pool			02/26/2010	198.03	198.03	198.03	198.03	0.00	0.00
818999963	Money Market Investment Pool			02/25/2010	186.44	186.44	186.44	186.44	0.00	0.00
818999963	Money Market Investment Pool			02/24/2010	200.21	200.21	200.21	200.21	0.00	0.00
818999963	Money Market Investment Pool			02/23/2010	623.34	623.34	623.34	623.34	0.00	0.00
818999963	Money Market Investment Pool			02/22/2010	1,560.00	1,560.00	1,560.00	1,560.00	0.00	0.00
818999963	Money Market Investment Pool			02/22/2010	209.09	209.09	209.09	209.09	0.00	0.00
818999963	Money Market Investment Pool			03/01/2010	193.98	193.98	193.98	193.98	0.00	0.00
818999963	Money Market Investment Pool			03/05/2010	195.86	195.86	195.86	195.86	0.00	0.00
818999963	Money Market Investment Pool			03/02/2010	583.37	583.37	583.37	583.37	0.00	0.00
818999963	Money Market Investment Pool			03/03/2010	189.85	189.85	189.85	189.85	0.00	0.00
818999963	Money Market Investment Pool			03/04/2010	192.86	192.86	192.86	192.86	0.00	0.00
818999963	Money Market Investment Pool			03/12/2010	196.18	196.18	196.18	196.18	0.00	0.00
818999963	Money Market Investment Pool			03/11/2010	192.84	192.84	192.84	192.84	0.00	0.00
818999963	Money Market Investment Pool			03/10/2010	190.70	190.70	190.70	190.70	0.00	0.00
818999963	Money Market Investment Pool			03/09/2010	9,552.42	9,552.42	9,552.42	9,552.42	0.00	0.00
818999963	Money Market Investment Pool			03/09/2010	596.26	596.26	596.26	596.26	0.00	0.00
818999963	Money Market Investment Pool			03/08/2010	13,472.99	13,472.99	13,472.99	13,472.99	0.00	0.00
818999963	Money Market Investment Pool			03/08/2010	200.86	200.86	200.86	200.86	0.00	0.00
818999963	Money Market Investment Pool			03/18/2010	192.32	192.32	192.32	192.32	0.00	0.00
818999963	Money Market Investment Pool			03/17/2010	201.79	201.79	201.79	201.79	0.00	0.00
818999963	Money Market Investment Pool			03/16/2010	599.86	599.86	599.86	599.86	0.00	0.00
818999963	Money Market Investment Pool			03/15/2010	196.66	196.66	196.66	196.66	0.00	0.00
818999963	Money Market Investment Pool			03/19/2010	196.57	196.57	196.57	196.57	0.00	0.00
818999963	Money Market Investment Pool			03/23/2010	588.34	588.34	588.34	588.34	0.00	0.00
818999963	Money Market Investment Pool			03/22/2010	194.13	194.13	194.13	194.13	0.00	0.00
818999963	Money Market Investment Pool			03/26/2010	199.70	199.70	199.70	199.70	0.00	0.00
818999963	Money Market Investment Pool			03/25/2010	196.48	196.48	196.48	196.48	0.00	0.00



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818999963	Money Market Investment Pool			03/24/2010	195.49	195.49	195.49	195.49	0.00	0.00
818999963	Money Market Investment Pool			04/01/2010	177.07	177.07	177.07	177.07	0.00	0.00
818999963	Money Market Investment Pool			03/31/2010	249.80	249.80	249.80	249.80	0.00	0.00
818999963	Money Market Investment Pool			03/30/2010	662.48	662.48	662.48	662.48	0.00	0.00
818999963	Money Market Investment Pool			03/29/2010	209.14	209.14	209.14	209.14	0.00	0.00
818999963	Money Market Investment Pool			04/09/2010	177.90	177.90	177.90	177.90	0.00	0.00
818999963	Money Market Investment Pool			04/08/2010	177.08	177.08	177.08	177.08	0.00	0.00
818999963	Money Market Investment Pool			04/07/2010	177.82	177.82	177.82	177.82	0.00	0.00
818999963	Money Market Investment Pool			04/06/2010	768.74	768.74	768.74	768.74	0.00	0.00
818999963	Money Market Investment Pool			04/05/2010	197.25	197.25	197.25	197.25	0.00	0.00
818999963	Money Market Investment Pool			04/12/2010	178.53	178.53	178.53	178.53	0.00	0.00
818999963	Money Market Investment Pool			04/16/2010	191.04	191.04	191.04	191.04	0.00	0.00
818999963	Money Market Investment Pool			04/15/2010	1,714.34	1,714.34	1,714.34	1,714.34	0.00	0.00
818999963	Money Market Investment Pool			04/15/2010	181.86	181.86	181.86	181.86	0.00	0.00
818999963	Money Market Investment Pool			04/13/2010	539.04	539.04	539.04	539.04	0.00	0.00
818999963	Money Market Investment Pool			04/14/2010	183.23	183.23	183.23	183.23	0.00	0.00
818999963	Money Market Investment Pool			04/23/2010	196.89	196.89	196.89	196.89	0.00	0.00
818999963	Money Market Investment Pool			04/22/2010	210.25	210.25	210.25	210.25	0.00	0.00
818999963	Money Market Investment Pool			04/21/2010	211.58	211.58	211.58	211.58	0.00	0.00
818999963	Money Market Investment Pool			04/20/2010	630.16	630.16	630.16	630.16	0.00	0.00
818999963	Money Market Investment Pool			04/19/2010	211.27	211.27	211.27	211.27	0.00	0.00
818999963	Money Market Investment Pool			04/29/2010	199.45	199.45	199.45	199.45	0.00	0.00
818999963	Money Market Investment Pool			04/28/2010	203.24	203.24	203.24	203.24	0.00	0.00
818999963	Money Market Investment Pool			04/27/2010	607.28	607.28	607.28	607.28	0.00	0.00
818999963	Money Market Investment Pool			04/26/2010	200.86	200.86	200.86	200.86	0.00	0.00
818999963	Money Market Investment Pool			04/30/2010	250.99	250.99	250.99	250.99	0.00	0.00
818999963	Money Market Investment Pool			05/04/2010	657.40	657.40	657.40	657.40	0.00	0.00
818999963	Money Market Investment Pool			05/07/2010	216.11	216.11	216.11	216.11	0.00	0.00

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818999963	Money Market Investment Pool			05/06/2010	212.81	212.81	212.81	212.81	0.00	0.00
818999963	Money Market Investment Pool			05/05/2010	221.02	221.02	221.02	221.02	0.00	0.00
818999963	Money Market Investment Pool			05/03/2010	220.19	220.19	220.19	220.19	0.00	0.00
818999963	Money Market Investment Pool			05/14/2010	245.32	245.32	245.32	245.32	0.00	0.00
818999963	Money Market Investment Pool			05/13/2010	248.22	248.22	248.22	248.22	0.00	0.00
818999963	Money Market Investment Pool			05/12/2010	237.29	237.29	237.29	237.29	0.00	0.00
818999963	Money Market Investment Pool			05/11/2010	685.03	685.03	685.03	685.03	0.00	0.00
818999963	Money Market Investment Pool			05/10/2010	233.50	233.50	233.50	233.50	0.00	0.00
818999963	Money Market Investment Pool			05/20/2010	252.08	252.08	252.08	252.08	0.00	0.00
818999963	Money Market Investment Pool			05/21/2010	260.43	260.43	260.43	260.43	0.00	0.00
818999963	Money Market Investment Pool			05/19/2010	5,467.19	5,467.19	5,467.19	5,467.19	0.00	0.00
818999963	Money Market Investment Pool			05/19/2010	265.74	265.74	265.74	265.74	0.00	0.00
818999963	Money Market Investment Pool			05/18/2010	774.08	774.08	774.08	774.08	0.00	0.00
818999963	Money Market Investment Pool			05/17/2010	255.10	255.10	255.10	255.10	0.00	0.00
818999963	Money Market Investment Pool			05/28/2010	335.33	335.33	335.33	335.33	0.00	0.00
818999963	Money Market Investment Pool			05/27/2010	278.26	278.26	278.26	278.26	0.00	0.00
818999963	Money Market Investment Pool			05/26/2010	276.75	276.75	276.75	276.75	0.00	0.00
818999963	Money Market Investment Pool			05/25/2010	796.80	796.80	796.80	796.80	0.00	0.00
818999963	Money Market Investment Pool			05/24/2010	262.57	262.57	262.57	262.57	0.00	0.00
818999963	Money Market Investment Pool			06/04/2010	327.60	327.60	327.60	327.60	0.00	0.00
818999963	Money Market Investment Pool			06/03/2010	302.44	302.44	302.44	302.44	0.00	0.00
818999963	Money Market Investment Pool			06/02/2010	1,514.35	1,514.35	1,514.35	1,514.35	0.00	0.00
818999963	Money Market Investment Pool			06/01/2010	401.73	401.73	401.73	401.73	0.00	0.00
818999963	Money Market Investment Pool			06/09/2010	332.03	332.03	332.03	332.03	0.00	0.00
818999963	Money Market Investment Pool			06/08/2010	1,030.75	1,030.75	1,030.75	1,030.75	0.00	0.00
818999963	Money Market Investment Pool			06/07/2010	344.96	344.96	344.96	344.96	0.00	0.00
818999963	Money Market Investment Pool			06/11/2010	339.08	339.08	339.08	339.08	0.00	0.00
818999963	Money Market Investment Pool			06/10/2010	335.77	335.77	335.77	335.77	0.00	0.00



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818999963	Money Market Investment Pool			06/14/2010	339.52	339.52	339.52	339.52	0.00	0.00
818999963	Money Market Investment Pool			06/18/2010	329.14	329.14	329.14	329.14	0.00	0.00
818999963	Money Market Investment Pool			06/17/2010	334.20	334.20	334.20	334.20	0.00	0.00
818999963	Money Market Investment Pool			06/16/2010	340.52	340.52	340.52	340.52	0.00	0.00
818999963	Money Market Investment Pool			06/15/2010	1,043.35	1,043.35	1,043.35	1,043.35	0.00	0.00
818999963	Money Market Investment Pool			06/25/2010	318.78	318.78	318.78	318.78	0.00	0.00
818999963	Money Market Investment Pool			06/24/2010	323.53	323.53	323.53	323.53	0.00	0.00
818999963	Money Market Investment Pool			06/23/2010	324.39	324.39	324.39	324.39	0.00	0.00
818999963	Money Market Investment Pool			06/22/2010	288.93	288.93	288.93	288.93	0.00	0.00
818999963	Money Market Investment Pool			06/22/2010	987.94	987.94	987.94	987.94	0.00	0.00
818999963	Money Market Investment Pool			06/21/2010	329.40	329.40	329.40	329.40	0.00	0.00
818999963	Money Market Investment Pool			06/30/2010	340.88	340.88	340.88	340.88	0.00	0.00
818999963	Money Market Investment Pool			07/01/2010	158.01	158.01	158.01	158.01	0.00	0.00
818999963	Money Market Investment Pool			06/29/2010	952.21	952.21	952.21	952.21	0.00	0.00
818999963	Money Market Investment Pool			06/28/2010	2,247.44	2,247.44	2,247.44	2,247.44	0.00	0.00
818999963	Money Market Investment Pool			06/28/2010	317.13	317.13	317.13	317.13	0.00	0.00
818999963	Money Market Investment Pool			07/02/2010	161.61	161.61	161.61	161.61	0.00	0.00
818999963	Money Market Investment Pool			07/09/2010	161.70	161.70	161.70	161.70	0.00	0.00
818999963	Money Market Investment Pool			07/08/2010	11,831.86	11,831.86	11,831.86	11,831.86	0.00	0.00
818999963	Money Market Investment Pool			07/08/2010	163.40	163.40	163.40	163.40	0.00	0.00
818999963	Money Market Investment Pool			07/07/2010	635.32	635.32	635.32	635.32	0.00	0.00
818999963	Money Market Investment Pool			07/06/2010	157.66	157.66	157.66	157.66	0.00	0.00
818999963	Money Market Investment Pool			07/16/2010	221.15	221.15	221.15	221.15	0.00	0.00
818999963	Money Market Investment Pool			07/15/2010	222.75	222.75	222.75	222.75	0.00	0.00
818999963	Money Market Investment Pool			07/14/2010	216.57	216.57	216.57	216.57	0.00	0.00
818999963	Money Market Investment Pool			07/13/2010	12,562.68	12,562.68	12,562.68	12,562.68	0.00	0.00
818999963	Money Market Investment Pool			07/13/2010	534.98	534.98	534.98	534.98	0.00	0.00
818999963	Money Market Investment Pool			07/12/2010	159.92	159.92	159.92	159.92	0.00	0.00



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818999963	Money Market Investment Pool			07/21/2010	230.42	230.42	230.42	230.42	0.00	0.00
818999963	Money Market Investment Pool			07/23/2010	224.29	224.29	224.29	224.29	0.00	0.00
818999963	Money Market Investment Pool			07/20/2010	658.93	658.93	658.93	658.93	0.00	0.00
818999963	Money Market Investment Pool			07/22/2010	228.59	228.59	228.59	228.59	0.00	0.00
818999963	Money Market Investment Pool			07/19/2010	220.67	220.67	220.67	220.67	0.00	0.00
818999963	Money Market Investment Pool			07/30/2010	5,351.66	5,351.66	5,351.66	5,351.66	0.00	0.00
818999963	Money Market Investment Pool			07/30/2010	245.24	245.24	245.24	245.24	0.00	0.00
818999963	Money Market Investment Pool			07/29/2010	226.65	226.65	226.65	226.65	0.00	0.00
818999963	Money Market Investment Pool			07/28/2010	227.19	227.19	227.19	227.19	0.00	0.00
818999963	Money Market Investment Pool			07/27/2010	668.29	668.29	668.29	668.29	0.00	0.00
818999963	Money Market Investment Pool			07/26/2010	10,249.99	10,249.99	10,249.99	10,249.99	0.00	0.00
818999963	Money Market Investment Pool			07/26/2010	226.66	226.66	226.66	226.66	0.00	0.00
818999963	Money Market Investment Pool			08/06/2010	227.64	227.64	227.64	227.64	0.00	0.00
818999963	Money Market Investment Pool			08/05/2010	223.86	223.86	223.86	223.86	0.00	0.00
818999963	Money Market Investment Pool			08/04/2010	224.22	224.22	224.22	224.22	0.00	0.00
818999963	Money Market Investment Pool			08/03/2010	715.55	715.55	715.55	715.55	0.00	0.00
818999963	Money Market Investment Pool			08/02/2010	246.66	246.66	246.66	246.66	0.00	0.00
818999963	Money Market Investment Pool			08/13/2010	223.23	223.23	223.23	223.23	0.00	0.00
818999963	Money Market Investment Pool			08/12/2010	216.21	216.21	216.21	216.21	0.00	0.00
818999963	Money Market Investment Pool			08/11/2010	221.99	221.99	221.99	221.99	0.00	0.00
818999963	Money Market Investment Pool			08/10/2010	661.70	661.70	661.70	661.70	0.00	0.00
818999963	Money Market Investment Pool			08/09/2010	220.26	220.26	220.26	220.26	0.00	0.00
818999963	Money Market Investment Pool			08/09/2010	5,106.60	5,106.60	5,106.60	5,106.60	0.00	0.00
818999963	Money Market Investment Pool			08/20/2010	230.47	230.47	230.47	230.47	0.00	0.00
818999963	Money Market Investment Pool			08/19/2010	231.44	231.44	231.44	231.44	0.00	0.00
818999963	Money Market Investment Pool			08/18/2010	229.20	229.20	229.20	229.20	0.00	0.00
818999963	Money Market Investment Pool			08/17/2010	667.04	667.04	667.04	667.04	0.00	0.00
818999963	Money Market Investment Pool			08/16/2010	226.22	226.22	226.22	226.22	0.00	0.00

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818999963	Money Market Investment Pool			08/24/2010	678.92	678.92	678.92	678.92	0.00	0.00
818999963	Money Market Investment Pool			08/23/2010	232.21	232.21	232.21	232.21	0.00	0.00
818999963	Money Market Investment Pool			08/25/2010	211.92	211.92	211.92	211.92	0.00	0.00
818999963	Money Market Investment Pool			08/26/2010	207.78	207.78	207.78	207.78	0.00	0.00
818999963	Money Market Investment Pool			08/24/2010	12,414.69	12,414.69	12,414.69	12,414.69	0.00	0.00
818999963	Money Market Investment Pool			08/27/2010	145.68	145.68	145.68	145.68	0.00	0.00
818999963	Money Market Investment Pool			09/03/2010	136.93	136.93	136.93	136.93	0.00	0.00
818999963	Money Market Investment Pool			09/02/2010	126.95	126.95	126.95	126.95	0.00	0.00
818999963	Money Market Investment Pool			09/01/2010	149.21	149.21	149.21	149.21	0.00	0.00
818999963	Money Market Investment Pool			08/31/2010	7,040.00	7,040.00	7,040.00	7,040.00	0.00	0.00
818999963	Money Market Investment Pool			08/31/2010	436.28	436.28	436.28	436.28	0.00	0.00
818999963	Money Market Investment Pool			08/30/2010	145.23	145.23	145.23	145.23	0.00	0.00
818999963	Money Market Investment Pool			09/10/2010	123.90	123.90	123.90	123.90	0.00	0.00
818999963	Money Market Investment Pool			09/09/2010	11,906.76	11,906.76	11,906.76	11,906.76	0.00	0.00
818999963	Money Market Investment Pool			09/09/2010	117.83	117.83	117.83	117.83	0.00	0.00
818999963	Money Market Investment Pool			09/08/2010	476.59	476.59	476.59	476.59	0.00	0.00
818999963	Money Market Investment Pool			09/07/2010	120.50	120.50	120.50	120.50	0.00	0.00
818999963	Money Market Investment Pool			09/14/2010	403.69	403.69	403.69	403.69	0.00	0.00
818999963	Money Market Investment Pool			09/17/2010	124.13	124.13	124.13	124.13	0.00	0.00
818999963	Money Market Investment Pool			09/15/2010	143.30	143.30	143.30	143.30	0.00	0.00
818999963	Money Market Investment Pool			09/13/2010	128.13	128.13	128.13	128.13	0.00	0.00
818999963	Money Market Investment Pool			09/16/2010	120.00	120.00	120.00	120.00	0.00	0.00
818999963	Money Market Investment Pool			09/24/2010	95.43	95.43	95.43	95.43	0.00	0.00
818999963	Money Market Investment Pool			09/23/2010	94.73	94.73	94.73	94.73	0.00	0.00
818999963	Money Market Investment Pool			09/22/2010	97.55	97.55	97.55	97.55	0.00	0.00
818999963	Money Market Investment Pool			09/21/2010	362.99	362.99	362.99	362.99	0.00	0.00
818999963	Money Market Investment Pool			09/20/2010	121.83	121.83	121.83	121.83	0.00	0.00
818999963	Money Market Investment Pool			09/30/2010	10,890.63	10,890.63	10,890.63	10,890.63	0.00	0.00



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818999963	Money Market Investment Pool			09/30/2010	128.71	128.71	128.71	128.71	0.00	0.00
818999963	Money Market Investment Pool			09/29/2010	128.58	128.58	128.58	128.58	0.00	0.00
818999963	Money Market Investment Pool			09/28/2010	314.23	314.23	314.23	314.23	0.00	0.00
818999963	Money Market Investment Pool			09/27/2010	7,190.41	7,190.41	7,190.41	7,190.41	0.00	0.00
818999963	Money Market Investment Pool			09/27/2010	106.53	106.53	106.53	106.53	0.00	0.00
818999963	Money Market Investment Pool			10/01/2010	144.00	144.00	144.00	144.00	0.00	0.00
818999963	Money Market Investment Pool			10/05/2010	348.13	348.13	348.13	348.13	0.00	0.00
818999963	Money Market Investment Pool			10/06/2010	125.55	125.55	125.55	125.55	0.00	0.00
818999963	Money Market Investment Pool			10/07/2010	123.06	123.06	123.06	123.06	0.00	0.00
818999963	Money Market Investment Pool			10/08/2010	120.15	120.15	120.15	120.15	0.00	0.00
818999963	Money Market Investment Pool			10/04/2010	138.63	138.63	138.63	138.63	0.00	0.00
818999963	Money Market Investment Pool			10/15/2010	124.73	124.73	124.73	124.73	0.00	0.00
818999963	Money Market Investment Pool			10/11/2010	128.33	128.33	128.33	128.33	0.00	0.00
818999963	Money Market Investment Pool			10/12/2010	366.52	366.52	366.52	366.52	0.00	0.00
818999963	Money Market Investment Pool			10/14/2010	122.38	122.38	122.38	122.38	0.00	0.00
818999963	Money Market Investment Pool			10/13/2010	123.47	123.47	123.47	123.47	0.00	0.00
818999963	Money Market Investment Pool			10/18/2010	126.77	126.77	126.77	126.77	0.00	0.00
818999963	Money Market Investment Pool			10/19/2010	378.60	378.60	378.60	378.60	0.00	0.00
818999963	Money Market Investment Pool			10/20/2010	132.71	132.71	132.71	132.71	0.00	0.00
818999963	Money Market Investment Pool			10/21/2010	129.78	129.78	129.78	129.78	0.00	0.00
818999963	Money Market Investment Pool			10/22/2010	130.95	130.95	130.95	130.95	0.00	0.00
818999963	Money Market Investment Pool			10/28/2010	142.13	142.13	142.13	142.13	0.00	0.00
818999963	Money Market Investment Pool			10/29/2010	128.30	128.30	128.30	128.30	0.00	0.00
818999963	Money Market Investment Pool			10/25/2010	135.94	135.94	135.94	135.94	0.00	0.00
818999963	Money Market Investment Pool			10/27/2010	131.34	131.34	131.34	131.34	0.00	0.00
818999963	Money Market Investment Pool			10/26/2010	408.62	408.62	408.62	408.62	0.00	0.00
818999963	Money Market Investment Pool			11/05/2010	176.69	176.69	176.69	176.69	0.00	0.00
818999963	Money Market Investment Pool			11/01/2010	166.24	166.24	166.24	166.24	0.00	0.00

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818999963	Money Market Investment Pool			11/02/2010	452.23	452.23	452.23	452.23	0.00	0.00
818999963	Money Market Investment Pool			11/03/2010	180.64	180.64	180.64	180.64	0.00	0.00
818999963	Money Market Investment Pool			11/04/2010	5,470.86	5,470.86	5,470.86	5,470.86	0.00	0.00
818999963	Money Market Investment Pool			11/04/2010	178.16	178.16	178.16	178.16	0.00	0.00
818999963	Money Market Investment Pool			11/08/2010	180.91	180.91	180.91	180.91	0.00	0.00
818999963	Money Market Investment Pool			11/09/2010	543.76	543.76	543.76	543.76	0.00	0.00
818999963	Money Market Investment Pool			11/10/2010	184.15	184.15	184.15	184.15	0.00	0.00
818999963	Money Market Investment Pool			11/11/2010	194.58	194.58	194.58	194.58	0.00	0.00
818999963	Money Market Investment Pool			11/12/2010	189.07	189.07	189.07	189.07	0.00	0.00
818999963	Money Market Investment Pool			11/15/2010	193.33	193.33	193.33	193.33	0.00	0.00
818999963	Money Market Investment Pool			11/18/2010	138.32	138.32	138.32	138.32	0.00	0.00
818999963	Money Market Investment Pool			11/16/2010	515.41	515.41	515.41	515.41	0.00	0.00
818999963	Money Market Investment Pool			11/19/2010	138.25	138.25	138.25	138.25	0.00	0.00
818999963	Money Market Investment Pool			11/19/2010	3,321.92	3,321.92	3,321.92	3,321.92	0.00	0.00
818999963	Money Market Investment Pool			11/17/2010	139.48	139.48	139.48	139.48	0.00	0.00
818999963	Money Market Investment Pool			11/22/2010	136.66	136.66	136.66	136.66	0.00	0.00
818999963	Money Market Investment Pool			11/23/2010	415.85	415.85	415.85	415.85	0.00	0.00
818999963	Money Market Investment Pool			11/24/2010	140.60	140.60	140.60	140.60	0.00	0.00
818999963	Money Market Investment Pool			11/26/2010	144.88	144.88	144.88	144.88	0.00	0.00
818999963	Money Market Investment Pool			11/29/2010	2,296.76	2,296.76	2,296.76	2,296.76	0.00	0.00
818999963	Money Market Investment Pool			11/29/2010	289.61	289.61	289.61	289.61	0.00	0.00
818999963	Money Market Investment Pool			11/30/2010	433.38	433.38	433.38	433.38	0.00	0.00
818999963	Money Market Investment Pool			12/01/2010	136.98	136.98	136.98	136.98	0.00	0.00
818999963	Money Market Investment Pool			12/02/2010	141.02	141.02	141.02	141.02	0.00	0.00
818999963	Money Market Investment Pool			12/03/2010	99.93	99.93	99.93	99.93	0.00	0.00
818999963	Money Market Investment Pool			12/10/2010	108.83	108.83	108.83	108.83	0.00	0.00
818999963	Money Market Investment Pool			12/08/2010	97.56	97.56	97.56	97.56	0.00	0.00
818999963	Money Market Investment Pool			12/07/2010	7,361.45	7,361.45	7,361.45	7,361.45	0.00	0.00



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818999963	Money Market Investment Pool			12/09/2010	114.09	114.09	114.09	114.09	0.00	0.00
818999963	Money Market Investment Pool			12/06/2010	98.62	98.62	98.62	98.62	0.00	0.00
818999963	Money Market Investment Pool			12/07/2010	295.60	295.60	295.60	295.60	0.00	0.00
818999963	Money Market Investment Pool			12/13/2010	114.00	114.00	114.00	114.00	0.00	0.00
818999963	Money Market Investment Pool			12/14/2010	349.80	349.80	349.80	349.80	0.00	0.00
818999963	Money Market Investment Pool			12/15/2010	181.02	181.02	181.02	181.02	0.00	0.00
818999963	Money Market Investment Pool			12/16/2010	108.71	108.71	108.71	108.71	0.00	0.00
818999963	Money Market Investment Pool			12/17/2010	117.64	117.64	117.64	117.64	0.00	0.00
818999963	Money Market Investment Pool			12/20/2010	117.24	117.24	117.24	117.24	0.00	0.00
818999963	Money Market Investment Pool			12/22/2010	115.77	115.77	115.77	115.77	0.00	0.00
818999963	Money Market Investment Pool			12/21/2010	348.57	348.57	348.57	348.57	0.00	0.00
818999963	Money Market Investment Pool			12/23/2010	114.66	114.66	114.66	114.66	0.00	0.00
818999963	Money Market Investment Pool			12/23/2010	6,926.41	6,926.41	6,926.41	6,926.41	0.00	0.00
818999963	Money Market Investment Pool			12/29/2010	6,343.74	6,343.74	6,343.74	6,343.74	0.00	0.00
818999963	Money Market Investment Pool			12/31/2010	132.28	132.28	132.28	132.28	0.00	0.00
818999963	Money Market Investment Pool			12/31/2010	127.35	127.35	127.35	127.35	0.00	0.00
818999963	Money Market Investment Pool			12/30/2010	123.42	123.42	123.42	123.42	0.00	0.00
818999963	Money Market Investment Pool			12/27/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	Money Market Investment Pool			12/28/2010	455.35	455.35	455.35	455.35	0.00	0.00
818999963	Money Market Investment Pool			12/28/2010	2,444.14	2,444.14	2,444.14	2,444.14	0.00	0.00
818999963	Money Market Investment Pool			12/29/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	Money Market Investment Pool			01/07/2011	138.65	138.65	138.65	138.65	0.00	0.00
818999963	Money Market Investment Pool			01/06/2011	114.61	114.61	114.61	114.61	0.00	0.00
818999963	Money Market Investment Pool			01/05/2011	4,438.28	4,438.28	4,438.28	4,438.28	0.00	0.00
818999963	Money Market Investment Pool			01/04/2011	367.51	367.51	367.51	367.51	0.00	0.00
818999963	Money Market Investment Pool			01/05/2011	114.28	114.28	114.28	114.28	0.00	0.00
818999963	Money Market Investment Pool			01/10/2011	136.48	136.48	136.48	136.48	0.00	0.00
818999963	Money Market Investment Pool			01/11/2011	409.56	409.56	409.56	409.56	0.00	0.00



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818999963	Money Market Investment Pool			01/11/2011	9,750.00	9,750.00	9,750.00	9,750.00	0.00	0.00
818999963	Money Market Investment Pool			01/12/2011	131.13	131.13	131.13	131.13	0.00	0.00
818999963	Money Market Investment Pool			01/14/2011	111.83	111.83	111.83	111.83	0.00	0.00
818999963	Money Market Investment Pool			01/13/2011	111.83	111.83	111.83	111.83	0.00	0.00
818999963	Money Market Investment Pool			01/18/2011	111.20	111.20	111.20	111.20	0.00	0.00
818999963	Money Market Investment Pool			01/18/2011	6,864.43	6,864.43	6,864.43	6,864.43	0.00	0.00
818999963	Money Market Investment Pool			01/20/2011	113.82	113.82	113.82	113.82	0.00	0.00
818999963	Money Market Investment Pool			01/21/2011	116.72	116.72	116.72	116.72	0.00	0.00
818999963	Money Market Investment Pool			01/19/2011	448.08	448.08	448.08	448.08	0.00	0.00
818999963	Money Market Investment Pool			01/28/2011	123.89	123.89	123.89	123.89	0.00	0.00
818999963	Money Market Investment Pool			01/24/2011	114.37	114.37	114.37	114.37	0.00	0.00
818999963	Money Market Investment Pool			01/25/2011	338.75	338.75	338.75	338.75	0.00	0.00
818999963	Money Market Investment Pool			01/26/2011	115.00	115.00	115.00	115.00	0.00	0.00
818999963	Money Market Investment Pool			01/27/2011	124.74	124.74	124.74	124.74	0.00	0.00
818999963	Money Market Investment Pool			01/28/2011	9,133.94	9,133.94	9,133.94	9,133.94	0.00	0.00
818999963	Money Market Investment Pool			01/31/2011	121.32	121.32	121.32	121.32	0.00	0.00
818999963	Money Market Investment Pool			02/01/2011	358.41	358.41	358.41	358.41	0.00	0.00
818999963	Money Market Investment Pool			02/02/2011	90.58	90.58	90.58	90.58	0.00	0.00
818999963	Money Market Investment Pool			02/03/2011	95.96	95.96	95.96	95.96	0.00	0.00
818999963	Money Market Investment Pool			02/04/2011	98.25	98.25	98.25	98.25	0.00	0.00
818999963	Money Market Investment Pool			02/09/2011	99.33	99.33	99.33	99.33	0.00	0.00
818999963	Money Market Investment Pool			02/11/2011	116.38	116.38	116.38	116.38	0.00	0.00
818999963	Money Market Investment Pool			02/10/2011	114.07	114.07	114.07	114.07	0.00	0.00
818999963	Money Market Investment Pool			02/07/2011	95.65	95.65	95.65	95.65	0.00	0.00
818999963	Money Market Investment Pool			02/08/2011	289.24	289.24	289.24	289.24	0.00	0.00
818999963	Money Market Investment Pool			02/14/2011	123.31	123.31	123.31	123.31	0.00	0.00
818999963	Money Market Investment Pool			02/15/2011	376.13	376.13	376.13	376.13	0.00	0.00
818999963	Money Market Investment Pool			02/16/2011	110.92	110.92	110.92	110.92	0.00	0.00



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818999963	Money Market Investment Pool			02/17/2011	123.76	123.76	123.76	123.76	0.00	0.00
818999963	Money Market Investment Pool			02/18/2011	131.28	131.28	131.28	131.28	0.00	0.00
818999963	Money Market Investment Pool			02/24/2011	130.49	130.49	130.49	130.49	0.00	0.00
818999963	Money Market Investment Pool			02/23/2011	525.04	525.04	525.04	525.04	0.00	0.00
818999963	Money Market Investment Pool			02/25/2011	152.26	152.26	152.26	152.26	0.00	0.00
818999963	Money Market Investment Pool			02/22/2011	131.34	131.34	131.34	131.34	0.00	0.00
818999963	Money Market Investment Pool			02/28/2011	153.34	153.34	153.34	153.34	0.00	0.00
818999963	Money Market Investment Pool			03/01/2011	440.83	440.83	440.83	440.83	0.00	0.00
818999963	Money Market Investment Pool			03/02/2011	117.77	117.77	117.77	117.77	0.00	0.00
818999963	Money Market Investment Pool			03/03/2011	123.78	123.78	123.78	123.78	0.00	0.00
818999963	Money Market Investment Pool			03/04/2011	123.70	123.70	123.70	123.70	0.00	0.00
818999963	Money Market Investment Pool			03/07/2011	128.90	128.90	128.90	128.90	0.00	0.00
818999963	Money Market Investment Pool			03/11/2011	118.71	118.71	118.71	118.71	0.00	0.00
818999963	Money Market Investment Pool			03/10/2011	121.79	121.79	121.79	121.79	0.00	0.00
818999963	Money Market Investment Pool			03/09/2011	124.00	124.00	124.00	124.00	0.00	0.00
818999963	Money Market Investment Pool			03/08/2011	366.94	366.94	366.94	366.94	0.00	0.00
818999963	Money Market Investment Pool			03/18/2011	127.92	127.92	127.92	127.92	0.00	0.00
818999963	Money Market Investment Pool			03/17/2011	127.57	127.57	127.57	127.57	0.00	0.00
818999963	Money Market Investment Pool			03/16/2011	150.78	150.78	150.78	150.78	0.00	0.00
818999963	Money Market Investment Pool			03/15/2011	353.72	353.72	353.72	353.72	0.00	0.00
818999963	Money Market Investment Pool			03/14/2011	120.62	120.62	120.62	120.62	0.00	0.00
818999963	Money Market Investment Pool			03/25/2011	123.28	123.28	123.28	123.28	0.00	0.00
818999963	Money Market Investment Pool			03/24/2011	123.76	123.76	123.76	123.76	0.00	0.00
818999963	Money Market Investment Pool			03/23/2011	128.26	128.26	128.26	128.26	0.00	0.00
818999963	Money Market Investment Pool			03/22/2011	393.11	393.11	393.11	393.11	0.00	0.00
818999963	Money Market Investment Pool			03/21/2011	132.74	132.74	132.74	132.74	0.00	0.00
818999963	Money Market Investment Pool			03/29/2011	390.81	390.81	390.81	390.81	0.00	0.00
818999963	Money Market Investment Pool			03/28/2011	130.07	130.07	130.07	130.07	0.00	0.00



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818999963	Money Market Investment Pool			04/01/2011	137.25	137.25	137.25	137.25	0.00	0.00
818999963	Money Market Investment Pool			03/31/2011	122.71	122.71	122.71	122.71	0.00	0.00
818999963	Money Market Investment Pool			03/30/2011	125.63	125.63	125.63	125.63	0.00	0.00
818999963	Money Market Investment Pool			04/08/2011	110.06	110.06	110.06	110.06	0.00	0.00
818999963	Money Market Investment Pool			04/07/2011	101.04	101.04	101.04	101.04	0.00	0.00
818999963	Money Market Investment Pool			04/06/2011	90.17	90.17	90.17	90.17	0.00	0.00
818999963	Money Market Investment Pool			04/05/2011	286.99	286.99	286.99	286.99	0.00	0.00
818999963	Money Market Investment Pool			04/04/2011	99.79	99.79	99.79	99.79	0.00	0.00
818999963	Money Market Investment Pool			04/14/2011	96.63	96.63	96.63	96.63	0.00	0.00
818999963	Money Market Investment Pool			04/13/2011	99.35	99.35	99.35	99.35	0.00	0.00
818999963	Money Market Investment Pool			04/12/2011	310.89	310.89	310.89	310.89	0.00	0.00
818999963	Money Market Investment Pool			04/11/2011	104.10	104.10	104.10	104.10	0.00	0.00
818999963	Money Market Investment Pool			04/15/2011	100.78	100.78	100.78	100.78	0.00	0.00
818999963	Money Market Investment Pool			04/18/2011	106.85	106.85	106.85	106.85	0.00	0.00
818999963	Money Market Investment Pool			04/19/2011	312.82	312.82	312.82	312.82	0.00	0.00
818999963	Money Market Investment Pool			04/21/2011	99.20	99.20	99.20	99.20	0.00	0.00
818999963	Money Market Investment Pool			04/20/2011	99.74	99.74	99.74	99.74	0.00	0.00
818999963	Money Market Investment Pool			04/29/2011	105.28	105.28	105.28	105.28	0.00	0.00
818999963	Money Market Investment Pool			04/28/2011	96.80	96.80	96.80	96.80	0.00	0.00
818999963	Money Market Investment Pool			04/27/2011	99.56	99.56	99.56	99.56	0.00	0.00
818999963	Money Market Investment Pool			04/26/2011	2,262.67	2,262.67	2,262.67	2,262.67	0.00	0.00
818999963	Money Market Investment Pool			04/26/2011	400.51	400.51	400.51	400.51	0.00	0.00
818999963	Money Market Investment Pool			04/25/2011	100.08	100.08	100.08	100.08	0.00	0.00
818999963	Money Market Investment Pool			05/06/2011	60.25	60.25	60.25	60.25	0.00	0.00
818999963	Money Market Investment Pool			05/05/2011	7,399.50	7,399.50	7,399.50	7,399.50	0.00	0.00
818999963	Money Market Investment Pool			05/05/2011	62.24	62.24	62.24	62.24	0.00	0.00
818999963	Money Market Investment Pool			05/04/2011	62.20	62.20	62.20	62.20	0.00	0.00
818999963	Money Market Investment Pool			05/03/2011	335.05	335.05	335.05	335.05	0.00	0.00



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818999963	Money Market Investment Pool			05/02/2011	122.96	122.96	122.96	122.96	0.00	0.00
818999963	Money Market Investment Pool			05/11/2011	7,168.75	7,168.75	7,168.75	7,168.75	0.00	0.00
818999963	Money Market Investment Pool			05/13/2011	105.71	105.71	105.71	105.71	0.00	0.00
818999963	Money Market Investment Pool			05/12/2011	59.11	59.11	59.11	59.11	0.00	0.00
818999963	Money Market Investment Pool			05/11/2011	59.66	59.66	59.66	59.66	0.00	0.00
818999963	Money Market Investment Pool			05/09/2011	61.51	61.51	61.51	61.51	0.00	0.00
818999963	Money Market Investment Pool			05/10/2011	181.78	181.78	181.78	181.78	0.00	0.00
818999963	Money Market Investment Pool			05/19/2011	66.59	66.59	66.59	66.59	0.00	0.00
818999963	Money Market Investment Pool			05/18/2011	63.93	63.93	63.93	63.93	0.00	0.00
818999963	Money Market Investment Pool			05/20/2011	78.11	78.11	78.11	78.11	0.00	0.00
818999963	Money Market Investment Pool			05/17/2011	352.66	352.66	352.66	352.66	0.00	0.00
818999963	Money Market Investment Pool			05/16/2011	145.99	145.99	145.99	145.99	0.00	0.00
818999963	Money Market Investment Pool			05/23/2011	76.58	76.58	76.58	76.58	0.00	0.00
818999963	Money Market Investment Pool			05/24/2011	231.62	231.62	231.62	231.62	0.00	0.00
818999963	Money Market Investment Pool			05/25/2011	78.89	78.89	78.89	78.89	0.00	0.00
818999963	Money Market Investment Pool			05/27/2011	89.53	89.53	89.53	89.53	0.00	0.00
818999963	Money Market Investment Pool			05/26/2011	89.09	89.09	89.09	89.09	0.00	0.00
818999963	Money Market Investment Pool			05/31/2011	85.33	85.33	85.33	85.33	0.00	0.00
818999963	Money Market Investment Pool			06/01/2011	340.32	340.32	340.32	340.32	0.00	0.00
818999963	Money Market Investment Pool			06/02/2011	86.15	86.15	86.15	86.15	0.00	0.00
818999963	Money Market Investment Pool			06/03/2011	98.47	98.47	98.47	98.47	0.00	0.00
818999963	Money Market Investment Pool			06/08/2011	83.92	83.92	83.92	83.92	0.00	0.00
818999963	Money Market Investment Pool			06/09/2011	84.25	84.25	84.25	84.25	0.00	0.00
818999963	Money Market Investment Pool			06/10/2011	88.12	88.12	88.12	88.12	0.00	0.00
818999963	Money Market Investment Pool			06/06/2011	87.03	87.03	87.03	87.03	0.00	0.00
818999963	Money Market Investment Pool			06/07/2011	258.97	258.97	258.97	258.97	0.00	0.00
818999963	Money Market Investment Pool			06/08/2011	9,068.23	9,068.23	9,068.23	9,068.23	0.00	0.00
818999963	Money Market Investment Pool			06/13/2011	87.51	87.51	87.51	87.51	0.00	0.00



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818999963	Money Market Investment Pool			06/14/2011	259.50	259.50	259.50	259.50	0.00	0.00
818999963	Money Market Investment Pool			06/15/2011	86.20	86.20	86.20	86.20	0.00	0.00
818999963	Money Market Investment Pool			06/16/2011	92.47	92.47	92.47	92.47	0.00	0.00
818999963	Money Market Investment Pool			06/17/2011	96.14	96.14	96.14	96.14	0.00	0.00
818999963	Money Market Investment Pool			06/23/2011	99.23	99.23	99.23	99.23	0.00	0.00
818999963	Money Market Investment Pool			06/24/2011	97.45	97.45	97.45	97.45	0.00	0.00
818999963	Money Market Investment Pool			06/20/2011	96.00	96.00	96.00	96.00	0.00	0.00
818999963	Money Market Investment Pool			06/22/2011	98.17	98.17	98.17	98.17	0.00	0.00
818999963	Money Market Investment Pool			06/21/2011	287.33	287.33	287.33	287.33	0.00	0.00
818999963	Money Market Investment Pool			06/27/2011	94.01	94.01	94.01	94.01	0.00	0.00
818999963	Money Market Investment Pool			06/28/2011	281.09	281.09	281.09	281.09	0.00	0.00
818999963	Money Market Investment Pool			06/29/2011	92.76	92.76	92.76	92.76	0.00	0.00
818999963	Money Market Investment Pool			06/29/2011	7,644.21	7,644.21	7,644.21	7,644.21	0.00	0.00
818999963	Money Market Investment Pool			06/30/2011	101.70	101.70	101.70	101.70	0.00	0.00
818999963	Money Market Investment Pool			07/01/2011	93.73	93.73	93.73	93.73	0.00	0.00
818999963	Money Market Investment Pool			07/05/2011	108.44	108.44	108.44	108.44	0.00	0.00
818999963	Money Market Investment Pool			07/06/2011	415.09	415.09	415.09	415.09	0.00	0.00
818999963	Money Market Investment Pool			07/07/2011	91.16	91.16	91.16	91.16	0.00	0.00
818999963	Money Market Investment Pool			07/08/2011	86.30	86.30	86.30	86.30	0.00	0.00
818999963	Money Market Investment Pool			07/12/2011	3,281.00	3,281.00	3,281.00	3,281.00	0.00	0.00
818999963	Money Market Investment Pool			07/12/2011	257.26	257.26	257.26	257.26	0.00	0.00
818999963	Money Market Investment Pool			07/13/2011	82.41	82.41	82.41	82.41	0.00	0.00
818999963	Money Market Investment Pool			07/13/2011	10,159.03	10,159.03	10,159.03	10,159.03	0.00	0.00
818999963	Money Market Investment Pool			07/14/2011	78.36	78.36	78.36	78.36	0.00	0.00
818999963	Money Market Investment Pool			07/15/2011	82.02	82.02	82.02	82.02	0.00	0.00
818999963	Money Market Investment Pool			07/15/2011	580.54	580.54	580.54	580.54	0.00	0.00
818999963	Money Market Investment Pool			07/11/2011	85.97	85.97	85.97	85.97	0.00	0.00
818999963	Money Market Investment Pool			07/18/2011	83.81	83.81	83.81	83.81	0.00	0.00

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818999963	Money Market Investment Pool			07/19/2011	254.25	254.25	254.25	254.25	0.00	0.00
818999963	Money Market Investment Pool			07/20/2011	85.76	85.76	85.76	85.76	0.00	0.00
818999963	Money Market Investment Pool			07/21/2011	82.63	82.63	82.63	82.63	0.00	0.00
818999963	Money Market Investment Pool			07/21/2011	1,387.50	1,387.50	1,387.50	1,387.50	0.00	0.00
818999963	Money Market Investment Pool			07/22/2011	84.93	84.93	84.93	84.93	0.00	0.00
818999963	Money Market Investment Pool			07/27/2011	84.90	84.90	84.90	84.90	0.00	0.00
818999963	Money Market Investment Pool			07/25/2011	149.37	149.37	149.37	149.37	0.00	0.00
818999963	Money Market Investment Pool			07/28/2011	85.73	85.73	85.73	85.73	0.00	0.00
818999963	Money Market Investment Pool			07/29/2011	98.82	98.82	98.82	98.82	0.00	0.00
818999963	Money Market Investment Pool			07/26/2011	251.03	251.03	251.03	251.03	0.00	0.00
818999963	Money Market Investment Pool			08/01/2011	121.16	121.16	121.16	121.16	0.00	0.00
818999963	Money Market Investment Pool			08/02/2011	333.05	333.05	333.05	333.05	0.00	0.00
818999963	Money Market Investment Pool			08/03/2011	100.58	100.58	100.58	100.58	0.00	0.00
818999963	Money Market Investment Pool			08/04/2011	126.10	126.10	126.10	126.10	0.00	0.00
818999963	Money Market Investment Pool			08/05/2011	97.14	97.14	97.14	97.14	0.00	0.00
818999963	Money Market Investment Pool			08/08/2011	90.29	90.29	90.29	90.29	0.00	0.00
818999963	Money Market Investment Pool			08/08/2011	1,031.25	1,031.25	1,031.25	1,031.25	0.00	0.00
818999963	Money Market Investment Pool			08/09/2011	272.71	272.71	272.71	272.71	0.00	0.00
818999963	Money Market Investment Pool			08/10/2011	90.95	90.95	90.95	90.95	0.00	0.00
818999963	Money Market Investment Pool			08/11/2011	92.92	92.92	92.92	92.92	0.00	0.00
818999963	Money Market Investment Pool			08/12/2011	96.34	96.34	96.34	96.34	0.00	0.00
818999963	Money Market Investment Pool			08/19/2011	102.67	102.67	102.67	102.67	0.00	0.00
818999963	Money Market Investment Pool			08/18/2011	101.52	101.52	101.52	101.52	0.00	0.00
818999963	Money Market Investment Pool			08/17/2011	116.61	116.61	116.61	116.61	0.00	0.00
818999963	Money Market Investment Pool			08/16/2011	299.66	299.66	299.66	299.66	0.00	0.00
818999963	Money Market Investment Pool			08/15/2011	100.21	100.21	100.21	100.21	0.00	0.00
818999963	Money Market Investment Pool			08/25/2011	1,666.05	1,666.05	1,666.05	1,666.05	0.00	0.00
818999963	Money Market Investment Pool			08/26/2011	112.24	112.24	112.24	112.24	0.00	0.00

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818999963	Money Market Investment Pool			08/25/2011	96.85	96.85	96.85	96.85	0.00	0.00
818999963	Money Market Investment Pool			08/24/2011	98.77	98.77	98.77	98.77	0.00	0.00
818999963	Money Market Investment Pool			08/23/2011	307.20	307.20	307.20	307.20	0.00	0.00
818999963	Money Market Investment Pool			08/22/2011	96.53	96.53	96.53	96.53	0.00	0.00
818999963	Money Market Investment Pool			09/02/2011	96.91	96.91	96.91	96.91	0.00	0.00
818999963	Money Market Investment Pool			09/01/2011	94.90	94.90	94.90	94.90	0.00	0.00
818999963	Money Market Investment Pool			08/31/2011	115.88	115.88	115.88	115.88	0.00	0.00
818999963	Money Market Investment Pool			08/30/2011	338.20	338.20	338.20	338.20	0.00	0.00
818999963	Money Market Investment Pool			08/29/2011	2,167.22	2,167.22	2,167.22	2,167.22	0.00	0.00
818999963	Money Market Investment Pool			08/29/2011	113.57	113.57	113.57	113.57	0.00	0.00
818999963	Money Market Investment Pool			09/09/2011	99.78	99.78	99.78	99.78	0.00	0.00
818999963	Money Market Investment Pool			09/08/2011	96.69	96.69	96.69	96.69	0.00	0.00
818999963	Money Market Investment Pool			09/07/2011	369.39	369.39	369.39	369.39	0.00	0.00
818999963	Money Market Investment Pool			09/06/2011	8,588.81	8,588.81	8,588.81	8,588.81	0.00	0.00
818999963	Money Market Investment Pool			09/06/2011	91.32	91.32	91.32	91.32	0.00	0.00
818999963	Money Market Investment Pool			09/14/2011	96.52	96.52	96.52	96.52	0.00	0.00
818999963	Money Market Investment Pool			09/12/2011	97.72	97.72	97.72	97.72	0.00	0.00
818999963	Money Market Investment Pool			09/13/2011	293.11	293.11	293.11	293.11	0.00	0.00
818999963	Money Market Investment Pool			09/16/2011	144.89	144.89	144.89	144.89	0.00	0.00
818999963	Money Market Investment Pool			09/15/2011	97.13	97.13	97.13	97.13	0.00	0.00
818999963	Money Market Investment Pool			09/23/2011	152.42	152.42	152.42	152.42	0.00	0.00
818999963	Money Market Investment Pool			09/22/2011	158.73	158.73	158.73	158.73	0.00	0.00
818999963	Money Market Investment Pool			09/21/2011	157.28	157.28	157.28	157.28	0.00	0.00
818999963	Money Market Investment Pool			09/20/2011	440.44	440.44	440.44	440.44	0.00	0.00
818999963	Money Market Investment Pool			09/19/2011	146.86	146.86	146.86	146.86	0.00	0.00
818999963	Money Market Investment Pool			09/28/2011	219.69	219.69	219.69	219.69	0.00	0.00
818999963	Money Market Investment Pool			09/29/2011	213.95	213.95	213.95	213.95	0.00	0.00
818999963	Money Market Investment Pool			09/27/2011	6,107.66	6,107.66	6,107.66	6,107.66	0.00	0.00

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818999963	Money Market Investment Pool			09/27/2011	489.34	489.34	489.34	489.34	0.00	0.00
818999963	Money Market Investment Pool			09/26/2011	163.66	163.66	163.66	163.66	0.00	0.00
818999963	Money Market Investment Pool			09/30/2011	228.85	228.85	228.85	228.85	0.00	0.00
818999963	Money Market Investment Pool			10/07/2011	203.78	203.78	203.78	203.78	0.00	0.00
818999963	Money Market Investment Pool			10/06/2011	198.49	198.49	198.49	198.49	0.00	0.00
818999963	Money Market Investment Pool			10/05/2011	193.78	193.78	193.78	193.78	0.00	0.00
818999963	Money Market Investment Pool			10/04/2011	594.35	594.35	594.35	594.35	0.00	0.00
818999963	Money Market Investment Pool			10/03/2011	202.77	202.77	202.77	202.77	0.00	0.00
818999963	Money Market Investment Pool			10/14/2011	186.31	186.31	186.31	186.31	0.00	0.00
818999963	Money Market Investment Pool			10/13/2011	175.70	175.70	175.70	175.70	0.00	0.00
818999963	Money Market Investment Pool			10/12/2011	186.98	186.98	186.98	186.98	0.00	0.00
818999963	Money Market Investment Pool			10/11/2011	565.83	565.83	565.83	565.83	0.00	0.00
818999963	Money Market Investment Pool			10/09/2011	188.61	188.61	188.61	188.61	0.00	0.00
818999963	Money Market Investment Pool			10/18/2011	585.19	585.19	585.19	585.19	0.00	0.00
818999963	Money Market Investment Pool			10/21/2011	178.35	178.35	178.35	178.35	0.00	0.00
818999963	Money Market Investment Pool			10/20/2011	175.07	175.07	175.07	175.07	0.00	0.00
818999963	Money Market Investment Pool			10/17/2011	185.71	185.71	185.71	185.71	0.00	0.00
818999963	Money Market Investment Pool			10/19/2011	183.20	183.20	183.20	183.20	0.00	0.00
818999963	Money Market Investment Pool			10/28/2011	181.99	181.99	181.99	181.99	0.00	0.00
818999963	Money Market Investment Pool			10/27/2011	166.06	166.06	166.06	166.06	0.00	0.00
818999963	Money Market Investment Pool			10/26/2011	173.30	173.30	173.30	173.30	0.00	0.00
818999963	Money Market Investment Pool			10/25/2011	539.88	539.88	539.88	539.88	0.00	0.00
818999963	Money Market Investment Pool			10/24/2011	180.21	180.21	180.21	180.21	0.00	0.00
818999963	Money Market Investment Pool			11/02/2011	156.57	156.57	156.57	156.57	0.00	0.00
818999963	Money Market Investment Pool			11/03/2011	160.58	160.58	160.58	160.58	0.00	0.00
818999963	Money Market Investment Pool			11/01/2011	534.15	534.15	534.15	534.15	0.00	0.00
818999963	Money Market Investment Pool			10/31/2011	200.20	200.20	200.20	200.20	0.00	0.00
818999963	Money Market Investment Pool			11/04/2011	153.61	153.61	153.61	153.61	0.00	0.00



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818999963	Money Market Investment Pool			11/04/2011	0.31	0.31	0.31	0.31	0.00	0.00
818999963	Money Market Investment Pool			11/11/2011	126.01	126.01	126.01	126.01	0.00	0.00
818999963	Money Market Investment Pool			11/10/2011	124.49	124.49	124.49	124.49	0.00	0.00
818999963	Money Market Investment Pool			11/09/2011	209.12	209.12	209.12	209.12	0.00	0.00
818999963	Money Market Investment Pool			11/07/2011	149.66	149.66	149.66	149.66	0.00	0.00
818999963	Money Market Investment Pool			11/08/2011	449.16	449.16	449.16	449.16	0.00	0.00
818999963	Money Market Investment Pool			11/16/2011	155.18	155.18	155.18	155.18	0.00	0.00
818999963	Money Market Investment Pool			11/15/2011	11,502.87	11,502.87	11,502.87	11,502.87	0.00	0.00
818999963	Money Market Investment Pool			11/15/2011	386.29	386.29	386.29	386.29	0.00	0.00
818999963	Money Market Investment Pool			11/14/2011	126.01	126.01	126.01	126.01	0.00	0.00
818999963	Money Market Investment Pool			11/17/2011	139.55	139.55	139.55	139.55	0.00	0.00
818999963	Money Market Investment Pool			11/18/2011	145.67	145.67	145.67	145.67	0.00	0.00
818999963	Money Market Investment Pool			11/21/2011	149.55	149.55	149.55	149.55	0.00	0.00
818999963	Money Market Investment Pool			11/25/2011	158.31	158.31	158.31	158.31	0.00	0.00
818999963	Money Market Investment Pool			11/23/2011	7,998.58	7,998.58	7,998.58	7,998.58	0.00	0.00
818999963	Money Market Investment Pool			11/23/2011	145.60	145.60	145.60	145.60	0.00	0.00
818999963	Money Market Investment Pool			11/22/2011	6,131.25	6,131.25	6,131.25	6,131.25	0.00	0.00
818999963	Money Market Investment Pool			11/22/2011	437.70	437.70	437.70	437.70	0.00	0.00
818999963	Money Market Investment Pool			12/02/2011	155.19	155.19	155.19	155.19	0.00	0.00
818999963	Money Market Investment Pool			12/01/2011	152.49	152.49	152.49	152.49	0.00	0.00
818999963	Money Market Investment Pool			11/30/2011	171.09	171.09	171.09	171.09	0.00	0.00
818999963	Money Market Investment Pool			11/29/2011	483.18	483.18	483.18	483.18	0.00	0.00
818999963	Money Market Investment Pool			11/28/2011	1,639.85	1,639.85	1,639.85	1,639.85	0.00	0.00
818999963	Money Market Investment Pool			11/28/2011	321.24	321.24	321.24	321.24	0.00	0.00
818999963	Money Market Investment Pool			12/09/2011	139.77	139.77	139.77	139.77	0.00	0.00
818999963	Money Market Investment Pool			12/08/2011	136.73	136.73	136.73	136.73	0.00	0.00
818999963	Money Market Investment Pool			12/07/2011	138.67	138.67	138.67	138.67	0.00	0.00
818999963	Money Market Investment Pool			12/06/2011	437.65	437.65	437.65	437.65	0.00	0.00



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818999963	Money Market Investment Pool			12/05/2011	147.09	147.09	147.09	147.09	0.00	0.00
818999963	Money Market Investment Pool			12/05/2011	3,800.00	3,800.00	3,800.00	3,800.00	0.00	0.00
818999963	Money Market Investment Pool			12/16/2011	132.52	132.52	132.52	132.52	0.00	0.00
818999963	Money Market Investment Pool			12/15/2011	129.77	129.77	129.77	129.77	0.00	0.00
818999963	Money Market Investment Pool			12/14/2011	146.25	146.25	146.25	146.25	0.00	0.00
818999963	Money Market Investment Pool			12/13/2011	415.31	415.31	415.31	415.31	0.00	0.00
818999963	Money Market Investment Pool			12/12/2011	137.96	137.96	137.96	137.96	0.00	0.00
818999963	Money Market Investment Pool			12/20/2011	399.56	399.56	399.56	399.56	0.00	0.00
818999963	Money Market Investment Pool			12/19/2011	133.73	133.73	133.73	133.73	0.00	0.00
818999963	Money Market Investment Pool			12/21/2011	129.18	129.18	129.18	129.18	0.00	0.00
818999963	Money Market Investment Pool			12/23/2011	135.39	135.39	135.39	135.39	0.00	0.00
818999963	Money Market Investment Pool			12/22/2011	138.82	138.82	138.82	138.82	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	5,460.00	5,460.00	5,460.00	5,460.00	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	130.74	130.74	130.74	130.74	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	127.43	127.43	127.43	127.43	0.00	0.00
818999963	Money Market Investment Pool			12/29/2011	134.32	134.32	134.32	134.32	0.00	0.00
818999963	Money Market Investment Pool			12/28/2011	538.21	538.21	538.21	538.21	0.00	0.00
818999963	Money Market Investment Pool			12/27/2011	134.36	134.36	134.36	134.36	0.00	0.00
818999963	Money Market Investment Pool			01/05/2012	125.66	125.66	125.66	125.66	0.00	0.00
818999963	Money Market Investment Pool			01/06/2012	121.68	121.68	121.68	121.68	0.00	0.00
818999963	Money Market Investment Pool			01/04/2012	514.94	514.94	514.94	514.94	0.00	0.00
818999963	Money Market Investment Pool			01/13/2012	126.21	126.21	126.21	126.21	0.00	0.00
818999963	Money Market Investment Pool			01/12/2012	162.37	162.37	162.37	162.37	0.00	0.00
818999963	Money Market Investment Pool			01/11/2012	122.90	122.90	122.90	122.90	0.00	0.00
818999963	Money Market Investment Pool			01/10/2012	387.77	387.77	387.77	387.77	0.00	0.00
818999963	Money Market Investment Pool			01/09/2012	138.08	138.08	138.08	138.08	0.00	0.00
818999963	Money Market Investment Pool			01/20/2012	172.14	172.14	172.14	172.14	0.00	0.00
818999963	Money Market Investment Pool			01/18/2012	544.60	544.60	544.60	544.60	0.00	0.00



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818999963	Money Market Investment Pool			01/17/2012	143.31	143.31	143.31	143.31	0.00	0.00
818999963	Money Market Investment Pool			01/20/2012	13,556.98	13,556.98	13,556.98	13,556.98	0.00	0.00
818999963	Money Market Investment Pool			01/19/2012	145.51	145.51	145.51	145.51	0.00	0.00
818999963	Money Market Investment Pool			01/24/2012	454.84	454.84	454.84	454.84	0.00	0.00
818999963	Money Market Investment Pool			01/23/2012	152.80	152.80	152.80	152.80	0.00	0.00
818999963	Money Market Investment Pool			01/25/2012	148.76	148.76	148.76	148.76	0.00	0.00
818999963	Money Market Investment Pool			01/26/2012	109.58	109.58	109.58	109.58	0.00	0.00
818999963	Money Market Investment Pool			01/27/2012	705.90	705.90	705.90	705.90	0.00	0.00
818999963	Money Market Investment Pool			01/26/2012	2,380.13	2,380.13	2,380.13	2,380.13	0.00	0.00
818999963	Money Market Investment Pool			01/27/2012	136.64	136.64	136.64	136.64	0.00	0.00
818999963	Money Market Investment Pool			01/30/2012	104.92	104.92	104.92	104.92	0.00	0.00
818999963	Money Market Investment Pool			01/31/2012	335.75	335.75	335.75	335.75	0.00	0.00
818999963	Money Market Investment Pool			02/02/2012	109.42	109.42	109.42	109.42	0.00	0.00
818999963	Money Market Investment Pool			02/03/2012	111.79	111.79	111.79	111.79	0.00	0.00
818999963	Money Market Investment Pool			02/01/2012	118.99	118.99	118.99	118.99	0.00	0.00
818999963	Money Market Investment Pool			02/10/2012	114.06	114.06	114.06	114.06	0.00	0.00
818999963	Money Market Investment Pool			02/09/2012	110.05	110.05	110.05	110.05	0.00	0.00
818999963	Money Market Investment Pool			02/08/2012	4,189.99	4,189.99	4,189.99	4,189.99	0.00	0.00
818999963	Money Market Investment Pool			02/08/2012	123.38	123.38	123.38	123.38	0.00	0.00
818999963	Money Market Investment Pool			02/07/2012	10,306.14	10,306.14	10,306.14	10,306.14	0.00	0.00
818999963	Money Market Investment Pool			02/06/2012	110.33	110.33	110.33	110.33	0.00	0.00
818999963	Money Market Investment Pool			02/07/2012	331.68	331.68	331.68	331.68	0.00	0.00
818999963	Money Market Investment Pool			02/13/2012	145.73	145.73	145.73	145.73	0.00	0.00
818999963	Money Market Investment Pool			02/17/2012	110.98	110.98	110.98	110.98	0.00	0.00
818999963	Money Market Investment Pool			02/16/2012	114.35	114.35	114.35	114.35	0.00	0.00
818999963	Money Market Investment Pool			02/15/2012	13,406.25	13,406.25	13,406.25	13,406.25	0.00	0.00
818999963	Money Market Investment Pool			02/14/2012	337.32	337.32	337.32	337.32	0.00	0.00
818999963	Money Market Investment Pool			02/15/2012	114.98	114.98	114.98	114.98	0.00	0.00

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818999963	Money Market Investment Pool			02/24/2012	111.11	111.11	111.11	111.11	0.00	0.00
818999963	Money Market Investment Pool			02/23/2012	117.19	117.19	117.19	117.19	0.00	0.00
818999963	Money Market Investment Pool			02/22/2012	509.92	509.92	509.92	509.92	0.00	0.00
818999963	Money Market Investment Pool			02/21/2012	164.17	164.17	164.17	164.17	0.00	0.00
818999963	Money Market Investment Pool			02/27/2012	126.03	126.03	126.03	126.03	0.00	0.00
818999963	Money Market Investment Pool			03/02/2012	125.64	125.64	125.64	125.64	0.00	0.00
818999963	Money Market Investment Pool			03/01/2012	146.70	146.70	146.70	146.70	0.00	0.00
818999963	Money Market Investment Pool			02/29/2012	137.56	137.56	137.56	137.56	0.00	0.00
818999963	Money Market Investment Pool			02/28/2012	386.63	386.63	386.63	386.63	0.00	0.00
818999963	Money Market Investment Pool			03/09/2012	97.64	97.64	97.64	97.64	0.00	0.00
818999963	Money Market Investment Pool			03/08/2012	93.81	93.81	93.81	93.81	0.00	0.00
818999963	Money Market Investment Pool			03/07/2012	195.48	195.48	195.48	195.48	0.00	0.00
818999963	Money Market Investment Pool			03/06/2012	349.70	349.70	349.70	349.70	0.00	0.00
818999963	Money Market Investment Pool			03/05/2012	117.61	117.61	117.61	117.61	0.00	0.00
818999963	Money Market Investment Pool			03/13/2012	311.75	311.75	311.75	311.75	0.00	0.00
818999963	Money Market Investment Pool			03/16/2012	60.91	60.91	60.91	60.91	0.00	0.00
818999963	Money Market Investment Pool			03/14/2012	100.95	100.95	100.95	100.95	0.00	0.00
818999963	Money Market Investment Pool			03/12/2012	104.42	104.42	104.42	104.42	0.00	0.00
818999963	Money Market Investment Pool			03/15/2012	103.75	103.75	103.75	103.75	0.00	0.00
818999963	Money Market Investment Pool			03/22/2012	74.02	74.02	74.02	74.02	0.00	0.00
818999963	Money Market Investment Pool			03/20/2012	198.67	198.67	198.67	198.67	0.00	0.00
818999963	Money Market Investment Pool			03/23/2012	77.59	77.59	77.59	77.59	0.00	0.00
818999963	Money Market Investment Pool			03/22/2012	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			03/21/2012	74.70	74.70	74.70	74.70	0.00	0.00
818999963	Money Market Investment Pool			03/19/2012	63.87	63.87	63.87	63.87	0.00	0.00
818999963	Money Market Investment Pool			03/29/2012	117.27	117.27	117.27	117.27	0.00	0.00
818999963	Money Market Investment Pool			03/28/2012	116.59	116.59	116.59	116.59	0.00	0.00
818999963	Money Market Investment Pool			03/27/2012	353.64	353.64	353.64	353.64	0.00	0.00



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818999963	Money Market Investment Pool			03/26/2012	136.22	136.22	136.22	136.22	0.00	0.00
818999963	Money Market Investment Pool			03/30/2012	169.78	169.78	169.78	169.78	0.00	0.00
818999963	Money Market Investment Pool			04/03/2012	468.34	468.34	468.34	468.34	0.00	0.00
818999963	Money Market Investment Pool			04/02/2012	181.26	181.26	181.26	181.26	0.00	0.00
818999963	Money Market Investment Pool			04/05/2012	2,228.09	2,228.09	2,228.09	2,228.09	0.00	0.00
818999963	Money Market Investment Pool			04/05/2012	136.42	136.42	136.42	136.42	0.00	0.00
818999963	Money Market Investment Pool			04/04/2012	136.58	136.58	136.58	136.58	0.00	0.00
818999963	Money Market Investment Pool			04/13/2012	159.34	159.34	159.34	159.34	0.00	0.00
818999963	Money Market Investment Pool			04/11/2012	135.68	135.68	135.68	135.68	0.00	0.00
818999963	Money Market Investment Pool			04/10/2012	556.07	556.07	556.07	556.07	0.00	0.00
818999963	Money Market Investment Pool			04/09/2012	7,585.62	7,585.62	7,585.62	7,585.62	0.00	0.00
818999963	Money Market Investment Pool			04/09/2012	132.74	132.74	132.74	132.74	0.00	0.00
818999963	Money Market Investment Pool			04/12/2012	135.34	135.34	135.34	135.34	0.00	0.00
818999963	Money Market Investment Pool			04/17/2012	416.67	416.67	416.67	416.67	0.00	0.00
818999963	Money Market Investment Pool			04/20/2012	134.80	134.80	134.80	134.80	0.00	0.00
818999963	Money Market Investment Pool			04/18/2012	136.58	136.58	136.58	136.58	0.00	0.00
818999963	Money Market Investment Pool			04/19/2012	136.00	136.00	136.00	136.00	0.00	0.00
818999963	Money Market Investment Pool			04/16/2012	138.41	138.41	138.41	138.41	0.00	0.00
818999963	Money Market Investment Pool			04/27/2012	58.70	58.70	58.70	58.70	0.00	0.00
818999963	Money Market Investment Pool			04/26/2012	60.15	60.15	60.15	60.15	0.00	0.00
818999963	Money Market Investment Pool			04/25/2012	60.89	60.89	60.89	60.89	0.00	0.00
818999963	Money Market Investment Pool			04/24/2012	8,960.00	8,960.00	8,960.00	8,960.00	0.00	0.00
818999963	Money Market Investment Pool			04/24/2012	185.60	185.60	185.60	185.60	0.00	0.00
818999963	Money Market Investment Pool			04/23/2012	62.76	62.76	62.76	62.76	0.00	0.00
818999963	Money Market Investment Pool			05/03/2012	55.90	55.90	55.90	55.90	0.00	0.00
818999963	Money Market Investment Pool			05/04/2012	58.12	58.12	58.12	58.12	0.00	0.00
818999963	Money Market Investment Pool			05/02/2012	54.18	54.18	54.18	54.18	0.00	0.00
818999963	Money Market Investment Pool			05/01/2012	179.01	179.01	179.01	179.01	0.00	0.00



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818999963	Money Market Investment Pool			04/30/2012	11,260.60	11,260.60	11,260.60	11,260.60	0.00	0.00
818999963	Money Market Investment Pool			04/30/2012	58.79	58.79	58.79	58.79	0.00	0.00
818999963	Money Market Investment Pool			05/11/2012	60.28	60.28	60.28	60.28	0.00	0.00
818999963	Money Market Investment Pool			05/10/2012	61.40	61.40	61.40	61.40	0.00	0.00
818999963	Money Market Investment Pool			05/09/2012	61.40	61.40	61.40	61.40	0.00	0.00
818999963	Money Market Investment Pool			05/08/2012	169.83	169.83	169.83	169.83	0.00	0.00
818999963	Money Market Investment Pool			05/07/2012	56.12	56.12	56.12	56.12	0.00	0.00
818999963	Money Market Investment Pool			05/18/2012	60.72	60.72	60.72	60.72	0.00	0.00
818999963	Money Market Investment Pool			05/17/2012	63.04	63.04	63.04	63.04	0.00	0.00
818999963	Money Market Investment Pool			05/16/2012	57.67	57.67	57.67	57.67	0.00	0.00
818999963	Money Market Investment Pool			05/15/2012	170.90	170.90	170.90	170.90	0.00	0.00
818999963	Money Market Investment Pool			05/14/2012	56.45	56.45	56.45	56.45	0.00	0.00
818999963	Money Market Investment Pool			05/25/2012	51.11	51.11	51.11	51.11	0.00	0.00
818999963	Money Market Investment Pool			05/24/2012	50.45	50.45	50.45	50.45	0.00	0.00
818999963	Money Market Investment Pool			05/23/2012	14,000.00	14,000.00	14,000.00	14,000.00	0.00	0.00
818999963	Money Market Investment Pool			05/23/2012	58.42	58.42	58.42	58.42	0.00	0.00
818999963	Money Market Investment Pool			05/22/2012	183.66	183.66	183.66	183.66	0.00	0.00
818999963	Money Market Investment Pool			05/21/2012	60.99	60.99	60.99	60.99	0.00	0.00
818999963	Money Market Investment Pool			05/21/2012	3,580.46	3,580.46	3,580.46	3,580.46	0.00	0.00
818999963	Money Market Investment Pool			06/01/2012	64.50	64.50	64.50	64.50	0.00	0.00
818999963	Money Market Investment Pool			05/31/2012	51.92	51.92	51.92	51.92	0.00	0.00
818999963	Money Market Investment Pool			05/30/2012	227.39	227.39	227.39	227.39	0.00	0.00
818999963	Money Market Investment Pool			05/29/2012	57.33	57.33	57.33	57.33	0.00	0.00
818999963	Money Market Investment Pool			06/04/2012	55.70	55.70	55.70	55.70	0.00	0.00
818999963	Money Market Investment Pool			06/07/2012	44.50	44.50	44.50	44.50	0.00	0.00
818999963	Money Market Investment Pool			06/05/2012	154.19	154.19	154.19	154.19	0.00	0.00
818999963	Money Market Investment Pool			06/06/2012	49.35	49.35	49.35	49.35	0.00	0.00
818999963	Money Market Investment Pool			06/08/2012	45.01	45.01	45.01	45.01	0.00	0.00



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818999963	Money Market Investment Pool			06/15/2012	116.73	116.73	116.73	116.73	0.00	0.00
818999963	Money Market Investment Pool			06/14/2012	113.07	113.07	113.07	113.07	0.00	0.00
818999963	Money Market Investment Pool			06/13/2012	48.94	48.94	48.94	48.94	0.00	0.00
818999963	Money Market Investment Pool			06/12/2012	149.25	149.25	149.25	149.25	0.00	0.00
818999963	Money Market Investment Pool			06/11/2012	49.16	49.16	49.16	49.16	0.00	0.00
818999963	Money Market Investment Pool			06/22/2012	116.03	116.03	116.03	116.03	0.00	0.00
818999963	Money Market Investment Pool			06/22/2012	5,845.12	5,845.12	5,845.12	5,845.12	0.00	0.00
818999963	Money Market Investment Pool			06/21/2012	119.07	119.07	119.07	119.07	0.00	0.00
818999963	Money Market Investment Pool			06/19/2012	354.96	354.96	354.96	354.96	0.00	0.00
818999963	Money Market Investment Pool			06/18/2012	116.63	116.63	116.63	116.63	0.00	0.00
818999963	Money Market Investment Pool			06/20/2012	121.61	121.61	121.61	121.61	0.00	0.00
818999963	Money Market Investment Pool			06/29/2012	125.77	125.77	125.77	125.77	0.00	0.00
818999963	Money Market Investment Pool			06/28/2012	125.91	125.91	125.91	125.91	0.00	0.00
818999963	Money Market Investment Pool			06/27/2012	125.54	125.54	125.54	125.54	0.00	0.00
818999963	Money Market Investment Pool			06/26/2012	377.47	377.47	377.47	377.47	0.00	0.00
818999963	Money Market Investment Pool			06/25/2012	125.85	125.85	125.85	125.85	0.00	0.00
818999963	Money Market Investment Pool			07/06/2012	175.77	175.77	175.77	175.77	0.00	0.00
818999963	Money Market Investment Pool			07/05/2012	87.52	87.52	87.52	87.52	0.00	0.00
818999963	Money Market Investment Pool			07/03/2012	269.28	269.28	269.28	269.28	0.00	0.00
818999963	Money Market Investment Pool			07/02/2012	94.86	94.86	94.86	94.86	0.00	0.00
818999963	Money Market Investment Pool			07/13/2012	10,646.88	10,646.88	10,646.88	10,646.88	0.00	0.00
818999963	Money Market Investment Pool			07/13/2012	86.93	86.93	86.93	86.93	0.00	0.00
818999963	Money Market Investment Pool			07/12/2012	175.52	175.52	175.52	175.52	0.00	0.00
818999963	Money Market Investment Pool			07/12/2012	85.48	85.48	85.48	85.48	0.00	0.00
818999963	Money Market Investment Pool			07/10/2012	300.90	300.90	300.90	300.90	0.00	0.00
818999963	Money Market Investment Pool			07/11/2012	2,312.50	2,312.50	2,312.50	2,312.50	0.00	0.00
818999963	Money Market Investment Pool			07/09/2012	87.24	87.24	87.24	87.24	0.00	0.00
818999963	Money Market Investment Pool			07/11/2012	87.78	87.78	87.78	87.78	0.00	0.00



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818999963	Money Market Investment Pool			07/20/2012	81.18	81.18	81.18	81.18	0.00	0.00
818999963	Money Market Investment Pool			07/19/2012	93.57	93.57	93.57	93.57	0.00	0.00
818999963	Money Market Investment Pool			07/18/2012	1,185.97	1,185.97	1,185.97	1,185.97	0.00	0.00
818999963	Money Market Investment Pool			07/18/2012	95.15	95.15	95.15	95.15	0.00	0.00
818999963	Money Market Investment Pool			07/17/2012	281.36	281.36	281.36	281.36	0.00	0.00
818999963	Money Market Investment Pool			07/16/2012	93.45	93.45	93.45	93.45	0.00	0.00
818999963	Money Market Investment Pool			07/23/2012	77.95	77.95	77.95	77.95	0.00	0.00
818999963	Money Market Investment Pool			07/27/2012	81.38	81.38	81.38	81.38	0.00	0.00
818999963	Money Market Investment Pool			07/26/2012	5,627.34	5,627.34	5,627.34	5,627.34	0.00	0.00
818999963	Money Market Investment Pool			07/26/2012	80.15	80.15	80.15	80.15	0.00	0.00
818999963	Money Market Investment Pool			07/25/2012	79.30	79.30	79.30	79.30	0.00	0.00
818999963	Money Market Investment Pool			07/24/2012	234.22	234.22	234.22	234.22	0.00	0.00
818999963	Money Market Investment Pool			07/24/2012	7,687.49	7,687.49	7,687.49	7,687.49	0.00	0.00
818999963	Money Market Investment Pool			08/03/2012	65.53	65.53	65.53	65.53	0.00	0.00
818999963	Money Market Investment Pool			08/02/2012	63.50	63.50	63.50	63.50	0.00	0.00
818999963	Money Market Investment Pool			08/01/2012	100.51	100.51	100.51	100.51	0.00	0.00
818999963	Money Market Investment Pool			07/31/2012	245.91	245.91	245.91	245.91	0.00	0.00
818999963	Money Market Investment Pool			07/30/2012	81.99	81.99	81.99	81.99	0.00	0.00
818999963	Money Market Investment Pool			08/06/2012	3,230.99	3,230.99	3,230.99	3,230.99	0.00	0.00
818999963	Money Market Investment Pool			08/07/2012	202.60	202.60	202.60	202.60	0.00	0.00
818999963	Money Market Investment Pool			08/06/2012	64.51	64.51	64.51	64.51	0.00	0.00
818999963	Money Market Investment Pool			08/10/2012	74.37	74.37	74.37	74.37	0.00	0.00
818999963	Money Market Investment Pool			08/09/2012	75.33	75.33	75.33	75.33	0.00	0.00
818999963	Money Market Investment Pool			08/08/2012	3,068.75	3,068.75	3,068.75	3,068.75	0.00	0.00
818999963	Money Market Investment Pool			08/08/2012	72.75	72.75	72.75	72.75	0.00	0.00
818999963	Money Market Investment Pool			08/17/2012	63.70	63.70	63.70	63.70	0.00	0.00
818999963	Money Market Investment Pool			08/16/2012	76.91	76.91	76.91	76.91	0.00	0.00
818999963	Money Market Investment Pool			08/15/2012	7,193.44	7,193.44	7,193.44	7,193.44	0.00	0.00



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818999963	Money Market Investment Pool			08/15/2012	73.86	73.86	73.86	73.86	0.00	0.00
818999963	Money Market Investment Pool			08/14/2012	221.73	221.73	221.73	221.73	0.00	0.00
818999963	Money Market Investment Pool			08/13/2012	75.08	75.08	75.08	75.08	0.00	0.00
818999963	Money Market Investment Pool			08/20/2012	81.51	81.51	81.51	81.51	0.00	0.00
818999963	Money Market Investment Pool			08/24/2012	73.89	73.89	73.89	73.89	0.00	0.00
818999963	Money Market Investment Pool			08/23/2012	73.51	73.51	73.51	73.51	0.00	0.00
818999963	Money Market Investment Pool			08/21/2012	247.05	247.05	247.05	247.05	0.00	0.00
818999963	Money Market Investment Pool			08/22/2012	84.16	84.16	84.16	84.16	0.00	0.00
818999963	Money Market Investment Pool			08/31/2012	1,968.75	1,968.75	1,968.75	1,968.75	0.00	0.00
818999963	Money Market Investment Pool			08/31/2012	78.62	78.62	78.62	78.62	0.00	0.00
818999963	Money Market Investment Pool			08/30/2012	77.12	77.12	77.12	77.12	0.00	0.00
818999963	Money Market Investment Pool			08/29/2012	75.43	75.43	75.43	75.43	0.00	0.00
818999963	Money Market Investment Pool			08/28/2012	222.18	222.18	222.18	222.18	0.00	0.00
818999963	Money Market Investment Pool			08/27/2012	74.09	74.09	74.09	74.09	0.00	0.00
818999963	Money Market Investment Pool			09/05/2012	285.48	285.48	285.48	285.48	0.00	0.00
818999963	Money Market Investment Pool			09/04/2012	79.48	79.48	79.48	79.48	0.00	0.00
818999963	Money Market Investment Pool			09/07/2012	9,660.00	9,660.00	9,660.00	9,660.00	0.00	0.00
818999963	Money Market Investment Pool			09/06/2012	69.38	69.38	69.38	69.38	0.00	0.00
818999963	Money Market Investment Pool			09/07/2012	74.24	74.24	74.24	74.24	0.00	0.00
818999963	Money Market Investment Pool			09/14/2012	66.18	66.18	66.18	66.18	0.00	0.00
818999963	Money Market Investment Pool			09/13/2012	70.53	70.53	70.53	70.53	0.00	0.00
818999963	Money Market Investment Pool			09/12/2012	1,900.00	1,900.00	1,900.00	1,900.00	0.00	0.00
818999963	Money Market Investment Pool			09/12/2012	71.61	71.61	71.61	71.61	0.00	0.00
818999963	Money Market Investment Pool			09/11/2012	210.35	210.35	210.35	210.35	0.00	0.00
818999963	Money Market Investment Pool			09/10/2012	410.74	410.74	410.74	410.74	0.00	0.00
818999963	Money Market Investment Pool			09/10/2012	70.10	70.10	70.10	70.10	0.00	0.00
818999963	Money Market Investment Pool			09/18/2012	243.35	243.35	243.35	243.35	0.00	0.00
818999963	Money Market Investment Pool			09/21/2012	82.14	82.14	82.14	82.14	0.00	0.00



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818999963	Money Market Investment Pool		09/19/2012	09/19/2012	91.59	91.59	91.59	91.59	0.00	0.00
818999963	Money Market Investment Pool		09/17/2012	09/17/2012	13,884.54	13,884.54	13,884.54	13,884.54	0.00	0.00
818999963	Money Market Investment Pool		09/17/2012	09/17/2012	83.63	83.63	83.63	83.63	0.00	0.00
818999963	Money Market Investment Pool		09/20/2012	09/20/2012	84.48	84.48	84.48	84.48	0.00	0.00
818999963	Money Market Investment Pool		09/28/2012	09/28/2012	81.83	81.83	81.83	81.83	0.00	0.00
818999963	Money Market Investment Pool		09/27/2012	09/27/2012	83.79	83.79	83.79	83.79	0.00	0.00
818999963	Money Market Investment Pool		09/26/2012	09/26/2012	85.54	85.54	85.54	85.54	0.00	0.00
818999963	Money Market Investment Pool		09/25/2012	09/25/2012	248.56	248.56	248.56	248.56	0.00	0.00
818999963	Money Market Investment Pool		09/24/2012	09/24/2012	82.67	82.67	82.67	82.67	0.00	0.00
818999963	Money Market Investment Pool		10/04/2012	10/04/2012	78.43	78.43	78.43	78.43	0.00	0.00
818999963	Money Market Investment Pool		10/03/2012	10/03/2012	77.61	77.61	77.61	77.61	0.00	0.00
818999963	Money Market Investment Pool		10/02/2012	10/02/2012	243.80	243.80	243.80	243.80	0.00	0.00
818999963	Money Market Investment Pool		10/01/2012	10/01/2012	83.80	83.80	83.80	83.80	0.00	0.00
818999963	Money Market Investment Pool		10/04/2012	10/04/2012	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool		10/05/2012	10/05/2012	68.84	68.84	68.84	68.84	0.00	0.00
818999963	Money Market Investment Pool		10/08/2012	10/08/2012	71.61	71.61	71.61	71.61	0.00	0.00
818999963	Money Market Investment Pool		10/12/2012	10/12/2012	102.88	102.88	102.88	102.88	0.00	0.00
818999963	Money Market Investment Pool		10/11/2012	10/11/2012	80.84	80.84	80.84	80.84	0.00	0.00
818999963	Money Market Investment Pool		10/10/2012	10/10/2012	77.26	77.26	77.26	77.26	0.00	0.00
818999963	Money Market Investment Pool		10/09/2012	10/09/2012	208.31	208.31	208.31	208.31	0.00	0.00
818999963	Money Market Investment Pool		10/08/2012	10/08/2012	4,181.03	4,181.03	4,181.03	4,181.03	0.00	0.00
818999963	Money Market Investment Pool		10/19/2012	10/19/2012	13,740.54	13,740.54	13,740.54	13,740.54	0.00	0.00
818999963	Money Market Investment Pool		10/19/2012	10/19/2012	63.08	63.08	63.08	63.08	0.00	0.00
818999963	Money Market Investment Pool		10/18/2012	10/18/2012	62.21	62.21	62.21	62.21	0.00	0.00
818999963	Money Market Investment Pool		10/17/2012	10/17/2012	60.26	60.26	60.26	60.26	0.00	0.00
818999963	Money Market Investment Pool		10/16/2012	10/16/2012	252.36	252.36	252.36	252.36	0.00	0.00
818999963	Money Market Investment Pool		10/15/2012	10/15/2012	103.10	103.10	103.10	103.10	0.00	0.00
818999963	Money Market Investment Pool		10/26/2012	10/26/2012	99.30	99.30	99.30	99.30	0.00	0.00



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818999963	Money Market Investment Pool			10/25/2012	86.73	86.73	86.73	86.73	0.00	0.00
818999963	Money Market Investment Pool			10/24/2012	91.34	91.34	91.34	91.34	0.00	0.00
818999963	Money Market Investment Pool			10/22/2012	64.72	64.72	64.72	64.72	0.00	0.00
818999963	Money Market Investment Pool			10/23/2012	212.93	212.93	212.93	212.93	0.00	0.00
818999963	Money Market Investment Pool			11/02/2012	84.41	84.41	84.41	84.41	0.00	0.00
818999963	Money Market Investment Pool			11/01/2012	97.40	97.40	97.40	97.40	0.00	0.00
818999963	Money Market Investment Pool			10/31/2012	99.14	99.14	99.14	99.14	0.00	0.00
818999963	Money Market Investment Pool			10/30/2012	294.36	294.36	294.36	294.36	0.00	0.00
818999963	Money Market Investment Pool			10/29/2012	100.06	100.06	100.06	100.06	0.00	0.00
818999963	Money Market Investment Pool			11/07/2012	83.91	83.91	83.91	83.91	0.00	0.00
818999963	Money Market Investment Pool			11/09/2012	2,567.43	2,567.43	2,567.43	2,567.43	0.00	0.00
818999963	Money Market Investment Pool			11/09/2012	83.89	83.89	83.89	83.89	0.00	0.00
818999963	Money Market Investment Pool			11/08/2012	82.26	82.26	82.26	82.26	0.00	0.00
818999963	Money Market Investment Pool			11/06/2012	250.91	250.91	250.91	250.91	0.00	0.00
818999963	Money Market Investment Pool			11/07/2012	1,463.61	1,463.61	1,463.61	1,463.61	0.00	0.00
818999963	Money Market Investment Pool			11/05/2012	12,118.75	12,118.75	12,118.75	12,118.75	0.00	0.00
818999963	Money Market Investment Pool			11/05/2012	82.76	82.76	82.76	82.76	0.00	0.00
818999963	Money Market Investment Pool			11/16/2012	101.32	101.32	101.32	101.32	0.00	0.00
818999963	Money Market Investment Pool			11/15/2012	128.22	128.22	128.22	128.22	0.00	0.00
818999963	Money Market Investment Pool			11/14/2012	90.36	90.36	90.36	90.36	0.00	0.00
818999963	Money Market Investment Pool			11/13/2012	269.82	269.82	269.82	269.82	0.00	0.00
818999963	Money Market Investment Pool			11/12/2012	90.11	90.11	90.11	90.11	0.00	0.00
818999963	Money Market Investment Pool			11/20/2012	270.79	270.79	270.79	270.79	0.00	0.00
818999963	Money Market Investment Pool			11/21/2012	98.19	98.19	98.19	98.19	0.00	0.00
818999963	Money Market Investment Pool			11/19/2012	88.05	88.05	88.05	88.05	0.00	0.00
818999963	Money Market Investment Pool			11/23/2012	96.33	96.33	96.33	96.33	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	2,269.82	2,269.82	2,269.82	2,269.82	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	95.43	95.43	95.43	95.43	0.00	0.00

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818999963	Money Market Investment Pool			11/29/2012	96.21	96.21	96.21	96.21	0.00	0.00
818999963	Money Market Investment Pool			11/28/2012	7,812.52	7,812.52	7,812.52	7,812.52	0.00	0.00
818999963	Money Market Investment Pool			11/28/2012	98.65	98.65	98.65	98.65	0.00	0.00
818999963	Money Market Investment Pool			11/27/2012	292.65	292.65	292.65	292.65	0.00	0.00
818999963	Money Market Investment Pool			11/26/2012	6,608.44	6,608.44	6,608.44	6,608.44	0.00	0.00
818999963	Money Market Investment Pool			11/26/2012	193.42	193.42	193.42	193.42	0.00	0.00
818999963	Money Market Investment Pool			12/04/2012	286.06	286.06	286.06	286.06	0.00	0.00
818999963	Money Market Investment Pool			12/03/2012	98.54	98.54	98.54	98.54	0.00	0.00
818999963	Money Market Investment Pool			12/07/2012	68.24	68.24	68.24	68.24	0.00	0.00
818999963	Money Market Investment Pool			12/05/2012	64.47	64.47	64.47	64.47	0.00	0.00
818999963	Money Market Investment Pool			12/06/2012	66.49	66.49	66.49	66.49	0.00	0.00
818999963	Money Market Investment Pool			12/07/2012	2,477.22	2,477.22	2,477.22	2,477.22	0.00	0.00
818999963	Money Market Investment Pool			12/14/2012	42.07	42.07	42.07	42.07	0.00	0.00
818999963	Money Market Investment Pool			12/13/2012	69.01	69.01	69.01	69.01	0.00	0.00
818999963	Money Market Investment Pool			12/12/2012	73.32	73.32	73.32	73.32	0.00	0.00
818999963	Money Market Investment Pool			12/11/2012	210.72	210.72	210.72	210.72	0.00	0.00
818999963	Money Market Investment Pool			12/10/2012	71.43	71.43	71.43	71.43	0.00	0.00
818999963	Money Market Investment Pool			12/20/2012	39.37	39.37	39.37	39.37	0.00	0.00
818999963	Money Market Investment Pool			12/21/2012	41.25	41.25	41.25	41.25	0.00	0.00
818999963	Money Market Investment Pool			12/19/2012	51.08	51.08	51.08	51.08	0.00	0.00
818999963	Money Market Investment Pool			12/18/2012	128.21	128.21	128.21	128.21	0.00	0.00
818999963	Money Market Investment Pool			12/17/2012	12,739.84	12,739.84	12,739.84	12,739.84	0.00	0.00
818999963	Money Market Investment Pool			12/17/2012	44.00	44.00	44.00	44.00	0.00	0.00
818999963	Money Market Investment Pool			12/21/2012	325,103.91	325,103.91	325,103.91	325,103.91	0.00	0.00
818999963	Money Market Investment Pool			12/28/2012	723,745.96	723,745.96	723,745.96	723,745.96	0.00	0.00
818999963	Money Market Investment Pool			12/28/2012	51.63	51.63	51.63	51.63	0.00	0.00
818999963	Money Market Investment Pool			12/27/2012	93.01	93.01	93.01	93.01	0.00	0.00
818999963	Money Market Investment Pool			12/26/2012	413,713.66	413,713.66	413,713.66	413,713.66	0.00	0.00



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818999963	Money Market Investment Pool			12/26/2012	137.04	137.04	137.04	137.04	0.00	0.00
818999963	Money Market Investment Pool			12/24/2012	425,917.78	425,917.78	425,917.78	425,917.78	0.00	0.00
818999963	Money Market Investment Pool			12/24/2012	44.83	44.83	44.83	44.83	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	155.07	155.07	155.07	155.07	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	5,750.00	5,750.00	5,750.00	5,750.00	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	51.95	51.95	51.95	51.95	0.00	0.00
	Totals for Cusip				8,841,773.12	8,841,773.12	8,841,773.12	8,841,773.12	0.00	0.00
	Totals for MMIP Investment				8,841,773.12	8,841,773.12	8,841,773.12	8,841,773.12	0.00	0.00
	Municipals									
072024NU2	Bay Area Toll Auth Calif Toll	6.92%	04/01/2040	06/24/2010	205,000.00	205,000.00	261,885.45	282,684.75	20,799.30	0.00
	Totals for Cusip				205,000.00	205,000.00	261,885.45	282,684.75	20,799.30	0.00
13063BFS6	California St Build America Bn	6.65%	03/01/2022	03/26/2010	45,000.00	46,204.20	52,116.75	56,341.35	4,224.60	0.00
13063BFS6	California St Build America Bn	6.65%	03/01/2022	03/25/2010	295,000.00	300,200.85	341,654.25	369,348.85	27,694.60	0.00
	Totals for Cusip				340,000.00	346,405.05	393,771.00	425,690.20	31,919.20	0.00
13063BHZ8	California St Build America Bn	3.95%	11/01/2015	11/19/2010	120,000.00	120,770.40	125,810.40	129,381.60	3,571.20	0.00
	Totals for Cusip				120,000.00	120,770.40	125,810.40	129,381.60	3,571.20	0.00
167505KH8	Chicago Ill Brd Ill	6.14%	12/01/2039	09/10/2009	75,000.00	75,000.00	80,283.00	84,539.25	4,256.25	0.00
	Totals for Cusip				75,000.00	75,000.00	80,283.00	84,539.25	4,256.25	0.00
207758KM4	Connecticut St SPL Tax	5.46%	11/01/2030	10/28/2010	170,000.00	170,000.00	191,015.40	202,782.80	11,767.40	0.00
	Totals for Cusip				170,000.00	170,000.00	191,015.40	202,782.80	11,767.40	0.00
254845GQ7	District Columbia Wtr & Swr	5.52%	10/01/2044	10/20/2010	130,000.00	130,000.00	151,698.30	161,028.40	9,330.10	0.00
	Totals for Cusip				130,000.00	130,000.00	151,698.30	161,028.40	9,330.10	0.00
373384NZ5	Georgia State	4.50%	11/01/2025	11/04/2009	240,000.00	240,000.00	269,635.20	279,948.00	10,312.80	0.00
	Totals for Cusip				240,000.00	240,000.00	269,635.20	279,948.00	10,312.80	0.00
4521518U0	Illinois State	4.07%	01/01/2014	01/08/2010	355,000.00	355,000.00	364,499.80	365,408.60	908.80	0.00
	Totals for Cusip				355,000.00	355,000.00	364,499.80	365,408.60	908.80	0.00
452152HQ7	Illinois St	4.51%	03/01/2015	02/23/2011	275,000.00	275,000.00	285,562.75	292,272.75	6,710.00	0.00
	Totals for Cusip				275,000.00	275,000.00	285,562.75	292,272.75	6,710.00	0.00
	Totals for Cusip				275,000.00	275,000.00	285,562.75	292,272.75	6,710.00	0.00



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544646XY3	Los Angeles Calif Uni Sch Dist	5.76%	07/01/2029	10/02/2009	315,000.00	317,872.80	343,050.75	367,734.15	24,683.40	0.00
Totals for Cusip					315,000.00	317,872.80	343,050.75	367,734.15	24,683.40	0.00
57604P5P5	Massachusetts St Wtr Pollutn A	5.19%	08/01/2040	06/30/2010	215,000.00	215,000.00	246,815.70	252,046.65	5,230.95	0.00
Totals for Cusip					215,000.00	215,000.00	246,815.70	252,046.65	5,230.95	0.00
646139X83	New Jersey Tpk Auth	7.10%	01/01/2041	12/08/2010	80,000.00	80,000.00	109,524.80	115,306.40	5,781.60	0.00
646139X83	New Jersey Tpk Auth	7.10%	01/01/2041	12/16/2010	120,000.00	122,020.80	164,287.20	172,959.60	8,672.40	0.00
Totals for Cusip					200,000.00	202,020.80	273,812.00	288,266.00	14,454.00	0.00
64971MT44	New York N Y City Transitional	5.27%	05/01/2027	05/19/2010	465,000.00	465,000.00	518,475.00	565,277.25	46,802.25	0.00
Totals for Cusip					465,000.00	465,000.00	518,475.00	565,277.25	46,802.25	0.00
64971MZG0	New York N Y City Transitional	5.77%	08/01/2036	10/16/2009	285,000.00	265,000.00	310,354.75	328,374.75	18,020.00	0.00
Totals for Cusip					265,000.00	265,000.00	310,354.75	328,374.75	18,020.00	0.00
66285WFB7	North Tex Twy Auth	6.72%	01/01/2049	08/03/2009	215,000.00	215,000.00	259,264.20	290,047.90	30,783.70	0.00
Totals for Cusip					215,000.00	215,000.00	259,264.20	290,047.90	30,783.70	0.00
73358WAJ3	Port Auth NY and NJ	6.04%	12/01/2029	06/17/2009	60,000.00	60,000.00	72,712.80	75,811.80	3,099.00	0.00
Totals for Cusip					60,000.00	60,000.00	72,712.80	75,811.80	3,099.00	0.00
759136QP2	Regional Transn Dist Colo Sale	5.84%	11/01/2050	11/10/2010	195,000.00	195,000.00	248,970.15	267,270.90	18,300.75	0.00
Totals for Cusip					195,000.00	195,000.00	248,970.15	267,270.90	18,300.75	0.00
783186NH8	Rutgers ST Univ N J	5.66%	05/01/2040	11/04/2010	185,000.00	185,000.00	222,747.40	232,217.55	9,470.15	0.00
Totals for Cusip					185,000.00	185,000.00	222,747.40	232,217.55	9,470.15	0.00
796263Z21	San Antonio Tx Elec & Gas	4.43%	02/01/2042	03/20/2012	105,000.00	105,000.00	105,000.00	112,799.40	7,799.40	0.00
Totals for Cusip					105,000.00	105,000.00	105,000.00	112,799.40	7,799.40	0.00
837151AA7	South Carolina St Pub Svc Auth	6.45%	01/01/2050	12/09/2010	205,000.00	205,000.00	276,370.75	275,930.00	0.00	(440.75)
Totals for Cusip					205,000.00	205,000.00	276,370.75	275,930.00	0.00	(440.75)
88283LHT6	Texas ST Transn Commn	5.03%	04/01/2026	07/26/2010	200,000.00	200,000.00	231,058.00	243,480.00	12,422.00	0.00
Totals for Cusip					200,000.00	200,000.00	231,058.00	243,480.00	12,422.00	0.00
917542QR6	Utah St Build Am Bonds	4.55%	07/01/2024	09/16/2009	135,000.00	135,000.00	155,108.25	158,296.95	3,188.70	0.00
917542QR6	Utah St Build Am Bonds	4.55%	07/01/2024	10/16/2009	160,000.00	161,936.00	183,832.00	187,611.20	3,779.20	0.00
Totals for Cusip					295,000.00	296,936.00	338,940.25	345,908.15	6,967.90	0.00



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Totals for Municipals										
US Govt Bonds										
912803AA1	US Treasury Strip	0.00%	02/15/2015	03/06/2012	4,095,000.00	4,041,191.70	4,041,191.70	4,069,074.56	27,882.86	0.00
912803AA1	US Treasury Strip	0.00%	02/15/2015	06/28/2012	6,300,000.00	6,232,527.00	6,232,527.00	6,260,114.70	27,587.70	0.00
Totals for Cusip										
912803AE3	US Treasury Strip	0.00%	11/15/2015	12/18/2012	17,991,000.00	17,780,685.21	17,780,685.21	17,835,215.93	54,530.72	0.00
Totals for Cusip										
912810DP0	US Treasury Bond	11.25%	02/15/2015	07/18/2012	1,500,000.00	1,921,640.63	1,921,640.63	1,846,875.00	0.00	(74,765.63)
Totals for Cusip										
912810FB9	US Treasury Bond	6.12%	11/15/2027	12/04/2012	520,000.00	786,885.94	786,885.94	772,525.00	0.00	(14,360.94)
Totals for Cusip										
912810QX9	US Treasury Bond	2.75%	08/15/2042	11/13/2012	250,000.00	250,371.10	250,371.10	241,406.25	0.00	(8,964.85)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/07/2012	40,000.00	39,500.00	39,500.00	38,625.00	0.00	(875.00)
912810QX9	US Treasury Bond	2.75%	08/15/2042	12/06/2012	35,000.00	34,896.09	34,896.09	33,796.88	0.00	(1,099.21)
Totals for Cusip										
912810QY7	US Treasury Bond	2.75%	11/15/2042	11/16/2012	19,000.00	19,130.63	19,130.63	18,305.32	0.00	(825.31)
912810QY7	US Treasury Bond	2.75%	11/15/2042	11/16/2012	104,200.00	104,753.56	104,753.56	100,390.24	0.00	(4,363.32)
912810QY7	US Treasury Bond	2.75%	11/15/2042	11/16/2012	103,000.00	103,547.19	103,547.19	99,234.11	0.00	(4,313.08)
912810QY7	US Treasury Bond	2.75%	11/15/2042	12/31/2012	610,000.00	590,770.70	590,770.70	587,697.18	0.00	(3,073.52)
Totals for Cusip										
912828CJ7	US Treasury Note	4.75%	05/15/2014	04/12/2012	530,000.00	578,735.16	578,735.16	562,711.07	0.00	(16,024.09)
912828CJ7	US Treasury Note	4.75%	05/15/2014	04/12/2012	2,355,000.00	2,571,733.59	2,571,733.59	2,500,348.25	0.00	(71,385.34)
912828CJ7	US Treasury Note	4.75%	05/15/2014	04/19/2012	2,500,000.00	2,729,296.88	2,729,296.88	2,654,297.50	0.00	(74,999.38)
Totals for Cusip										
912828DV9	US Treasury Note	4.12%	05/15/2015	03/06/2012	3,115,000.00	3,476,145.31	3,476,145.31	3,395,107.03	0.00	(81,038.28)
912828DV9	US Treasury Note	4.12%	05/15/2015	06/20/2012	365,000.00	403,952.34	403,952.34	397,821.53	0.00	(6,130.81)
912828DV9	US Treasury Note	4.12%	05/15/2015	07/31/2012	3,455,000.00	3,821,688.87	3,821,688.87	3,765,680.51	0.00	(56,008.36)
Totals for Cusip										
					6,935,000.00	7,701,786.52	7,701,786.52	7,558,609.07	0.00	(143,177.45)



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912828EN6	US Treasury Note	4.50%	11/15/2015	11/30/2012	1,650,000.00	1,851,256.28	1,851,256.28	1,844,906.25	0.00	(6,350.03)
	Totals for Cusip				1,650,000.00	1,851,256.28	1,844,906.25		0.00	(6,350.03)
912828FY1	US Treasury Note	4.62%	11/15/2016	12/27/2011	2,150,000.00	2,526,753.90	2,539,016.70	2,487,954.20	0.00	(51,062.50)
912828FY1	US Treasury Note	4.62%	11/15/2016	12/27/2011	270,000.00	317,313.28	318,853.26	312,440.76	0.00	(6,412.50)
	Totals for Cusip				2,420,000.00	2,844,067.18	2,857,869.96	2,800,394.96	0.00	(57,475.00)
912828HH6	US Treasury Note	4.25%	11/15/2017	12/28/2011	770,000.00	905,291.41	909,502.44	901,622.26	0.00	(7,880.18)
	Totals for Cusip				770,000.00	905,291.41	909,502.44	901,622.26	0.00	(7,880.18)
912828HR4	US Treasury Note	3.50%	02/15/2018	08/20/2012	2,510,000.00	2,853,948.44	2,853,948.44	2,858,066.72	4,118.28	0.00
	Totals for Cusip				2,510,000.00	2,853,948.44	2,853,948.44	2,858,066.72	4,118.28	0.00
912828KJ8	US Treasury Note	1.75%	03/31/2014	08/03/2012	1,510,000.00	1,547,691.02	1,547,691.02	1,538,724.73	0.00	(8,966.29)
	Totals for Cusip				1,510,000.00	1,547,691.02	1,547,691.02	1,538,724.73	0.00	(8,966.29)
912828LP3	US Treasury Note	3.00%	09/30/2016	08/16/2011	1,670,000.00	1,828,910.94	1,841,044.74	1,825,127.97	0.00	(15,916.77)
	Totals for Cusip				1,670,000.00	1,828,910.94	1,841,044.74	1,825,127.97	0.00	(15,916.77)
912828MR8	US Treasury Note	2.38%	02/28/2015	12/12/2012	9,855,000.00	10,311,178.71	10,311,178.71	10,298,475.00	0.00	(12,703.71)
	Totals for Cusip				9,855,000.00	10,311,178.71	10,311,178.71	10,298,475.00	0.00	(12,703.71)
912828NA4	US Treasury Note	3.12%	04/30/2017	03/26/2012	1,755,000.00	1,925,358.40	1,925,358.40	1,944,759.38	19,400.98	0.00
	Totals for Cusip				1,755,000.00	1,925,358.40	1,925,358.40	1,944,759.38	19,400.98	0.00
912828PL8	US Treasury Note	0.75%	12/15/2013	08/21/2012	9,735,000.00	9,797,745.12	9,797,745.12	9,786,712.32	0.00	(11,032.80)
	Totals for Cusip				9,735,000.00	9,797,745.12	9,797,745.12	9,786,712.32	0.00	(11,032.80)
912828QS2	US Treasury Note	0.75%	06/15/2014	12/17/2012	4,500,000.00	4,535,156.25	4,535,156.25	4,534,978.50	0.00	(177.75)
	Totals for Cusip				4,500,000.00	4,535,156.25	4,535,156.25	4,534,978.50	0.00	(177.75)
912828QT0	US Treasury Note	2.38%	06/30/2018	09/27/2012	195,000.00	212,511.91	212,511.91	211,331.25	0.00	(1,180.66)
	Totals for Cusip				195,000.00	212,511.91	212,511.91	211,331.25	0.00	(1,180.66)
912828RF9	US Treasury Note	1.00%	08/31/2016	09/13/2012	290,000.00	296,139.84	296,139.84	295,527.98	0.00	(611.86)
	Totals for Cusip				290,000.00	296,139.84	296,139.84	295,527.98	0.00	(611.86)
912828RW2	US Treasury Note	0.12%	12/31/2013	05/22/2012	11,915,000.00	11,882,126.52	11,882,126.52	11,907,553.13	25,426.61	0.00
	Totals for Cusip				11,915,000.00	11,882,126.52	11,882,126.52	11,907,553.13	25,426.61	0.00

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912828UA6	US Treasury Note	0.62%	11/30/2017	11/29/2012	310,000.00	310,000.00	308,958.71	308,958.71	0.00	(1,041.29)
Totals for Cusip					310,000.00	310,000.00	308,958.71	308,958.71	0.00	(1,041.29)
912828UC2	US Treasury Note	0.25%	12/15/2015	12/17/2012	1,050,000.00	1,046,554.69	1,046,882.55	1,046,882.55	327.86	0.00
Totals for Cusip					1,050,000.00	1,046,554.69	1,046,882.55	1,046,882.55	327.86	0.00
912828UE8	US Treasury Note	0.75%	12/31/2017	12/19/2012	325,000.00	324,593.75	325,533.33	325,533.33	939.58	0.00
912828UE8	US Treasury Note	0.75%	12/31/2017	12/20/2012	415,000.00	414,481.25	415,681.02	415,681.02	1,199.77	0.00
Totals for Cusip					740,000.00	739,075.00	741,214.35	741,214.35	2,139.35	0.00
9128337T1	US Treasury Strip	0.00%	05/15/2033	12/28/2012	350,000.00	197,039.50	194,274.50	194,274.50	0.00	(2,765.00)
Totals for Cusip					350,000.00	197,039.50	194,274.50	194,274.50	0.00	(2,765.00)
912833KV1	US Treasury Strip	0.00%	05/15/2019	09/27/2011	1,435,000.00	1,260,504.00	1,340,747.77	1,340,747.77	58,631.23	0.00
Totals for Cusip					1,435,000.00	1,260,504.00	1,340,747.77	1,340,747.77	58,631.23	0.00
912833LH1	US Treasury Strip	0.00%	05/15/2022	12/28/2012	3,410,000.00	2,908,320.80	2,892,201.73	2,892,201.73	0.00	(16,119.07)
Totals for Cusip					3,410,000.00	2,908,320.80	2,892,201.73	2,892,201.73	0.00	(16,119.07)
912833LR9	US Treasury Strip	0.00%	05/15/2024	08/16/2011	2,700,000.00	1,825,443.00	1,991,331.00	2,119,378.50	128,047.50	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	04/27/2012	690,000.00	512,076.60	541,618.95	541,618.95	29,542.35	0.00
Totals for Cusip					3,390,000.00	2,337,519.60	2,503,407.60	2,660,997.45	157,589.85	0.00
912833LV0	US Treasury Strip	0.00%	05/15/2025	06/30/2011	6,600,000.00	3,711,906.00	4,672,239.00	4,969,892.40	297,653.40	0.00
Totals for Cusip					6,600,000.00	3,711,906.00	4,672,239.00	4,969,892.40	297,653.40	0.00
912833LW8	US Treasury Strip	0.00%	08/15/2025	06/21/2012	2,705,000.00	2,011,005.20	2,017,946.23	2,017,946.23	6,941.03	0.00
Totals for Cusip					2,705,000.00	2,011,005.20	2,017,946.23	2,017,946.23	6,941.03	0.00
912833PA2	US Treasury Strip	0.00%	08/15/2026	12/17/2010	1,625,000.00	801,206.25	1,095,316.63	1,162,486.00	67,169.37	0.00
Totals for Cusip					1,625,000.00	801,206.25	1,095,316.63	1,162,486.00	67,169.37	0.00
912833PE4	US Treasury Strip	0.00%	08/15/2027	11/29/2012	1,075,000.00	754,918.75	738,314.30	738,314.30	0.00	(16,604.45)
Totals for Cusip					1,075,000.00	754,918.75	738,314.30	738,314.30	0.00	(16,604.45)
Totals for US Govt Bonds					115,352,200.00	112,356,883.71	113,828,975.24	114,001,322.50	749,399.24	(577,051.98)

Totals for WCT 82/84 Annuity Dedicated

253,434,264.98	231,037,535.66	252,867,601.98	257,032,839.81	5,533,164.54	(1,367,926.71)
	(1,345,996)				
Less cash due to broker					
Total	229,691,540				255,686,844



Appendix IV

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
04541GLH3	Asset Backed Sec Corp Home Eq	0.57%	09/25/2034	12/22/2010	1,386,855.58	1,232,567.90	1,150,271.89	1,334,867.91	184,596.02	0.00
Totals for Cusip					1,386,855.58	1,232,567.90	1,150,271.89	1,334,867.91	184,596.02	0.00
04542BLX8	Asset Backed Funding Certif	0.52%	12/25/2034	12/14/2010	1,052,575.94	960,475.55	912,444.39	1,027,240.44	114,796.05	0.00
Totals for Cusip					1,052,575.94	960,475.55	912,444.39	1,027,240.44	114,796.05	0.00
12489WNN0	Credit Based Asset Servicing	4.85%	07/25/2035	09/23/2005	603,704.14	603,691.76	496,501.38	514,267.18	17,765.80	0.00
Totals for Cusip					603,704.14	603,691.76	496,501.38	514,267.18	17,765.80	0.00
126671Y83	Countrywide Asset Backed Cert	0.69%	04/25/2034	12/02/2010	167,555.50	130,693.29	130,271.55	159,253.46	28,981.91	0.00
126671Y83	Countrywide Asset Backed Cert	0.69%	04/25/2034	12/02/2010	144,097.73	112,396.23	112,033.54	136,957.98	24,924.44	0.00
Totals for Cusip					311,653.23	243,089.52	242,305.09	296,211.44	53,906.35	0.00
126673BA9	Countrywide Asset Backed Cert	0.81%	11/25/2034	03/23/2010	885,724.57	746,222.93	791,856.37	849,641.04	57,784.67	0.00
126673BA9	Countrywide Asset Backed Cert	0.81%	11/25/2034	07/29/2010	641,264.58	551,487.54	573,303.99	615,140.10	41,836.11	0.00
Totals for Cusip					1,526,989.15	1,297,710.47	1,365,160.36	1,464,781.14	99,620.78	0.00
126673BB7	Countrywide Asset Backed Cert	0.66%	11/25/2034	07/29/2010	216,285.96	186,546.64	192,448.44	206,811.34	14,362.90	0.00
Totals for Cusip					216,285.96	186,546.64	192,448.44	206,811.34	14,362.90	0.00
161542DN2	Chase Funding Loan Acquisition	0.61%	05/25/2034	03/17/2010	1,995,180.01	1,655,999.40	1,692,104.18	1,924,440.90	232,336.72	0.00
Totals for Cusip					1,995,180.01	1,655,999.40	1,692,104.18	1,924,440.90	232,336.72	0.00
161546JS6	Chase Funding Mortgage Loan	0.71%	02/25/2035	06/11/2008	794,151.03	653,189.21	585,055.83	660,123.75	75,067.92	0.00
161546JS6	Chase Funding Mortgage Loan	0.71%	02/25/2035	09/23/2008	510,031.68	372,004.35	375,743.40	423,954.65	48,211.25	0.00
161546JS6	Chase Funding Mortgage Loan	0.71%	02/25/2035	09/26/2008	23,340.45	16,104.90	17,195.05	19,401.33	2,206.28	0.00
Totals for Cusip					1,327,523.16	1,041,298.46	977,994.28	1,103,479.73	125,485.45	0.00
17305ECH6	Citibank Credit Card Issuance	4.90%	12/12/2016	12/02/2004	10,000,000.00	9,985,100.00	11,125,337.00	10,855,850.00	0.00	(269,487.00)
Totals for Cusip					10,000,000.00	9,985,100.00	11,125,337.00	10,855,850.00	0.00	(269,487.00)
17305EDY8	Citibank Credit Card Issuance	5.65%	09/20/2019	09/13/2007	5,800,000.00	5,767,230.00	6,960,642.06	7,025,145.60	64,503.54	0.00
Totals for Cusip					5,800,000.00	5,767,230.00	6,960,642.06	7,025,145.60	64,503.54	0.00
32027NZL8	First Franklin Mfg Loan	0.51%	01/25/2036	02/17/2006	8,000,000.00	8,000,000.00	5,284,480.00	6,798,552.00	1,514,072.00	0.00
Totals for Cusip					8,000,000.00	8,000,000.00	5,284,480.00	6,798,552.00	1,514,072.00	0.00
36228FXP6	GS Mortgage Loan Trust	1.45%	10/25/2033	08/04/2010	745,303.98	613,012.52	577,111.98	698,723.97	121,611.99	0.00
Totals for Cusip					745,303.98	613,012.52	577,111.98	698,723.97	121,611.99	0.00
36242DAR4	GSAMP Mortgage Loan Trust	0.79%	09/25/2034	04/29/2010	66,344.13	55,894.93	50,495.18	64,563.79	14,068.61	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					66,344.13	55,894.93	50,495.18	64,563.79	14,068.61	0.00
40431MAJ5	Household Home Equity Loan Tr	0.51%	07/20/2036	07/22/2008	2,100,000.00	1,367,625.00	1,649,081.70	1,933,791.30	284,709.60	0.00
Totals for Cusip					2,100,000.00	1,367,625.00	1,649,081.70	1,933,791.30	284,709.60	0.00
40431XAD4	Household Home Equity Loan Tr	1.36%	11/20/2036	08/23/2010	2,000,000.00	1,645,000.00	1,818,808.00	1,938,768.00	119,960.00	0.00
Totals for Cusip					2,000,000.00	1,645,000.00	1,818,808.00	1,938,768.00	119,960.00	0.00
43709AE8	Home Equity Asset Trust	0.45%	11/25/2036	07/12/2006	3,000,000.00	3,000,000.00	305,508.00	668,838.00	363,330.00	0.00
Totals for Cusip					3,000,000.00	3,000,000.00	305,508.00	668,838.00	363,330.00	0.00
57164QAA2	Marriott Vacation Club	5.74%	04/20/2028	05/23/2006	410,520.90	410,514.67	419,559.58	411,792.69	0.00	(7,766.89)
Totals for Cusip					410,520.90	410,514.67	419,559.58	411,792.69	0.00	(7,766.89)
61746RBV2	Morgan Stanley ABS Capital I	1.41%	05/25/2033	03/08/2011	886,984.10	765,023.78	671,195.07	833,743.77	162,548.70	0.00
Totals for Cusip					886,984.10	765,023.78	671,195.07	833,743.77	162,548.70	0.00
76110VRD2	Residential Funding Mtg Sec II	5.45%	08/25/2034	05/24/2006	2,020,826.28	1,971,173.96	1,572,790.90	2,075,637.15	502,846.25	0.00
Totals for Cusip					2,020,826.28	1,971,173.96	1,572,790.90	2,075,637.15	502,846.25	0.00
78442GSC1	SLM Student Loan Trust	0.40%	07/25/2019	07/01/2009	5,244,174.42	5,021,993.96	5,195,514.25	5,226,753.27	31,239.02	0.00
Totals for Cusip					5,244,174.42	5,021,993.96	5,195,514.25	5,226,753.27	31,239.02	0.00
78443XAB4	SLM Student Loan Trust	0.32%	07/25/2017	07/01/2009	7,477,471.81	7,265,552.79	7,414,831.53	7,466,412.63	51,581.10	0.00
Totals for Cusip					7,477,471.81	7,265,552.79	7,414,831.53	7,466,412.63	51,581.10	0.00
78487TAA2	SVO VOI Mortgage Corp	5.25%	02/20/2021	11/16/2005	252,106.72	252,044.04	257,740.02	252,542.86	0.00	(5,197.16)
Totals for Cusip					252,106.72	252,044.04	257,740.02	252,542.86	0.00	(5,197.16)
805564KC3	Saxon Asset Securities Trust	6.76%	12/25/2030	07/08/2008	1,266,533.33	1,070,220.65	1,210,718.47	1,250,154.52	39,436.05	0.00
Totals for Cusip					1,266,533.33	1,070,220.65	1,210,718.47	1,250,154.52	39,436.05	0.00
805564PL9	Saxon Asset Securities Trust	0.75%	03/25/2035	12/06/2010	239,486.76	170,035.61	164,247.68	194,981.50	30,733.82	0.00
805564PL9	Saxon Asset Securities Trust	0.75%	03/25/2035	12/06/2010	931,855.14	661,617.16	639,096.07	758,682.91	119,586.84	0.00
Totals for Cusip					1,171,341.90	831,652.77	803,343.75	953,664.41	150,320.66	0.00
813765AC8	Securitized Asset Backed Rec	0.46%	05/25/2036	07/19/2006	4,215,505.96	4,215,505.96	1,367,295.13	2,146,893.95	779,598.82	0.00
Totals for Cusip					4,215,505.96	4,215,505.96	1,367,295.13	2,146,893.95	779,598.82	0.00
82650AA46	Sierra Receivables Funding Co	1.87%	08/20/2029	10/25/2012	3,687,617.08	3,686,944.42	3,686,944.42	3,680,105.40	0.00	(6,839.02)
Totals for Cusip					3,687,617.08	3,686,944.42	3,686,944.42	3,680,105.40	0.00	(6,839.02)
83162CEY5	SBA	6.15%	11/01/2013	07/01/2009	61,620.90	65,277.39	63,499.82	63,082.71	0.00	(417.11)

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					61,620.90	65,277.39	63,499.82	63,082.71	0.00	(417.11)
83162CHT3	SBA	6.90%	09/01/2017	07/01/2009	58,293.32	63,113.07	63,649.34	63,127.30	0.00	(522.04)
Totals for Cusip					58,293.32	63,113.07	63,649.34	63,127.30	0.00	(522.04)
83162CJU8	SBA	5.95%	02/01/2019	07/01/2009	470,019.78	498,176.13	511,083.39	512,554.22	1,470.83	0.00
Totals for Cusip					470,019.78	498,176.13	511,083.39	512,554.22	1,470.83	0.00
83162CJW4	SBA	6.30%	03/01/2019	07/01/2009	349,257.56	371,226.38	382,037.82	387,028.86	4,991.04	0.00
Totals for Cusip					349,257.56	371,226.38	382,037.82	387,028.86	4,991.04	0.00
83162CJX2	SBA	6.15%	04/01/2019	07/01/2009	514,463.02	546,893.08	562,486.34	564,395.05	1,908.71	0.00
Totals for Cusip					514,463.02	546,893.08	562,486.34	564,395.05	1,908.71	0.00
83162CKA0	SBA	6.80%	06/01/2019	07/01/2009	222,898.39	239,441.43	246,528.72	247,457.00	928.28	0.00
Totals for Cusip					222,898.39	239,441.43	246,528.72	247,457.00	928.28	0.00
83162CKD4	SBA	7.30%	08/01/2019	07/01/2009	125,007.18	135,155.05	138,544.27	139,016.80	472.53	0.00
Totals for Cusip					125,007.18	135,155.05	138,544.27	139,016.80	472.53	0.00
83162CKW2	SBA	7.39%	07/01/2020	07/01/2009	321,666.24	349,870.52	362,449.76	360,989.91	0.00	(1,459.85)
Totals for Cusip					321,666.24	349,870.52	362,449.76	360,989.91	0.00	(1,459.85)
83162CKX0	SBA	7.33%	08/01/2020	07/01/2009	465,872.55	504,950.59	519,269.84	522,343.10	3,073.26	0.00
Totals for Cusip					465,872.55	504,950.59	519,269.84	522,343.10	3,073.26	0.00
86358EKJ4	Structured Asset Investment	1.41%	08/25/2034	11/03/2010	1,000,000.00	722,500.00	734,781.00	850,177.00	115,396.00	0.00
Totals for Cusip					1,000,000.00	722,500.00	734,781.00	850,177.00	115,396.00	0.00
86359BMX6	Structured Asset Securities	0.51%	04/25/2034	06/18/2008	1,793,209.66	1,497,330.07	1,447,593.59	1,693,962.68	246,369.09	0.00
Totals for Cusip					1,793,209.66	1,497,330.07	1,447,593.59	1,693,962.68	246,369.09	0.00
Totals for Asset-Backed					72,147,806.38	68,139,802.86	62,432,550.94	67,558,168.02	5,417,306.15	(291,689.07)
CMO										
05947U7L6	Banc of America Commercial	5.37%	09/10/2045	09/27/2011	5,500,000.00	5,942,578.13	6,094,176.00	6,170,939.50	76,763.50	0.00
05947U7L6	Banc of America Commercial	5.37%	09/10/2045	02/29/2012	500,000.00	560,864.50	560,864.50	560,994.50	130.00	0.00
Totals for Cusip					6,000,000.00	6,503,442.63	6,655,040.50	6,731,934.00	76,893.50	0.00
05947UR83	Banc of America Commercial	4.67%	07/10/2043	02/29/2012	700,000.00	769,512.10	769,512.10	760,989.60	0.00	(8,522.50)
Totals for Cusip					700,000.00	769,512.10	769,512.10	760,989.60	0.00	(8,522.50)
05948KJ26	Bank of America Alternative	6.00%	08/25/2035	07/07/2005	1,803,041.25	1,837,411.71	1,391,271.69	1,566,958.24	175,686.55	0.00
Totals for Cusip					1,803,041.25	1,837,411.71	1,391,271.69	1,566,958.24	175,686.55	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
05948KY60	Bank of America Alternative	6.00%	01/25/2036	01/25/2006	3,639,265.88	3,658,599.45	2,592,540.22	2,813,600.15	221,059.93	0.00
Totals for Cusip					3,639,265.88	3,658,599.45	2,592,540.22	2,813,600.15	221,059.93	0.00
05948XEE7	Bank of America Mortgage Sec	3.12%	06/25/2033	11/09/2006	959,474.31	939,797.61	867,806.13	960,247.65	92,441.52	0.00
Totals for Cusip					959,474.31	939,797.61	867,806.13	960,247.65	92,441.52	0.00
05949AH86	Bank of America	3.00%	02/25/2035	01/11/2005	975,027.29	975,008.75	798,221.69	943,798.14	145,576.45	0.00
Totals for Cusip					975,027.29	975,008.75	798,221.69	943,798.14	145,576.45	0.00
05949AW97	Bank of America	2.77%	03/25/2035	02/14/2005	1,000,532.16	1,000,519.15	772,102.66	929,892.59	157,789.93	0.00
Totals for Cusip					1,000,532.16	1,000,519.15	772,102.66	929,892.59	157,789.93	0.00
05950VAC4	Banc of America Commercial Mor	5.37%	10/10/2045	10/17/2011	8,300,000.00	8,501,015.63	8,754,806.80	9,040,700.30	285,893.50	0.00
Totals for Cusip					8,300,000.00	8,501,015.63	8,754,806.80	9,040,700.30	285,893.50	0.00
05950WAC2	Banc of America Commercial	5.60%	07/10/2046	07/01/2009	1,250,000.00	1,047,173.13	1,270,988.75	1,261,996.25	0.00	(8,992.50)
Totals for Cusip					1,250,000.00	1,047,173.13	1,270,988.75	1,261,996.25	0.00	(8,992.50)
059513AC5	Banc of America Comm Mor	5.80%	02/10/2051	08/20/2009	4,844,420.28	4,533,506.91	5,100,699.80	5,103,688.81	2,989.01	0.00
Totals for Cusip					4,844,420.28	4,533,506.91	5,100,699.80	5,103,688.81	2,989.01	0.00
07387BEE5	Bear Stearns Comm Mitg	5.40%	12/11/2040	10/21/2010	4,000,000.00	4,360,312.50	4,403,104.00	4,454,576.00	51,472.00	0.00
Totals for Cusip					4,000,000.00	4,360,312.50	4,403,104.00	4,454,576.00	51,472.00	0.00
07387JAC0	Bear Stearns Comm Mitg	5.70%	09/11/2038	07/01/2009	1,484,918.67	1,283,875.53	1,526,570.63	1,490,688.28	0.00	(35,902.35)
Totals for Cusip					1,484,918.67	1,283,875.53	1,526,570.63	1,490,688.28	0.00	(35,902.35)
07387JAE6	Bear Stearns Comm Mitg	5.71%	09/11/2038	11/17/2011	1,760,000.00	1,948,375.00	1,963,211.36	2,014,691.36	51,480.00	0.00
Totals for Cusip					1,760,000.00	1,948,375.00	1,963,211.36	2,014,691.36	51,480.00	0.00
07388LAE0	Bear Stearns Commercial Mortga	5.54%	09/11/2041	03/08/2012	6,825,000.00	7,748,507.81	7,748,507.81	7,838,198.55	89,690.74	0.00
Totals for Cusip					6,825,000.00	7,748,507.81	7,748,507.81	7,838,198.55	89,690.74	0.00
07388VAB4	Bear Stearns Comm Mitg	5.33%	01/12/2045	07/01/2009	207,505.51	194,338.07	207,685.41	207,388.68	0.00	(296.73)
Totals for Cusip					207,505.51	194,338.07	207,685.41	207,388.68	0.00	(296.73)
12513XAE2	Citigroup/Deutsche Bank Comm	5.30%	01/15/2046	10/22/2010	2,720,000.00	2,933,775.00	2,940,869.44	3,046,334.72	105,465.28	0.00
Totals for Cusip					2,720,000.00	2,933,775.00	2,940,869.44	3,046,334.72	105,465.28	0.00
12623SAD2	Comm Mortgage Trust	2.54%	12/10/2045	12/06/2012	4,000,000.00	4,039,914.80	4,039,914.80	3,997,447.20	0.00	(42,467.60)
Totals for Cusip					4,000,000.00	4,039,914.80	4,039,914.80	3,997,447.20	0.00	(42,467.60)
12624PAC9	Commercial Mortgage Pass Thru	1.76%	10/15/2045	10/03/2012	8,500,000.00	8,712,441.27	8,712,441.27	8,731,574.00	19,132.73	0.00

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8217 EBIA (PRU WCT)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					8,500,000.00	8,712,441.27	8,712,441.27	8,731,574.00	19,132.73	0.00
12667F5M3	Countrywide Alternative Loan	5.00%	04/25/2020	02/02/2005	158,897.77	160,635.70	151,272.74	162,540.50	11,267.76	0.00
12667F5M3	Countrywide Alternative Loan	5.00%	04/25/2020	07/01/2009	453,993.66	356,243.14	432,207.86	464,401.46	32,193.60	0.00
Totals for Cusip					612,891.43	516,878.84	583,480.60	626,941.96	43,461.36	0.00
12667FQ57	Countrywide Alternative Loan	5.25%	09/25/2019	10/06/2004	1,136,594.25	1,155,507.89	1,157,529.18	1,161,805.05	4,275.87	0.00
Totals for Cusip					1,136,594.25	1,155,507.89	1,157,529.18	1,161,805.05	4,275.87	0.00
12668BEK5	Countrywide Alternative Loan	1.31%	02/25/2036	02/29/2012	2,855,157.71	1,586,205.72	1,586,205.72	1,928,884.59	342,678.87	0.00
Totals for Cusip					2,855,157.71	1,586,205.72	1,586,205.72	1,928,884.59	342,678.87	0.00
14986DAF7	Citigroup/Deutsche Bank Commer	5.62%	10/15/2048	04/26/2012	1,560,000.00	1,756,050.97	1,756,050.97	1,792,973.52	36,922.55	0.00
Totals for Cusip					1,560,000.00	1,756,050.97	1,756,050.97	1,792,973.52	36,922.55	0.00
17309DAC7	Citigroup Comm Mtg	5.74%	03/15/2049	05/25/2007	7,105,748.52	7,202,064.72	7,519,594.42	7,467,516.39	0.00	(52,078.03)
Totals for Cusip					7,105,748.52	7,202,064.72	7,519,594.42	7,467,516.39	0.00	(52,078.03)
17311QBK5	Citigroup Commercial Mortgage	5.70%	12/10/2049	08/29/2012	2,600,000.00	3,028,898.44	3,028,898.44	3,063,218.60	34,320.16	0.00
Totals for Cusip					2,600,000.00	3,028,898.44	3,028,898.44	3,063,218.60	34,320.16	0.00
190749AE1	CW Capital Cobalt	5.22%	08/15/2048	05/07/2012	3,300,000.00	3,643,406.25	3,643,406.25	3,740,767.80	97,361.55	0.00
Totals for Cusip					3,300,000.00	3,643,406.25	3,643,406.25	3,740,767.80	97,361.55	0.00
19075DAC5	CW Capital Cobalt	5.80%	05/15/2046	02/21/2008	3,531,000.00	3,332,519.18	3,735,289.54	3,760,836.32	25,546.78	0.00
Totals for Cusip					3,531,000.00	3,332,519.18	3,735,289.54	3,760,836.32	25,546.78	0.00
20047QAE5	Commercial Mortgage Pass-Thru	5.75%	06/10/2046	07/08/2009	7,300,000.00	6,410,312.50	8,061,010.40	8,290,610.00	229,599.60	0.00
20047QAE5	Commercial Mortgage Pass-Thru	5.75%	06/10/2046	08/20/2009	7,670,000.00	7,086,360.94	8,469,582.16	8,710,819.00	241,236.84	0.00
Totals for Cusip					14,970,000.00	13,496,673.44	16,530,592.56	17,001,429.00	470,836.44	0.00
20047RAB9	Commercial Mortgage Pass-Thru	5.80%	12/10/2049	07/01/2009	904,025.47	851,545.98	910,218.95	902,902.67	0.00	(7,316.28)
Totals for Cusip					904,025.47	851,545.98	910,218.95	902,902.67	0.00	(7,316.28)
20047RAC7	Commercial Mortgage Pass-Thru	5.80%	12/10/2049	07/07/2009	150,000.00	130,617.19	160,051.95	157,259.40	0.00	(2,792.55)
Totals for Cusip					150,000.00	130,617.19	160,051.95	157,259.40	0.00	(2,792.55)
20173MAC4	Greenwich Capital Comm Funding	5.87%	07/10/2038	02/13/2008	1,098,046.18	1,061,072.91	1,097,598.18	1,097,625.63	27.45	0.00
Totals for Cusip					1,098,046.18	1,061,072.91	1,097,598.18	1,097,625.63	27.45	0.00
20173QAB7	Greenwich Capital Commercial	5.38%	03/10/2039	04/17/2009	3,166,770.08	2,699,671.50	3,184,481.83	3,268,081.39	83,599.56	0.00
20173QAB7	Greenwich Capital Commercial	5.38%	03/10/2039	07/01/2009	3,586,783.77	3,367,698.70	3,606,844.66	3,701,532.16	94,687.50	0.00

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Totals for Cusip					6,753,553.85	6,067,370.20	6,791,326.49	6,969,613.55	178,287.06	0.00
22545LAC3	Credit Suisse Mortgage Capital	5.31%	12/15/2039	07/01/2009	1,433,353.26	1,137,134.61	1,470,918.58	1,451,549.68	0.00	(19,368.90)
Totals for Cusip					1,433,353.26	1,137,134.61	1,470,918.58	1,451,549.68	0.00	(19,368.90)
22545XAD5	Credit Suisse Mortgage Capital	5.38%	02/15/2040	02/29/2012	620,000.00	646,150.98	646,150.98	688,108.24	41,957.26	0.00
Totals for Cusip					620,000.00	646,150.98	646,150.98	688,108.24	41,957.26	0.00
225470AP8	Credit Suisse Mortgage Capital	5.10%	08/15/2038	07/01/2009	3,000,000.00	2,557,964.40	3,284,139.00	3,297,474.00	13,335.00	0.00
Totals for Cusip					3,000,000.00	2,557,964.40	3,284,139.00	3,297,474.00	13,335.00	0.00
225470F73	Credit Suisse Mortgage Capital	5.41%	02/15/2039	02/29/2012	960,000.00	1,075,255.68	1,075,255.68	1,083,166.08	7,910.40	0.00
Totals for Cusip					960,000.00	1,075,255.68	1,075,255.68	1,083,166.08	7,910.40	0.00
225470NK5	Credit Suisse Mortgage Capital	5.23%	12/15/2040	05/10/2010	3,738,595.60	3,865,941.52	4,108,454.86	4,113,120.63	4,665.77	0.00
225470NK5	Credit Suisse Mortgage Capital	5.23%	12/15/2040	05/11/2010	27,792.91	28,678.82	30,542.46	30,577.15	34.69	0.00
Totals for Cusip					3,766,388.51	3,894,620.34	4,138,997.32	4,143,697.78	4,700.46	0.00
23305YBB4	Deutsche Bank	3.64%	08/10/2044	08/11/2011	5,280,000.00	5,332,701.04	5,562,184.32	5,744,661.12	182,476.80	0.00
Totals for Cusip					5,280,000.00	5,332,701.04	5,562,184.32	5,744,661.12	182,476.80	0.00
31358S4W8	FNMA	7.50%	10/25/2040	07/01/2009	1,688,246.40	1,824,361.25	1,928,571.97	1,950,204.84	21,632.87	0.00
Totals for Cusip					1,688,246.40	1,824,361.25	1,928,571.97	1,950,204.84	21,632.87	0.00
31359AV48	FNMA	7.00%	06/25/2013	07/01/2009	64,874.44	69,137.51	67,296.71	65,403.62	0.00	(1,893.09)
Totals for Cusip					64,874.44	69,137.51	67,296.71	65,403.62	0.00	(1,893.09)
31392JAD1	FNMA	7.50%	07/25/2042	07/01/2009	5,892,120.43	6,367,172.64	6,764,384.65	7,311,225.85	546,841.20	0.00
Totals for Cusip					5,892,120.43	6,367,172.64	6,764,384.65	7,311,225.85	546,841.20	0.00
31392MEM0	FHLMC	6.52%	07/25/2032	07/01/2009	1,180,162.20	1,263,326.81	1,358,756.73	1,333,466.45	0.00	(25,290.28)
Totals for Cusip					1,180,162.20	1,263,326.81	1,358,756.73	1,333,466.45	0.00	(25,290.28)
31392UZ56	FHLMC	6.16%	07/25/2033	07/01/2009	1,363,387.64	1,479,914.72	1,535,993.33	1,618,148.89	82,155.56	0.00
Totals for Cusip					1,363,387.64	1,479,914.72	1,535,993.33	1,618,148.89	82,155.56	0.00
31392W7D6	FHLMC	7.50%	08/25/2042	07/01/2009	1,684,986.02	1,803,988.16	1,982,552.04	1,999,038.77	16,486.73	0.00
Totals for Cusip					1,684,986.02	1,803,988.16	1,982,552.04	1,999,038.77	16,486.73	0.00
31394JYA9	FHLMC	4.50%	10/15/2023	07/01/2009	6,356,922.17	6,397,563.89	6,803,349.11	6,837,270.28	33,921.17	0.00
Totals for Cusip					6,356,922.17	6,397,563.89	6,803,349.11	6,837,270.28	33,921.17	0.00
36228CWX7	GS Mortgage Securities	5.55%	04/10/2038	02/29/2012	3,000,000.00	3,341,322.00	3,341,322.00	3,377,520.00	36,198.00	0.00

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36228CWX7	GS Mortgage Securities	5.55%	04/10/2038	05/17/2012	8,000,000.00	8,829,687.50	8,829,687.50	9,006,720.00	177,032.50	0.00
Totals for Cusip					11,000,000.00	12,171,009.50	12,171,009.50	12,384,240.00	213,230.50	0.00
36232AE8	GS Mortgage Securities Corpora	5.56%	11/10/2039	02/29/2012	4,623,000.00	5,231,668.80	5,231,668.80	5,332,348.50	100,679.70	0.00
Totals for Cusip					4,623,000.00	5,231,668.80	5,231,668.80	5,332,348.50	100,679.70	0.00
36246LAB7	GS Mortgage Securities Corp	5.78%	08/10/2045	05/01/2009	1,289,306.00	1,151,511.43	1,310,478.98	1,295,631.34	0.00	(14,847.64)
36246LAB7	GS Mortgage Securities Corp	5.78%	08/10/2045	07/01/2009	4,547,733.86	4,218,888.59	4,622,416.74	4,570,045.04	0.00	(52,371.70)
Totals for Cusip					5,837,039.86	5,370,400.02	5,932,895.72	5,865,676.38	0.00	(67,219.34)
36828QOE9	GE Capital Commercial Mortgage	5.31%	11/10/2045	07/01/2009	10,000,000.00	8,415,620.00	11,044,110.00	11,183,650.00	139,540.00	0.00
Totals for Cusip					10,000,000.00	8,415,620.00	11,044,110.00	11,183,650.00	139,540.00	0.00
36828QRY4	GE Capital Commercial Mortgage	5.30%	03/10/2044	08/25/2011	3,700,000.00	3,992,531.25	4,062,285.50	4,150,697.00	88,411.50	0.00
36828QRY4	GE Capital Commercial Mortgage	5.30%	03/10/2044	02/16/2012	150,000.00	166,289.06	166,289.06	168,271.50	1,982.44	0.00
36828QRY4	GE Capital Commercial Mortgage	5.30%	03/10/2044	02/29/2012	485,000.00	540,968.03	540,968.03	544,077.85	3,109.82	0.00
Totals for Cusip					4,335,000.00	4,699,788.34	4,769,542.59	4,863,046.35	93,503.76	0.00
38375BGF3	GNMA	0.54%	10/20/2060	02/29/2012	5,271,745.68	5,167,431.01	5,167,431.01	5,266,321.05	98,890.04	0.00
Totals for Cusip					5,271,745.68	5,167,431.01	5,167,431.01	5,266,321.05	98,890.04	0.00
38375BGS5	GNMA	0.56%	08/20/2058	02/29/2012	1,560,289.75	1,534,487.23	1,534,487.23	1,560,570.60	26,083.37	0.00
Totals for Cusip					1,560,289.75	1,534,487.23	1,534,487.23	1,560,570.60	26,083.37	0.00
38375BHR6	GNMA	0.56%	05/20/2059	02/29/2012	2,328,792.80	2,298,190.12	2,298,190.12	2,328,755.45	30,565.33	0.00
38375BHR6	GNMA	0.56%	05/20/2059	03/20/2012	865.33	865.33	865.33	865.33	0.00	0.00
38375BHR6	GNMA	0.56%	05/20/2059	06/20/2012	1,110.64	1,110.64	1,110.64	1,110.64	0.00	0.00
38375BHR6	GNMA	0.56%	05/20/2059	07/20/2012	1,085.30	1,085.30	1,085.30	1,085.30	0.00	0.00
38375BHR6	GNMA	0.56%	05/20/2059	08/20/2012	1,135.44	1,135.44	1,135.44	1,135.44	0.00	0.00
38375BHR6	GNMA	0.56%	05/20/2059	10/20/2012	381.95	381.95	381.95	381.95	0.00	0.00
38375BHR6	GNMA	0.56%	05/20/2059	12/20/2012	1,073.50	1,073.50	1,073.50	1,073.50	0.00	0.00
Totals for Cusip					2,334,444.96	2,303,842.28	2,303,842.28	2,334,407.61	30,565.33	0.00
46629CAF5	JP Morgan Comm Mortgage	5.52%	05/12/2045	05/16/2007	5,058,630.25	5,096,767.59	5,409,861.06	5,395,661.49	0.00	(14,199.57)
Totals for Cusip					5,058,630.25	5,096,767.59	5,409,861.06	5,395,661.49	0.00	(14,199.57)
46629MAF2	JP Morgan Comm Mortgage	5.40%	05/15/2045	02/29/2012	2,500,000.00	2,834,510.00	2,834,510.00	2,870,342.50	35,832.50	0.00
Totals for Cusip					2,500,000.00	2,834,510.00	2,834,510.00	2,870,342.50	35,832.50	0.00
46629PAC2	JP Morgan Comm Mortgage	5.34%	05/15/2047	02/29/2012	1,600,000.00	1,761,742.40	1,761,742.40	1,830,372.80	68,630.40	0.00

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Totals for Cusip					1,600,000.00	1,761,742.40	1,761,742.40	1,830,372.80	68,630.40	0.00
46630DAB8	JP Morgan Chase Comm Mtg	5.68%	02/15/2051	07/01/2009	104,507.30	89,091.50	106,870.53	104,435.50	0.00	(2,435.03)
Totals for Cusip					104,507.30	89,091.50	106,870.53	104,435.50	0.00	(2,435.03)
46630GAM7	JP Morgan Mortgage	2.99%	07/25/2035	01/08/2007	1,728,118.69	1,693,353.78	1,521,005.40	1,734,561.12	213,555.72	0.00
46630GAM7	JP Morgan Mortgage	2.99%	07/25/2035	07/01/2009	497,488.70	427,259.20	437,865.17	499,343.34	61,478.17	0.00
Totals for Cusip					2,225,607.39	2,120,612.98	1,958,870.57	2,233,904.46	275,033.89	0.00
46630JAB5	JP Morgan Chase Commercial Mor	5.43%	01/15/2049	07/01/2009	393,417.81	333,390.43	415,824.53	443,975.93	28,151.40	0.00
46630JAB5	JP Morgan Chase Commercial Mor	5.43%	01/15/2049	07/07/2009	88,408.52	73,289.29	93,443.73	99,769.90	6,326.17	0.00
Totals for Cusip					481,826.33	406,679.72	509,268.26	543,745.83	34,477.57	0.00
46631BAD7	JP Morgan Chase Commercial Mtg	5.81%	06/15/2049	02/29/2012	1,550,000.00	1,658,194.65	1,658,194.65	1,662,723.75	4,529.10	0.00
Totals for Cusip					1,550,000.00	1,658,194.65	1,658,194.65	1,662,723.75	4,529.10	0.00
46632HAC5	JP Morgan Chase Comm Mtg	5.93%	02/15/2051	09/08/2011	5,600,000.00	5,979,750.00	5,958,103.20	5,957,263.20	0.00	(840.00)
Totals for Cusip					5,600,000.00	5,979,750.00	5,958,103.20	5,957,263.20	0.00	(840.00)
46637WAC7	JP Morgan Chase Commercial Mor	3.14%	06/16/2045	06/22/2012	5,600,000.00	5,712,000.00	5,712,000.00	6,034,033.60	322,033.60	0.00
Totals for Cusip					5,600,000.00	5,712,000.00	5,712,000.00	6,034,033.60	322,033.60	0.00
46639EAD3	JP Morgan Chase Commercial Mor	2.61%	12/15/2047	12/12/2012	4,000,000.00	4,039,980.00	4,039,980.00	4,017,986.00	0.00	(21,994.00)
Totals for Cusip					4,000,000.00	4,039,980.00	4,039,980.00	4,017,986.00	0.00	(21,994.00)
50179MAB7	LB-UBS Commercial Mortgage Tru	5.26%	09/15/2039	07/01/2009	47,765.58	45,681.90	47,801.07	48,727.15	926.08	0.00
50179MAB7	LB-UBS Commercial Mortgage Tru	5.26%	09/15/2039	04/26/2010	1,190.57	1,218.01	1,191.45	1,214.54	23.09	0.00
Totals for Cusip					48,956.15	46,899.91	48,992.52	49,941.69	949.17	0.00
52108MFS7	LB-UBS Commercial Mortgage	5.66%	03/15/2039	08/18/2010	4,000,000.00	4,298,125.00	4,396,908.00	4,539,448.00	142,540.00	0.00
Totals for Cusip					4,000,000.00	4,298,125.00	4,396,908.00	4,539,448.00	142,540.00	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	02/29/2012	966,345.94	977,333.29	977,333.29	993,679.50	16,346.21	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	04/01/2012	12,723.70	12,723.70	12,723.70	12,723.70	0.00	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	05/01/2012	4,276.88	4,276.88	4,276.88	4,276.88	0.00	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	06/01/2012	4,302.14	4,302.14	4,302.14	4,302.14	0.00	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	07/01/2012	4,320.96	4,320.96	4,320.96	4,320.96	0.00	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	08/01/2012	4,339.87	4,339.87	4,339.87	4,339.87	0.00	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	09/01/2012	4,358.18	4,358.18	4,358.18	4,358.18	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	10/01/2012	4,376.32	4,376.32	4,376.32	4,376.32	0.00	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	11/01/2012	4,395.78	4,395.78	4,395.78	4,395.78	0.00	0.00
55265K2D0	Master Asset Securitization Tr	5.25%	12/25/2033	12/01/2012	4,416.30	4,416.30	4,416.30	4,416.30	0.00	0.00
Totals for Cusip					1,013,856.07	1,024,843.42	1,024,843.42	1,041,189.63	16,346.21	0.00
55313KAD3	Merrill Lynch/Countrywide Comm	5.74%	06/12/2050	05/31/2007	8,957,648.10	9,006,861.42	9,223,081.12	9,368,069.62	144,988.50	0.00
55313KAD3	Merrill Lynch/Countrywide Comm	5.74%	06/12/2050	07/01/2009	268,729.44	221,644.58	276,692.43	281,042.09	4,349.66	0.00
Totals for Cusip					9,226,377.54	9,228,506.00	9,499,773.55	9,649,111.71	149,338.16	0.00
576433UM6	Mastr Adjustable Rate Mortgage	2.63%	11/21/2034	02/29/2012	7,000,000.00	6,783,371.00	6,783,371.00	7,244,636.00	461,265.00	0.00
Totals for Cusip					7,000,000.00	6,783,371.00	6,783,371.00	7,244,636.00	461,265.00	0.00
59023BAE4	Merrill Lynch Mortgage Trust	5.68%	05/12/2039	07/01/2009	6,950,000.00	5,658,397.41	7,750,285.55	7,972,497.90	222,212.35	0.00
59023BAE4	Merrill Lynch Mortgage Trust	5.68%	05/12/2039	02/29/2012	360,000.00	409,771.80	409,771.80	412,963.92	3,192.12	0.00
Totals for Cusip					7,310,000.00	6,068,169.21	8,160,057.35	8,385,461.82	225,404.47	0.00
60687UAB3	Merrill Lynch/Countrywide Comm	5.88%	06/12/2046	05/25/2007	1,151,607.82	1,167,712.33	1,184,718.85	1,154,468.41	0.00	(30,250.44)
Totals for Cusip					1,151,607.82	1,167,712.33	1,184,718.85	1,154,468.41	0.00	(30,250.44)
606935AH7	Merrill Lynch/Countrywide	5.48%	02/12/2039	02/29/2012	500,000.00	559,444.50	559,444.50	563,560.00	4,115.50	0.00
Totals for Cusip					500,000.00	559,444.50	559,444.50	563,560.00	4,115.50	0.00
617451FL8	Morgan Stanley Capital I	5.42%	03/12/2044	07/01/2009	560,000.00	453,591.71	613,314.80	626,180.80	12,866.00	0.00
617451FL8	Morgan Stanley Capital I	5.42%	03/12/2044	07/06/2009	855,000.00	715,093.95	936,400.28	956,043.90	19,643.62	0.00
617451FL8	Morgan Stanley Capital I	5.42%	03/12/2044	02/29/2012	365,000.00	408,999.29	408,999.29	408,135.70	0.00	(863.59)
Totals for Cusip					1,780,000.00	1,577,684.95	1,958,714.37	1,990,360.40	32,509.62	(863.59)
617453AT2	Morgan Stanley Capital I	5.69%	10/15/2042	02/29/2012	140,000.00	157,971.10	157,971.10	158,045.30	74.20	0.00
Totals for Cusip					140,000.00	157,971.10	157,971.10	158,045.30	74.20	0.00
61745M6G3	Morgan Stanley Capital I	4.99%	08/13/2042	02/29/2012	1,500,000.00	1,650,612.00	1,650,612.00	1,638,778.50	0.00	(11,833.50)
Totals for Cusip					1,500,000.00	1,650,612.00	1,650,612.00	1,638,778.50	0.00	(11,833.50)
61750HBB1	Morgan Stanley Capital I	5.33%	11/12/2041	02/29/2012	1,400,000.00	1,559,138.00	1,559,138.00	1,595,420.40	36,282.40	0.00
Totals for Cusip					1,400,000.00	1,559,138.00	1,559,138.00	1,595,420.40	36,282.40	0.00
61750WAX1	Morgan Stanley Capital I	5.33%	12/15/2043	05/24/2011	5,000,000.00	5,426,757.81	5,588,755.00	5,753,255.00	164,500.00	0.00
Totals for Cusip					5,000,000.00	5,426,757.81	5,588,755.00	5,753,255.00	164,500.00	0.00
61751NAC6	Morgan Stanley Capital I	5.36%	02/12/2044	07/01/2009	1,803,646.11	1,647,078.26	1,802,439.48	1,807,294.89	4,855.41	0.00
Totals for Cusip					1,803,646.11	1,647,078.26	1,802,439.48	1,807,294.89	4,855.41	0.00

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61754JAE8	Morgan Stanley Capital	5.65%	06/11/2042	07/19/2007	4,325,119.88	4,285,554.97	4,574,082.44	4,459,683.01	0.00	(114,399.43)
Totals for Cusip					4,325,119.88	4,285,554.97	4,574,082.44	4,459,683.01	0.00	(114,399.43)
90270RBD5	UBS Barclays Commercial Mortga	2.79%	12/10/2045	12/06/2012	4,700,000.00	4,817,462.40	4,817,462.40	4,752,804.50	0.00	(64,657.90)
Totals for Cusip					4,700,000.00	4,817,462.40	4,817,462.40	4,752,804.50	0.00	(64,657.90)
908071AV5	Union Planters Mortgage Financ	7.70%	12/25/2024	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
908071AV5	Union Planters Mortgage Financ	7.70%	12/25/2024	07/01/2009	747,950.77	804,748.67	807,080.62	811,263.31	4,182.69	0.00
Totals for Cusip					747,950.77	804,748.67	807,080.62	811,263.31	4,182.69	0.00
92922FJF6	Washington Mutual	2.47%	10/25/2033	02/29/2012	1,921,753.17	1,889,383.15	1,889,383.15	1,964,243.13	74,859.98	0.00
Totals for Cusip					1,921,753.17	1,889,383.15	1,889,383.15	1,964,243.13	74,859.98	0.00
929766R54	Wachovia Bank Comm Mtg	4.93%	04/15/2042	02/29/2012	530,000.00	580,760.75	580,760.75	574,909.02	0.00	(5,851.73)
Totals for Cusip					530,000.00	580,760.75	580,760.75	574,909.02	0.00	(5,851.73)
929766X24	Wachovia Bank Comm Mtg	4.66%	05/15/2044	07/01/2009	230,235.02	204,243.82	232,851.18	234,864.36	2,013.18	0.00
Totals for Cusip					230,235.02	204,243.82	232,851.18	234,864.36	2,013.18	0.00
929766BN1	Wachovia Bank Comm Mtg	5.29%	12/15/2044	07/01/2009	3,900,000.00	3,336,894.99	4,291,478.10	4,348,948.50	57,470.40	0.00
Totals for Cusip					3,900,000.00	3,336,894.99	4,291,478.10	4,348,948.50	57,470.40	0.00
929766FR8	Wachovia Bank Comm Mtg	5.56%	03/15/2045	04/21/2009	1,675,000.00	1,342,290.04	1,847,771.23	1,896,684.58	48,913.35	0.00
929766FR8	Wachovia Bank Comm Mtg	5.56%	03/15/2045	04/27/2009	3,250,000.00	2,685,820.31	3,585,227.75	3,680,134.25	94,906.50	0.00
929766FR8	Wachovia Bank Comm Mtg	5.56%	03/15/2045	07/01/2009	5,000,000.00	4,276,792.00	5,515,735.00	5,661,745.00	146,010.00	0.00
Totals for Cusip					9,925,000.00	8,304,902.35	10,948,733.98	11,238,563.83	289,829.85	0.00
92977QAD0	Wachovia Bank Comm Mtg	5.76%	07/15/2045	09/29/2011	6,400,000.00	6,939,000.00	7,081,587.20	7,283,251.20	201,664.00	0.00
Totals for Cusip					6,400,000.00	6,939,000.00	7,081,587.20	7,283,251.20	201,664.00	0.00
92977RAD8	Wachovia Bank Comm Mtg	6.01%	06/15/2045	02/29/2012	2,250,000.00	2,584,161.00	2,584,161.00	2,610,492.75	26,331.75	0.00
Totals for Cusip					2,250,000.00	2,584,161.00	2,584,161.00	2,610,492.75	26,331.75	0.00
92978NAC8	Wachovia Bank Comm Mtg	5.92%	02/15/2051	02/11/2008	6,544,514.18	6,215,243.31	6,936,818.54	6,846,249.01	0.00	(90,569.53)
Totals for Cusip					6,544,514.18	6,215,243.31	6,936,818.54	6,846,249.01	0.00	(90,569.53)
92978PAB5	Wachovia Bank Comm Mtg	5.28%	11/15/2048	07/01/2009	36,138.73	33,511.56	36,193.48	36,333.88	140.40	0.00
Totals for Cusip					36,138.73	33,511.56	36,193.48	36,333.88	140.40	0.00
92978PAE9	Wachovia Bank Comm Mtg	5.31%	11/15/2048	02/29/2012	224,000.00	250,923.90	250,923.90	257,585.44	6,661.54	0.00
Totals for Cusip					224,000.00	250,923.90	250,923.90	257,585.44	6,661.54	0.00

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933634AJ6	Washington Mutual Mfg	2.75%	03/25/2037	02/29/2012	3,785,883.27	2,943,179.74	2,943,179.74	3,348,606.18	405,426.44	0.00
Totals for Cusip					3,785,883.27	2,943,179.74	2,943,179.74	3,348,606.18	405,426.44	0.00
9393362L6	Washington Mutual Mortgage Sec	5.00%	03/25/2020	02/14/2005	1,224,154.10	1,237,543.28	1,089,969.69	1,238,590.55	148,620.86	0.00
Totals for Cusip					1,224,154.10	1,237,543.28	1,089,969.69	1,238,590.55	148,620.86	0.00
Totals for CMO					301,137,928.16	298,883,034.21	317,178,881.84	324,107,964.64	7,559,117.67	(630,034.87)
Corporate										
00184AAC9	Time Warner Inc	7.62%	04/15/2031	08/19/2010	605,000.00	748,264.00	780,983.01	832,892.61	51,909.60	0.00
Totals for Cusip					605,000.00	748,264.00	780,983.01	832,892.61	51,909.60	0.00
001957BD0	AT&T Corp	8.00%	11/15/2031	07/01/2009	60,000.00	69,250.86	84,753.54	90,799.44	6,045.90	0.00
Totals for Cusip					60,000.00	69,250.86	84,753.54	90,799.44	6,045.90	0.00
00206RAS1	AT&T Corp	6.55%	02/15/2039	03/25/2011	820,000.00	865,665.80	1,043,071.98	1,077,572.66	34,500.68	0.00
00206RAS1	AT&T Corp	6.55%	02/15/2039	03/22/2011	250,000.00	263,720.00	318,009.75	328,528.25	10,518.50	0.00
00206RAS1	AT&T Corp	6.55%	02/15/2039	05/23/2011	355,000.00	395,683.00	451,573.85	466,510.12	14,936.27	0.00
00206RAS1	AT&T Corp	6.55%	02/15/2039	07/13/2011	315,000.00	361,648.35	400,692.29	413,945.60	13,253.31	0.00
00206RAS1	AT&T Corp	6.55%	02/15/2039	08/17/2011	515,000.00	590,370.25	665,100.09	676,768.20	21,668.11	0.00
00206RAS1	AT&T Corp	6.55%	02/15/2039	02/29/2012	1,520,000.00	1,938,296.40	1,938,296.40	1,997,451.76	59,155.36	0.00
Totals for Cusip					3,775,000.00	4,415,383.80	4,806,744.36	4,960,776.59	154,032.23	0.00
00206RBG6	AT&T Corp	4.30%	12/15/2042	12/17/2012	1,104,944.10	814,236.80	814,236.80	1,109,753.92	295,517.12	0.00
00206RBG6	AT&T Corp	4.30%	12/15/2042	12/17/2012	887,055.90	692,635.28	692,635.28	890,917.25	198,281.97	0.00
Totals for Cusip					1,992,000.00	1,506,872.08	1,506,872.08	2,000,671.17	493,799.09	0.00
00209TAB1	AT&T Broadband Corp	9.46%	11/15/2022	10/18/2005	390,000.00	511,578.60	555,710.22	589,625.01	33,914.79	0.00
Totals for Cusip					390,000.00	511,578.60	555,710.22	589,625.01	33,914.79	0.00
00287YAD1	Abbvie Inc	4.40%	11/06/2042	11/05/2012	1,660,000.00	1,642,802.40	1,642,802.40	1,764,802.44	122,000.04	0.00
Totals for Cusip					1,660,000.00	1,642,802.40	1,642,802.40	1,764,802.44	122,000.04	0.00
00440EAJ6	Ace Ina Holdings Inc	5.70%	02/15/2017	02/05/2007	200,000.00	199,846.00	230,662.80	234,843.60	4,180.80	0.00
Totals for Cusip					200,000.00	199,846.00	230,662.80	234,843.60	4,180.80	0.00
00817YAG3	Aetna Inc	6.75%	12/15/2037	11/29/2007	2,315,000.00	2,299,304.30	2,894,680.63	3,211,425.88	316,745.25	0.00
00817YAG3	Aetna Inc	6.75%	12/15/2037	02/29/2012	625,000.00	816,137.50	816,137.50	867,015.63	50,878.13	0.00
Totals for Cusip					2,940,000.00	3,115,441.80	3,710,818.13	4,078,441.51	367,623.38	0.00
013716AS4	Alcan Inc	4.50%	05/15/2013	09/22/2006	300,000.00	282,033.00	312,511.80	303,906.30	0.00	(8,605.50)

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Totals for Cusip					300,000.00	282,033.00	312,511.80	303,906.30	0.00	(8,605.50)
013716AV7	Alcan Inc	5.00%	06/01/2015	05/25/2005	1,475,000.00	1,461,621.75	1,600,957.63	1,612,194.18	11,236.55	0.00
013716AV7	Alcan Inc	5.00%	06/01/2015	03/31/2006	565,000.00	535,235.80	613,248.18	617,552.35	4,304.17	0.00
Totals for Cusip					2,040,000.00	1,996,857.55	2,214,205.81	2,229,746.53	15,540.72	0.00
01959EAA6	Allied World Assurance	7.50%	08/01/2016	07/21/2006	1,300,000.00	1,296,191.00	1,467,133.20	1,535,974.70	68,841.50	0.00
01959EAA6	Allied World Assurance	7.50%	08/01/2016	08/25/2006	465,000.00	474,978.90	524,782.26	549,406.34	24,624.08	0.00
Totals for Cusip					1,765,000.00	1,771,169.90	1,991,915.46	2,085,381.04	93,465.58	0.00
01959EAB4	Allied World Assurance	5.50%	11/15/2020	11/09/2010	935,000.00	930,736.40	936,685.81	1,036,397.01	99,711.20	0.00
Totals for Cusip					935,000.00	930,736.40	936,685.81	1,036,397.01	99,711.20	0.00
020002AX9	Allstate Corp	7.45%	05/16/2019	06/23/2010	35,000.00	40,860.40	42,554.19	45,897.95	3,343.76	0.00
020002AX9	Allstate Corp	7.45%	05/16/2019	06/24/2010	170,000.00	198,894.90	206,691.78	222,932.90	16,241.12	0.00
Totals for Cusip					205,000.00	239,755.30	249,245.97	268,830.85	19,584.88	0.00
020002AY7	Allstate Corp	5.20%	01/15/2042	01/09/2012	315,000.00	313,765.20	313,765.20	373,855.23	60,090.03	0.00
Totals for Cusip					315,000.00	313,765.20	313,765.20	373,855.23	60,090.03	0.00
02209SAC7	Alltria Group	8.50%	11/10/2013	02/29/2012	820,000.00	921,465.16	921,465.16	873,679.66	0.00	(47,785.50)
Totals for Cusip					820,000.00	921,465.16	921,465.16	873,679.66	0.00	(47,785.50)
02209SAH6	Alltria Group	10.20%	02/06/2039	05/20/2009	1,400,000.00	1,560,734.00	2,178,588.00	2,341,957.80	163,369.80	0.00
02209SAH6	Alltria Group	10.20%	02/06/2039	07/01/2009	1,225,000.00	1,447,419.58	1,906,247.00	2,049,213.08	142,966.08	0.00
Totals for Cusip					2,625,000.00	3,008,153.58	4,084,815.00	4,391,170.88	306,355.88	0.00
02209SAJ2	Alltria Group	9.25%	08/06/2019	02/29/2012	20,000.00	27,351.10	27,351.10	27,822.84	471.74	0.00
Totals for Cusip					20,000.00	27,351.10	27,351.10	27,822.84	471.74	0.00
02364WAV7	America Movil SA de CV	5.00%	03/30/2020	02/29/2012	510,000.00	579,207.00	579,207.00	593,370.72	14,163.72	0.00
Totals for Cusip					510,000.00	579,207.00	579,207.00	593,370.72	14,163.72	0.00
02364WAW5	America Movil SA de CV	6.12%	03/30/2040	08/25/2010	1,520,000.00	1,500,054.97	1,807,214.64	1,999,780.40	192,565.76	0.00
Totals for Cusip					1,520,000.00	1,500,054.97	1,807,214.64	1,999,780.40	192,565.76	0.00
025816BC2	American Express	2.65%	12/02/2022	11/27/2012	678,000.00	762,858.93	762,858.93	675,300.20	0.00	(87,558.73)
025816BC2	American Express	2.65%	12/02/2022	11/27/2012	2,070,000.00	1,850,026.47	1,850,026.47	2,061,757.26	211,730.79	0.00
025816BC2	American Express	2.65%	12/02/2022	11/27/2012	805,000.00	698,312.41	698,312.41	801,794.49	103,482.08	0.00
Totals for Cusip					3,553,000.00	3,311,197.81	3,311,197.81	3,558,851.95	315,212.87	(87,558.73)
0258MOCW7	American Express Credit	5.88%	05/02/2013	02/29/2012	200,000.00	210,956.20	210,956.20	203,611.20	0.00	(7,345.00)

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Totals for Cusip					200,000.00	210,956.20	210,956.20	203,611.20	0.00	(7,345.00)
026874AT4	American International Group	4.25%	05/15/2013	03/24/2005	455,000.00	425,452.30	454,377.11	460,526.43	6,149.32	0.00
026874AT4	American International Group	4.25%	05/15/2013	03/31/2006	750,000.00	693,982.50	748,973.25	759,109.50	10,136.25	0.00
Totals for Cusip					1,205,000.00	1,119,434.80	1,203,350.36	1,219,635.93	16,285.57	0.00
026874BT3	American International Group	8.25%	08/15/2018	02/11/2011	2,550,000.00	3,013,921.50	2,699,177.55	3,350,409.30	651,231.75	0.00
026874BT3	American International Group	8.25%	08/15/2018	02/29/2012	1,150,000.00	1,377,424.00	1,377,424.00	1,510,988.90	133,544.90	0.00
Totals for Cusip					3,700,000.00	4,391,345.50	4,076,601.55	4,861,378.20	784,776.65	0.00
026874BW6	American International Group	6.40%	12/15/2020	11/30/2010	2,340,000.00	2,333,939.40	2,361,598.20	2,903,467.32	541,869.12	0.00
026874BW6	American International Group	6.40%	12/15/2020	02/29/2012	2,820,000.00	3,144,776.58	3,144,776.58	3,499,050.36	354,273.78	0.00
Totals for Cusip					5,160,000.00	5,478,715.98	5,506,374.78	6,402,517.68	896,142.90	0.00
026874BZ9	American International Group	3.75%	11/30/2013	02/29/2012	600,000.00	605,851.80	605,851.80	615,491.40	9,639.60	0.00
Totals for Cusip					600,000.00	605,851.80	605,851.80	615,491.40	9,639.60	0.00
031162BK5	Amgen Inc	5.15%	11/15/2041	11/07/2011	4,570,000.00	4,531,977.60	4,737,645.88	5,142,922.62	405,276.74	0.00
031162BK5	Amgen Inc	5.15%	11/15/2041	02/29/2012	390,000.00	408,152.55	408,152.55	438,892.74	30,740.19	0.00
Totals for Cusip					4,960,000.00	4,940,130.15	5,145,798.43	5,581,815.36	436,016.93	0.00
031162BP4	Amgen Inc	5.38%	05/15/2043	05/10/2012	1,535,000.00	1,534,769.75	1,534,769.75	1,809,807.98	275,038.23	0.00
Totals for Cusip					1,535,000.00	1,534,769.75	1,534,769.75	1,809,807.98	275,038.23	0.00
032479AD9	Anadarko Finance	7.50%	05/01/2031	02/29/2012	510,000.00	656,859.60	656,859.60	674,763.66	17,904.06	0.00
Totals for Cusip					510,000.00	656,859.60	656,859.60	674,763.66	17,904.06	0.00
032511AY3	Anadarko Petroleum Corp	6.45%	09/15/2036	01/14/2011	780,000.00	764,782.20	889,278.78	977,158.26	87,879.48	0.00
Totals for Cusip					780,000.00	764,782.20	889,278.78	977,158.26	87,879.48	0.00
032511BF3	Anadarko Petroleum Corp	6.95%	06/15/2019	08/02/2011	475,000.00	575,866.25	567,064.50	600,313.08	33,248.58	0.00
Totals for Cusip					475,000.00	575,866.25	567,064.50	600,313.08	33,248.58	0.00
032511BH9	Anadarko Petroleum Corp	6.38%	09/15/2017	08/09/2010	425,000.00	425,000.00	492,631.95	507,660.38	15,028.43	0.00
032511BH9	Anadarko Petroleum Corp	6.38%	09/15/2017	01/26/2011	2,320,000.00	2,559,377.60	2,689,190.88	2,771,228.40	82,037.52	0.00
032511BH9	Anadarko Petroleum Corp	6.38%	09/15/2017	02/29/2012	160,000.00	192,051.52	192,051.52	191,119.20	0.00	(932.32)
Totals for Cusip					2,905,000.00	3,176,429.12	3,373,874.35	3,470,007.98	97,065.95	(932.32)
03523TAV0	Anheuser-Busch Inbev Wor	5.00%	04/15/2020	02/29/2012	540,000.00	632,187.72	632,187.72	646,201.80	14,014.08	0.00
Totals for Cusip					540,000.00	632,187.72	632,187.72	646,201.80	14,014.08	0.00

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03523TBJ6	Anheuser-Busch Inbev Wor	8.00%	11/15/2039	03/10/2011	1,845,000.00	1,829,899.10	2,858,903.14	2,987,056.85	128,153.71	0.00
Totals for Cusip					1,845,000.00	1,829,899.10	2,858,903.14	2,987,056.85	128,153.71	0.00
038521AD2	Aramark Corp	8.50%	02/01/2015	06/28/2011	2,500,000.00	2,584,375.00	2,562,500.00	2,512,525.00	0.00	(49,975.00)
038521AD2	Aramark Corp	8.50%	02/01/2015	08/08/2011	1,000,000.00	1,010,000.00	1,025,000.00	1,005,010.00	0.00	(19,990.00)
038521AD2	Aramark Corp	8.50%	02/01/2015	10/03/2011	1,250,000.00	1,265,625.00	1,281,250.00	1,256,262.50	0.00	(24,987.50)
Totals for Cusip					4,750,000.00	4,860,000.00	4,868,750.00	4,773,797.50	0.00	(94,952.50)
04044TAA4	Aristotle Holding Inc	2.75%	11/21/2014	11/14/2011	5,925,000.00	5,918,067.75	5,996,834.70	6,112,200.38	115,365.68	0.00
Totals for Cusip					5,925,000.00	5,918,067.75	5,996,834.70	6,112,200.38	115,365.68	0.00
04273WAA9	Arrow Electronics Inc	3.38%	11/01/2015	10/29/2010	880,000.00	876,920.00	881,132.56	913,064.24	31,931.68	0.00
Totals for Cusip					880,000.00	876,920.00	881,132.56	913,064.24	31,931.68	0.00
04650NAB0	AT&T Inc	5.35%	09/01/2040	05/12/2011	505,000.00	380,783.20	568,074.50	588,096.74	20,022.24	0.00
04650NAB0	AT&T Inc	5.35%	09/01/2040	03/28/2012	850,000.00	918,170.00	918,170.00	989,865.80	71,695.80	0.00
04650NAB0	AT&T Inc	5.35%	09/01/2040	09/07/2012	585,000.00	697,255.65	697,255.65	681,260.58	0.00	(15,995.07)
Totals for Cusip					1,940,000.00	1,996,208.85	2,183,500.15	2,259,223.12	91,718.04	(15,995.07)
05461TAA5	Axis Capital Holdings	5.75%	12/01/2014	02/10/2005	2,150,000.00	2,213,790.50	2,260,572.35	2,305,810.50	45,238.15	0.00
05461TAA5	Axis Capital Holdings	5.75%	12/01/2014	03/31/2006	510,000.00	497,851.80	536,228.79	546,959.70	10,730.91	0.00
Totals for Cusip					2,660,000.00	2,711,642.30	2,796,801.14	2,852,770.20	55,969.06	0.00
05463HAA9	Axis Specialty Finance	5.88%	06/01/2020	03/18/2010	1,240,000.00	1,235,337.60	1,274,845.24	1,407,701.32	132,856.08	0.00
Totals for Cusip					1,240,000.00	1,235,337.60	1,274,845.24	1,407,701.32	132,856.08	0.00
05565QBU1	BP Capital Markets Plc	3.56%	11/01/2021	02/29/2012	130,000.00	138,576.75	138,576.75	140,476.83	1,900.08	0.00
Totals for Cusip					130,000.00	138,576.75	138,576.75	140,476.83	1,900.08	0.00
058498AR7	Ball Corp	5.00%	03/15/2022	02/24/2012	3,350,000.00	3,350,000.00	3,350,000.00	3,584,500.00	234,500.00	0.00
Totals for Cusip					3,350,000.00	3,350,000.00	3,350,000.00	3,584,500.00	234,500.00	0.00
059165ECO	Baltimore Gas & Electric	6.35%	10/01/2036	08/17/2007	1,285,000.00	1,283,189.26	1,623,093.78	1,705,942.87	82,849.09	0.00
Totals for Cusip					1,285,000.00	1,283,189.26	1,623,093.78	1,705,942.87	82,849.09	0.00
05967BAB1	Banco Santander Chile	3.88%	09/20/2022	09/12/2012	1,475,000.00	1,450,485.50	1,450,485.50	1,512,081.50	61,596.00	0.00
Totals for Cusip					1,475,000.00	1,450,485.50	1,450,485.50	1,512,081.50	61,596.00	0.00
059895AM4	Bangkok Bank Pub	2.75%	03/27/2018	09/18/2012	4,110,000.00	4,096,272.60	4,096,272.60	4,156,796.46	60,523.86	0.00
Totals for Cusip					4,110,000.00	4,096,272.60	4,096,272.60	4,156,796.46	60,523.86	0.00
060505DA9	Bank of America Corp	5.42%	03/15/2017	02/29/2012	990,000.00	990,196.02	990,196.02	1,084,408.38	94,212.36	0.00

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Totals for Cusip					990,000.00	990,196.02	990,196.02	1,084,408.38	94,212.36	0.00
060505DR2	Bank of America Corp	8.00%	01/30/3100	01/24/2008	6,500,000.00	6,500,000.00	5,820,360.00	7,189,520.00	1,369,160.00	0.00
Totals for Cusip					6,500,000.00	6,500,000.00	5,820,360.00	7,189,520.00	1,369,160.00	0.00
06050TKN1	Bank of America	5.30%	03/15/2017	07/01/2009	2,570,000.00	2,180,508.79	2,317,911.27	2,890,504.70	572,593.43	0.00
Totals for Cusip					2,570,000.00	2,180,508.79	2,317,911.27	2,890,504.70	572,593.43	0.00
06051GDX4	Bank of America Corp	5.65%	05/01/2018	05/09/2012	2,210,000.00	2,356,346.20	2,356,346.20	2,571,209.03	214,862.83	0.00
Totals for Cusip					2,210,000.00	2,356,346.20	2,356,346.20	2,571,209.03	214,862.83	0.00
06051GDZ9	Bank of America Corp	7.62%	06/01/2019	02/29/2012	420,000.00	474,874.26	474,874.26	537,419.82	62,545.56	0.00
Totals for Cusip					420,000.00	474,874.26	474,874.26	537,419.82	62,545.56	0.00
06051GEA3	Bank of America Corp	6.50%	08/01/2016	12/09/2011	4,845,000.00	4,820,775.00	4,879,254.15	5,594,807.36	715,553.21	0.00
06051GEA3	Bank of America Corp	6.50%	08/01/2016	02/29/2012	930,000.00	1,005,269.55	1,005,269.55	1,073,925.87	68,656.32	0.00
Totals for Cusip					5,775,000.00	5,826,044.55	5,884,523.70	6,668,733.23	784,209.53	0.00
06051GEC9	Bank of America Corp	5.62%	07/01/2020	02/29/2012	190,000.00	197,111.32	197,111.32	225,269.13	28,157.81	0.00
Totals for Cusip					190,000.00	197,111.32	197,111.32	225,269.13	28,157.81	0.00
06051GEH8	Bank of America Corp	5.00%	05/13/2021	06/29/2011	990,000.00	974,288.70	901,726.65	1,130,235.48	228,508.83	0.00
06051GEH8	Bank of America Corp	5.00%	05/13/2021	02/29/2012	2,180,000.00	2,170,796.04	2,170,796.04	2,488,801.36	318,005.32	0.00
Totals for Cusip					3,170,000.00	3,145,084.74	3,072,522.69	3,619,036.84	546,514.15	0.00
06051GEEK1	Bank of America Corp	3.75%	07/12/2016	07/07/2011	1,850,000.00	1,846,411.00	1,712,950.15	1,977,514.95	264,564.80	0.00
Totals for Cusip					1,850,000.00	1,846,411.00	1,712,950.15	1,977,514.95	264,564.80	0.00
06051GEM7	Bank of America Corp	5.70%	01/24/2022	01/19/2012	1,015,000.00	1,010,797.90	1,010,797.90	1,220,587.24	209,789.34	0.00
Totals for Cusip					1,015,000.00	1,010,797.90	1,010,797.90	1,220,587.24	209,789.34	0.00
06423KAA9	Bank One Capital III	8.75%	09/01/2030	07/01/2009	5,000,000.00	4,697,080.00	6,623,080.00	6,880,505.00	257,425.00	0.00
Totals for Cusip					5,000,000.00	4,697,080.00	6,623,080.00	6,880,505.00	257,425.00	0.00
073902KF4	Bear Stearns Co Inc	5.30%	10/30/2015	10/24/2005	460,000.00	458,449.80	494,678.94	509,768.78	15,089.84	0.00
Totals for Cusip					460,000.00	458,449.80	494,678.94	509,768.78	15,089.84	0.00
073902PR3	Bear Stearns Co Inc	6.40%	10/02/2017	09/27/2007	995,000.00	992,094.60	1,111,642.86	1,194,993.01	83,350.15	0.00
Totals for Cusip					995,000.00	992,094.60	1,111,642.86	1,194,993.01	83,350.15	0.00
080555AJ4	Belo Corp	8.00%	11/15/2016	02/27/2012	4,200,000.00	4,693,500.00	4,693,500.00	4,572,750.00	0.00	(120,750.00)
Totals for Cusip					4,200,000.00	4,693,500.00	4,693,500.00	4,572,750.00	0.00	(120,750.00)

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084423AL6	Berkley WR Corp	6.15%	08/15/2019	08/19/2004	1,025,000.00	1,018,593.75	1,079,391.63	1,168,176.10	88,784.47	0.00
084423AL6	Berkley WR Corp	6.15%	08/15/2019	03/31/2006	475,000.00	470,102.75	500,205.88	541,349.90	41,144.02	0.00
	Totals for Cusip				1,500,000.00	1,488,696.50	1,579,597.51	1,709,526.00	129,928.49	0.00
084423AM4	Berkley WR Corp	5.60%	05/15/2015	05/04/2005	1,280,000.00	1,279,014.40	1,357,945.60	1,389,032.96	31,087.36	0.00
	Totals for Cusip				1,280,000.00	1,279,014.40	1,357,945.60	1,389,032.96	31,087.36	0.00
11070TAB4	British Columbia Prov Of	2.00%	10/23/2022	10/16/2012	9,120,000.00	9,071,572.80	9,071,572.80	8,997,103.36	0.00	(84,469.44)
	Totals for Cusip				9,120,000.00	9,071,572.80	9,071,572.80	8,997,103.36	0.00	(84,469.44)
111021AE1	British Telecom PLC	9.62%	12/15/2030	05/31/2001	405,000.00	438,732.45	570,766.50	643,415.00	72,648.50	0.00
111021AE1	British Telecom PLC	9.62%	12/15/2030	07/01/2009	200,000.00	221,731.60	281,860.00	317,735.80	35,875.80	0.00
	Totals for Cusip				605,000.00	660,464.05	852,626.50	961,150.80	108,524.30	0.00
120568AT7	Bunge Ltd Finance Corp	8.50%	06/15/2019	06/04/2009	1,435,000.00	1,434,956.95	1,746,739.40	1,846,407.33	99,667.93	0.00
120568AT7	Bunge Ltd Finance Corp	8.50%	06/15/2019	07/01/2009	1,115,000.00	1,165,901.98	1,357,222.60	1,434,664.93	77,442.33	0.00
	Totals for Cusip				2,550,000.00	2,600,858.93	3,103,962.00	3,281,072.26	177,110.26	0.00
12189PAF9	Burlington North Santa Fe	7.57%	01/02/2021	07/01/2009	2,617,030.60	3,027,040.79	3,278,121.05	3,181,871.64	0.00	(96,249.41)
	Totals for Cusip				2,617,030.60	3,027,040.79	3,278,121.05	3,181,871.64	0.00	(96,249.41)
12189TAJ3	Burlington North Santa Fe	6.70%	08/01/2028	02/02/2006	1,450,000.00	1,614,328.50	1,849,211.10	1,785,202.30	0.00	(64,008.80)
	Totals for Cusip				1,450,000.00	1,614,328.50	1,849,211.10	1,785,202.30	0.00	(64,008.80)
12189TAX2	Burlington North Santa Fe	6.20%	08/15/2036	08/14/2006	810,000.00	805,310.10	1,035,862.83	1,036,250.01	387.18	0.00
12189TAX2	Burlington North Santa Fe	6.20%	08/15/2036	09/05/2006	10,000.00	10,247.90	12,788.43	12,793.21	4.78	0.00
	Totals for Cusip				820,000.00	815,558.00	1,048,651.26	1,049,043.22	391.96	0.00
124857AJ2	CBS Corp	4.85%	07/01/2042	07/16/2012	1,110,000.00	1,159,794.60	1,159,794.60	1,155,276.90	0.00	(4,517.70)
	Totals for Cusip				1,110,000.00	1,159,794.60	1,159,794.60	1,155,276.90	0.00	(4,517.70)
125509BH1	Cigna Corp	6.15%	11/15/2036	11/07/2006	735,000.00	731,001.60	788,429.36	896,042.91	107,613.55	0.00
125509BH1	Cigna Corp	6.15%	11/15/2036	01/24/2007	370,000.00	365,471.20	396,896.41	451,069.22	54,172.81	0.00
	Totals for Cusip				1,105,000.00	1,096,472.80	1,185,325.77	1,347,112.13	161,786.36	0.00
125509BJ7	Cigna Corp	5.38%	03/15/2017	03/12/2007	1,675,000.00	1,662,102.50	1,834,803.38	1,896,823.60	62,020.22	0.00
	Totals for Cusip				1,675,000.00	1,662,102.50	1,834,803.38	1,896,823.60	62,020.22	0.00
125509BQ1	Cigna Corp	5.88%	03/15/2041	03/02/2011	1,260,000.00	1,251,885.60	1,333,108.98	1,529,608.50	196,499.52	0.00
125509BQ1	Cigna Corp	5.88%	03/15/2041	02/29/2012	1,340,000.00	1,506,973.38	1,506,973.38	1,626,726.50	119,753.12	0.00
	Totals for Cusip				2,600,000.00	2,758,858.98	2,840,082.36	3,156,335.00	316,252.64	0.00

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12623EAC5	CNH Capital LLC	3.88%	11/01/2015	10/16/2012	2,075,000.00	2,075,000.00	2,075,000.00	2,139,843.75	64,843.75	0.00
Totals for Cusip					2,075,000.00	2,075,000.00	2,075,000.00	2,139,843.75	64,843.75	0.00
126307AC1	CSC Holdings LLC	8.62%	02/15/2019	02/29/2012	235,000.00	277,300.00	277,300.00	280,825.00	3,525.00	0.00
Totals for Cusip					235,000.00	277,300.00	277,300.00	280,825.00	3,525.00	0.00
126408GK3	CSX Corp	6.15%	05/01/2037	04/20/2007	810,000.00	809,214.30	974,064.69	1,024,039.26	49,974.57	0.00
Totals for Cusip					810,000.00	809,214.30	974,064.69	1,024,039.26	49,974.57	0.00
126410LK3	CSX Transportation Inc	9.75%	06/15/2020	07/01/2009	1,953,000.00	2,273,581.04	2,671,309.49	2,758,975.76	87,666.27	0.00
Totals for Cusip					1,953,000.00	2,273,581.04	2,671,309.49	2,758,975.76	87,666.27	0.00
126650BQ2	CVS Caremark Corp	6.94%	01/10/2030	02/29/2012	381,487.28	438,725.64	438,725.64	480,197.11	41,471.47	0.00
Totals for Cusip					381,487.28	438,725.64	438,725.64	480,197.11	41,471.47	0.00
126650BX7	CVS Caremark Corp	5.75%	05/15/2041	10/14/2011	1,325,000.00	1,467,901.25	1,577,718.58	1,649,703.18	71,984.60	0.00
126650BX7	CVS Caremark Corp	5.75%	05/15/2041	09/11/2012	1,140,000.00	1,417,259.40	1,417,259.40	1,419,367.26	2,107.86	0.00
Totals for Cusip					2,465,000.00	2,885,160.65	2,994,977.98	3,069,070.44	74,092.46	0.00
13134YAD9	Calpine Cons Fin/CCFC	8.00%	06/01/2016	02/29/2012	150,000.00	163,125.00	163,125.00	159,375.00	0.00	(3,750.00)
Totals for Cusip					150,000.00	163,125.00	163,125.00	159,375.00	0.00	(3,750.00)
14043CAB9	Capital One Capital V	10.25%	08/15/2039	07/29/2009	680,000.00	672,152.80	705,500.00	680,000.00	0.00	(25,500.00)
Totals for Cusip					680,000.00	672,152.80	705,500.00	680,000.00	0.00	(25,500.00)
14043DAB7	Capital One Capital VI	8.88%	05/15/2040	11/09/2009	2,490,000.00	2,457,754.50	2,584,348.59	2,490,000.00	0.00	(94,348.59)
Totals for Cusip					2,490,000.00	2,457,754.50	2,584,348.59	2,490,000.00	0.00	(94,348.59)
141781AX2	Cargill Inc	6.00%	11/27/2017	11/19/2007	1,370,000.00	1,363,492.50	1,615,066.97	1,648,244.26	33,177.29	0.00
Totals for Cusip					1,370,000.00	1,363,492.50	1,615,066.97	1,648,244.26	33,177.29	0.00
14987BAA1	CC Holdings GS	7.75%	05/01/2017	11/02/2009	2,000,000.00	2,130,000.00	2,155,000.00	2,123,600.00	0.00	(31,400.00)
Totals for Cusip					2,000,000.00	2,130,000.00	2,155,000.00	2,123,600.00	0.00	(31,400.00)
15189XAD0	Centerpoint Energy	6.95%	03/15/2033	01/07/2004	400,000.00	397,666.93	545,475.60	567,729.60	22,254.00	0.00
Totals for Cusip					400,000.00	397,666.93	545,475.60	567,729.60	22,254.00	0.00
15672WAA2	Cequel Com Hldg I	8.62%	11/15/2017	10/30/2009	4,050,000.00	3,992,490.00	4,293,000.00	4,333,500.00	40,500.00	0.00
Totals for Cusip					4,050,000.00	3,992,490.00	4,293,000.00	4,333,500.00	40,500.00	0.00
171232AP6	Chubb Corp	6.38%	03/29/2067	01/22/2010	1,200,000.00	1,152,000.00	1,185,000.00	1,308,000.00	123,000.00	0.00
171232AP6	Chubb Corp	6.38%	03/29/2067	01/28/2010	1,545,000.00	1,483,200.00	1,525,687.50	1,684,050.00	158,362.50	0.00

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171232AP6	Chubb Corp	6.38%	03/29/2067	02/09/2010	350,000.00	339,500.00	345,625.00	381,500.00	35,875.00	0.00
Totals for Cusip					3,095,000.00	2,974,700.00	3,056,312.50	3,373,550.00	317,237.50	0.00
172967CQ2	Citigroup Inc	5.00%	09/15/2014	03/31/2006	1,829,000.00	1,751,852.78	1,810,175.93	1,924,268.95	114,093.02	0.00
172967CQ2	Citigroup Inc	5.00%	09/15/2014	02/29/2012	1,490,000.00	1,551,168.97	1,551,168.97	1,567,611.12	16,442.15	0.00
Totals for Cusip					3,319,000.00	3,303,021.75	3,361,344.90	3,491,880.07	130,535.17	0.00
172967DR9	Citigroup Inc	6.12%	08/25/2036	08/17/2006	360,000.00	359,312.40	311,403.60	392,355.72	80,952.12	0.00
172967DR9	Citigroup Inc	6.12%	08/25/2036	01/10/2007	1,385,000.00	1,452,061.70	1,198,038.85	1,509,479.65	311,440.80	0.00
Totals for Cusip					1,745,000.00	1,811,374.10	1,509,442.45	1,901,835.37	392,392.92	0.00
172967EM9	Citigroup Inc	6.12%	11/21/2017	07/01/2009	5,500,000.00	4,822,185.50	5,869,770.50	6,545,863.50	676,093.00	0.00
Totals for Cusip					5,500,000.00	4,822,185.50	5,869,770.50	6,545,863.50	676,093.00	0.00
172967EP2	Citigroup Inc	6.88%	03/05/2038	02/27/2008	505,000.00	501,576.10	554,799.57	664,810.79	110,011.22	0.00
172967EP2	Citigroup Inc	6.88%	03/05/2038	02/29/2012	1,230,000.00	1,443,050.76	1,443,050.76	1,619,242.11	176,191.35	0.00
Totals for Cusip					1,735,000.00	1,944,626.86	1,997,850.33	2,284,052.90	286,202.57	0.00
172967ES6	Citigroup Inc	6.12%	05/15/2018	01/05/2012	3,645,000.00	3,835,852.20	3,835,852.20	4,368,208.10	532,355.90	0.00
Totals for Cusip					3,645,000.00	3,835,852.20	3,835,852.20	4,368,208.10	532,355.90	0.00
172967EU1	Citigroup Inc	6.50%	08/19/2013	02/29/2012	400,000.00	423,872.40	423,872.40	413,838.80	0.00	(10,033.60)
Totals for Cusip					400,000.00	423,872.40	423,872.40	413,838.80	0.00	(10,033.60)
172967EV9	Citigroup Inc	8.50%	05/22/2019	06/11/2009	825,000.00	838,653.75	971,095.95	1,109,325.52	138,229.57	0.00
172967EV9	Citigroup Inc	8.50%	05/22/2019	09/13/2011	2,905,000.00	3,539,481.05	3,419,434.83	3,906,170.48	486,735.65	0.00
Totals for Cusip					3,730,000.00	4,378,134.80	4,390,530.78	5,015,496.00	624,965.22	0.00
172967EW7	Citigroup Inc	8.12%	07/15/2039	07/20/2009	535,000.00	524,144.85	655,017.62	800,956.53	145,938.91	0.00
172967EW7	Citigroup Inc	8.12%	07/15/2039	06/24/2011	385,000.00	484,776.60	471,367.82	576,389.28	105,021.46	0.00
172967EW7	Citigroup Inc	8.12%	07/15/2039	06/24/2011	305,000.00	385,016.75	373,421.26	456,620.08	83,198.82	0.00
Totals for Cusip					1,225,000.00	1,393,938.20	1,499,806.70	1,833,965.89	334,159.19	0.00
172967EY3	Citigroup Inc	6.38%	08/12/2014	02/29/2012	510,000.00	553,250.04	553,250.04	551,131.50	0.00	(2,118.54)
Totals for Cusip					510,000.00	553,250.04	553,250.04	551,131.50	0.00	(2,118.54)
172967EZ0	Citigroup Inc	5.50%	10/15/2014	02/29/2012	180,000.00	193,321.26	193,321.26	193,111.38	0.00	(209.88)
Totals for Cusip					180,000.00	193,321.26	193,321.26	193,111.38	0.00	(209.88)
172967FA4	Citigroup Inc	6.01%	01/15/2015	02/29/2012	980,000.00	1,067,303.30	1,067,303.30	1,070,860.70	3,557.40	0.00
Totals for Cusip					980,000.00	1,067,303.30	1,067,303.30	1,070,860.70	3,557.40	0.00



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172967FF3	Citigroup Inc	5.38%	08/09/2020	02/29/2012	850,000.00	925,468.95	925,468.95	1,001,680.80	76,211.85	0.00
Totals for Cusip					850,000.00	925,468.95	925,468.95	1,001,680.80	76,211.85	0.00
20029PAG4	Comcast Cable Communications	8.88%	05/01/2017	02/29/2012	570,000.00	743,909.85	743,909.85	739,201.65	0.00	(4,708.20)
Totals for Cusip					570,000.00	743,909.85	743,909.85	739,201.65	0.00	(4,708.20)
20030NAL5	Comcast Corp	5.90%	03/15/2016	07/01/2009	3,050,000.00	3,154,993.20	3,491,005.60	3,504,248.70	13,243.10	0.00
Totals for Cusip					3,050,000.00	3,154,993.20	3,491,005.60	3,504,248.70	13,243.10	0.00
20030NAP6	Comcast Corp	6.50%	01/15/2017	07/01/2009	1,810,000.00	1,920,162.03	2,128,880.37	2,182,937.83	54,057.46	0.00
Totals for Cusip					1,810,000.00	1,920,162.03	2,128,880.37	2,182,937.83	54,057.46	0.00
20030NAV3	Comcast Corp	6.95%	08/15/2037	07/09/2009	1,255,000.00	1,307,421.35	1,596,746.54	1,701,862.83	105,116.29	0.00
Totals for Cusip					1,255,000.00	1,307,421.35	1,596,746.54	1,701,862.83	105,116.29	0.00
20030NAX9	Comcast Corp	6.40%	05/15/2038	11/10/2009	825,000.00	844,701.00	991,182.23	1,054,118.18	62,935.95	0.00
20030NAX9	Comcast Corp	6.40%	05/15/2038	06/15/2010	510,000.00	530,354.10	612,730.83	651,636.69	38,905.86	0.00
Totals for Cusip					1,335,000.00	1,375,055.10	1,603,913.06	1,705,754.87	101,841.81	0.00
20030NBB6	Comcast Corp	6.40%	03/01/2040	02/29/2012	320,000.00	409,431.68	409,431.68	414,503.36	5,071.68	0.00
Totals for Cusip					320,000.00	409,431.68	409,431.68	414,503.36	5,071.68	0.00
204384AB7	CGG Veritas	6.50%	06/01/2021	02/29/2012	330,000.00	338,250.00	338,250.00	353,100.00	14,850.00	0.00
Totals for Cusip					330,000.00	338,250.00	338,250.00	353,100.00	14,850.00	0.00
204386AK2	CGG Veritas	7.75%	05/15/2017	02/29/2012	590,000.00	614,337.50	614,337.50	613,600.00	0.00	(737.50)
Totals for Cusip					590,000.00	614,337.50	614,337.50	613,600.00	0.00	(737.50)
20854PAH2	Consol Energy Inc	6.38%	03/01/2021	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
20854PAH2	Consol Energy Inc	6.38%	03/01/2021	03/01/2012	870,000.00	876,525.00	876,525.00	891,750.00	15,225.00	0.00
Totals for Cusip					870,000.00	876,525.00	876,525.00	891,750.00	15,225.00	0.00
21036PAJ7	Constellation Brands	4.62%	03/01/2023	10/03/2012	2,750,000.00	2,815,312.50	2,815,312.50	2,873,750.00	58,437.50	0.00
Totals for Cusip					2,750,000.00	2,815,312.50	2,815,312.50	2,873,750.00	58,437.50	0.00
21079NAA9	Continental Airlines	5.98%	04/19/2022	03/27/2007	1,042,199.48	1,042,199.48	1,085,138.10	1,160,697.56	75,559.46	0.00
21079NAA9	Continental Airlines	5.98%	04/19/2022	07/01/2009	2,169,385.17	1,789,742.76	2,258,763.84	2,416,044.26	157,280.42	0.00
21079NAA9	Continental Airlines	5.98%	04/19/2022	02/29/2012	635,160.20	695,500.42	695,500.42	707,377.91	11,877.49	0.00
Totals for Cusip					3,846,744.85	3,527,442.66	4,039,402.36	4,284,119.73	244,717.37	0.00
21079VAA1	Continental Airlines	4.75%	01/12/2021	11/17/2010	863,681.34	863,681.34	876,636.56	939,253.46	62,616.90	0.00

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Totals for Cusip					863,681.34	863,681.34	876,636.56	939,253.46	62,616.90	0.00
210805CB1	Continental Airlines	6.65%	09/15/2017	10/29/2002	222,279.12	175,600.51	226,991.44	238,105.39	11,113.95	0.00
Totals for Cusip					222,279.12	175,600.51	226,991.44	238,105.39	11,113.95	0.00
210805DH7	Continental Airlines	6.70%	06/15/2021	10/05/2005	267,620.17	255,577.26	271,634.47	291,036.93	19,402.46	0.00
Totals for Cusip					267,620.17	255,577.26	271,634.47	291,036.93	19,402.46	0.00
222862AF1	Coventry Health Care Inc	6.12%	01/15/2015	01/11/2010	3,785,000.00	3,737,687.50	4,143,802.86	4,134,980.03	0.00	(8,822.83)
Totals for Cusip					3,785,000.00	3,737,687.50	4,143,802.86	4,134,980.03	0.00	(8,822.83)
224044BQ9	Cox Communications Inc	5.88%	12/01/2016	07/01/2009	4,300,000.00	4,217,117.50	4,964,608.00	5,019,802.80	55,194.80	0.00
Totals for Cusip					4,300,000.00	4,217,117.50	4,964,608.00	5,019,802.80	55,194.80	0.00
233851AH7	Daimler Finance NA	2.62%	09/15/2016	02/29/2012	1,530,000.00	1,566,181.44	1,566,181.44	1,589,688.36	23,506.92	0.00
Totals for Cusip					1,530,000.00	1,566,181.44	1,566,181.44	1,589,688.36	23,506.92	0.00
244199BF1	Deere & Co	3.90%	06/09/2042	06/05/2012	2,000,000.00	1,985,300.00	1,985,300.00	2,044,096.00	58,796.00	0.00
Totals for Cusip					2,000,000.00	1,985,300.00	1,985,300.00	2,044,096.00	58,796.00	0.00
24668PAE7	Delhaize Group	5.70%	10/01/2040	03/21/2011	72,950.00	62,427.02	74,888.35	68,377.93	0.00	(6,510.42)
24668PAE7	Delhaize Group	5.70%	10/01/2040	03/21/2011	2,697,050.00	2,297,992.89	2,768,713.32	2,528,015.09	0.00	(240,698.23)
Totals for Cusip					2,770,000.00	2,360,419.91	2,843,601.67	2,596,393.02	0.00	(247,208.65)
247361ZH4	Delta Air Lines	4.95%	05/23/2019	11/15/2010	1,204,024.70	1,204,024.70	1,219,075.01	1,312,386.92	93,311.91	0.00
Totals for Cusip					1,204,024.70	1,204,024.70	1,219,075.01	1,312,386.92	93,311.91	0.00
247367BH7	Delta Air Lines	6.82%	08/10/2022	04/17/2008	1,540,037.99	1,540,037.99	1,607,337.65	1,718,990.40	111,652.75	0.00
247367BH7	Delta Air Lines	6.82%	08/10/2022	02/29/2012	518,077.30	567,968.14	567,968.14	578,277.88	10,309.74	0.00
Totals for Cusip					2,058,115.29	2,108,006.13	2,175,305.79	2,297,268.28	121,962.49	0.00
24736WAA8	Delta Air Lines 2011-1	5.30%	04/15/2019	03/30/2011	1,280,560.21	1,280,560.21	1,293,365.81	1,411,817.63	118,451.82	0.00
Totals for Cusip					1,280,560.21	1,280,560.21	1,293,365.81	1,411,817.63	118,451.82	0.00
249575AN1	Depra ACS Bank	5.12%	03/16/2037	03/08/2007	1,940,000.00	1,908,746.60	1,386,845.86	1,514,546.36	127,700.50	0.00
Totals for Cusip					1,940,000.00	1,908,746.60	1,386,845.86	1,514,546.36	127,700.50	0.00
25156PAH6	Deutsche Telekom Int Fin	5.75%	03/23/2016	02/29/2012	1,045,000.00	1,184,725.91	1,184,725.91	1,190,688.68	5,962.77	0.00
Totals for Cusip					1,045,000.00	1,184,725.91	1,184,725.91	1,190,688.68	5,962.77	0.00
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	04/13/2010	3,955,000.00	4,008,601.57	4,272,052.58	4,222,832.60	0.00	(49,219.98)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/14/2010	360,000.00	382,478.40	388,859.40	384,379.20	0.00	(4,480.20)
25459HAL9	Directv Holdings/Fing	4.75%	10/01/2014	07/14/2010	65,000.00	69,058.60	70,210.73	69,401.80	0.00	(808.93)

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Totals for Cusip					4,380,000.00	4,460,138.57	4,731,122.71	4,676,613.60	0.00	(54,509.11)
25459HAN5	Directv Holdings/Fing	3.55%	03/15/2015	07/06/2011	430,000.00	451,727.90	447,574.10	452,341.08	4,766.98	0.00
Totals for Cusip					430,000.00	451,727.90	447,574.10	452,341.08	4,766.98	0.00
25459HAY1	Directv Holdings/Fing	3.50%	03/01/2016	03/07/2011	1,760,000.00	1,756,673.60	1,814,426.24	1,864,554.56	50,128.32	0.00
Totals for Cusip					1,760,000.00	1,756,673.60	1,814,426.24	1,864,554.56	50,128.32	0.00
25459HBG9	Directv Holdings/Fing	5.15%	03/15/2042	05/09/2012	3,600,000.00	3,592,588.35	3,592,588.35	3,641,158.80	48,570.45	0.00
Totals for Cusip					3,600,000.00	3,592,588.35	3,592,588.35	3,641,158.80	48,570.45	0.00
25466AA9	Discover Bank	8.70%	11/18/2019	11/10/2009	543,000.00	395,163.46	472,684.86	706,596.13	233,911.27	0.00
Totals for Cusip					543,000.00	395,163.46	472,684.86	706,596.13	233,911.27	0.00
25466AAB7	Discover Bank	7.00%	04/15/2020	04/12/2010	1,235,000.00	1,226,441.45	1,292,140.98	1,533,494.56	241,353.58	0.00
Totals for Cusip					1,235,000.00	1,226,441.45	1,292,140.98	1,533,494.56	241,353.58	0.00
254709AH1	Discover Financial Services	3.85%	11/21/2022	11/21/2012	1,747,000.00	1,271,363.84	1,271,363.84	1,802,683.88	531,320.04	0.00
Totals for Cusip					1,747,000.00	1,271,363.84	1,271,363.84	1,802,683.88	531,320.04	0.00
260543BJ1	Dow Chemical Co/The	7.38%	11/01/2029	07/01/2009	5,000,000.00	4,544,130.00	6,345,565.00	6,223,910.00	278,345.00	0.00
Totals for Cusip					5,000,000.00	4,544,130.00	6,345,565.00	6,223,910.00	278,345.00	0.00
260543BV4	Dow Chemical Co/The	5.70%	05/15/2018	02/29/2012	1,800,000.00	2,094,334.20	2,094,334.20	2,140,693.20	46,359.00	0.00
Totals for Cusip					1,800,000.00	2,094,334.20	2,094,334.20	2,140,693.20	46,359.00	0.00
26439RAJ5	Duke Capital Corp	6.25%	02/15/2013	01/20/2004	500,000.00	531,405.00	524,183.00	503,171.50	0.00	(21,011.50)
26439RAJ5	Duke Capital Corp	6.25%	02/15/2013	03/31/2006	890,000.00	914,501.70	933,045.74	895,645.27	0.00	(37,400.47)
Totals for Cusip					1,390,000.00	1,445,906.70	1,457,228.74	1,398,816.77	0.00	(58,411.97)
26882PBB7	ERAC USA Finance Co	6.38%	10/15/2017	10/10/2007	1,838,000.00	1,834,783.50	2,123,906.41	2,222,992.99	99,086.58	0.00
Totals for Cusip					1,838,000.00	1,834,783.50	2,123,906.41	2,222,992.99	99,086.58	0.00
26882PBE1	ERAC USA Finance Co	7.00%	10/15/2037	10/10/2007	630,000.00	624,544.20	757,936.62	799,992.27	42,055.65	0.00
Totals for Cusip					630,000.00	624,544.20	757,936.62	799,992.27	42,055.65	0.00
27876GBF4	Echostar DBS Corp	7.00%	10/01/2013	05/05/2011	3,000,000.00	3,247,500.00	3,202,500.00	3,120,000.00	0.00	(82,500.00)
27876GBF4	Echostar DBS Corp	7.00%	10/01/2013	06/27/2011	1,000,000.00	1,073,750.00	1,067,500.00	1,040,000.00	0.00	(27,500.00)
27876GBF4	Echostar DBS Corp	7.00%	10/01/2013	06/27/2011	500,000.00	536,250.00	533,750.00	520,000.00	0.00	(13,750.00)
Totals for Cusip					4,500,000.00	4,857,500.00	4,803,750.00	4,680,000.00	0.00	(123,750.00)
27876GBH0	Echostar DBS Corp	7.75%	05/31/2015	02/29/2012	404,000.00	457,025.00	457,025.00	451,975.00	0.00	(5,050.00)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					404,000.00	457,025.00	457,025.00	451,975.00	0.00	(5,050.00)
283677AW2	El Paso Electric Company	6.00%	05/15/2035	05/11/2005	1,350,000.00	1,342,197.00	1,594,194.75	1,683,382.50	89,187.75	0.00
283677AW2	El Paso Electric Company	6.00%	05/15/2035	03/31/2006	320,000.00	300,291.20	377,883.20	399,024.00	21,140.80	0.00
Totals for Cusip					1,670,000.00	1,642,488.20	1,972,077.95	2,082,406.50	110,328.55	0.00
283695BK9	El Paso Natural Gas	8.38%	06/15/2032	02/29/2012	1,040,000.00	1,287,482.56	1,287,482.56	1,477,582.08	190,099.52	0.00
Totals for Cusip					1,040,000.00	1,287,482.56	1,287,482.56	1,477,582.08	190,099.52	0.00
29078EAA3	Embarq Corp	8.00%	06/01/2036	05/12/2006	730,000.00	729,948.90	756,417.24	806,300.33	49,883.09	0.00
29078EAA3	Embarq Corp	8.00%	06/01/2036	07/01/2009	3,000,000.00	2,638,122.00	3,108,564.00	3,313,563.00	204,999.00	0.00
Totals for Cusip					3,730,000.00	3,368,070.90	3,864,981.24	4,119,863.33	254,882.09	0.00
29078EAB1	Embarq Corp	7.08%	06/01/2016	05/04/2011	190,000.00	213,896.30	205,949.74	222,600.39	16,650.65	0.00
29078EAB1	Embarq Corp	7.08%	06/01/2016	05/11/2011	475,000.00	537,690.50	514,874.35	556,500.98	41,626.63	0.00
29078EAB1	Embarq Corp	7.08%	06/01/2016	05/09/2011	110,000.00	124,476.00	119,234.06	128,873.91	9,639.85	0.00
29078EAB1	Embarq Corp	7.08%	06/01/2016	02/29/2012	1,300,000.00	1,447,986.80	1,447,986.80	1,523,055.30	75,068.50	0.00
Totals for Cusip					2,075,000.00	2,324,049.60	2,288,044.95	2,431,030.58	142,985.63	0.00
29266MAE9	Energy East Corporation	6.75%	09/15/2033	09/08/2003	265,000.00	264,549.50	281,766.29	284,284.58	2,518.29	0.00
Totals for Cusip					265,000.00	264,549.50	281,766.29	284,284.58	2,518.29	0.00
29267HAB5	Endurance Specialty Holding	6.15%	10/15/2015	10/16/2006	1,510,000.00	1,490,551.20	1,583,943.19	1,659,326.92	75,383.73	0.00
29267HAB5	Endurance Specialty Holding	6.15%	10/15/2015	10/24/2006	1,020,000.00	1,005,913.80	1,069,948.38	1,120,869.84	50,921.46	0.00
Totals for Cusip					2,530,000.00	2,496,465.00	2,653,891.57	2,780,196.76	126,305.19	0.00
29268BAF8	Enel Finance Internation	6.00%	10/07/2039	09/30/2009	3,220,000.00	3,202,708.60	2,591,604.12	3,118,077.34	526,473.22	0.00
Totals for Cusip					3,220,000.00	3,202,708.60	2,591,604.12	3,118,077.34	526,473.22	0.00
29273RAN9	Energy Transfer Partners	4.65%	06/01/2021	06/08/2011	1,190,000.00	1,178,968.70	1,165,719.24	1,307,489.89	141,770.65	0.00
29273RAN9	Energy Transfer Partners	4.65%	06/01/2021	06/08/2011	380,000.00	376,477.40	372,246.48	417,517.78	45,271.30	0.00
Totals for Cusip					1,570,000.00	1,555,446.10	1,537,965.72	1,725,007.67	187,041.95	0.00
29379VAD5	Enterprise Products Oper	9.75%	01/31/2014	02/29/2012	1,790,000.00	2,058,576.97	2,058,576.97	1,958,437.21	0.00	(100,139.76)
Totals for Cusip					1,790,000.00	2,058,576.97	2,058,576.97	1,958,437.21	0.00	(100,139.76)
30161MAE3	Exelon Generation Co LLC	6.20%	10/01/2017	09/25/2007	1,180,000.00	1,177,120.80	1,355,057.72	1,393,479.70	38,421.98	0.00
Totals for Cusip					1,180,000.00	1,177,120.80	1,355,057.72	1,393,479.70	38,421.98	0.00
30161MAG8	Exelon Generation Co LLC	6.25%	10/01/2039	09/16/2009	1,300,000.00	1,298,219.00	1,584,039.60	1,511,719.30	0.00	(72,320.30)
Totals for Cusip					1,300,000.00	1,298,219.00	1,584,039.60	1,511,719.30	0.00	(72,320.30)

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30161NAC5	Exelon Corporation	5.62%	06/15/2035	02/29/2012	980,000.00	1,110,092.06	1,110,092.06	1,094,089.64	0.00	(16,002.42)
Totals for Cusip					980,000.00	1,110,092.06	1,110,092.06	1,094,089.64	0.00	(16,002.42)
30161NAD3	Exelon Corporation	4.90%	06/15/2015	11/03/2005	440,000.00	413,749.60	474,090.76	478,952.32	4,861.56	0.00
30161NAD3	Exelon Corporation	4.90%	06/15/2015	03/31/2006	575,000.00	535,054.75	619,550.43	625,903.60	6,353.17	0.00
Totals for Cusip					1,015,000.00	948,804.35	1,093,641.19	1,104,855.92	11,214.73	0.00
30769QAA8	Farmer Mac GTD	5.12%	04/19/2017	02/29/2012	3,500,000.00	4,059,723.50	4,059,723.50	4,111,814.00	52,090.50	0.00
Totals for Cusip					3,500,000.00	4,059,723.50	4,059,723.50	4,111,814.00	52,090.50	0.00
3133XSAE8	Federal Home Loan Bank	3.62%	10/18/2013	02/29/2012	720,000.00	758,042.64	758,042.64	739,563.84	0.00	(18,478.80)
Totals for Cusip					720,000.00	758,042.64	758,042.64	739,563.84	0.00	(18,478.80)
3134AA4A2	Freddie Mac	6.75%	03/15/2031	02/29/2012	1,520,000.00	2,258,022.32	2,258,022.32	2,336,063.68	78,041.36	0.00
Totals for Cusip					1,520,000.00	2,258,022.32	2,258,022.32	2,336,063.68	78,041.36	0.00
313586RC5	Fannie Mae	0.00%	10/09/2019	02/29/2012	2,560,000.00	1,991,825.92	1,991,825.92	2,242,705.92	250,880.00	0.00
Totals for Cusip					2,560,000.00	1,991,825.92	1,991,825.92	2,242,705.92	250,880.00	0.00
31359M4D2	Fannie Mae	5.00%	02/13/2017	02/29/2012	6,040,000.00	7,182,490.16	7,182,490.16	7,107,376.72	0.00	(75,113.44)
Totals for Cusip					6,040,000.00	7,182,490.16	7,182,490.16	7,107,376.72	0.00	(75,113.44)
31359MEU3	Fannie Mae	6.25%	05/15/2029	02/29/2012	2,070,000.00	2,882,889.00	2,882,889.00	2,973,743.37	90,854.37	0.00
Totals for Cusip					2,070,000.00	2,882,889.00	2,882,889.00	2,973,743.37	90,854.37	0.00
3137EACM9	Freddie Mac	1.75%	09/10/2015	02/29/2012	5,240,000.00	5,448,242.84	5,448,242.84	5,431,977.88	0.00	(16,264.96)
Totals for Cusip					5,240,000.00	5,448,242.84	5,448,242.84	5,431,977.88	0.00	(16,264.96)
31430QBA4	Felcor Lodging LP	10.00%	10/01/2014	05/23/2012	2,300,000.00	2,633,500.00	2,633,500.00	2,656,500.00	23,000.00	0.00
Totals for Cusip					2,300,000.00	2,633,500.00	2,633,500.00	2,656,500.00	23,000.00	0.00
337738AK4	Fiserv Inc	3.12%	06/15/2016	06/06/2011	260,000.00	259,844.00	264,730.18	273,122.72	8,392.54	0.00
337738AK4	Fiserv Inc	3.12%	06/15/2016	06/06/2011	910,000.00	909,454.00	926,555.63	955,929.52	29,373.89	0.00
Totals for Cusip					1,170,000.00	1,169,298.00	1,191,285.81	1,229,052.24	37,766.43	0.00
33793ZAC1	First Energy Corp	7.38%	11/15/2031	02/29/2012	1,920,000.00	2,449,608.96	2,449,608.96	2,479,843.20	30,234.24	0.00
Totals for Cusip					1,920,000.00	2,449,608.96	2,449,608.96	2,479,843.20	30,234.24	0.00
34539VH3	Ford Motor Credit Co LLC	12.00%	05/15/2015	02/29/2012	2,240,000.00	2,816,672.32	2,816,672.32	2,749,600.00	0.00	(67,072.32)
Totals for Cusip					2,240,000.00	2,816,672.32	2,816,672.32	2,749,600.00	0.00	(67,072.32)
34539W3	Ford Motor Credit Co LLC	2.75%	05/15/2015	05/10/2012	3,540,000.00	3,540,000.00	3,540,000.00	3,612,817.80	72,817.80	0.00

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Totals for Cusip					3,540,000.00	3,540,000.00	3,540,000.00	3,612,817.80	72,817.80	0.00
346091BE0	Forest Oil Corp	8.50%	02/15/2014	08/08/2011	1,241,000.00	1,321,665.00	1,352,690.00	1,315,460.00	0.00	(37,230.00)
Totals for Cusip					1,241,000.00	1,321,665.00	1,352,690.00	1,315,460.00	0.00	(37,230.00)
35803QAD9	Fresemius Med Care	6.88%	07/15/2017	02/29/2012	720,000.00	799,200.00	799,200.00	820,800.00	21,600.00	0.00
Totals for Cusip					720,000.00	799,200.00	799,200.00	820,800.00	21,600.00	0.00
369604BF9	General Electric Corp	4.12%	10/09/2042	10/01/2012	860,000.00	855,158.20	855,158.20	894,637.28	29,479.08	0.00
Totals for Cusip					860,000.00	855,158.20	855,158.20	894,637.28	29,479.08	0.00
369622SM8	General Electric Capital Corp	5.30%	02/11/2021	02/08/2011	1,790,000.00	1,783,681.30	1,913,424.08	2,077,799.78	164,375.70	0.00
Totals for Cusip					1,790,000.00	1,783,681.30	1,913,424.08	2,077,799.78	164,375.70	0.00
36962G3P7	General Electric Capital Corp	5.88%	01/14/2038	01/08/2008	2,030,000.00	2,001,559.70	2,150,961.61	2,448,691.56	297,729.95	0.00
36962G3P7	General Electric Capital Corp	5.88%	01/14/2038	02/29/2012	1,525,000.00	1,704,940.85	1,704,940.85	1,839,534.30	134,593.45	0.00
36962G3P7	General Electric Capital Corp	5.88%	01/14/2038	02/28/2012	1,065,000.00	1,202,704.50	1,202,704.50	1,284,658.38	81,953.88	0.00
Totals for Cusip					4,620,000.00	4,909,205.05	5,058,606.96	5,572,884.24	514,277.28	0.00
36962G4B7	General Electric Capital Corp	6.88%	01/10/2039	07/30/2010	1,170,000.00	1,325,563.20	1,401,697.44	1,590,379.83	188,682.39	0.00
36962G4B7	General Electric Capital Corp	6.88%	01/10/2039	10/04/2012	1,140,000.00	1,585,306.80	1,585,306.80	1,549,600.86	0.00	(35,705.94)
Totals for Cusip					2,310,000.00	2,910,870.00	2,987,004.24	3,139,980.69	188,682.39	(35,705.94)
36962G4D3	General Electric Capital Corp	6.00%	08/07/2019	08/04/2009	5,450,000.00	5,443,896.00	6,260,022.60	6,630,268.35	370,245.75	0.00
Totals for Cusip					5,450,000.00	5,443,896.00	6,260,022.60	6,630,268.35	370,245.75	0.00
36962GK94	General Electric Capital Corp	0.57%	09/15/2014	02/29/2012	1,810,000.00	1,781,177.56	1,781,177.56	1,807,826.19	26,648.63	0.00
Totals for Cusip					1,810,000.00	1,781,177.56	1,781,177.56	1,807,826.19	26,648.63	0.00
37331NAB7	Georgia Pacific LLC	5.40%	11/01/2020	10/27/2010	630,000.00	626,301.90	697,818.24	749,469.42	51,651.18	0.00
Totals for Cusip					630,000.00	626,301.90	697,818.24	749,469.42	51,651.18	0.00
375558AS2	Gilead Sciences	5.65%	12/01/2041	12/06/2011	1,355,000.00	1,351,924.15	1,500,205.87	1,683,307.02	183,101.15	0.00
375558AS2	Gilead Sciences	5.65%	12/01/2041	02/17/2012	600,000.00	648,126.00	648,126.00	745,375.80	97,249.80	0.00
Totals for Cusip					1,955,000.00	2,000,050.15	2,148,331.87	2,428,682.82	280,350.95	0.00
37957TAJ0	Globo Communicacoes Part	5.31%	05/11/2022	07/18/2012	750,000.00	811,875.00	811,875.00	817,500.00	5,625.00	0.00
Totals for Cusip					750,000.00	811,875.00	811,875.00	817,500.00	5,625.00	0.00
38141EA33	Goldman Sachs	6.00%	05/01/2014	02/29/2012	2,320,000.00	2,493,280.80	2,493,280.80	2,469,055.36	0.00	(24,225.44)
Totals for Cusip					2,320,000.00	2,493,280.80	2,493,280.80	2,469,055.36	0.00	(24,225.44)
38141EA58	Goldman Sachs	5.38%	03/15/2020	03/01/2010	680,000.00	673,873.20	671,176.32	779,300.40	108,124.08	0.00

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38141EA58	Goldman Sachs	5.38%	03/15/2020	02/29/2012	1,120,000.00	1,147,696.48	1,147,696.48	1,283,553.60	135,857.12	0.00
Totals for Cusip					1,800,000.00	1,821,569.68	1,818,872.80	2,062,854.00	243,981.20	0.00
38141EA66	Goldman Sachs	6.00%	06/15/2020	08/17/2010	2,100,000.00	2,284,779.00	2,151,160.20	2,495,245.20	344,085.00	0.00
Totals for Cusip					2,100,000.00	2,284,779.00	2,151,160.20	2,495,245.20	344,085.00	0.00
38141GDK7	Goldman Sachs Group Inc	4.75%	07/15/2013	02/29/2012	60,000.00	62,210.64	62,210.64	61,258.32	0.00	(952.32)
Totals for Cusip					60,000.00	62,210.64	62,210.64	61,258.32	0.00	(952.32)
38141GDQ4	Goldman Sachs Group Inc	5.25%	10/15/2013	02/29/2012	390,000.00	408,394.74	408,394.74	403,654.68	0.00	(4,740.06)
Totals for Cusip					390,000.00	408,394.74	408,394.74	403,654.68	0.00	(4,740.06)
38141GFM1	Goldman Sachs Group Inc	6.15%	04/01/2018	01/26/2010	3,425,000.00	3,644,028.75	3,534,904.83	4,023,580.40	488,675.57	0.00
Totals for Cusip					3,425,000.00	3,644,028.75	3,534,904.83	4,023,580.40	488,675.57	0.00
38141GGM0	Goldman Sachs Group Inc	6.25%	02/01/2041	01/21/2011	905,000.00	901,588.15	887,831.25	1,110,363.51	222,532.26	0.00
38141GGM0	Goldman Sachs Group Inc	6.25%	02/01/2041	02/29/2012	1,500,000.00	1,548,558.00	1,548,558.00	1,840,381.50	291,823.50	0.00
Totals for Cusip					2,405,000.00	2,450,146.15	2,436,389.25	2,950,745.01	514,355.76	0.00
38141GGQ1	Goldman Sachs Group Inc	5.25%	07/27/2021	07/22/2011	1,210,000.00	1,209,346.60	1,180,403.40	1,379,370.96	198,967.56	0.00
38141GGQ1	Goldman Sachs Group Inc	5.25%	07/27/2021	08/24/2011	4,860,000.00	4,637,460.60	4,741,124.40	5,540,283.36	799,158.96	0.00
38141GGQ1	Goldman Sachs Group Inc	5.25%	07/27/2021	10/25/2011	635,000.00	642,632.70	619,467.90	723,884.76	104,416.86	0.00
Totals for Cusip					6,705,000.00	6,489,439.90	6,540,995.70	7,643,539.08	1,102,543.38	0.00
397624AE7	Greif Inc	6.75%	02/01/2017	10/29/2007	2,000,000.00	1,987,500.00	2,090,000.00	2,230,000.00	140,000.00	0.00
Totals for Cusip					2,000,000.00	1,987,500.00	2,090,000.00	2,230,000.00	140,000.00	0.00
404119AG4	HCA Inc	6.25%	02/15/2013	02/29/2012	306,000.00	315,180.00	315,180.00	307,530.00	0.00	(7,650.00)
Totals for Cusip					306,000.00	315,180.00	315,180.00	307,530.00	0.00	(7,650.00)
404119AH2	HCA Inc	6.75%	07/15/2013	09/13/2011	2,200,000.00	2,257,750.00	2,271,500.00	2,255,000.00	0.00	(16,500.00)
Totals for Cusip					2,200,000.00	2,257,750.00	2,271,500.00	2,255,000.00	0.00	(16,500.00)
404121AE5	HCA Inc	5.88%	03/15/2022	02/29/2012	250,000.00	256,250.00	256,250.00	271,875.00	15,625.00	0.00
Totals for Cusip					250,000.00	256,250.00	256,250.00	271,875.00	15,625.00	0.00
40414LAB5	HCP Inc	2.70%	02/01/2014	01/19/2011	1,730,000.00	1,728,304.60	1,727,484.58	1,761,048.31	33,563.73	0.00
Totals for Cusip					1,730,000.00	1,728,304.60	1,727,484.58	1,761,048.31	33,563.73	0.00
40429CGD8	HSBC Finance Corp	6.68%	01/15/2021	02/29/2012	1,550,000.00	1,658,748.00	1,658,748.00	1,838,875.05	180,127.05	0.00
Totals for Cusip					1,550,000.00	1,658,748.00	1,658,748.00	1,838,875.05	180,127.05	0.00

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41283DAC7	Harley Davidson Funding	5.75%	12/15/2014	11/19/2009	1,175,000.00	1,173,108.25	1,268,506.50	1,283,201.05	14,694.55	0.00
Totals for Cusip					1,175,000.00	1,173,108.25	1,268,506.50	1,283,201.05	14,694.55	0.00
41283LAB1	Harley-Davidson Finl Ser	2.70%	03/15/2017	01/26/2012	995,000.00	994,781.10	994,781.10	1,028,357.38	33,576.28	0.00
Totals for Cusip					995,000.00	994,781.10	994,781.10	1,028,357.38	33,576.28	0.00
416518AB4	Hartford Finl Svcs Grp	5.12%	04/15/2022	04/02/2012	2,010,000.00	1,999,065.60	1,999,065.60	2,319,238.50	320,172.90	0.00
Totals for Cusip					2,010,000.00	1,999,065.60	1,999,065.60	2,319,238.50	320,172.90	0.00
446150AG9	Huntington Bancshares	7.00%	12/15/2020	12/15/2010	385,000.00	385,000.00	436,332.82	471,032.49	34,699.67	0.00
Totals for Cusip					385,000.00	385,000.00	436,332.82	471,032.49	34,699.67	0.00
44965UAA2	ILFC E-Capital Trust	6.25%	12/21/2065	02/29/2012	590,000.00	427,750.00	427,750.00	504,450.00	76,700.00	0.00
Totals for Cusip					590,000.00	427,750.00	427,750.00	504,450.00	76,700.00	0.00
449909AL4	ICI Wilmington	5.62%	12/01/2013	02/08/2006	685,000.00	674,341.40	725,277.32	715,253.71	0.00	(10,023.61)
449909AL4	ICI Wilmington	5.62%	12/01/2013	03/31/2006	160,000.00	155,163.20	169,407.84	167,066.56	0.00	(2,341.28)
Totals for Cusip					845,000.00	829,504.60	894,685.16	882,320.27	0.00	(12,364.89)
454869AK2	Indiana Michigan Pwr	5.05%	11/15/2014	11/10/2004	1,100,000.00	1,095,996.00	1,198,943.90	1,178,965.70	0.00	(19,978.20)
Totals for Cusip					1,100,000.00	1,095,996.00	1,198,943.90	1,178,965.70	0.00	(19,978.20)
458207AH0	Intelsat Jackson Hldg	8.50%	11/01/2019	02/29/2012	350,000.00	384,125.00	384,125.00	392,000.00	7,875.00	0.00
Totals for Cusip					350,000.00	384,125.00	384,125.00	392,000.00	7,875.00	0.00
459745FY6	International Lease Finance	6.50%	09/01/2014	08/11/2010	1,455,000.00	1,454,956.35	1,487,737.50	1,553,212.50	65,475.00	0.00
Totals for Cusip					1,455,000.00	1,454,956.35	1,487,737.50	1,553,212.50	65,475.00	0.00
459745GJ8	International Lease Finance	5.75%	05/15/2016	05/19/2011	1,485,000.00	1,485,000.00	1,377,399.87	1,565,322.17	187,922.30	0.00
Totals for Cusip					1,485,000.00	1,485,000.00	1,377,399.87	1,565,322.17	187,922.30	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/13/2010	390,000.00	461,947.20	474,719.31	504,202.14	29,482.83	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/12/2010	645,000.00	764,808.75	785,112.71	833,872.77	48,760.06	0.00
460146CA9	International Paper Company	7.95%	06/15/2018	07/13/2010	770,000.00	910,779.10	937,286.33	995,476.02	58,209.69	0.00
Totals for Cusip					1,805,000.00	2,137,535.05	2,197,098.35	2,333,550.93	136,452.58	0.00
460146CF8	International Paper Company	7.30%	11/15/2039	11/30/2009	2,535,000.00	2,528,434.35	3,083,786.94	3,436,344.60	352,557.66	0.00
460146CF8	International Paper Company	7.30%	11/15/2039	02/29/2012	750,000.00	964,886.25	964,886.25	1,016,670.00	51,783.75	0.00
Totals for Cusip					3,285,000.00	3,493,320.60	4,048,673.19	4,453,014.60	404,341.41	0.00
460146CH4	International Paper Company	6.00%	11/15/2041	11/08/2011	995,000.00	994,860.70	1,080,184.94	1,178,210.35	98,025.41	0.00
Totals for Cusip					995,000.00	994,860.70	1,080,184.94	1,178,210.35	98,025.41	0.00

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46625HGN4	JP Morgan Chase & Co	6.12%	06/27/2017	02/29/2012	3,650,000.00	4,105,782.80	4,105,782.80	4,264,214.70	158,431.90	0.00
Totals for Cusip					3,650,000.00	4,105,782.80	4,105,782.80	4,264,214.70	158,431.90	0.00
46625HHA1	JP Morgan Chase & Co	7.90%	01/30/3100	04/16/2008	4,200,000.00	4,200,000.00	4,471,698.00	4,758,642.00	286,944.00	0.00
Totals for Cusip					4,200,000.00	4,200,000.00	4,471,698.00	4,758,642.00	286,944.00	0.00
46625HHU7	JP Morgan Chase & Co	4.25%	10/15/2020	10/14/2010	1,500,000.00	1,492,650.00	1,510,534.50	1,668,190.50	157,656.00	0.00
Totals for Cusip					1,500,000.00	1,492,650.00	1,510,534.50	1,668,190.50	157,656.00	0.00
46625HJA9	JP Morgan Chase & Co	3.15%	07/05/2016	06/22/2011	7,865,000.00	7,846,124.00	7,901,808.20	8,332,574.25	430,766.05	0.00
Totals for Cusip					7,865,000.00	7,846,124.00	7,901,808.20	8,332,574.25	430,766.05	0.00
47714NAB3	Jetblue 04-2 G 1 Pt Trust	0.76%	11/15/2016	02/29/2012	2,000,000.00	1,600,000.00	1,600,000.00	1,745,000.00	145,000.00	0.00
Totals for Cusip					2,000,000.00	1,600,000.00	1,600,000.00	1,745,000.00	145,000.00	0.00
478366AR8	Johnson Controls	5.50%	01/15/2016	01/09/2006	90,000.00	89,897.40	100,700.91	101,591.46	890.55	0.00
Totals for Cusip					90,000.00	89,897.40	100,700.91	101,591.46	890.55	0.00
48121CYK6	JP Morgan Chase	6.00%	10/01/2017	09/19/2007	1,080,000.00	1,078,779.60	1,161,761.40	1,278,547.20	116,785.80	0.00
Totals for Cusip					1,080,000.00	1,078,779.60	1,161,761.40	1,278,547.20	116,785.80	0.00
48632HAA5	Kaupthing Bank	7.12%	05/19/2016	07/01/2009	11,225,000.00	1,122.50	1,122.50	1,122.50	0.00	0.00
Totals for Cusip					11,225,000.00	1,122.50	1,122.50	1,122.50	0.00	0.00
492386AU1	Kerr Mcgee Corporation	6.95%	07/01/2024	02/29/2012	40,000.00	49,330.32	49,330.32	50,677.88	1,347.56	0.00
Totals for Cusip					40,000.00	49,330.32	49,330.32	50,677.88	1,347.56	0.00
494550AR7	Kinder Morgan Energy Partners	5.00%	12/15/2013	02/29/2012	110,000.00	116,166.27	116,166.27	114,158.88	0.00	(2,007.39)
Totals for Cusip					110,000.00	116,166.27	116,166.27	114,158.88	0.00	(2,007.39)
494550AU0	Kinder Morgan Energy Partners	6.00%	02/01/2017	02/29/2012	770,000.00	896,572.60	896,572.60	899,366.16	2,793.56	0.00
Totals for Cusip					770,000.00	896,572.60	896,572.60	899,366.16	2,793.56	0.00
50075NBA1	Mondelez International Inc	5.38%	02/10/2020	02/29/2012	963,000.00	1,122,815.63	1,122,815.63	1,162,592.34	39,776.71	0.00
Totals for Cusip					963,000.00	1,122,815.63	1,122,815.63	1,162,592.34	39,776.71	0.00
500769EQ3	KFW	2.38%	08/25/2021	08/18/2011	1,895,000.00	1,889,978.25	1,892,591.46	1,974,211.00	81,619.54	0.00
Totals for Cusip					1,895,000.00	1,889,978.25	1,892,591.46	1,974,211.00	81,619.54	0.00
50076QAC0	Kraft Foods Inc	5.00%	06/04/2042	05/30/2012	1,800,000.00	1,787,274.00	1,787,274.00	2,024,098.20	236,824.20	0.00
Totals for Cusip					1,800,000.00	1,787,274.00	1,787,274.00	2,024,098.20	236,824.20	0.00
50076QAP1	Kraft Foods Inc	6.88%	01/26/2039	07/18/2012	1,455,000.00	1,446,281.23	1,446,281.23	1,958,958.17	512,676.94	0.00

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Totals for Cusip					1,455,000.00	1,446,281.23	1,446,281.23	1,958,958.17	512,676.94	0.00
50076QAS5	Kraft Foods Inc	5.38%	02/10/2020	07/18/2012	1,057,000.00	1,224,817.70	1,224,817.70	1,269,149.41	44,331.71	0.00
Totals for Cusip					1,057,000.00	1,224,817.70	1,224,817.70	1,269,149.41	44,331.71	0.00
502413AZ0	L-3 Comms Corp	4.75%	07/15/2020	05/18/2010	1,230,000.00	1,226,051.70	1,215,301.50	1,371,002.28	155,700.78	0.00
Totals for Cusip					1,230,000.00	1,226,051.70	1,215,301.50	1,371,002.28	155,700.78	0.00
50540RAF9	Laboratory Corp of Amer	5.62%	12/15/2015	12/09/2005	885,000.00	882,460.05	985,222.71	998,137.52	12,914.81	0.00
50540RAF9	Laboratory Corp of Amer	5.62%	12/15/2015	03/31/2006	370,000.00	364,435.20	411,901.02	417,300.43	5,399.41	0.00
Totals for Cusip					1,255,000.00	1,246,895.25	1,397,123.73	1,415,437.95	18,314.22	0.00
513075AV3	Lamar Media Corp	9.75%	04/01/2014	03/28/2011	3,000,000.00	3,480,000.00	3,360,000.00	3,285,000.00	0.00	(75,000.00)
513075AV3	Lamar Media Corp	9.75%	04/01/2014	05/20/2011	2,000,000.00	2,335,000.00	2,240,000.00	2,190,000.00	0.00	(50,000.00)
Totals for Cusip					5,000,000.00	5,815,000.00	5,600,000.00	5,475,000.00	0.00	(125,000.00)
525ESC1H2	Lehman Brothers Holdings	0.00%	04/04/2016	03/22/2006	1,805,000.00	1,611,330.30	281,081.40	421,918.75	140,837.35	0.00
525ESC1H2	Lehman Brothers Holdings	0.00%	04/04/2016	03/22/2006	560,000.00	499,914.11	87,205.31	130,900.00	43,694.69	0.00
525ESC1H2	Lehman Brothers Holdings	0.00%	04/04/2016	03/31/2006	800,000.00	705,763.01	124,579.01	187,000.00	62,420.99	0.00
Totals for Cusip					3,165,000.00	2,817,007.42	492,865.72	739,818.75	246,953.03	0.00
525ESC2W8	Lehman Brothers Holdings	0.00%	02/06/2012	01/09/2007	3,470,000.00	3,123,933.62	546,799.32	811,112.50	264,313.18	0.00
Totals for Cusip					3,470,000.00	3,123,933.62	546,799.32	811,112.50	264,313.18	0.00
525ESC6Y0	Lehman Brothers Holdings	0.00%	09/27/2027	09/19/2007	1,050,000.00	941,600.15	162,678.65	245,437.50	82,758.85	0.00
Totals for Cusip					1,050,000.00	941,600.15	162,678.65	245,437.50	82,758.85	0.00
53079EAE4	Liberty Mutual Group	7.00%	03/15/2034	02/11/2005	1,070,000.00	1,141,615.10	1,136,967.02	1,243,563.63	106,596.61	0.00
53079EAE4	Liberty Mutual Group	7.00%	03/15/2034	02/11/2005	560,000.00	598,628.80	595,048.16	650,837.04	55,788.88	0.00
53079EAE4	Liberty Mutual Group	7.00%	03/15/2034	03/31/2006	385,000.00	385,635.25	409,095.61	447,450.47	38,354.86	0.00
Totals for Cusip					2,015,000.00	2,125,879.15	2,141,110.79	2,341,851.14	200,740.35	0.00
53079EAZ7	Liberty Mutual Group	6.50%	05/01/2042	05/01/2012	965,000.00	962,732.25	962,732.25	1,085,661.67	122,929.42	0.00
Totals for Cusip					965,000.00	962,732.25	962,732.25	1,085,661.67	122,929.42	0.00
534187AU3	Lincoln National Corp	6.05%	04/20/2067	03/17/2010	625,000.00	515,625.00	520,312.50	622,656.25	102,343.75	0.00
Totals for Cusip					625,000.00	515,625.00	520,312.50	622,656.25	102,343.75	0.00
534187AW9	Lincoln National Corp	6.30%	10/09/2037	10/03/2007	1,092,000.00	1,086,310.68	1,125,251.40	1,305,575.54	180,324.14	0.00
Totals for Cusip					1,092,000.00	1,086,310.68	1,125,251.40	1,305,575.54	180,324.14	0.00
534187AX7	Lincoln National Corp	8.75%	07/01/2019	06/17/2009	695,000.00	688,279.35	845,369.51	929,420.72	84,051.21	0.00

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534187AX7	Lincoln National Corp	8.75%	07/01/2019	07/01/2009	1,175,000.00	1,184,955.78	1,429,221.83	1,571,322.80	142,100.97	0.00
Totals for Cusip					1,870,000.00	1,873,235.13	2,274,591.34	2,500,743.52	226,152.18	0.00
534187BA6	Lincoln National Corp	7.00%	06/15/2040	06/15/2010	1,355,000.00	1,352,140.95	1,531,877.64	1,763,593.48	231,715.84	0.00
Totals for Cusip					1,355,000.00	1,352,140.95	1,531,877.64	1,763,593.48	231,715.84	0.00
539473AH1	Lloyds TSB Bank Plc	6.38%	01/12/2021	02/29/2012	1,320,000.00	1,435,237.32	1,435,237.32	1,626,288.84	191,051.52	0.00
Totals for Cusip					1,320,000.00	1,435,237.32	1,435,237.32	1,626,288.84	191,051.52	0.00
53947MAB2	Lloyds TSB Bank Plc	5.80%	01/13/2020	01/05/2010	4,955,000.00	4,943,454.85	4,704,167.99	5,798,752.27	1,094,584.28	0.00
53947MAB2	Lloyds TSB Bank Plc	5.80%	01/13/2020	02/29/2012	140,000.00	145,103.70	145,103.70	163,839.62	18,735.92	0.00
Totals for Cusip					5,095,000.00	5,088,558.55	4,849,271.69	5,962,591.89	1,113,320.20	0.00
544152AA9	Lorillard Tobacco Co	8.12%	06/23/2019	06/18/2009	485,000.00	485,000.00	577,731.03	618,873.58	41,142.55	0.00
Totals for Cusip					485,000.00	485,000.00	577,731.03	618,873.58	41,142.55	0.00
548661AK3	Lowes Companies	6.50%	03/15/2029	07/17/2009	1,070,000.00	1,107,920.80	1,314,904.81	1,366,700.30	51,795.49	0.00
Totals for Cusip					1,070,000.00	1,107,920.80	1,314,904.81	1,366,700.30	51,795.49	0.00
552081AG6	Lyondellbasell Ind Nv	5.00%	04/15/2019	09/07/2012	2,176,000.00	2,358,240.00	2,358,240.00	2,404,480.00	46,240.00	0.00
Totals for Cusip					2,176,000.00	2,358,240.00	2,358,240.00	2,404,480.00	46,240.00	0.00
552953BB6	MGM Mirage	7.62%	01/15/2017	02/29/2012	240,000.00	244,800.00	244,800.00	256,800.00	12,000.00	0.00
Totals for Cusip					240,000.00	244,800.00	244,800.00	256,800.00	12,000.00	0.00
55448QAP1	Mack Cali Realty Corp	7.75%	08/15/2019	08/05/2009	2,015,000.00	1,997,771.75	2,401,134.45	2,497,169.35	96,034.90	0.00
Totals for Cusip					2,015,000.00	1,997,771.75	2,401,134.45	2,497,169.35	96,034.90	0.00
55616XAF4	Macys Retail Hldgs Inc	3.88%	01/15/2022	01/10/2012	795,000.00	788,552.55	788,552.55	847,365.86	58,813.31	0.00
Totals for Cusip					795,000.00	788,552.55	788,552.55	847,365.86	58,813.31	0.00
570506AP0	Markwest Energy Part/Fin	6.25%	06/15/2022	02/29/2012	260,000.00	278,850.00	278,850.00	283,400.00	4,550.00	0.00
Totals for Cusip					260,000.00	278,850.00	278,850.00	283,400.00	4,550.00	0.00
570535AG9	Markel Corp	7.35%	08/15/2034	08/09/2004	1,520,000.00	1,515,972.00	1,708,100.00	1,889,870.72	181,770.72	0.00
570535AG9	Markel Corp	7.35%	08/15/2034	03/31/2006	360,000.00	370,652.40	404,550.00	447,600.96	43,050.96	0.00
Totals for Cusip					1,880,000.00	1,886,624.40	2,112,650.00	2,337,471.68	224,821.68	0.00
571903AJ2	Marriott International Inc	3.00%	03/01/2019	02/22/2012	1,275,000.00	1,261,230.00	1,261,230.00	1,312,236.38	51,006.38	0.00
Totals for Cusip					1,275,000.00	1,261,230.00	1,261,230.00	1,312,236.38	51,006.38	0.00
571903AK9	Marriott International Inc	3.25%	09/15/2022	09/05/2012	2,195,000.00	2,188,656.45	2,188,656.45	2,195,649.72	6,993.27	0.00

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Totals for Cusip					2,195,000.00	2,188,656.45	2,188,656.45	2,195,649.72	6,993.27	0.00
581557AU9	McKesson Corp	5.25%	03/01/2013	02/28/2007	1,325,000.00	1,319,435.00	1,390,445.72	1,334,869.93	0.00	(55,575.79)
Totals for Cusip					1,325,000.00	1,319,435.00	1,390,445.72	1,334,869.93	0.00	(55,575.79)
589331AE7	Merck & Co Inc	5.95%	12/01/2028	10/29/2004	375,000.00	395,081.25	469,832.63	488,825.63	18,993.00	0.00
589331AE7	Merck & Co Inc	5.95%	12/01/2028	03/31/2006	90,000.00	87,892.20	112,759.83	117,318.15	4,558.32	0.00
Totals for Cusip					465,000.00	482,973.45	582,592.46	606,143.78	23,551.32	0.00
59018YJ69	Merrill Lynch & Co	6.40%	08/28/2017	08/22/2007	230,000.00	229,664.20	222,709.92	270,101.65	47,391.73	0.00
Totals for Cusip					230,000.00	229,664.20	222,709.92	270,101.65	47,391.73	0.00
59156RAJ7	MetLife Inc	6.38%	06/15/2034	07/20/2004	125,000.00	127,462.50	147,761.63	163,103.25	15,341.62	0.00
Totals for Cusip					125,000.00	127,462.50	147,761.63	163,103.25	15,341.62	0.00
59156RAM0	MetLife Inc	5.70%	06/15/2035	06/20/2005	1,515,000.00	1,511,348.85	1,690,959.68	1,849,739.25	158,779.57	0.00
59156RAM0	MetLife Inc	5.70%	06/15/2035	06/20/2005	120,000.00	119,710.80	133,937.40	146,514.00	12,576.60	0.00
59156RAM0	MetLife Inc	5.70%	06/15/2035	03/31/2006	485,000.00	458,902.15	541,330.32	592,160.75	50,830.43	0.00
Totals for Cusip					2,120,000.00	2,089,961.80	2,366,227.40	2,588,414.00	222,186.60	0.00
59156RAP3	MetLife Inc	6.40%	12/15/2036	02/29/2012	1,930,000.00	1,905,544.97	1,905,544.97	2,063,606.18	158,061.21	0.00
Totals for Cusip					1,930,000.00	1,905,544.97	1,905,544.97	2,063,606.18	158,061.21	0.00
59156RAU2	MetLife Inc	6.75%	06/01/2016	02/29/2012	960,000.00	1,148,942.40	1,148,942.40	1,136,972.16	0.00	(11,970.24)
Totals for Cusip					960,000.00	1,148,942.40	1,148,942.40	1,136,972.16	0.00	(11,970.24)
61539AJ2	Moog Inc	7.25%	06/15/2018	02/29/2012	4,046,000.00	4,319,105.00	4,319,105.00	4,253,357.50	0.00	(65,747.50)
Totals for Cusip					4,046,000.00	4,319,105.00	4,319,105.00	4,253,357.50	0.00	(65,747.50)
6174466Q7	Morgan Stanley	6.62%	04/01/2018	05/26/2011	135,000.00	151,798.05	133,304.81	159,107.63	25,802.82	0.00
Totals for Cusip					135,000.00	151,798.05	133,304.81	159,107.63	25,802.82	0.00
617446C23	Morgan Stanley	5.45%	01/09/2017	01/04/2007	270,000.00	269,136.00	259,946.28	298,776.87	38,830.59	0.00
617446C23	Morgan Stanley	5.45%	01/09/2017	01/04/2007	255,000.00	254,184.00	245,504.82	282,178.16	36,673.34	0.00
617446C23	Morgan Stanley	5.45%	01/09/2017	08/30/2007	710,000.00	680,847.40	683,562.44	785,672.51	102,110.07	0.00
617446C23	Morgan Stanley	5.45%	01/09/2017	01/08/2009	3,460,000.00	2,975,600.00	3,331,163.44	3,828,770.26	497,606.82	0.00
Totals for Cusip					4,695,000.00	4,179,767.40	4,520,176.98	5,195,397.80	675,220.82	0.00
617446H51	Morgan Stanley	5.55%	04/27/2017	02/29/2012	1,580,000.00	1,620,681.84	1,620,681.84	1,751,643.30	130,961.46	0.00
Totals for Cusip					1,580,000.00	1,620,681.84	1,620,681.84	1,751,643.30	130,961.46	0.00
61744YAD0	Morgan Stanley	5.95%	12/28/2017	12/20/2007	655,000.00	653,146.35	624,042.08	741,724.62	117,682.54	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					655,000.00	653,146.35	624,042.08	741,724.62	117,682.54	0.00
61746BDC7	Morgan Stanley	0.77%	10/18/2016	02/29/2012	420,000.00	354,167.94	354,167.94	399,266.70	45,098.76	0.00
Totals for Cusip					420,000.00	354,167.94	354,167.94	399,266.70	45,098.76	0.00
61747WAL3	Morgan Stanley	5.50%	07/28/2021	07/21/2011	70,000.00	69,979.00	64,724.45	79,476.18	14,751.73	0.00
61747WAL3	Morgan Stanley	5.50%	07/28/2021	10/27/2011	4,550,000.00	4,483,251.50	4,207,089.25	5,165,951.70	958,862.45	0.00
Totals for Cusip					4,620,000.00	4,553,230.50	4,271,813.70	5,245,427.88	973,614.18	0.00
61747YCJ2	Morgan Stanley	5.62%	09/23/2019	09/16/2009	4,950,000.00	4,929,457.50	4,584,091.05	5,598,351.00	1,014,259.95	0.00
Totals for Cusip					4,950,000.00	4,929,457.50	4,584,091.05	5,598,351.00	1,014,259.95	0.00
617482V92	Morgan Stanley	6.38%	07/24/2042	07/19/2012	1,290,000.00	1,275,384.30	1,275,384.30	1,512,273.45	236,889.15	0.00
Totals for Cusip					1,290,000.00	1,275,384.30	1,275,384.30	1,512,273.45	236,889.15	0.00
629568AX4	Nabors Industries Inc	4.62%	09/15/2021	02/13/2012	2,570,000.00	2,561,397.79	2,561,397.79	2,765,936.80	204,539.01	0.00
Totals for Cusip					2,570,000.00	2,561,397.79	2,561,397.79	2,765,936.80	204,539.01	0.00
641423BS6	Nevada Power	6.50%	05/15/2018	10/12/2007	2,630,000.00	2,698,380.00	3,155,671.25	3,280,020.28	124,349.03	0.00
Totals for Cusip					2,630,000.00	2,698,380.00	3,155,671.25	3,280,020.28	124,349.03	0.00
646139W35	New Jersey Tpk Auth	7.41%	01/01/2040	04/20/2009	635,000.00	635,000.00	910,577.30	937,221.90	26,644.60	0.00
646139W35	New Jersey Tpk Auth	7.41%	01/01/2040	05/13/2010	1,375,000.00	1,647,662.50	1,971,722.50	2,029,417.50	57,695.00	0.00
646139W35	New Jersey Tpk Auth	7.41%	01/01/2040	05/17/2010	555,000.00	673,992.00	795,858.90	819,146.70	23,287.80	0.00
646139W35	New Jersey Tpk Auth	7.41%	01/01/2040	02/29/2012	925,000.00	1,330,640.25	1,330,640.25	1,365,244.50	34,604.25	0.00
Totals for Cusip					3,490,000.00	4,287,294.75	5,008,798.95	5,151,030.60	142,231.65	0.00
651639AM8	Newmont Mining Corp	6.25%	10/01/2039	09/15/2009	2,205,000.00	2,178,716.40	2,610,746.46	2,655,578.52	44,832.06	0.00
Totals for Cusip					2,205,000.00	2,178,716.40	2,610,746.46	2,655,578.52	44,832.06	0.00
652478AZ1	News America Holdings	7.70%	10/30/2025	08/04/1999	2,700,000.00	2,567,646.00	3,307,127.40	3,535,960.50	228,833.10	0.00
652478AZ1	News America Holdings	7.70%	10/30/2025	01/12/2004	100,000.00	119,189.00	122,486.20	130,961.50	8,475.30	0.00
Totals for Cusip					2,800,000.00	2,686,835.00	3,429,613.60	3,666,922.00	237,308.40	0.00
652482BN9	News America Inc	6.15%	03/01/2037	02/02/2011	105,000.00	106,640.10	114,776.87	128,862.83	14,085.96	0.00
Totals for Cusip					105,000.00	106,640.10	114,776.87	128,862.83	14,085.96	0.00
652482BQ2	News America Inc	6.65%	11/15/2037	02/29/2012	80,000.00	97,481.60	97,481.60	103,375.44	5,893.84	0.00
Totals for Cusip					80,000.00	97,481.60	97,481.60	103,375.44	5,893.84	0.00
652482BY5	News America Inc	6.90%	08/15/2039	03/18/2010	115,000.00	114,760.15	132,935.63	150,565.82	17,630.19	0.00

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Totals for Cusip					115,000.00	114,760.15	132,935.63	150,565.82	17,630.19	0.00
652482CE8	News America Inc	6.15%	02/15/2041	08/19/2011	135,000.00	133,728.83	155,599.79	170,988.71	15,388.92	0.00
652482CE8	News America Inc	6.15%	02/15/2041	08/19/2011	1,070,000.00	1,064,509.18	1,233,272.37	1,355,243.81	121,971.44	0.00
652482CE8	News America Inc	6.15%	02/15/2041	08/19/2011	10,000.00	9,907.13	11,525.91	12,665.83	1,139.92	0.00
652482CE8	News America Inc	6.15%	02/15/2041	02/29/2012	850,000.00	1,011,611.35	1,011,611.35	1,076,595.55	64,984.20	0.00
Totals for Cusip					2,065,000.00	2,219,756.49	2,412,009.42	2,615,493.90	203,484.48	0.00
65473QAR4	Nisource Finance Corp	5.45%	09/15/2020	09/07/2005	1,275,000.00	1,269,657.75	1,412,262.68	1,498,249.95	85,987.27	0.00
Totals for Cusip					1,275,000.00	1,269,657.75	1,412,262.68	1,498,249.95	85,987.27	0.00
65504AD7	Noble Energy Inc	8.25%	03/01/2019	02/29/2012	1,180,000.00	1,497,402.30	1,497,402.30	1,546,538.68	49,136.38	0.00
Totals for Cusip					1,180,000.00	1,497,402.30	1,497,402.30	1,546,538.68	49,136.38	0.00
65548QAA2	Norbord Delaware GP I	7.70%	02/15/2017	02/09/2007	325,000.00	324,054.25	310,375.00	357,500.00	47,125.00	0.00
Totals for Cusip					325,000.00	324,054.25	310,375.00	357,500.00	47,125.00	0.00
65557CAA1	Nordea Bank AB	3.70%	11/13/2014	02/29/2012	1,120,000.00	1,160,601.12	1,160,601.12	1,175,720.00	15,118.88	0.00
Totals for Cusip					1,120,000.00	1,160,601.12	1,160,601.12	1,175,720.00	15,118.88	0.00
65584AW8	Norfolk Southern Corp	5.59%	05/17/2025	08/10/2007	102,000.00	92,814.90	117,825.30	125,261.81	7,436.51	0.00
Totals for Cusip					102,000.00	92,814.90	117,825.30	125,261.81	7,436.51	0.00
65585FA7	Norfolk Southern Railway	9.75%	06/15/2020	07/01/2009	2,610,000.00	3,468,990.15	3,776,539.50	3,714,640.74	0.00	(61,898.76)
Totals for Cusip					2,610,000.00	3,468,990.15	3,776,539.50	3,714,640.74	0.00	(61,898.76)
668131AA3	Northwest Mutual Life	6.06%	03/30/2040	03/23/2010	850,000.00	850,000.00	1,020,367.20	1,085,189.05	64,821.85	0.00
Totals for Cusip					850,000.00	850,000.00	1,020,367.20	1,085,189.05	64,821.85	0.00
67019EAB3	NSTAR	4.50%	11/15/2019	11/12/2009	1,375,000.00	1,363,546.25	1,521,223.00	1,561,795.13	40,572.13	0.00
Totals for Cusip					1,375,000.00	1,363,546.25	1,521,223.00	1,561,795.13	40,572.13	0.00
675758AH9	Odebrecht Finance Ltd	5.12%	06/26/2022	11/19/2012	1,100,000.00	1,161,875.00	1,161,875.00	1,193,500.00	31,625.00	0.00
Totals for Cusip					1,100,000.00	1,161,875.00	1,161,875.00	1,193,500.00	31,625.00	0.00
67740QAF3	Ohio Nat Financial Services	6.38%	04/30/2020	04/20/2010	1,635,000.00	1,626,285.45	1,778,041.25	1,861,980.51	83,939.26	0.00
Totals for Cusip					1,635,000.00	1,626,285.45	1,778,041.25	1,861,980.51	83,939.26	0.00
693304AH0	Peco Energy Co	5.95%	10/01/2036	09/18/2006	940,000.00	937,114.20	1,206,266.28	1,241,113.96	34,847.68	0.00
Totals for Cusip					940,000.00	937,114.20	1,206,266.28	1,241,113.96	34,847.68	0.00
693506BE2	PPG Industries Inc	6.65%	03/15/2018	02/29/2012	710,000.00	870,576.44	870,576.44	881,538.84	10,962.40	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					710,000.00	870,576.44	870,576.44	881,538.84	10,962.40	0.00
693627AY7	PSI Energy	6.12%	10/15/2035	10/18/2005	1,310,000.00	1,309,305.70	1,582,219.31	1,551,125.15	0.00	(31,094.16)
Totals for Cusip					1,310,000.00	1,309,305.70	1,582,219.31	1,551,125.15	0.00	(31,094.16)
694475AA2	Pacific Life Insurance Corp	9.25%	06/15/2039	06/16/2009	1,450,000.00	1,449,304.00	1,930,920.05	2,027,681.45	96,761.40	0.00
694475AA2	Pacific Life Insurance Corp	9.25%	06/15/2039	07/01/2009	1,240,000.00	1,203,447.28	1,651,269.56	1,734,017.24	82,747.68	0.00
Totals for Cusip					2,690,000.00	2,652,751.28	3,582,189.61	3,761,698.69	179,509.08	0.00
704549AK0	Peabody Energy Corporation	6.00%	11/15/2018	10/16/2012	3,665,000.00	3,665,000.00	3,665,000.00	3,894,062.50	229,062.50	0.00
Totals for Cusip					3,665,000.00	3,665,000.00	3,665,000.00	3,894,062.50	229,062.50	0.00
706451BG5	Pemex Master Trust	6.62%	06/15/2035	02/29/2012	2,090,000.00	2,382,600.00	2,382,600.00	2,654,300.00	271,700.00	0.00
Totals for Cusip					2,090,000.00	2,382,600.00	2,382,600.00	2,654,300.00	271,700.00	0.00
709223A27	Pennsylvania St Tpk Commn	5.51%	12/01/2045	08/31/2010	1,210,000.00	1,210,000.00	1,356,325.30	1,440,226.70	83,901.40	0.00
Totals for Cusip					1,210,000.00	1,210,000.00	1,356,325.30	1,440,226.70	83,901.40	0.00
709599AC8	Penske Truck Leasing/PTL	3.12%	05/11/2015	05/08/2012	1,325,000.00	1,323,714.75	1,323,714.75	1,351,950.50	28,235.75	0.00
Totals for Cusip					1,325,000.00	1,323,714.75	1,323,714.75	1,351,950.50	28,235.75	0.00
709599AG9	Penske Truck Leasing/PTL	2.50%	07/11/2014	07/10/2012	975,000.00	974,619.75	974,619.75	985,185.83	10,566.08	0.00
Totals for Cusip					975,000.00	974,619.75	974,619.75	985,185.83	10,566.08	0.00
71645WAR2	Petrobras Intl Finance	5.38%	01/27/2021	02/29/2012	1,660,000.00	1,784,695.88	1,784,695.88	1,868,861.20	84,165.32	0.00
Totals for Cusip					1,660,000.00	1,784,695.88	1,784,695.88	1,868,861.20	84,165.32	0.00
71645WAT8	Petrobras Intl Finance	3.88%	01/27/2016	02/29/2012	600,000.00	625,770.00	625,770.00	633,001.80	7,231.80	0.00
Totals for Cusip					600,000.00	625,770.00	625,770.00	633,001.80	7,231.80	0.00
71654QAX0	Petro Mexicanos	5.50%	01/21/2021	10/26/2012	2,410,000.00	2,843,800.00	2,843,800.00	2,816,085.00	0.00	(27,715.00)
71654QAX0	Petro Mexicanos	5.50%	01/21/2021	11/19/2012	3,590,000.00	4,214,660.00	4,214,660.00	4,194,915.00	0.00	(19,745.00)
Totals for Cusip					6,000,000.00	7,058,460.00	7,058,460.00	7,011,000.00	0.00	(47,460.00)
71654QAZ5	Petro Mexicanos	6.50%	06/02/2041	10/25/2012	2,020,000.00	2,540,150.00	2,540,150.00	2,535,100.00	0.00	(5,050.00)
Totals for Cusip					2,020,000.00	2,540,150.00	2,540,150.00	2,535,100.00	0.00	(5,050.00)
718546AJ3	Phillips 66	2.95%	05/01/2017	12/14/2012	1,305,000.00	1,304,813.36	1,304,813.36	1,383,087.29	78,273.93	0.00
Totals for Cusip					1,305,000.00	1,304,813.36	1,304,813.36	1,383,087.29	78,273.93	0.00
723787AF4	Pioneer Natural Resources	6.88%	05/01/2018	09/19/2007	2,250,000.00	2,110,995.00	2,544,696.00	2,737,318.50	192,622.50	0.00
723787AF4	Pioneer Natural Resources	6.88%	05/01/2018	09/20/2007	2,500,000.00	2,326,825.00	2,827,440.00	3,041,465.00	214,025.00	0.00



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Totals for Cusip					4,750,000.00	4,437,820.00	5,372,136.00	5,778,783.50	406,647.50	0.00
731011AT9	Republic of Poland	3.00%	03/17/2023	09/10/2012	4,605,000.00	4,533,530.40	4,533,530.40	4,593,487.50	59,957.10	0.00
Totals for Cusip					4,605,000.00	4,533,530.40	4,533,530.40	4,593,487.50	59,957.10	0.00
74251VAF9	Principal Financial Group Inc	4.62%	09/15/2042	09/05/2012	290,000.00	289,483.80	289,483.80	294,740.05	5,256.25	0.00
Totals for Cusip					290,000.00	289,483.80	289,483.80	294,740.05	5,256.25	0.00
743315AM5	Progressive Corp Ohio	6.70%	06/15/2037	01/15/2010	950,000.00	878,750.00	959,500.00	1,026,000.00	66,500.00	0.00
743315AM5	Progressive Corp Ohio	6.70%	06/15/2037	01/22/2010	508,000.00	467,360.00	513,080.00	548,640.00	35,560.00	0.00
Totals for Cusip					1,458,000.00	1,346,110.00	1,472,580.00	1,574,640.00	102,060.00	0.00
74340XAU5	Prologis LP	6.88%	03/15/2020	06/08/2011	171,000.00	170,608.83	189,865.58	207,002.68	17,137.10	0.00
Totals for Cusip					171,000.00	170,608.83	189,865.58	207,002.68	17,137.10	0.00
74913GAG0	Qwest Corporation	7.50%	10/01/2014	05/01/2012	1,660,000.00	1,868,313.40	1,868,313.40	1,816,853.40	0.00	(51,460.00)
74913GAG0	Qwest Corporation	7.50%	10/01/2014	05/03/2012	250,000.00	281,317.50	281,317.50	273,622.50	0.00	(7,695.00)
Totals for Cusip					1,910,000.00	2,149,630.90	2,149,630.90	2,090,475.90	0.00	(59,155.00)
75886AAF5	Regency Energy Partners	6.50%	07/15/2021	02/29/2012	693,000.00	753,637.50	753,637.50	758,835.00	5,197.50	0.00
Totals for Cusip					693,000.00	753,637.50	753,637.50	758,835.00	5,197.50	0.00
759468AC5	Reliance Holdings USA	5.40%	02/14/2022	10/11/2012	500,000.00	550,000.00	550,000.00	559,238.50	9,238.50	0.00
759468AC5	Reliance Holdings USA	5.40%	02/14/2022	10/10/2012	780,000.00	856,393.20	856,393.20	872,412.06	16,018.86	0.00
759468AC5	Reliance Holdings USA	5.40%	02/14/2022	10/10/2012	1,000,000.00	1,096,100.00	1,096,100.00	1,118,477.00	22,377.00	0.00
Totals for Cusip					2,280,000.00	2,502,493.20	2,502,493.20	2,550,127.56	47,634.36	0.00
761713AT3	Reynolds American Inc	7.25%	06/15/2037	06/18/2007	525,000.00	521,897.25	608,984.25	688,448.78	79,464.53	0.00
Totals for Cusip					525,000.00	521,897.25	608,984.25	688,448.78	79,464.53	0.00
761713AU0	Reynolds American Inc	6.75%	06/15/2017	06/18/2007	1,995,000.00	1,993,164.60	2,267,572.86	2,409,197.91	141,625.05	0.00
761713AU0	Reynolds American Inc	6.75%	06/15/2017	02/29/2012	490,000.00	583,659.58	583,659.58	591,732.82	8,073.24	0.00
Totals for Cusip					2,485,000.00	2,576,824.18	2,851,232.44	3,000,930.73	149,698.29	0.00
767201AC0	Rio Tinto Finance Ltd	6.50%	07/15/2018	02/29/2012	600,000.00	751,338.00	751,338.00	748,873.20	0.00	(2,464.80)
Totals for Cusip					600,000.00	751,338.00	751,338.00	748,873.20	0.00	(2,464.80)
767201AQ9	Rio Tinto Finance Ltd	3.75%	09/20/2021	02/29/2012	320,000.00	341,234.24	341,234.24	342,175.68	941.44	0.00
Totals for Cusip					320,000.00	341,234.24	341,234.24	342,175.68	941.44	0.00
772739AK4	Rock Tenn Company	4.90%	03/01/2022	02/14/2012	2,220,000.00	2,215,782.00	2,215,782.00	2,399,120.70	183,338.70	0.00
Totals for Cusip					2,220,000.00	2,215,782.00	2,215,782.00	2,399,120.70	183,338.70	0.00

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772739AN8	Rock Tenn Company	4.00%	03/01/2023	09/04/2012	765,000.00	756,814.50	756,814.50	777,156.62	20,342.12	0.00
Totals for Cusip					765,000.00	756,814.50	756,814.50	777,156.62	20,342.12	0.00
780097AW1	Royal Bank of Scotland	6.40%	10/21/2019	10/14/2009	4,600,000.00	4,594,986.00	4,306,464.80	5,435,544.00	1,129,079.20	0.00
780097AW1	Royal Bank of Scotland	6.40%	10/21/2019	02/29/2012	1,290,000.00	1,353,492.51	1,353,492.51	1,524,315.60	170,823.09	0.00
Totals for Cusip					5,890,000.00	5,948,478.51	5,659,957.31	6,959,859.60	1,299,902.29	0.00
78010XAD3	Royal Bank of Scotland PLC	3.40%	08/23/2013	08/17/2010	1,735,000.00	1,734,063.10	1,687,915.57	1,760,745.67	72,830.10	0.00
Totals for Cusip					1,735,000.00	1,734,063.10	1,687,915.57	1,760,745.67	72,830.10	0.00
78010XAG6	Royal Bank of Scotland PLC	3.95%	09/21/2015	02/29/2012	1,360,000.00	1,369,830.08	1,369,830.08	1,444,102.40	74,272.32	0.00
Totals for Cusip					1,360,000.00	1,369,830.08	1,369,830.08	1,444,102.40	74,272.32	0.00
78011DAD6	Royal Bank Of Canada	0.62%	12/04/2015	11/29/2012	13,305,000.00	13,297,150.05	13,297,150.05	13,270,939.20	0.00	(26,210.85)
Totals for Cusip					13,305,000.00	13,297,150.05	13,297,150.05	13,270,939.20	0.00	(26,210.85)
78442FEH7	SLM Corp	8.45%	06/15/2018	06/11/2008	1,855,000.00	1,818,456.50	1,910,650.00	2,170,350.00	259,700.00	0.00
78442FEH7	SLM Corp	8.45%	06/15/2018	07/01/2009	5,400,000.00	4,619,619.00	5,562,000.00	6,318,000.00	756,000.00	0.00
78442FEH7	SLM Corp	8.45%	06/15/2018	02/29/2012	1,800,000.00	2,016,000.00	2,016,000.00	2,106,000.00	90,000.00	0.00
Totals for Cusip					9,055,000.00	8,454,075.50	9,488,650.00	10,594,350.00	1,105,700.00	0.00
80282KAB2	Santander Holdings	3.00%	09/24/2015	09/19/2012	2,125,000.00	2,118,773.75	2,118,773.75	2,163,970.38	45,196.63	0.00
Totals for Cusip					2,125,000.00	2,118,773.75	2,118,773.75	2,163,970.38	45,196.63	0.00
81180VAA1	Seagate Technology Intl	10.00%	05/01/2014	06/24/2011	3,000,000.00	3,465,000.00	3,393,750.00	3,228,750.00	0.00	(165,000.00)
Totals for Cusip					3,000,000.00	3,465,000.00	3,393,750.00	3,228,750.00	0.00	(165,000.00)
81180WAD3	Segate HDD Cayman	6.88%	05/01/2020	08/04/2011	3,000,000.00	3,027,925.22	3,062,500.00	3,191,250.00	108,750.00	0.00
Totals for Cusip					3,000,000.00	3,027,925.22	3,062,500.00	3,191,250.00	108,750.00	0.00
812141AP4	Sealy Mattress Co	10.88%	04/15/2016	06/24/2011	2,540,000.00	2,800,350.00	2,774,950.00	2,692,400.00	0.00	(82,550.00)
812141AP4	Sealy Mattress Co	10.88%	04/15/2016	01/26/2012	866,000.00	946,105.00	946,105.00	917,960.00	0.00	(28,145.00)
Totals for Cusip					3,406,000.00	3,746,455.00	3,721,055.00	3,610,360.00	0.00	(110,695.00)
816851AF6	Sempra Energy	6.00%	02/01/2013	01/04/2006	175,000.00	181,942.25	183,265.95	175,748.13	0.00	(7,517.82)
816851AF6	Sempra Energy	6.00%	02/01/2013	03/31/2006	110,000.00	112,019.60	115,195.74	110,470.25	0.00	(4,725.49)
Totals for Cusip					285,000.00	293,961.85	298,461.69	286,218.38	0.00	(12,243.31)
828807BZ9	Simon Property Group LP	6.12%	05/30/2018	03/23/2012	840,000.00	990,385.20	990,385.20	1,023,214.08	32,828.88	0.00
Totals for Cusip					840,000.00	990,385.20	990,385.20	1,023,214.08	32,828.88	0.00

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828807CH8	Simon Property Group LP	2.80%	01/30/2017	11/10/2011	880,000.00	877,958.40	898,860.16	928,563.68	29,703.52	0.00
Totals for Cusip					880,000.00	877,958.40	898,860.16	928,563.68	29,703.52	0.00
828807CK1	Simon Property Group LP	3.38%	03/15/2022	03/08/2012	630,000.00	627,404.40	627,404.40	665,354.34	37,949.94	0.00
Totals for Cusip					630,000.00	627,404.40	627,404.40	665,354.34	37,949.94	0.00
845743BL6	Southwestern Public Service	6.00%	10/01/2036	10/03/2006	770,000.00	764,078.70	895,003.34	960,315.51	65,312.17	0.00
Totals for Cusip					770,000.00	764,078.70	895,003.34	960,315.51	65,312.17	0.00
852060AG7	Sprint Capital Corp	6.90%	05/01/2019	02/29/2012	20,000.00	17,700.00	17,700.00	21,800.00	4,100.00	0.00
Totals for Cusip					20,000.00	17,700.00	17,700.00	21,800.00	4,100.00	0.00
857477AF0	State Street Corp	4.96%	03/15/2018	02/29/2012	1,520,000.00	1,615,618.64	1,615,618.64	1,721,690.32	106,071.68	0.00
Totals for Cusip					1,520,000.00	1,615,618.64	1,615,618.64	1,721,690.32	106,071.68	0.00
857555AP1	Stater Brothers Hldgs	7.75%	04/15/2015	09/29/2011	2,270,000.00	2,326,750.00	2,329,587.50	2,315,400.00	0.00	(14,187.50)
Totals for Cusip					2,270,000.00	2,326,750.00	2,329,587.50	2,315,400.00	0.00	(14,187.50)
85771TAH7	Stats Chippac LTD	7.50%	08/12/2015	02/29/2012	2,000,000.00	2,160,000.00	2,160,000.00	2,130,000.00	0.00	(30,000.00)
Totals for Cusip					2,000,000.00	2,160,000.00	2,160,000.00	2,130,000.00	0.00	(30,000.00)
858119AH3	Steel Dynamics Inc	6.75%	04/01/2015	02/29/2012	365,000.00	371,387.50	371,387.50	369,562.50	0.00	(1,825.00)
Totals for Cusip					365,000.00	371,387.50	371,387.50	369,562.50	0.00	(1,825.00)
875127AW2	Tampa Electric	6.15%	05/15/2037	05/22/2007	850,000.00	845,180.50	1,081,434.60	1,153,269.80	71,835.20	0.00
Totals for Cusip					850,000.00	845,180.50	1,081,434.60	1,153,269.80	71,835.20	0.00
87612EBA3	Target Corporation	4.00%	07/01/2042	06/21/2012	3,035,000.00	2,970,020.65	2,970,020.65	3,118,095.27	148,074.62	0.00
Totals for Cusip					3,035,000.00	2,970,020.65	2,970,020.65	3,118,095.27	148,074.62	0.00
878091BC0	Teachers Insurance and Annuity	6.85%	12/16/2039	12/11/2009	3,460,000.00	3,455,605.80	4,440,570.92	4,692,711.50	252,140.58	0.00
878091BC0	Teachers Insurance and Annuity	6.85%	12/16/2039	02/29/2012	1,140,000.00	1,489,614.06	1,489,614.06	1,546,153.50	56,539.44	0.00
Totals for Cusip					4,600,000.00	4,945,219.86	5,930,184.98	6,238,865.00	308,680.02	0.00
878744AB7	Teck Resources Limited	5.20%	03/01/2042	02/16/2012	1,915,000.00	1,906,056.95	1,906,056.95	1,957,279.37	51,222.42	0.00
Totals for Cusip					1,915,000.00	1,906,056.95	1,906,056.95	1,957,279.37	51,222.42	0.00
87927VAE8	Telecom Italia Capital	5.25%	11/15/2013	09/30/2004	125,000.00	123,849.40	120,073.00	128,437.50	8,364.50	0.00
87927VAE8	Telecom Italia Capital	5.25%	11/15/2013	09/30/2004	820,000.00	799,141.97	787,678.88	842,550.00	54,871.12	0.00
Totals for Cusip					945,000.00	922,991.37	907,751.88	970,987.50	63,235.62	0.00
87936UAA7	Telefonica Chile Sa	3.88%	10/12/2022	10/04/2012	755,000.00	754,252.55	754,252.55	753,686.30	0.00	(566.25)

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Totals for Cusip					755,000.00	754,252.55	754,252.55	753,686.30	0.00	(566.25)
880591CK6	Tennessee Valley Authority	5.98%	04/01/2036	02/29/2012	1,640,000.00	2,212,628.96	2,212,628.96	2,304,765.80	92,136.84	0.00
Totals for Cusip					1,640,000.00	2,212,628.96	2,212,628.96	2,304,765.80	92,136.84	0.00
880591EL2	Tennessee Valley Authority	3.88%	02/15/2021	02/29/2012	2,060,000.00	2,339,290.68	2,339,290.68	2,390,531.12	51,240.44	0.00
Totals for Cusip					2,060,000.00	2,339,290.68	2,339,290.68	2,390,531.12	51,240.44	0.00
88166JAA1	Teva Pharm FIN IV BV	3.65%	11/10/2021	02/29/2012	120,000.00	125,203.44	125,203.44	128,427.84	3,224.40	0.00
Totals for Cusip					120,000.00	125,203.44	125,203.44	128,427.84	3,224.40	0.00
887315AM1	Time Warner Cos Inc	9.15%	02/01/2023	01/19/2006	905,000.00	1,112,272.15	1,237,912.40	1,336,434.32	98,521.92	0.00
Totals for Cusip					905,000.00	1,112,272.15	1,237,912.40	1,336,434.32	98,521.92	0.00
887317AE5	Time Warner Inc	6.20%	03/15/2040	09/07/2011	700,000.00	781,655.00	824,533.50	857,229.80	32,696.30	0.00
Totals for Cusip					700,000.00	781,655.00	824,533.50	857,229.80	32,696.30	0.00
887317AH8	Time Warner Inc	6.10%	07/15/2040	02/29/2012	490,000.00	581,085.12	581,085.12	593,251.82	12,166.70	0.00
Totals for Cusip					490,000.00	581,085.12	581,085.12	593,251.82	12,166.70	0.00
887317AK1	Time Warner Inc	4.75%	03/29/2021	02/29/2012	420,000.00	469,926.66	469,926.66	482,668.62	12,741.96	0.00
Totals for Cusip					420,000.00	469,926.66	469,926.66	482,668.62	12,741.96	0.00
887317AL9	Time Warner Inc	6.25%	03/29/2041	03/29/2011	1,820,000.00	1,796,467.40	2,182,090.82	2,247,164.92	65,074.10	0.00
887317AL9	Time Warner Inc	6.25%	03/29/2041	02/29/2012	120,000.00	144,705.60	144,705.60	148,164.72	3,459.12	0.00
Totals for Cusip					1,940,000.00	1,941,173.00	2,326,796.42	2,395,329.64	68,533.22	0.00
88732JAP3	Time Warner Cable Inc	8.75%	02/14/2019	02/29/2012	1,500,000.00	1,984,047.00	1,984,047.00	2,023,740.00	39,693.00	0.00
Totals for Cusip					1,500,000.00	1,984,047.00	1,984,047.00	2,023,740.00	39,693.00	0.00
88732JAS7	Time Warner Cable Inc	8.25%	04/01/2019	07/01/2009	5,625,000.00	6,382,220.63	7,065,067.50	7,485,395.63	420,328.13	0.00
88732JAS7	Time Warner Cable Inc	8.25%	04/01/2019	02/29/2012	1,150,000.00	1,491,483.30	1,491,483.30	1,530,347.55	38,864.25	0.00
Totals for Cusip					6,775,000.00	7,873,703.93	8,556,550.80	9,015,743.18	459,192.38	0.00
89383BD0	Transocean Inc	2.50%	10/15/2017	09/10/2012	2,050,000.00	2,044,137.00	2,044,137.00	2,071,566.00	27,429.00	0.00
Totals for Cusip					2,050,000.00	2,044,137.00	2,044,137.00	2,071,566.00	27,429.00	0.00
90261XGX4	UBS AG Stamford	2.25%	01/28/2014	02/29/2012	400,000.00	399,988.40	399,988.40	405,776.00	5,787.60	0.00
Totals for Cusip					400,000.00	399,988.40	399,988.40	405,776.00	5,787.60	0.00
907818CT3	Union Pacific Corp	5.38%	05/01/2014	02/29/2012	159,000.00	173,077.70	173,077.70	168,540.64	0.00	(4,537.06)
Totals for Cusip					159,000.00	173,077.70	173,077.70	168,540.64	0.00	(4,537.06)

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907818DK1	Union Pacific Corp	4.16%	07/15/2022	02/29/2012	247,000.00	272,415.07	272,415.07	279,404.92	6,989.85	0.00
Totals for Cusip					247,000.00	272,415.07	272,415.07	279,404.92	6,989.85	0.00
907833AJ6	Union Pacific RR	8.00%	01/10/2021	07/01/2009	5,901,040.36	6,491,144.39	7,044,273.70	7,169,361.00	125,087.30	0.00
Totals for Cusip					5,901,040.36	6,491,144.39	7,044,273.70	7,169,361.00	125,087.30	0.00
909287AA2	United Air Lines	6.64%	07/02/2022	06/19/2007	1,402,457.98	1,402,457.98	1,402,457.98	1,507,642.33	105,184.35	0.00
Totals for Cusip					1,402,457.98	1,402,457.98	1,402,457.98	1,507,642.33	105,184.35	0.00
912920AC9	US West Communications	6.88%	09/15/2033	02/29/2012	440,000.00	440,000.00	440,000.00	442,200.00	2,200.00	0.00
Totals for Cusip					440,000.00	440,000.00	440,000.00	442,200.00	2,200.00	0.00
913017BT5	United Technologies	4.50%	06/01/2042	05/24/2012	3,880,000.00	3,832,159.60	3,832,159.60	4,311,304.68	479,145.08	0.00
Totals for Cusip					3,880,000.00	3,832,159.60	3,832,159.60	4,311,304.68	479,145.08	0.00
91324PAM4	UnitedHealth Group Inc	4.88%	03/15/2015	07/12/2006	305,000.00	281,283.20	337,535.27	332,390.53	0.00	(5,144.74)
Totals for Cusip					305,000.00	281,283.20	337,535.27	332,390.53	0.00	(5,144.74)
91324PAX0	UnitedHealth Group Inc	6.50%	06/15/2037	02/27/2008	900,000.00	890,010.92	1,144,651.50	1,185,547.50	40,896.00	0.00
Totals for Cusip					900,000.00	890,010.92	1,144,651.50	1,185,547.50	40,896.00	0.00
91324PBE1	UnitedHealth Group Inc	6.62%	11/15/2037	02/27/2008	780,000.00	773,991.90	1,001,387.40	1,031,576.52	30,189.12	0.00
Totals for Cusip					780,000.00	773,991.90	1,001,387.40	1,031,576.52	30,189.12	0.00
91324PBK7	UnitedHealth Group Inc	6.88%	02/15/2038	02/04/2008	340,000.00	334,815.00	455,961.42	466,870.32	10,908.90	0.00
Totals for Cusip					340,000.00	334,815.00	455,961.42	466,870.32	10,908.90	0.00
91529YAH9	Unumprovident Corp	5.62%	09/15/2020	09/08/2010	755,000.00	754,086.45	777,401.61	862,647.90	85,246.29	0.00
Totals for Cusip					755,000.00	754,086.45	777,401.61	862,647.90	85,246.29	0.00
91911XAR5	Valeant Pharmaceuticals	6.50%	07/15/2016	09/11/2012	2,355,000.00	2,499,243.75	2,499,243.75	2,475,693.75	0.00	(23,550.00)
Totals for Cusip					2,355,000.00	2,499,243.75	2,499,243.75	2,475,693.75	0.00	(23,550.00)
92343VAU8	Verizon Communications	7.35%	04/01/2039	07/15/2011	340,000.00	420,954.00	475,325.10	504,012.26	28,687.16	0.00
92343VAU8	Verizon Communications	7.35%	04/01/2039	07/13/2011	695,000.00	864,156.05	971,620.43	1,030,260.36	58,639.93	0.00
92343VAU8	Verizon Communications	7.35%	04/01/2039	07/14/2011	460,000.00	574,471.00	643,086.90	681,898.94	38,812.04	0.00
Totals for Cusip					1,495,000.00	1,859,581.05	2,090,032.43	2,216,171.56	126,139.13	0.00
92343VAW4	Verizon Communications	6.00%	04/01/2041	03/23/2011	434,000.00	430,892.56	538,104.01	566,447.25	28,343.24	0.00
92343VAW4	Verizon Communications	6.00%	04/01/2041	03/23/2011	87,000.00	86,257.89	107,868.78	113,550.49	5,681.71	0.00
92343VAW4	Verizon Communications	6.00%	04/01/2041	03/23/2011	553,000.00	549,798.13	685,648.66	721,763.43	36,114.77	0.00
92343VAW4	Verizon Communications	6.00%	04/01/2041	03/23/2011	435,000.00	431,289.45	539,343.89	567,752.43	28,408.54	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
92343VAW4	Verizon Communications	6.00%	04/01/2041	03/28/2012	1,040,000.00	1,245,940.80	1,245,940.80	1,357,385.12	111,444.32	0.00
Totals for Cusip					2,549,000.00	2,744,178.83	3,116,906.14	3,326,898.72	209,992.58	0.00
92344SAK6	Verizon Wireless	8.50%	11/15/2018	02/29/2012	190,000.00	263,764.27	263,764.27	261,383.00	0.00	(2,381.27)
Totals for Cusip					190,000.00	263,764.27	263,764.27	261,383.00	0.00	(2,381.27)
92552AV2	Viacom Inc	5.50%	05/15/2033	06/03/2003	775,000.00	797,986.50	796,228.80	847,721.35	51,492.55	0.00
Totals for Cusip					775,000.00	797,986.50	796,228.80	847,721.35	51,492.55	0.00
92976GAH4	Wachovia Bank	6.00%	11/15/2017	07/01/2009	4,200,000.00	4,232,844.00	4,637,736.60	5,036,539.20	398,802.60	0.00
Totals for Cusip					4,200,000.00	4,232,844.00	4,637,736.60	5,036,539.20	398,802.60	0.00
92976WBJ4	Wachovia Corp	5.50%	05/01/2013	02/29/2012	390,000.00	411,032.70	411,032.70	396,483.75	0.00	(14,548.95)
Totals for Cusip					390,000.00	411,032.70	411,032.70	396,483.75	0.00	(14,548.95)
942683AE3	Watson Pharmaceuticals I	6.12%	08/15/2019	08/18/2009	1,170,000.00	1,167,613.20	1,375,978.50	1,424,264.40	48,285.90	0.00
Totals for Cusip					1,170,000.00	1,167,613.20	1,375,978.50	1,424,264.40	48,285.90	0.00
942683AH6	Watson Pharmaceuticals I	4.62%	10/01/2042	09/27/2012	1,245,000.00	1,226,524.20	1,226,524.20	1,296,210.59	69,686.39	0.00
Totals for Cusip					1,245,000.00	1,226,524.20	1,226,524.20	1,296,210.59	69,686.39	0.00
947076AB1	Weatherford Intl Inc	5.50%	02/15/2016	02/14/2006	815,000.00	811,536.25	896,323.96	897,739.62	1,415.66	0.00
947076AB1	Weatherford Intl Inc	5.50%	02/15/2016	03/31/2006	190,000.00	186,308.30	208,958.96	209,288.99	330.03	0.00
Totals for Cusip					1,005,000.00	997,844.55	1,105,282.92	1,107,028.61	1,745.69	0.00
94707VAA8	Weatherford Intl Ltd	5.12%	09/15/2020	09/16/2010	1,490,000.00	1,487,943.80	1,548,375.22	1,641,965.10	93,589.88	0.00
Totals for Cusip					1,490,000.00	1,487,943.80	1,548,375.22	1,641,965.10	93,589.88	0.00
94973VAY3	Wellpoint Inc	4.62%	05/15/2042	05/02/2012	1,025,000.00	1,017,743.00	1,017,743.00	1,058,636.40	40,893.40	0.00
Totals for Cusip					1,025,000.00	1,017,743.00	1,017,743.00	1,058,636.40	40,893.40	0.00
94973VBB2	Wellpoint Inc	4.65%	01/15/2043	09/05/2012	2,360,000.00	2,346,335.60	2,346,335.60	2,459,393.76	113,058.16	0.00
Totals for Cusip					2,360,000.00	2,346,335.60	2,346,335.60	2,459,393.76	113,058.16	0.00
96950FAD6	Williams Partners Lp	5.25%	03/15/2020	02/29/2012	170,000.00	191,969.61	191,969.61	195,831.84	3,862.23	0.00
Totals for Cusip					170,000.00	191,969.61	191,969.61	195,831.84	3,862.23	0.00
97381WAC8	Windstream Corp	8.12%	08/01/2013	11/21/2007	2,315,000.00	2,372,875.00	2,477,050.00	2,401,812.50	0.00	(75,237.50)
97381WAC8	Windstream Corp	8.12%	08/01/2013	08/11/2011	925,000.00	967,781.25	989,750.00	959,687.50	0.00	(30,062.50)
97381WAC8	Windstream Corp	8.12%	08/01/2013	09/14/2011	1,000,000.00	1,055,000.00	1,070,000.00	1,037,500.00	0.00	(32,500.00)
Totals for Cusip					4,240,000.00	4,395,656.25	4,536,800.00	4,399,000.00	0.00	(137,800.00)

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976656BZ0	Wisconsin Electric Power	5.70%	12/01/2036	11/02/2006	630,000.00	629,514.90	813,931.02	802,518.57	0.00	(11,412.45)
Totals for Cusip					630,000.00	629,514.90	813,931.02	802,518.57	0.00	(11,412.45)
980236AD5	Woodside Petroleum Ltd	5.00%	11/15/2013	11/03/2003	2,800,000.00	2,774,716.00	2,935,458.40	2,892,682.80	0.00	(42,775.60)
Totals for Cusip					2,800,000.00	2,774,716.00	2,935,458.40	2,892,682.80	0.00	(42,775.60)
983024AF7	Wyeth	6.45%	02/01/2024	12/11/2003	425,000.00	423,414.75	555,295.65	576,901.80	21,606.15	0.00
Totals for Cusip					425,000.00	423,414.75	555,295.65	576,901.80	21,606.15	0.00
983024AN0	Wyeth	5.95%	04/01/2037	02/29/2012	300,000.00	392,514.00	392,514.00	400,189.80	7,675.80	0.00
Totals for Cusip					300,000.00	392,514.00	392,514.00	400,189.80	7,675.80	0.00
98310WAJ7	Wyndham Worldwide Corp	4.25%	03/01/2022	02/27/2012	2,330,000.00	2,325,503.10	2,325,503.10	2,405,764.61	80,261.51	0.00
Totals for Cusip					2,330,000.00	2,325,503.10	2,325,503.10	2,405,764.61	80,261.51	0.00
98372PAF5	XL Capital Ltd	5.25%	09/15/2014	10/14/2004	220,000.00	222,004.20	232,653.30	234,264.14	1,610.84	0.00
98372PAF5	XL Capital Ltd	5.25%	09/15/2014	03/31/2006	50,000.00	47,532.50	52,875.75	53,241.85	366.10	0.00
Totals for Cusip					270,000.00	269,536.70	285,529.05	287,505.99	1,976.94	0.00
98389BAK6	XCEL Energy Inc	5.61%	04/01/2017	12/12/2007	768,000.00	775,150.10	871,084.03	898,578.43	27,494.40	0.00
Totals for Cusip					768,000.00	775,150.10	871,084.03	898,578.43	27,494.40	0.00
98417EAD2	Xstrata Finance Canada	2.85%	11/10/2014	11/03/2011	2,850,000.00	2,847,321.00	2,864,554.95	2,925,240.00	60,685.05	0.00
Totals for Cusip					2,850,000.00	2,847,321.00	2,864,554.95	2,925,240.00	60,685.05	0.00
98417EAS9	Xstrata Finance Canada	1.80%	10/23/2015	10/18/2012	1,575,000.00	1,574,496.00	1,574,496.00	1,583,552.25	9,056.25	0.00
Totals for Cusip					1,575,000.00	1,574,496.00	1,574,496.00	1,583,552.25	9,056.25	0.00
98419MAB6	XYLEM Inc	4.88%	10/01/2021	07/16/2012	3,040,000.00	3,037,988.15	3,037,988.15	3,451,394.08	413,405.93	0.00
Totals for Cusip					3,040,000.00	3,037,988.15	3,037,988.15	3,451,394.08	413,405.93	0.00
Totals for Corporate					703,088,041.90	713,915,057.23	743,006,887.94	786,955,971.32	46,847,852.69	(2,898,769.31)
Fed Agency										
01N040611	GNMA	4.00%	01/15/2040	11/29/2011	0.00	0.00	0.00	0.00	0.00	0.00
01N040611	GNMA	4.00%	01/15/2040	12/05/2012	4,000,000.00	4,375,625.00	4,375,625.00	4,386,875.20	11,250.20	0.00
Totals for Cusip					4,000,000.00	4,375,625.00	4,375,625.00	4,386,875.20	11,250.20	0.00
3135GORT2	Fannie Mae	0.88%	12/20/2017	10/26/2012	15,845,000.00	15,774,489.75	15,774,489.75	15,875,945.29	101,455.54	0.00
Totals for Cusip					15,845,000.00	15,774,489.75	15,774,489.75	15,875,945.29	101,455.54	0.00
3137EADM8	Freddie Mac	1.25%	10/02/2019	09/28/2012	7,755,000.00	7,738,947.15	7,738,947.15	7,732,308.87	0.00	(6,638.28)
Totals for Cusip					7,755,000.00	7,738,947.15	7,738,947.15	7,732,308.87	0.00	(6,638.28)

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3137EADN6	Freddie Mac	0.75%	01/12/2018	11/20/2012	870,000.00	865,023.60	865,023.60	864,107.49	0.00	(916.11)
Totals for Cusip					870,000.00	865,023.60	865,023.60	864,107.49	0.00	(916.11)
76116ECJ7	RFCC Strip	0.00%	04/15/2018	05/05/2009	5,325,000.00	3,667,860.00	4,825,142.25	5,010,681.23	185,538.98	0.00
Totals for Cusip					5,325,000.00	3,667,860.00	4,825,142.25	5,010,681.23	185,538.98	0.00
912833LS7	US Treasury Strip	0.00%	08/15/2024	02/18/2010	11,520,000.00	5,745,024.00	8,404,323.84	8,950,314.24	545,990.40	0.00
Totals for Cusip					11,520,000.00	5,745,024.00	8,404,323.84	8,950,314.24	545,990.40	0.00
912833LU2	US Treasury Strip	0.00%	02/15/2025	03/09/2012	6,155,000.00	4,315,947.55	4,315,947.55	4,682,724.00	366,776.45	0.00
Totals for Cusip					6,155,000.00	4,315,947.55	4,315,947.55	4,682,724.00	366,776.45	0.00
912833PD6	US Treasury Strip	0.00%	05/15/2027	03/18/2011	4,560,000.00	2,224,048.80	2,987,493.12	3,165,004.80	177,511.68	0.00
Totals for Cusip					4,560,000.00	2,224,048.80	2,987,493.12	3,165,004.80	177,511.68	0.00
912833XT2	US Treasury Strip	0.00%	11/15/2029	12/12/2012	15,760,000.00	10,113,980.00	10,113,980.00	9,946,608.80	0.00	(167,371.20)
Totals for Cusip					15,760,000.00	10,113,980.00	10,113,980.00	9,946,608.80	0.00	(167,371.20)
Totals for Fed Agency					71,790,000.00	54,820,945.85	59,400,972.26	60,614,569.92	1,388,523.25	(174,925.59)
Foreign										
4230814	Russian Federation	7.50%	03/31/2030	02/29/2012	2,464,500.00	2,938,916.25	2,938,916.25	3,165,403.80	226,487.55	0.00
Totals for Cusip					2,464,500.00	2,938,916.25	2,938,916.25	3,165,403.80	226,487.55	0.00
465410BV9	Republic of Italy	3.12%	01/26/2015	10/18/2012	700,000.00	709,429.56	709,429.56	710,906.70	1,477.14	0.00
Totals for Cusip					700,000.00	709,429.56	709,429.56	710,906.70	1,477.14	0.00
Totals for Foreign					3,164,500.00	3,648,345.81	3,648,345.81	3,876,310.50	227,964.69	0.00

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MMIP Investment										
818999963	Money Market Investment Pool			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	Money Market Investment Pool			03/11/2005	18,284.44	18,284.44	18,284.44	18,284.44	0.00	0.00
818999963	Money Market Investment Pool			03/14/2005	17,969.15	17,969.15	17,969.15	17,969.15	0.00	0.00
818999963	Money Market Investment Pool			03/16/2005	15,087.12	15,087.12	15,087.12	15,087.12	0.00	0.00
818999963	Money Market Investment Pool			03/17/2005	14,501.23	14,501.23	14,501.23	14,501.23	0.00	0.00
818999963	Money Market Investment Pool			03/18/2005	15,511.86	15,511.86	15,511.86	15,511.86	0.00	0.00
818999963	Money Market Investment Pool			03/21/2005	16,209.11	16,209.11	16,209.11	16,209.11	0.00	0.00

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818999963	Money Market Investment Pool			03/23/2005	15,891.91	15,891.91	15,891.91	15,891.91	0.00	0.00
818999963	Money Market Investment Pool			03/25/2005	16,500.60	16,500.60	16,500.60	16,500.60	0.00	0.00
818999963	Money Market Investment Pool			03/24/2005	16,333.30	16,333.30	16,333.30	16,333.30	0.00	0.00
818999963	Money Market Investment Pool			03/28/2005	17,118.48	17,118.48	17,118.48	17,118.48	0.00	0.00
818999963	Money Market Investment Pool			03/30/2005	17,512.86	17,512.86	17,512.86	17,512.86	0.00	0.00
818999963	Money Market Investment Pool			03/31/2005	17,538.14	17,538.14	17,538.14	17,538.14	0.00	0.00
818999963	Money Market Investment Pool			04/01/2005	15,968.08	15,968.08	15,968.08	15,968.08	0.00	0.00
818999963	Money Market Investment Pool			04/04/2005	16,130.32	16,130.32	16,130.32	16,130.32	0.00	0.00
818999963	Money Market Investment Pool			04/06/2005	15,261.25	15,261.25	15,261.25	15,261.25	0.00	0.00
818999963	Money Market Investment Pool			04/07/2005	14,687.75	14,687.75	14,687.75	14,687.75	0.00	0.00
818999963	Money Market Investment Pool			04/08/2005	14,629.77	14,629.77	14,629.77	14,629.77	0.00	0.00
818999963	Money Market Investment Pool			04/15/2005	10,274.63	10,274.63	10,274.63	10,274.63	0.00	0.00
818999963	Money Market Investment Pool			04/13/2005	4,672.12	4,672.12	4,672.12	4,672.12	0.00	0.00
818999963	Money Market Investment Pool			04/12/2005	44,538.52	44,538.52	44,538.52	44,538.52	0.00	0.00
818999963	Money Market Investment Pool			04/14/2005	5,326.83	5,326.83	5,326.83	5,326.83	0.00	0.00
818999963	Money Market Investment Pool			04/11/2005	14,905.62	14,905.62	14,905.62	14,905.62	0.00	0.00
818999963	Money Market Investment Pool			04/18/2005	11,780.69	11,780.69	11,780.69	11,780.69	0.00	0.00
818999963	Money Market Investment Pool			04/19/2005	34,765.40	34,765.40	34,765.40	34,765.40	0.00	0.00
818999963	Money Market Investment Pool			04/20/2005	10,503.77	10,503.77	10,503.77	10,503.77	0.00	0.00
818999963	Money Market Investment Pool			04/21/2005	10,671.43	10,671.43	10,671.43	10,671.43	0.00	0.00
818999963	Money Market Investment Pool			04/22/2005	13,098.27	13,098.27	13,098.27	13,098.27	0.00	0.00
818999963	Money Market Investment Pool			04/27/2005	10,988.66	10,988.66	10,988.66	10,988.66	0.00	0.00
818999963	Money Market Investment Pool			04/26/2005	33,867.05	33,867.05	33,867.05	33,867.05	0.00	0.00
818999963	Money Market Investment Pool			04/28/2005	11,245.59	11,245.59	11,245.59	11,245.59	0.00	0.00
818999963	Money Market Investment Pool			04/29/2005	13,400.06	13,400.06	13,400.06	13,400.06	0.00	0.00
818999963	Money Market Investment Pool			04/25/2005	11,218.64	11,218.64	11,218.64	11,218.64	0.00	0.00
818999963	Money Market Investment Pool			05/02/2005	13,324.12	13,324.12	13,324.12	13,324.12	0.00	0.00
818999963	Money Market Investment Pool			05/03/2005	47,288.64	47,288.64	47,288.64	47,288.64	0.00	0.00
818999963	Money Market Investment Pool			05/04/2005	20,801.59	20,801.59	20,801.59	20,801.59	0.00	0.00
818999963	Money Market Investment Pool			05/05/2005	17,176.99	17,176.99	17,176.99	17,176.99	0.00	0.00

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818999963	Money Market Investment Pool			05/06/2005	17,145.22	17,145.22	17,145.22	17,145.22	0.00	0.00
818999963	Money Market Investment Pool			05/11/2005	16,051.33	16,051.33	16,051.33	16,051.33	0.00	0.00
818999963	Money Market Investment Pool			05/12/2005	17,293.58	17,293.58	17,293.58	17,293.58	0.00	0.00
818999963	Money Market Investment Pool			05/09/2005	15,830.41	15,830.41	15,830.41	15,830.41	0.00	0.00
818999963	Money Market Investment Pool			05/13/2005	20,171.04	20,171.04	20,171.04	20,171.04	0.00	0.00
818999963	Money Market Investment Pool			05/16/2005	18,937.34	18,937.34	18,937.34	18,937.34	0.00	0.00
818999963	Money Market Investment Pool			05/18/2005	22,668.83	22,668.83	22,668.83	22,668.83	0.00	0.00
818999963	Money Market Investment Pool			05/19/2005	22,617.61	22,617.61	22,617.61	22,617.61	0.00	0.00
818999963	Money Market Investment Pool			05/20/2005	23,084.09	23,084.09	23,084.09	23,084.09	0.00	0.00
818999963	Money Market Investment Pool			05/23/2005	23,886.09	23,886.09	23,886.09	23,886.09	0.00	0.00
818999963	Money Market Investment Pool			05/25/2005	23,747.33	23,747.33	23,747.33	23,747.33	0.00	0.00
818999963	Money Market Investment Pool			05/27/2005	23,622.27	23,622.27	23,622.27	23,622.27	0.00	0.00
818999963	Money Market Investment Pool			05/26/2005	24,479.58	24,479.58	24,479.58	24,479.58	0.00	0.00
818999963	Money Market Investment Pool			05/31/2005	23,473.81	23,473.81	23,473.81	23,473.81	0.00	0.00
818999963	Money Market Investment Pool			06/02/2005	22,599.34	22,599.34	22,599.34	22,599.34	0.00	0.00
818999963	Money Market Investment Pool			06/03/2005	22,517.76	22,517.76	22,517.76	22,517.76	0.00	0.00
818999963	Money Market Investment Pool			06/06/2005	20,947.97	20,947.97	20,947.97	20,947.97	0.00	0.00
818999963	Money Market Investment Pool			06/08/2005	21,915.75	21,915.75	21,915.75	21,915.75	0.00	0.00
818999963	Money Market Investment Pool			06/09/2005	20,493.60	20,493.60	20,493.60	20,493.60	0.00	0.00
818999963	Money Market Investment Pool			06/10/2005	19,719.41	19,719.41	19,719.41	19,719.41	0.00	0.00
818999963	Money Market Investment Pool			06/17/2005	29,917.81	29,917.81	29,917.81	29,917.81	0.00	0.00
818999963	Money Market Investment Pool			06/16/2005	29,893.72	29,893.72	29,893.72	29,893.72	0.00	0.00
818999963	Money Market Investment Pool			06/13/2005	19,787.85	19,787.85	19,787.85	19,787.85	0.00	0.00
818999963	Money Market Investment Pool			06/15/2005	28,786.88	28,786.88	28,786.88	28,786.88	0.00	0.00
818999963	Money Market Investment Pool			06/22/2005	29,307.94	29,307.94	29,307.94	29,307.94	0.00	0.00
818999963	Money Market Investment Pool			06/23/2005	29,665.18	29,665.18	29,665.18	29,665.18	0.00	0.00
818999963	Money Market Investment Pool			06/24/2005	31,207.84	31,207.84	31,207.84	31,207.84	0.00	0.00
818999963	Money Market Investment Pool			06/20/2005	29,422.63	29,422.63	29,422.63	29,422.63	0.00	0.00
818999963	Money Market Investment Pool			06/30/2005	29,730.01	29,730.01	29,730.01	29,730.01	0.00	0.00
818999963	Money Market Investment Pool			06/27/2005	29,271.40	29,271.40	29,271.40	29,271.40	0.00	0.00

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818999963	Money Market Investment Pool		06/29/2005	06/29/2005	30,576.21	30,576.21	30,576.21	30,576.21	0.00	0.00
818999963	Money Market Investment Pool		06/29/2005	06/29/2005	15,813.66	15,813.66	15,813.66	15,813.66	0.00	0.00
818999963	Money Market Investment Pool		06/30/2005	06/30/2005	23,427.53	23,427.53	23,427.53	23,427.53	0.00	0.00
818999963	Money Market Investment Pool		07/01/2005	07/01/2005	31,349.62	31,349.62	31,349.62	31,349.62	0.00	0.00
818999963	Money Market Investment Pool		06/30/2005	06/30/2005	30,716.03	30,716.03	30,716.03	30,716.03	0.00	0.00
818999963	Money Market Investment Pool		07/05/2005	07/05/2005	33,123.75	33,123.75	33,123.75	33,123.75	0.00	0.00
818999963	Money Market Investment Pool		07/07/2005	07/07/2005	31,227.04	31,227.04	31,227.04	31,227.04	0.00	0.00
818999963	Money Market Investment Pool		07/08/2005	07/08/2005	30,965.25	30,965.25	30,965.25	30,965.25	0.00	0.00
818999963	Money Market Investment Pool		07/14/2005	07/14/2005	29,965.51	29,965.51	29,965.51	29,965.51	0.00	0.00
818999963	Money Market Investment Pool		07/11/2005	07/11/2005	31,161.92	31,161.92	31,161.92	31,161.92	0.00	0.00
818999963	Money Market Investment Pool		07/12/2005	07/12/2005	144.43	144.43	144.43	144.43	0.00	0.00
818999963	Money Market Investment Pool		07/13/2005	07/13/2005	30,133.13	30,133.13	30,133.13	30,133.13	0.00	0.00
818999963	Money Market Investment Pool		07/15/2005	07/15/2005	21,156.28	21,156.28	21,156.28	21,156.28	0.00	0.00
818999963	Money Market Investment Pool		07/20/2005	07/20/2005	21,637.35	21,637.35	21,637.35	21,637.35	0.00	0.00
818999963	Money Market Investment Pool		07/21/2005	07/21/2005	21,854.44	21,854.44	21,854.44	21,854.44	0.00	0.00
818999963	Money Market Investment Pool		07/22/2005	07/22/2005	22,273.29	22,273.29	22,273.29	22,273.29	0.00	0.00
818999963	Money Market Investment Pool		07/18/2005	07/18/2005	21,681.11	21,681.11	21,681.11	21,681.11	0.00	0.00
818999963	Money Market Investment Pool		07/25/2005	07/25/2005	22,080.68	22,080.68	22,080.68	22,080.68	0.00	0.00
818999963	Money Market Investment Pool		07/27/2005	07/27/2005	22,498.53	22,498.53	22,498.53	22,498.53	0.00	0.00
818999963	Money Market Investment Pool		07/28/2005	07/28/2005	22,523.79	22,523.79	22,523.79	22,523.79	0.00	0.00
818999963	Money Market Investment Pool		07/28/2005	07/28/2005	5,442.97	5,442.97	5,442.97	5,442.97	0.00	0.00
818999963	Money Market Investment Pool		07/29/2005	07/29/2005	22,371.41	22,371.41	22,371.41	22,371.41	0.00	0.00
818999963	Money Market Investment Pool		08/03/2005	08/03/2005	23,032.40	23,032.40	23,032.40	23,032.40	0.00	0.00
818999963	Money Market Investment Pool		08/01/2005	08/01/2005	21,931.74	21,931.74	21,931.74	21,931.74	0.00	0.00
818999963	Money Market Investment Pool		08/04/2005	08/04/2005	22,648.00	22,648.00	22,648.00	22,648.00	0.00	0.00
818999963	Money Market Investment Pool		08/05/2005	08/05/2005	23,467.67	23,467.67	23,467.67	23,467.67	0.00	0.00
818999963	Money Market Investment Pool		08/08/2005	08/08/2005	22,330.77	22,330.77	22,330.77	22,330.77	0.00	0.00
818999963	Money Market Investment Pool		08/10/2005	08/10/2005	24,771.17	24,771.17	24,771.17	24,771.17	0.00	0.00
818999963	Money Market Investment Pool		08/11/2005	08/11/2005	24,384.88	24,384.88	24,384.88	24,384.88	0.00	0.00
818999963	Money Market Investment Pool		08/11/2005	08/11/2005	3,375.45	3,375.45	3,375.45	3,375.45	0.00	0.00

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818999963	Money Market Investment Pool			08/12/2005	15,365.85	15,365.85	15,365.85	15,365.85	0.00	0.00
818999963	Money Market Investment Pool			08/19/2005	19,193.62	19,193.62	19,193.62	19,193.62	0.00	0.00
818999963	Money Market Investment Pool			08/15/2005	15,450.88	15,450.88	15,450.88	15,450.88	0.00	0.00
818999963	Money Market Investment Pool			08/18/2005	18,847.60	18,847.60	18,847.60	18,847.60	0.00	0.00
818999963	Money Market Investment Pool			08/17/2005	18,579.41	18,579.41	18,579.41	18,579.41	0.00	0.00
818999963	Money Market Investment Pool			08/22/2005	19,476.94	19,476.94	19,476.94	19,476.94	0.00	0.00
818999963	Money Market Investment Pool			08/24/2005	20,172.78	20,172.78	20,172.78	20,172.78	0.00	0.00
818999963	Money Market Investment Pool			08/25/2005	19,320.86	19,320.86	19,320.86	19,320.86	0.00	0.00
818999963	Money Market Investment Pool			08/26/2005	20,397.96	20,397.96	20,397.96	20,397.96	0.00	0.00
818999963	Money Market Investment Pool			08/29/2005	19,618.34	19,618.34	19,618.34	19,618.34	0.00	0.00
818999963	Money Market Investment Pool			08/31/2005	19,553.69	19,553.69	19,553.69	19,553.69	0.00	0.00
818999963	Money Market Investment Pool			09/02/2005	20,010.72	20,010.72	20,010.72	20,010.72	0.00	0.00
818999963	Money Market Investment Pool			09/01/2005	19,560.93	19,560.93	19,560.93	19,560.93	0.00	0.00
818999963	Money Market Investment Pool			09/06/2005	20,004.50	20,004.50	20,004.50	20,004.50	0.00	0.00
818999963	Money Market Investment Pool			09/06/2005	41,559.39	41,559.39	41,559.39	41,559.39	0.00	0.00
818999963	Money Market Investment Pool			09/08/2005	19,068.46	19,068.46	19,068.46	19,068.46	0.00	0.00
818999963	Money Market Investment Pool			09/09/2005	19,939.68	19,939.68	19,939.68	19,939.68	0.00	0.00
818999963	Money Market Investment Pool			09/12/2005	18,215.06	18,215.06	18,215.06	18,215.06	0.00	0.00
818999963	Money Market Investment Pool			09/14/2005	24,785.89	24,785.89	24,785.89	24,785.89	0.00	0.00
818999963	Money Market Investment Pool			09/15/2005	27,735.27	27,735.27	27,735.27	27,735.27	0.00	0.00
818999963	Money Market Investment Pool			09/16/2005	21,438.63	21,438.63	21,438.63	21,438.63	0.00	0.00
818999963	Money Market Investment Pool			09/22/2005	22,085.80	22,085.80	22,085.80	22,085.80	0.00	0.00
818999963	Money Market Investment Pool			09/19/2005	22,167.54	22,167.54	22,167.54	22,167.54	0.00	0.00
818999963	Money Market Investment Pool			09/23/2005	21,909.14	21,909.14	21,909.14	21,909.14	0.00	0.00
818999963	Money Market Investment Pool			09/21/2005	21,964.66	21,964.66	21,964.66	21,964.66	0.00	0.00
818999963	Money Market Investment Pool			09/26/2005	21,719.36	21,719.36	21,719.36	21,719.36	0.00	0.00
818999963	Money Market Investment Pool			09/28/2005	23,764.75	23,764.75	23,764.75	23,764.75	0.00	0.00
818999963	Money Market Investment Pool			09/29/2005	23,419.30	23,419.30	23,419.30	23,419.30	0.00	0.00
818999963	Money Market Investment Pool			09/30/2005	23,494.39	23,494.39	23,494.39	23,494.39	0.00	0.00
818999963	Money Market Investment Pool			09/30/2005	20,823.38	20,823.38	20,823.38	20,823.38	0.00	0.00

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818999963	Money Market Investment Pool			10/06/2005	20,926.35	20,926.35	20,926.35	20,926.35	0.00	0.00
818999963	Money Market Investment Pool			10/05/2005	22,335.27	22,335.27	22,335.27	22,335.27	0.00	0.00
818999963	Money Market Investment Pool			10/07/2005	21,075.85	21,075.85	21,075.85	21,075.85	0.00	0.00
818999963	Money Market Investment Pool			10/03/2005	23,729.28	23,729.28	23,729.28	23,729.28	0.00	0.00
818999963	Money Market Investment Pool			10/10/2005	20,737.12	20,737.12	20,737.12	20,737.12	0.00	0.00
818999963	Money Market Investment Pool			10/12/2005	21,045.72	21,045.72	21,045.72	21,045.72	0.00	0.00
818999963	Money Market Investment Pool			10/13/2005	21,070.22	21,070.22	21,070.22	21,070.22	0.00	0.00
818999963	Money Market Investment Pool			10/14/2005	20,784.48	20,784.48	20,784.48	20,784.48	0.00	0.00
818999963	Money Market Investment Pool			10/21/2005	22,185.91	22,185.91	22,185.91	22,185.91	0.00	0.00
818999963	Money Market Investment Pool			10/20/2005	6.32	6.32	6.32	6.32	0.00	0.00
818999963	Money Market Investment Pool			10/17/2005	20,568.14	20,568.14	20,568.14	20,568.14	0.00	0.00
818999963	Money Market Investment Pool			10/19/2005	22,133.46	22,133.46	22,133.46	22,133.46	0.00	0.00
818999963	Money Market Investment Pool			10/20/2005	22,199.47	22,199.47	22,199.47	22,199.47	0.00	0.00
818999963	Money Market Investment Pool			10/26/2005	22,473.27	22,473.27	22,473.27	22,473.27	0.00	0.00
818999963	Money Market Investment Pool			10/27/2005	22,487.14	22,487.14	22,487.14	22,487.14	0.00	0.00
818999963	Money Market Investment Pool			10/28/2005	22,124.39	22,124.39	22,124.39	22,124.39	0.00	0.00
818999963	Money Market Investment Pool			10/24/2005	22,203.49	22,203.49	22,203.49	22,203.49	0.00	0.00
818999963	Money Market Investment Pool			10/31/2005	22,331.60	22,331.60	22,331.60	22,331.60	0.00	0.00
818999963	Money Market Investment Pool			11/02/2005	25,327.70	25,327.70	25,327.70	25,327.70	0.00	0.00
818999963	Money Market Investment Pool			11/03/2005	25,750.98	25,750.98	25,750.98	25,750.98	0.00	0.00
818999963	Money Market Investment Pool			11/04/2005	23,094.13	23,094.13	23,094.13	23,094.13	0.00	0.00
818999963	Money Market Investment Pool			11/09/2005	23,249.07	23,249.07	23,249.07	23,249.07	0.00	0.00
818999963	Money Market Investment Pool			11/07/2005	22,703.88	22,703.88	22,703.88	22,703.88	0.00	0.00
818999963	Money Market Investment Pool			11/10/2005	23,426.82	23,426.82	23,426.82	23,426.82	0.00	0.00
818999963	Money Market Investment Pool			11/11/2005	23,579.15	23,579.15	23,579.15	23,579.15	0.00	0.00
818999963	Money Market Investment Pool			11/14/2005	23,579.26	23,579.26	23,579.26	23,579.26	0.00	0.00
818999963	Money Market Investment Pool			11/16/2005	24,619.19	24,619.19	24,619.19	24,619.19	0.00	0.00
818999963	Money Market Investment Pool			11/17/2005	24,763.78	24,763.78	24,763.78	24,763.78	0.00	0.00
818999963	Money Market Investment Pool			11/18/2005	24,740.94	24,740.94	24,740.94	24,740.94	0.00	0.00
818999963	Money Market Investment Pool			11/21/2005	24,514.36	24,514.36	24,514.36	24,514.36	0.00	0.00



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818999963	Money Market Investment Pool			11/23/2005	20,346.91	20,346.91	20,346.91	20,346.91	0.00	0.00
818999963	Money Market Investment Pool			11/25/2005	20,692.42	20,692.42	20,692.42	20,692.42	0.00	0.00
818999963	Money Market Investment Pool			11/30/2005	21,607.66	21,607.66	21,607.66	21,607.66	0.00	0.00
818999963	Money Market Investment Pool			12/01/2005	21,631.99	21,631.99	21,631.99	21,631.99	0.00	0.00
818999963	Money Market Investment Pool			12/02/2005	21,911.13	21,911.13	21,911.13	21,911.13	0.00	0.00
818999963	Money Market Investment Pool			11/28/2005	42,212.69	42,212.69	42,212.69	42,212.69	0.00	0.00
818999963	Money Market Investment Pool			12/05/2005	21,422.96	21,422.96	21,422.96	21,422.96	0.00	0.00
818999963	Money Market Investment Pool			12/07/2005	25,405.31	25,405.31	25,405.31	25,405.31	0.00	0.00
818999963	Money Market Investment Pool			12/08/2005	24,129.29	24,129.29	24,129.29	24,129.29	0.00	0.00
818999963	Money Market Investment Pool			12/09/2005	24,454.31	24,454.31	24,454.31	24,454.31	0.00	0.00
818999963	Money Market Investment Pool			12/15/2005	24,159.96	24,159.96	24,159.96	24,159.96	0.00	0.00
818999963	Money Market Investment Pool			12/14/2005	23,684.22	23,684.22	23,684.22	23,684.22	0.00	0.00
818999963	Money Market Investment Pool			12/16/2005	22,801.03	22,801.03	22,801.03	22,801.03	0.00	0.00
818999963	Money Market Investment Pool			12/12/2005	23,382.70	23,382.70	23,382.70	23,382.70	0.00	0.00
818999963	Money Market Investment Pool			12/19/2005	22,935.16	22,935.16	22,935.16	22,935.16	0.00	0.00
818999963	Money Market Investment Pool			12/21/2005	19,381.07	19,381.07	19,381.07	19,381.07	0.00	0.00
818999963	Money Market Investment Pool			12/22/2005	21,287.54	21,287.54	21,287.54	21,287.54	0.00	0.00
818999963	Money Market Investment Pool			12/23/2005	21,429.98	21,429.98	21,429.98	21,429.98	0.00	0.00
818999963	Money Market Investment Pool			12/30/2005	22,038.65	22,038.65	22,038.65	22,038.65	0.00	0.00
818999963	Money Market Investment Pool			12/30/2005	0.24	0.24	0.24	0.24	0.00	0.00
818999963	Money Market Investment Pool			12/27/2005	21,511.00	21,511.00	21,511.00	21,511.00	0.00	0.00
818999963	Money Market Investment Pool			12/29/2005	22,760.09	22,760.09	22,760.09	22,760.09	0.00	0.00
818999963	Money Market Investment Pool			12/30/2005	22,868.76	22,868.76	22,868.76	22,868.76	0.00	0.00
818999963	Money Market Investment Pool			01/06/2006	14,300.79	14,300.79	14,300.79	14,300.79	0.00	0.00
818999963	Money Market Investment Pool			01/05/2006	23,082.86	23,082.86	23,082.86	23,082.86	0.00	0.00
818999963	Money Market Investment Pool			01/09/2006	18,232.95	18,232.95	18,232.95	18,232.95	0.00	0.00
818999963	Money Market Investment Pool			01/11/2006	19,233.59	19,233.59	19,233.59	19,233.59	0.00	0.00
818999963	Money Market Investment Pool			01/12/2006	18,434.57	18,434.57	18,434.57	18,434.57	0.00	0.00
818999963	Money Market Investment Pool			01/13/2006	20,289.03	20,289.03	20,289.03	20,289.03	0.00	0.00
818999963	Money Market Investment Pool			01/17/2006	19,668.97	19,668.97	19,668.97	19,668.97	0.00	0.00

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818999963	Money Market Investment Pool			01/20/2006	22,112.09	22,112.09	22,112.09	22,112.09	0.00	0.00
818999963	Money Market Investment Pool			01/19/2006	18,342.81	18,342.81	18,342.81	18,342.81	0.00	0.00
818999963	Money Market Investment Pool			01/23/2006	19,813.63	19,813.63	19,813.63	19,813.63	0.00	0.00
818999963	Money Market Investment Pool			01/25/2006	19,328.45	19,328.45	19,328.45	19,328.45	0.00	0.00
818999963	Money Market Investment Pool			01/26/2006	20,541.33	20,541.33	20,541.33	20,541.33	0.00	0.00
818999963	Money Market Investment Pool			01/27/2006	20,293.73	20,293.73	20,293.73	20,293.73	0.00	0.00
818999963	Money Market Investment Pool			01/30/2006	19,784.94	19,784.94	19,784.94	19,784.94	0.00	0.00
818999963	Money Market Investment Pool			02/01/2006	20,095.79	20,095.79	20,095.79	20,095.79	0.00	0.00
818999963	Money Market Investment Pool			02/02/2006	22,212.69	22,212.69	22,212.69	22,212.69	0.00	0.00
818999963	Money Market Investment Pool			02/03/2006	21,979.18	21,979.18	21,979.18	21,979.18	0.00	0.00
818999963	Money Market Investment Pool			02/08/2006	19,103.40	19,103.40	19,103.40	19,103.40	0.00	0.00
818999963	Money Market Investment Pool			02/09/2006	19,437.32	19,437.32	19,437.32	19,437.32	0.00	0.00
818999963	Money Market Investment Pool			02/06/2006	19,021.63	19,021.63	19,021.63	19,021.63	0.00	0.00
818999963	Money Market Investment Pool			02/10/2006	20,780.41	20,780.41	20,780.41	20,780.41	0.00	0.00
818999963	Money Market Investment Pool			02/13/2006	22,066.21	22,066.21	22,066.21	22,066.21	0.00	0.00
818999963	Money Market Investment Pool			02/15/2006	22,517.80	22,517.80	22,517.80	22,517.80	0.00	0.00
818999963	Money Market Investment Pool			02/16/2006	22,990.61	22,990.61	22,990.61	22,990.61	0.00	0.00
818999963	Money Market Investment Pool			02/17/2006	23,109.45	23,109.45	23,109.45	23,109.45	0.00	0.00
818999963	Money Market Investment Pool			02/21/2006	23,443.34	23,443.34	23,443.34	23,443.34	0.00	0.00
818999963	Money Market Investment Pool			02/22/2006	47,200.47	47,200.47	47,200.47	47,200.47	0.00	0.00
818999963	Money Market Investment Pool			02/24/2006	24,712.08	24,712.08	24,712.08	24,712.08	0.00	0.00
818999963	Money Market Investment Pool			02/23/2006	22,983.17	22,983.17	22,983.17	22,983.17	0.00	0.00
818999963	Money Market Investment Pool			02/27/2006	24,873.19	24,873.19	24,873.19	24,873.19	0.00	0.00
818999963	Money Market Investment Pool			03/01/2006	21,846.57	21,846.57	21,846.57	21,846.57	0.00	0.00
818999963	Money Market Investment Pool			03/02/2006	20,824.66	20,824.66	20,824.66	20,824.66	0.00	0.00
818999963	Money Market Investment Pool			03/03/2006	20,396.60	20,396.60	20,396.60	20,396.60	0.00	0.00
818999963	Money Market Investment Pool			03/06/2006	21,373.49	21,373.49	21,373.49	21,373.49	0.00	0.00
818999963	Money Market Investment Pool			03/08/2006	20,285.00	20,285.00	20,285.00	20,285.00	0.00	0.00
818999963	Money Market Investment Pool			03/08/2006	5,270.70	5,270.70	5,270.70	5,270.70	0.00	0.00
818999963	Money Market Investment Pool			03/09/2006	20,905.34	20,905.34	20,905.34	20,905.34	0.00	0.00

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818999963	Money Market Investment Pool		03/10/2006	03/10/2006	20,708.11	20,708.11	20,708.11	20,708.11	0.00	0.00
818999963	Money Market Investment Pool		03/17/2006	03/17/2006	19,331.58	19,331.58	19,331.58	19,331.58	0.00	0.00
818999963	Money Market Investment Pool		03/15/2006	03/15/2006	21,998.80	21,998.80	21,998.80	21,998.80	0.00	0.00
818999963	Money Market Investment Pool		03/13/2006	03/13/2006	20,830.30	20,830.30	20,830.30	20,830.30	0.00	0.00
818999963	Money Market Investment Pool		03/16/2006	03/16/2006	18,850.93	18,850.93	18,850.93	18,850.93	0.00	0.00
818999963	Money Market Investment Pool		03/20/2006	03/20/2006	20,353.17	20,353.17	20,353.17	20,353.17	0.00	0.00
818999963	Money Market Investment Pool		03/22/2006	03/22/2006	20,758.77	20,758.77	20,758.77	20,758.77	0.00	0.00
818999963	Money Market Investment Pool		03/23/2006	03/23/2006	20,624.74	20,624.74	20,624.74	20,624.74	0.00	0.00
818999963	Money Market Investment Pool		03/24/2006	03/24/2006	21,988.93	21,988.93	21,988.93	21,988.93	0.00	0.00
818999963	Money Market Investment Pool		03/30/2006	03/30/2006	24,335.34	24,335.34	24,335.34	24,335.34	0.00	0.00
818999963	Money Market Investment Pool		03/27/2006	03/27/2006	21,957.26	21,957.26	21,957.26	21,957.26	0.00	0.00
818999963	Money Market Investment Pool		03/29/2006	03/29/2006	23,778.71	23,778.71	23,778.71	23,778.71	0.00	0.00
818999963	Money Market Investment Pool		03/31/2006	03/31/2006	23,763.70	23,763.70	23,763.70	23,763.70	0.00	0.00
818999963	Money Market Investment Pool		03/27/2006	03/27/2006	30,494.41	30,494.41	30,494.41	30,494.41	0.00	0.00
818999963	Money Market Investment Pool		04/03/2006	04/03/2006	22,372.39	22,372.39	22,372.39	22,372.39	0.00	0.00
818999963	Money Market Investment Pool		04/04/2006	04/04/2006	29,957.70	29,957.70	29,957.70	29,957.70	0.00	0.00
818999963	Money Market Investment Pool		04/06/2006	04/06/2006	47,176.56	47,176.56	47,176.56	47,176.56	0.00	0.00
818999963	Money Market Investment Pool		04/07/2006	04/07/2006	45,373.77	45,373.77	45,373.77	45,373.77	0.00	0.00
818999963	Money Market Investment Pool		04/10/2006	04/10/2006	42,157.41	42,157.41	42,157.41	42,157.41	0.00	0.00
818999963	Money Market Investment Pool		04/12/2006	04/12/2006	44,170.70	44,170.70	44,170.70	44,170.70	0.00	0.00
818999963	Money Market Investment Pool		04/13/2006	04/13/2006	39,509.25	39,509.25	39,509.25	39,509.25	0.00	0.00
818999963	Money Market Investment Pool		04/19/2006	04/19/2006	39,978.06	39,978.06	39,978.06	39,978.06	0.00	0.00
818999963	Money Market Investment Pool		04/20/2006	04/20/2006	0.02	0.02	0.02	0.02	0.00	0.00
818999963	Money Market Investment Pool		04/21/2006	04/21/2006	41,244.30	41,244.30	41,244.30	41,244.30	0.00	0.00
818999963	Money Market Investment Pool		04/17/2006	04/17/2006	39,495.68	39,495.68	39,495.68	39,495.68	0.00	0.00
818999963	Money Market Investment Pool		04/20/2006	04/20/2006	39,985.76	39,985.76	39,985.76	39,985.76	0.00	0.00
818999963	Money Market Investment Pool		04/24/2006	04/24/2006	39,849.79	39,849.79	39,849.79	39,849.79	0.00	0.00
818999963	Money Market Investment Pool		04/26/2006	04/26/2006	41,454.98	41,454.98	41,454.98	41,454.98	0.00	0.00
818999963	Money Market Investment Pool		04/27/2006	04/27/2006	41,384.23	41,384.23	41,384.23	41,384.23	0.00	0.00
818999963	Money Market Investment Pool		04/28/2006	04/28/2006	41,479.89	41,479.89	41,479.89	41,479.89	0.00	0.00



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818999963	Money Market Investment Pool			05/04/2006	46,124.20	46,124.20	46,124.20	46,124.20	0.00	0.00
818999963	Money Market Investment Pool			05/03/2006	47,570.85	47,570.85	47,570.85	47,570.85	0.00	0.00
818999963	Money Market Investment Pool			05/05/2006	46,946.55	46,946.55	46,946.55	46,946.55	0.00	0.00
818999963	Money Market Investment Pool			05/01/2006	41,552.22	41,552.22	41,552.22	41,552.22	0.00	0.00
818999963	Money Market Investment Pool			05/08/2006	47,107.97	47,107.97	47,107.97	47,107.97	0.00	0.00
818999963	Money Market Investment Pool			05/10/2006	47,573.13	47,573.13	47,573.13	47,573.13	0.00	0.00
818999963	Money Market Investment Pool			05/11/2006	47,621.86	47,621.86	47,621.86	47,621.86	0.00	0.00
818999963	Money Market Investment Pool			05/11/2006	28,777.79	28,777.79	28,777.79	28,777.79	0.00	0.00
818999963	Money Market Investment Pool			05/12/2006	46,949.33	46,949.33	46,949.33	46,949.33	0.00	0.00
818999963	Money Market Investment Pool			05/19/2006	43,478.33	43,478.33	43,478.33	43,478.33	0.00	0.00
818999963	Money Market Investment Pool			05/15/2006	46,985.00	46,985.00	46,985.00	46,985.00	0.00	0.00
818999963	Money Market Investment Pool			05/18/2006	44,757.04	44,757.04	44,757.04	44,757.04	0.00	0.00
818999963	Money Market Investment Pool			05/25/2006	42,723.83	42,723.83	42,723.83	42,723.83	0.00	0.00
818999963	Money Market Investment Pool			05/26/2006	45,890.71	45,890.71	45,890.71	45,890.71	0.00	0.00
818999963	Money Market Investment Pool			05/22/2006	43,422.54	43,422.54	43,422.54	43,422.54	0.00	0.00
818999963	Money Market Investment Pool			05/24/2006	42,650.59	42,650.59	42,650.59	42,650.59	0.00	0.00
818999963	Money Market Investment Pool			05/30/2006	47,254.21	47,254.21	47,254.21	47,254.21	0.00	0.00
818999963	Money Market Investment Pool			06/01/2006	46,279.62	46,279.62	46,279.62	46,279.62	0.00	0.00
818999963	Money Market Investment Pool			06/07/2006	43,549.29	43,549.29	43,549.29	43,549.29	0.00	0.00
818999963	Money Market Investment Pool			06/08/2006	45,804.29	45,804.29	45,804.29	45,804.29	0.00	0.00
818999963	Money Market Investment Pool			06/09/2006	42,121.51	42,121.51	42,121.51	42,121.51	0.00	0.00
818999963	Money Market Investment Pool			06/14/2006	40,048.98	40,048.98	40,048.98	40,048.98	0.00	0.00
818999963	Money Market Investment Pool			06/12/2006	39,914.37	39,914.37	39,914.37	39,914.37	0.00	0.00
818999963	Money Market Investment Pool			06/15/2006	40,752.94	40,752.94	40,752.94	40,752.94	0.00	0.00
818999963	Money Market Investment Pool			06/16/2006	44,189.30	44,189.30	44,189.30	44,189.30	0.00	0.00
818999963	Money Market Investment Pool			06/19/2006	40,704.79	40,704.79	40,704.79	40,704.79	0.00	0.00
818999963	Money Market Investment Pool			06/21/2006	40,805.67	40,805.67	40,805.67	40,805.67	0.00	0.00
818999963	Money Market Investment Pool			06/22/2006	40,616.85	40,616.85	40,616.85	40,616.85	0.00	0.00
818999963	Money Market Investment Pool			06/23/2006	43,626.37	43,626.37	43,626.37	43,626.37	0.00	0.00
818999963	Money Market Investment Pool			06/29/2006	41,672.75	41,672.75	41,672.75	41,672.75	0.00	0.00

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818999963	Money Market Investment Pool			06/26/2006	43,266.38	43,266.38	43,266.38	43,266.38	0.00	0.00
818999963	Money Market Investment Pool			06/30/2006	41,828.68	41,828.68	41,828.68	41,828.68	0.00	0.00
818999963	Money Market Investment Pool			06/28/2006	41,580.72	41,580.72	41,580.72	41,580.72	0.00	0.00
818999963	Money Market Investment Pool			07/03/2006	41,431.93	41,431.93	41,431.93	41,431.93	0.00	0.00
818999963	Money Market Investment Pool			07/07/2006	46,622.87	46,622.87	46,622.87	46,622.87	0.00	0.00
818999963	Money Market Investment Pool			07/10/2006	46,685.27	46,685.27	46,685.27	46,685.27	0.00	0.00
818999963	Money Market Investment Pool			07/12/2006	46,403.48	46,403.48	46,403.48	46,403.48	0.00	0.00
818999963	Money Market Investment Pool			07/14/2006	46,222.35	46,222.35	46,222.35	46,222.35	0.00	0.00
818999963	Money Market Investment Pool			07/21/2006	45,061.46	45,061.46	45,061.46	45,061.46	0.00	0.00
818999963	Money Market Investment Pool			07/17/2006	42,861.09	42,861.09	42,861.09	42,861.09	0.00	0.00
818999963	Money Market Investment Pool			07/19/2006	45,151.38	45,151.38	45,151.38	45,151.38	0.00	0.00
818999963	Money Market Investment Pool			07/20/2006	39,665.85	39,665.85	39,665.85	39,665.85	0.00	0.00
818999963	Money Market Investment Pool			07/20/2006	45,157.92	45,157.92	45,157.92	45,157.92	0.00	0.00
818999963	Money Market Investment Pool			07/24/2006	46,042.57	46,042.57	46,042.57	46,042.57	0.00	0.00
818999963	Money Market Investment Pool			08/08/2006	16,363.13	16,363.13	16,363.13	16,363.13	0.00	0.00
818999963	Money Market Investment Pool			08/15/2006	19,389.77	19,389.77	19,389.77	19,389.77	0.00	0.00
818999963	Money Market Investment Pool			08/31/2006	5,558.76	5,558.76	5,558.76	5,558.76	0.00	0.00
818999963	Money Market Investment Pool			09/06/2006	44,618.93	44,618.93	44,618.93	44,618.93	0.00	0.00
818999963	Money Market Investment Pool			10/30/2006	46,432.35	46,432.35	46,432.35	46,432.35	0.00	0.00
818999963	Money Market Investment Pool			12/15/2006	43,412.16	43,412.16	43,412.16	43,412.16	0.00	0.00
818999963	Money Market Investment Pool			12/13/2006	43,699.67	43,699.67	43,699.67	43,699.67	0.00	0.00
818999963	Money Market Investment Pool			12/14/2006	43,791.70	43,791.70	43,791.70	43,791.70	0.00	0.00
818999963	Money Market Investment Pool			12/21/2006	43,101.39	43,101.39	43,101.39	43,101.39	0.00	0.00
818999963	Money Market Investment Pool			12/22/2006	43,166.35	43,166.35	43,166.35	43,166.35	0.00	0.00
818999963	Money Market Investment Pool			12/18/2006	43,923.29	43,923.29	43,923.29	43,923.29	0.00	0.00
818999963	Money Market Investment Pool			12/20/2006	42,115.88	42,115.88	42,115.88	42,115.88	0.00	0.00
818999963	Money Market Investment Pool			12/26/2006	42,903.76	42,903.76	42,903.76	42,903.76	0.00	0.00
818999963	Money Market Investment Pool			12/28/2006	44,712.76	44,712.76	44,712.76	44,712.76	0.00	0.00
818999963	Money Market Investment Pool			12/29/2006	44,390.81	44,390.81	44,390.81	44,390.81	0.00	0.00
818999963	Money Market Investment Pool			12/29/2006	46,183.98	46,183.98	46,183.98	46,183.98	0.00	0.00

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818999963	Money Market Investment Pool			01/05/2007	45,141.96	45,141.96	45,141.96	45,141.96	0.00	0.00
818999963	Money Market Investment Pool			01/04/2007	47,186.14	47,186.14	47,186.14	47,186.14	0.00	0.00
818999963	Money Market Investment Pool			01/08/2007	45,794.03	45,794.03	45,794.03	45,794.03	0.00	0.00
818999963	Money Market Investment Pool			01/10/2007	46,019.89	46,019.89	46,019.89	46,019.89	0.00	0.00
818999963	Money Market Investment Pool			01/11/2007	45,719.35	45,719.35	45,719.35	45,719.35	0.00	0.00
818999963	Money Market Investment Pool			01/12/2007	45,641.05	45,641.05	45,641.05	45,641.05	0.00	0.00
818999963	Money Market Investment Pool			01/16/2007	46,465.07	46,465.07	46,465.07	46,465.07	0.00	0.00
818999963	Money Market Investment Pool			01/18/2007	46,998.23	46,998.23	46,998.23	46,998.23	0.00	0.00
818999963	Money Market Investment Pool			01/19/2007	47,061.83	47,061.83	47,061.83	47,061.83	0.00	0.00
818999963	Money Market Investment Pool			01/24/2007	46,987.30	46,987.30	46,987.30	46,987.30	0.00	0.00
818999963	Money Market Investment Pool			01/22/2007	47,061.76	47,061.76	47,061.76	47,061.76	0.00	0.00
818999963	Money Market Investment Pool			01/25/2007	47,455.24	47,455.24	47,455.24	47,455.24	0.00	0.00
818999963	Money Market Investment Pool			02/09/2007	47,372.18	47,372.18	47,372.18	47,372.18	0.00	0.00
818999963	Money Market Investment Pool			02/07/2007	0.01	0.01	0.01	0.01	0.00	0.00
818999963	Money Market Investment Pool			03/14/2007	45,653.06	45,653.06	45,653.06	45,653.06	0.00	0.00
818999963	Money Market Investment Pool			03/15/2007	46,768.75	46,768.75	46,768.75	46,768.75	0.00	0.00
818999963	Money Market Investment Pool			03/21/2007	47,489.15	47,489.15	47,489.15	47,489.15	0.00	0.00
818999963	Money Market Investment Pool			03/22/2007	47,295.95	47,295.95	47,295.95	47,295.95	0.00	0.00
818999963	Money Market Investment Pool			03/23/2007	45,741.19	45,741.19	45,741.19	45,741.19	0.00	0.00
818999963	Money Market Investment Pool			03/30/2007	45,395.76	45,395.76	45,395.76	45,395.76	0.00	0.00
818999963	Money Market Investment Pool			03/26/2007	45,041.22	45,041.22	45,041.22	45,041.22	0.00	0.00
818999963	Money Market Investment Pool			03/29/2007	44,430.68	44,430.68	44,430.68	44,430.68	0.00	0.00
818999963	Money Market Investment Pool			03/28/2007	43,923.11	43,923.11	43,923.11	43,923.11	0.00	0.00
818999963	Money Market Investment Pool			04/02/2007	45,658.74	45,658.74	45,658.74	45,658.74	0.00	0.00
818999963	Money Market Investment Pool			04/04/2007	46,647.99	46,647.99	46,647.99	46,647.99	0.00	0.00
818999963	Money Market Investment Pool			04/05/2007	42,580.58	42,580.58	42,580.58	42,580.58	0.00	0.00
818999963	Money Market Investment Pool			04/09/2007	40,903.72	40,903.72	40,903.72	40,903.72	0.00	0.00
818999963	Money Market Investment Pool			04/11/2007	44,563.40	44,563.40	44,563.40	44,563.40	0.00	0.00
818999963	Money Market Investment Pool			04/12/2007	44,257.56	44,257.56	44,257.56	44,257.56	0.00	0.00
818999963	Money Market Investment Pool			04/13/2007	40,138.62	40,138.62	40,138.62	40,138.62	0.00	0.00

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818999963	Money Market Investment Pool			04/19/2007	44,070.77	44,070.77	44,070.77	44,070.77	0.00	0.00
818999963	Money Market Investment Pool			04/18/2007	43,994.89	43,994.89	43,994.89	43,994.89	0.00	0.00
818999963	Money Market Investment Pool			04/20/2007	44,077.01	44,077.01	44,077.01	44,077.01	0.00	0.00
818999963	Money Market Investment Pool			04/16/2007	43,241.22	43,241.22	43,241.22	43,241.22	0.00	0.00
818999963	Money Market Investment Pool			04/23/2007	44,086.54	44,086.54	44,086.54	44,086.54	0.00	0.00
818999963	Money Market Investment Pool			04/25/2007	43,779.48	43,779.48	43,779.48	43,779.48	0.00	0.00
818999963	Money Market Investment Pool			04/26/2007	45,146.23	45,146.23	45,146.23	45,146.23	0.00	0.00
818999963	Money Market Investment Pool			04/27/2007	45,124.28	45,124.28	45,124.28	45,124.28	0.00	0.00
818999963	Money Market Investment Pool			04/30/2007	45,161.77	45,161.77	45,161.77	45,161.77	0.00	0.00
818999963	Money Market Investment Pool			05/02/2007	46,039.38	46,039.38	46,039.38	46,039.38	0.00	0.00
818999963	Money Market Investment Pool			05/04/2007	47,584.89	47,584.89	47,584.89	47,584.89	0.00	0.00
818999963	Money Market Investment Pool			05/09/2007	11,537.03	11,537.03	11,537.03	11,537.03	0.00	0.00
818999963	Money Market Investment Pool			05/08/2007	43.89	43.89	43.89	43.89	0.00	0.00
818999963	Money Market Investment Pool			05/10/2007	45,111.31	45,111.31	45,111.31	45,111.31	0.00	0.00
818999963	Money Market Investment Pool			05/11/2007	45,122.61	45,122.61	45,122.61	45,122.61	0.00	0.00
818999963	Money Market Investment Pool			05/14/2007	43,916.45	43,916.45	43,916.45	43,916.45	0.00	0.00
818999963	Money Market Investment Pool			05/15/2007	27,348.36	27,348.36	27,348.36	27,348.36	0.00	0.00
818999963	Money Market Investment Pool			05/16/2007	45,028.19	45,028.19	45,028.19	45,028.19	0.00	0.00
818999963	Money Market Investment Pool			05/25/2007	47,621.27	47,621.27	47,621.27	47,621.27	0.00	0.00
818999963	Money Market Investment Pool			05/21/2007	46,357.89	46,357.89	46,357.89	46,357.89	0.00	0.00
818999963	Money Market Investment Pool			05/23/2007	39,913.19	39,913.19	39,913.19	39,913.19	0.00	0.00
818999963	Money Market Investment Pool			05/24/2007	43,111.70	43,111.70	43,111.70	43,111.70	0.00	0.00
818999963	Money Market Investment Pool			05/31/2007	45,614.36	45,614.36	45,614.36	45,614.36	0.00	0.00
818999963	Money Market Investment Pool			06/01/2007	43,069.36	43,069.36	43,069.36	43,069.36	0.00	0.00
818999963	Money Market Investment Pool			06/04/2007	44,700.34	44,700.34	44,700.34	44,700.34	0.00	0.00
818999963	Money Market Investment Pool			06/06/2007	36,700.10	36,700.10	36,700.10	36,700.10	0.00	0.00
818999963	Money Market Investment Pool			06/07/2007	36,730.16	36,730.16	36,730.16	36,730.16	0.00	0.00
818999963	Money Market Investment Pool			06/08/2007	38,290.33	38,290.33	38,290.33	38,290.33	0.00	0.00
818999963	Money Market Investment Pool			06/11/2007	35,480.58	35,480.58	35,480.58	35,480.58	0.00	0.00
818999963	Money Market Investment Pool			06/13/2007	32,092.72	32,092.72	32,092.72	32,092.72	0.00	0.00

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818999963	Money Market Investment Pool			06/15/2007	30,584.36	30,584.36	30,584.36	30,584.36	0.00	0.00
818999963	Money Market Investment Pool			06/14/2007	32,834.97	32,834.97	32,834.97	32,834.97	0.00	0.00
818999963	Money Market Investment Pool			06/18/2007	33,081.50	33,081.50	33,081.50	33,081.50	0.00	0.00
818999963	Money Market Investment Pool			06/20/2007	31,412.61	31,412.61	31,412.61	31,412.61	0.00	0.00
818999963	Money Market Investment Pool			06/21/2007	31,069.37	31,069.37	31,069.37	31,069.37	0.00	0.00
818999963	Money Market Investment Pool			06/22/2007	33,533.65	33,533.65	33,533.65	33,533.65	0.00	0.00
818999963	Money Market Investment Pool			06/25/2007	33,735.90	33,735.90	33,735.90	33,735.90	0.00	0.00
818999963	Money Market Investment Pool			06/27/2007	35,726.33	35,726.33	35,726.33	35,726.33	0.00	0.00
818999963	Money Market Investment Pool			06/28/2007	42,253.82	42,253.82	42,253.82	42,253.82	0.00	0.00
818999963	Money Market Investment Pool			06/29/2007	40,550.02	40,550.02	40,550.02	40,550.02	0.00	0.00
818999963	Money Market Investment Pool			07/05/2007	36,726.20	36,726.20	36,726.20	36,726.20	0.00	0.00
818999963	Money Market Investment Pool			07/02/2007	36,736.50	36,736.50	36,736.50	36,736.50	0.00	0.00
818999963	Money Market Investment Pool			07/12/2007	36,766.53	36,766.53	36,766.53	36,766.53	0.00	0.00
818999963	Money Market Investment Pool			07/13/2007	36,603.11	36,603.11	36,603.11	36,603.11	0.00	0.00
818999963	Money Market Investment Pool			07/09/2007	36,738.21	36,738.21	36,738.21	36,738.21	0.00	0.00
818999963	Money Market Investment Pool			07/11/2007	36,779.40	36,779.40	36,779.40	36,779.40	0.00	0.00
818999963	Money Market Investment Pool			07/16/2007	35,754.09	35,754.09	35,754.09	35,754.09	0.00	0.00
818999963	Money Market Investment Pool			07/18/2007	36,217.90	36,217.90	36,217.90	36,217.90	0.00	0.00
818999963	Money Market Investment Pool			07/19/2007	33,622.09	33,622.09	33,622.09	33,622.09	0.00	0.00
818999963	Money Market Investment Pool			07/20/2007	33,200.28	33,200.28	33,200.28	33,200.28	0.00	0.00
818999963	Money Market Investment Pool			07/25/2007	30,397.67	30,397.67	30,397.67	30,397.67	0.00	0.00
818999963	Money Market Investment Pool			07/25/2007	36,992.10	36,992.10	36,992.10	36,992.10	0.00	0.00
818999963	Money Market Investment Pool			07/26/2007	34,775.15	34,775.15	34,775.15	34,775.15	0.00	0.00
818999963	Money Market Investment Pool			07/27/2007	34,696.36	34,696.36	34,696.36	34,696.36	0.00	0.00
818999963	Money Market Investment Pool			07/23/2007	36,016.11	36,016.11	36,016.11	36,016.11	0.00	0.00
818999963	Money Market Investment Pool			07/30/2007	34,568.38	34,568.38	34,568.38	34,568.38	0.00	0.00
818999963	Money Market Investment Pool			08/01/2007	33,836.17	33,836.17	33,836.17	33,836.17	0.00	0.00
818999963	Money Market Investment Pool			08/02/2007	36,162.77	36,162.77	36,162.77	36,162.77	0.00	0.00
818999963	Money Market Investment Pool			08/03/2007	36,632.64	36,632.64	36,632.64	36,632.64	0.00	0.00
818999963	Money Market Investment Pool			08/08/2007	33,271.96	33,271.96	33,271.96	33,271.96	0.00	0.00

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818999963	Money Market Investment Pool			08/10/2007	36,956.25	36,956.25	36,956.25	36,956.25	0.00	0.00
818999963	Money Market Investment Pool			08/06/2007	35,273.94	35,273.94	35,273.94	35,273.94	0.00	0.00
818999963	Money Market Investment Pool			08/09/2007	34,020.92	34,020.92	34,020.92	34,020.92	0.00	0.00
818999963	Money Market Investment Pool			08/13/2007	34,112.85	34,112.85	34,112.85	34,112.85	0.00	0.00
818999963	Money Market Investment Pool			08/15/2007	31,337.96	31,337.96	31,337.96	31,337.96	0.00	0.00
818999963	Money Market Investment Pool			08/16/2007	31,443.58	31,443.58	31,443.58	31,443.58	0.00	0.00
818999963	Money Market Investment Pool			08/17/2007	31,671.17	31,671.17	31,671.17	31,671.17	0.00	0.00
818999963	Money Market Investment Pool			08/20/2007	32,574.52	32,574.52	32,574.52	32,574.52	0.00	0.00
818999963	Money Market Investment Pool			08/22/2007	29,255.47	29,255.47	29,255.47	29,255.47	0.00	0.00
818999963	Money Market Investment Pool			08/23/2007	29,417.30	29,417.30	29,417.30	29,417.30	0.00	0.00
818999963	Money Market Investment Pool			08/24/2007	29,558.54	29,558.54	29,558.54	29,558.54	0.00	0.00
818999963	Money Market Investment Pool			08/29/2007	30,812.68	30,812.68	30,812.68	30,812.68	0.00	0.00
818999963	Money Market Investment Pool			08/27/2007	29,547.97	29,547.97	29,547.97	29,547.97	0.00	0.00
818999963	Money Market Investment Pool			08/30/2007	30,109.10	30,109.10	30,109.10	30,109.10	0.00	0.00
818999963	Money Market Investment Pool			08/31/2007	30,022.66	30,022.66	30,022.66	30,022.66	0.00	0.00
818999963	Money Market Investment Pool			09/04/2007	30,000.25	30,000.25	30,000.25	30,000.25	0.00	0.00
818999963	Money Market Investment Pool			09/06/2007	32,680.86	32,680.86	32,680.86	32,680.86	0.00	0.00
818999963	Money Market Investment Pool			09/07/2007	31,199.05	31,199.05	31,199.05	31,199.05	0.00	0.00
818999963	Money Market Investment Pool			09/13/2007	32,611.08	32,611.08	32,611.08	32,611.08	0.00	0.00
818999963	Money Market Investment Pool			09/14/2007	32,894.16	32,894.16	32,894.16	32,894.16	0.00	0.00
818999963	Money Market Investment Pool			09/10/2007	27,644.77	27,644.77	27,644.77	27,644.77	0.00	0.00
818999963	Money Market Investment Pool			09/12/2007	32,579.37	32,579.37	32,579.37	32,579.37	0.00	0.00
818999963	Money Market Investment Pool			09/19/2007	31,368.08	31,368.08	31,368.08	31,368.08	0.00	0.00
818999963	Money Market Investment Pool			09/20/2007	30,858.61	30,858.61	30,858.61	30,858.61	0.00	0.00
818999963	Money Market Investment Pool			09/21/2007	30,914.90	30,914.90	30,914.90	30,914.90	0.00	0.00
818999963	Money Market Investment Pool			09/17/2007	33,912.06	33,912.06	33,912.06	33,912.06	0.00	0.00
818999963	Money Market Investment Pool			09/24/2007	30,819.80	30,819.80	30,819.80	30,819.80	0.00	0.00
818999963	Money Market Investment Pool			09/26/2007	27,036.60	27,036.60	27,036.60	27,036.60	0.00	0.00
818999963	Money Market Investment Pool			09/27/2007	27,371.87	27,371.87	27,371.87	27,371.87	0.00	0.00
818999963	Money Market Investment Pool			09/28/2007	26,788.16	26,788.16	26,788.16	26,788.16	0.00	0.00

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818999963	Money Market Investment Pool			10/04/2007	27,609.81	27,609.81	27,609.81	27,609.81	0.00	0.00
818999963	Money Market Investment Pool			10/03/2007	27,728.25	27,728.25	27,728.25	27,728.25	0.00	0.00
818999963	Money Market Investment Pool			10/05/2007	24,071.29	24,071.29	24,071.29	24,071.29	0.00	0.00
818999963	Money Market Investment Pool			10/01/2007	17,024.79	17,024.79	17,024.79	17,024.79	0.00	0.00
818999963	Money Market Investment Pool			10/08/2007	23,248.47	23,248.47	23,248.47	23,248.47	0.00	0.00
818999963	Money Market Investment Pool			10/10/2007	22,733.23	22,733.23	22,733.23	22,733.23	0.00	0.00
818999963	Money Market Investment Pool			10/11/2007	20,603.17	20,603.17	20,603.17	20,603.17	0.00	0.00
818999963	Money Market Investment Pool			10/12/2007	17,898.13	17,898.13	17,898.13	17,898.13	0.00	0.00
818999963	Money Market Investment Pool			10/15/2007	18,534.92	18,534.92	18,534.92	18,534.92	0.00	0.00
818999963	Money Market Investment Pool			10/17/2007	19,870.71	19,870.71	19,870.71	19,870.71	0.00	0.00
818999963	Money Market Investment Pool			10/18/2007	24,620.13	24,620.13	24,620.13	24,620.13	0.00	0.00
818999963	Money Market Investment Pool			10/19/2007	15,119.94	15,119.94	15,119.94	15,119.94	0.00	0.00
818999963	Money Market Investment Pool			10/22/2007	15,294.69	15,294.69	15,294.69	15,294.69	0.00	0.00
818999963	Money Market Investment Pool			10/23/2007	47,405.18	47,405.18	47,405.18	47,405.18	0.00	0.00
818999963	Money Market Investment Pool			10/24/2007	16,816.06	16,816.06	16,816.06	16,816.06	0.00	0.00
818999963	Money Market Investment Pool			10/24/2007	14,827.67	14,827.67	14,827.67	14,827.67	0.00	0.00
818999963	Money Market Investment Pool			10/25/2007	16,695.17	16,695.17	16,695.17	16,695.17	0.00	0.00
818999963	Money Market Investment Pool			10/26/2007	17,868.07	17,868.07	17,868.07	17,868.07	0.00	0.00
818999963	Money Market Investment Pool			11/02/2007	18,728.33	18,728.33	18,728.33	18,728.33	0.00	0.00
818999963	Money Market Investment Pool			10/29/2007	18,166.80	18,166.80	18,166.80	18,166.80	0.00	0.00
818999963	Money Market Investment Pool			11/01/2007	17,587.01	17,587.01	17,587.01	17,587.01	0.00	0.00
818999963	Money Market Investment Pool			10/31/2007	18,565.76	18,565.76	18,565.76	18,565.76	0.00	0.00
818999963	Money Market Investment Pool			11/05/2007	18,862.43	18,862.43	18,862.43	18,862.43	0.00	0.00
818999963	Money Market Investment Pool			11/07/2007	15,397.00	15,397.00	15,397.00	15,397.00	0.00	0.00
818999963	Money Market Investment Pool			11/08/2007	15,367.93	15,367.93	15,367.93	15,367.93	0.00	0.00
818999963	Money Market Investment Pool			11/09/2007	16,287.45	16,287.45	16,287.45	16,287.45	0.00	0.00
818999963	Money Market Investment Pool			11/12/2007	16,013.06	16,013.06	16,013.06	16,013.06	0.00	0.00
818999963	Money Market Investment Pool			11/14/2007	18,592.86	18,592.86	18,592.86	18,592.86	0.00	0.00
818999963	Money Market Investment Pool			11/15/2007	18,949.88	18,949.88	18,949.88	18,949.88	0.00	0.00
818999963	Money Market Investment Pool			11/16/2007	21,651.15	21,651.15	21,651.15	21,651.15	0.00	0.00



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818999963	Money Market Investment Pool			11/21/2007	22,047.17	22,047.17	22,047.17	22,047.17	0.00	0.00
818999963	Money Market Investment Pool			11/19/2007	20,173.85	20,173.85	20,173.85	20,173.85	0.00	0.00
818999963	Money Market Investment Pool			11/23/2007	21,968.33	21,968.33	21,968.33	21,968.33	0.00	0.00
818999963	Money Market Investment Pool			11/26/2007	44,169.98	44,169.98	44,169.98	44,169.98	0.00	0.00
818999963	Money Market Investment Pool			11/28/2007	22,982.23	22,982.23	22,982.23	22,982.23	0.00	0.00
818999963	Money Market Investment Pool			11/29/2007	21,536.94	21,536.94	21,536.94	21,536.94	0.00	0.00
818999963	Money Market Investment Pool			11/30/2007	22,771.87	22,771.87	22,771.87	22,771.87	0.00	0.00
818999963	Money Market Investment Pool			12/03/2007	23,000.37	23,000.37	23,000.37	23,000.37	0.00	0.00
818999963	Money Market Investment Pool			12/05/2007	24,195.41	24,195.41	24,195.41	24,195.41	0.00	0.00
818999963	Money Market Investment Pool			12/07/2007	24,365.90	24,365.90	24,365.90	24,365.90	0.00	0.00
818999963	Money Market Investment Pool			12/06/2007	24,291.72	24,291.72	24,291.72	24,291.72	0.00	0.00
818999963	Money Market Investment Pool			12/10/2007	24,539.22	24,539.22	24,539.22	24,539.22	0.00	0.00
818999963	Money Market Investment Pool			12/12/2007	24,596.21	24,596.21	24,596.21	24,596.21	0.00	0.00
818999963	Money Market Investment Pool			12/13/2007	7,074.87	7,074.87	7,074.87	7,074.87	0.00	0.00
818999963	Money Market Investment Pool			12/14/2007	5,716.44	5,716.44	5,716.44	5,716.44	0.00	0.00
818999963	Money Market Investment Pool			12/17/2007	5,928.60	5,928.60	5,928.60	5,928.60	0.00	0.00
818999963	Money Market Investment Pool			12/18/2007	19,727.98	19,727.98	19,727.98	19,727.98	0.00	0.00
818999963	Money Market Investment Pool			12/19/2007	8,752.46	8,752.46	8,752.46	8,752.46	0.00	0.00
818999963	Money Market Investment Pool			12/20/2007	7,098.56	7,098.56	7,098.56	7,098.56	0.00	0.00
818999963	Money Market Investment Pool			12/21/2007	6,739.84	6,739.84	6,739.84	6,739.84	0.00	0.00
818999963	Money Market Investment Pool			12/24/2007	8,419.69	8,419.69	8,419.69	8,419.69	0.00	0.00
818999963	Money Market Investment Pool			12/26/2007	25,159.23	25,159.23	25,159.23	25,159.23	0.00	0.00
818999963	Money Market Investment Pool			12/27/2007	17,847.38	17,847.38	17,847.38	17,847.38	0.00	0.00
818999963	Money Market Investment Pool			12/28/2007	9,434.56	9,434.56	9,434.56	9,434.56	0.00	0.00
818999963	Money Market Investment Pool			12/31/2007	9,513.44	9,513.44	9,513.44	9,513.44	0.00	0.00
818999963	Money Market Investment Pool			12/31/2007	28,234.57	28,234.57	28,234.57	28,234.57	0.00	0.00
818999963	Money Market Investment Pool			01/03/2008	19,279.05	19,279.05	19,279.05	19,279.05	0.00	0.00
818999963	Money Market Investment Pool			01/04/2008	10,009.32	10,009.32	10,009.32	10,009.32	0.00	0.00
818999963	Money Market Investment Pool			01/09/2008	10,478.49	10,478.49	10,478.49	10,478.49	0.00	0.00
818999963	Money Market Investment Pool			01/07/2008	10,048.94	10,048.94	10,048.94	10,048.94	0.00	0.00

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818999963	Money Market Investment Pool			01/08/2008	30,012.27	30,012.27	30,012.27	30,012.27	0.00	0.00
818999963	Money Market Investment Pool			01/10/2008	7,878.67	7,878.67	7,878.67	7,878.67	0.00	0.00
818999963	Money Market Investment Pool			01/11/2008	8,790.10	8,790.10	8,790.10	8,790.10	0.00	0.00
818999963	Money Market Investment Pool			01/07/2008	39,400.75	39,400.75	39,400.75	39,400.75	0.00	0.00
818999963	Money Market Investment Pool			01/14/2008	5,120.80	5,120.80	5,120.80	5,120.80	0.00	0.00
818999963	Money Market Investment Pool			01/15/2008	19,732.41	19,732.41	19,732.41	19,732.41	0.00	0.00
818999963	Money Market Investment Pool			01/16/2008	10,206.51	10,206.51	10,206.51	10,206.51	0.00	0.00
818999963	Money Market Investment Pool			01/17/2008	10,043.51	10,043.51	10,043.51	10,043.51	0.00	0.00
818999963	Money Market Investment Pool			01/18/2008	10,541.45	10,541.45	10,541.45	10,541.45	0.00	0.00
818999963	Money Market Investment Pool			01/24/2008	7,961.54	7,961.54	7,961.54	7,961.54	0.00	0.00
818999963	Money Market Investment Pool			01/23/2008	38,458.55	38,458.55	38,458.55	38,458.55	0.00	0.00
818999963	Money Market Investment Pool			01/25/2008	6,712.74	6,712.74	6,712.74	6,712.74	0.00	0.00
818999963	Money Market Investment Pool			01/22/2008	10,456.30	10,456.30	10,456.30	10,456.30	0.00	0.00
818999963	Money Market Investment Pool			01/28/2008	9,952.05	9,952.05	9,952.05	9,952.05	0.00	0.00
818999963	Money Market Investment Pool			01/29/2008	29,279.68	29,279.68	29,279.68	29,279.68	0.00	0.00
818999963	Money Market Investment Pool			01/30/2008	9,346.11	9,346.11	9,346.11	9,346.11	0.00	0.00
818999963	Money Market Investment Pool			01/31/2008	9,181.70	9,181.70	9,181.70	9,181.70	0.00	0.00
818999963	Money Market Investment Pool			02/01/2008	5,448.39	5,448.39	5,448.39	5,448.39	0.00	0.00
818999963	Money Market Investment Pool			02/07/2008	5,571.93	5,571.93	5,571.93	5,571.93	0.00	0.00
818999963	Money Market Investment Pool			02/04/2008	5,883.97	5,883.97	5,883.97	5,883.97	0.00	0.00
818999963	Money Market Investment Pool			02/06/2008	6,041.06	6,041.06	6,041.06	6,041.06	0.00	0.00
818999963	Money Market Investment Pool			02/08/2008	5,492.28	5,492.28	5,492.28	5,492.28	0.00	0.00
818999963	Money Market Investment Pool			02/05/2008	17,669.40	17,669.40	17,669.40	17,669.40	0.00	0.00
818999963	Money Market Investment Pool			02/11/2008	5,565.05	5,565.05	5,565.05	5,565.05	0.00	0.00
818999963	Money Market Investment Pool			02/12/2008	16,396.68	16,396.68	16,396.68	16,396.68	0.00	0.00
818999963	Money Market Investment Pool			02/13/2008	13,383.62	13,383.62	13,383.62	13,383.62	0.00	0.00
818999963	Money Market Investment Pool			02/14/2008	13,564.10	13,564.10	13,564.10	13,564.10	0.00	0.00
818999963	Money Market Investment Pool			02/15/2008	13,351.86	13,351.86	13,351.86	13,351.86	0.00	0.00
818999963	Money Market Investment Pool			02/22/2008	12,120.16	12,120.16	12,120.16	12,120.16	0.00	0.00
818999963	Money Market Investment Pool			02/19/2008	13,624.52	13,624.52	13,624.52	13,624.52	0.00	0.00

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818999963	Money Market Investment Pool			02/21/2008	12,454.46	12,454.46	12,454.46	12,454.46	0.00	0.00
818999963	Money Market Investment Pool			02/25/2008	9,071.90	9,071.90	9,071.90	9,071.90	0.00	0.00
818999963	Money Market Investment Pool			02/26/2008	27,845.72	27,845.72	27,845.72	27,845.72	0.00	0.00
818999963	Money Market Investment Pool			02/27/2008	9,651.07	9,651.07	9,651.07	9,651.07	0.00	0.00
818999963	Money Market Investment Pool			02/28/2008	12,284.83	12,284.83	12,284.83	12,284.83	0.00	0.00
818999963	Money Market Investment Pool			02/29/2008	11,963.47	11,963.47	11,963.47	11,963.47	0.00	0.00
818999963	Money Market Investment Pool			03/03/2008	9,220.17	9,220.17	9,220.17	9,220.17	0.00	0.00
818999963	Money Market Investment Pool			03/04/2008	29,023.83	29,023.83	29,023.83	29,023.83	0.00	0.00
818999963	Money Market Investment Pool			03/05/2008	11,208.80	11,208.80	11,208.80	11,208.80	0.00	0.00
818999963	Money Market Investment Pool			03/07/2008	14,300.60	14,300.60	14,300.60	14,300.60	0.00	0.00
818999963	Money Market Investment Pool			03/06/2008	13,073.15	13,073.15	13,073.15	13,073.15	0.00	0.00
818999963	Money Market Investment Pool			03/10/2008	13,507.61	13,507.61	13,507.61	13,507.61	0.00	0.00
818999963	Money Market Investment Pool			03/11/2008	40,731.51	40,731.51	40,731.51	40,731.51	0.00	0.00
818999963	Money Market Investment Pool			03/12/2008	13,518.02	13,518.02	13,518.02	13,518.02	0.00	0.00
818999963	Money Market Investment Pool			03/13/2008	14,736.93	14,736.93	14,736.93	14,736.93	0.00	0.00
818999963	Money Market Investment Pool			03/14/2008	18,292.80	18,292.80	18,292.80	18,292.80	0.00	0.00
818999963	Money Market Investment Pool			03/17/2008	14,777.56	14,777.56	14,777.56	14,777.56	0.00	0.00
818999963	Money Market Investment Pool			03/18/2008	44,607.32	44,607.32	44,607.32	44,607.32	0.00	0.00
818999963	Money Market Investment Pool			03/19/2008	14,151.08	14,151.08	14,151.08	14,151.08	0.00	0.00
818999963	Money Market Investment Pool			03/20/2008	14,254.67	14,254.67	14,254.67	14,254.67	0.00	0.00
818999963	Money Market Investment Pool			03/28/2008	16,090.40	16,090.40	16,090.40	16,090.40	0.00	0.00
818999963	Money Market Investment Pool			03/26/2008	14,886.93	14,886.93	14,886.93	14,886.93	0.00	0.00
818999963	Money Market Investment Pool			03/24/2008	13,580.70	13,580.70	13,580.70	13,580.70	0.00	0.00
818999963	Money Market Investment Pool			03/27/2008	15,356.30	15,356.30	15,356.30	15,356.30	0.00	0.00
818999963	Money Market Investment Pool			03/31/2008	14,751.18	14,751.18	14,751.18	14,751.18	0.00	0.00
818999963	Money Market Investment Pool			04/01/2008	44,330.50	44,330.50	44,330.50	44,330.50	0.00	0.00
818999963	Money Market Investment Pool			04/02/2008	14,822.89	14,822.89	14,822.89	14,822.89	0.00	0.00
818999963	Money Market Investment Pool			04/03/2008	14,743.55	14,743.55	14,743.55	14,743.55	0.00	0.00
818999963	Money Market Investment Pool			04/04/2008	16,830.59	16,830.59	16,830.59	16,830.59	0.00	0.00
818999963	Money Market Investment Pool			04/09/2008	14,874.21	14,874.21	14,874.21	14,874.21	0.00	0.00

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818999963	Money Market Investment Pool			04/08/2008	46,997.03	46,997.03	46,997.03	46,997.03	0.00	0.00
818999963	Money Market Investment Pool			04/10/2008	16,268.81	16,268.81	16,268.81	16,268.81	0.00	0.00
818999963	Money Market Investment Pool			04/11/2008	16,131.52	16,131.52	16,131.52	16,131.52	0.00	0.00
818999963	Money Market Investment Pool			04/07/2008	16,034.05	16,034.05	16,034.05	16,034.05	0.00	0.00
818999963	Money Market Investment Pool			04/14/2008	15,259.74	15,259.74	15,259.74	15,259.74	0.00	0.00
818999963	Money Market Investment Pool			04/15/2008	44,817.56	44,817.56	44,817.56	44,817.56	0.00	0.00
818999963	Money Market Investment Pool			04/16/2008	16,751.48	16,751.48	16,751.48	16,751.48	0.00	0.00
818999963	Money Market Investment Pool			04/17/2008	17,439.59	17,439.59	17,439.59	17,439.59	0.00	0.00
818999963	Money Market Investment Pool			04/18/2008	17,538.98	17,538.98	17,538.98	17,538.98	0.00	0.00
818999963	Money Market Investment Pool			04/25/2008	17,667.26	17,667.26	17,667.26	17,667.26	0.00	0.00
818999963	Money Market Investment Pool			04/21/2008	17,608.87	17,608.87	17,608.87	17,608.87	0.00	0.00
818999963	Money Market Investment Pool			04/24/2008	17,020.63	17,020.63	17,020.63	17,020.63	0.00	0.00
818999963	Money Market Investment Pool			04/23/2008	16,941.63	16,941.63	16,941.63	16,941.63	0.00	0.00
818999963	Money Market Investment Pool			04/28/2008	18,764.50	18,764.50	18,764.50	18,764.50	0.00	0.00
818999963	Money Market Investment Pool			04/30/2008	19,795.81	19,795.81	19,795.81	19,795.81	0.00	0.00
818999963	Money Market Investment Pool			05/01/2008	18,548.69	18,548.69	18,548.69	18,548.69	0.00	0.00
818999963	Money Market Investment Pool			05/02/2008	20,255.50	20,255.50	20,255.50	20,255.50	0.00	0.00
818999963	Money Market Investment Pool			05/05/2008	17,860.75	17,860.75	17,860.75	17,860.75	0.00	0.00
818999963	Money Market Investment Pool			05/07/2008	18,787.76	18,787.76	18,787.76	18,787.76	0.00	0.00
818999963	Money Market Investment Pool			05/09/2008	19,356.42	19,356.42	19,356.42	19,356.42	0.00	0.00
818999963	Money Market Investment Pool			05/08/2008	20,170.61	20,170.61	20,170.61	20,170.61	0.00	0.00
818999963	Money Market Investment Pool			05/12/2008	19,081.32	19,081.32	19,081.32	19,081.32	0.00	0.00
818999963	Money Market Investment Pool			05/14/2008	18,936.15	18,936.15	18,936.15	18,936.15	0.00	0.00
818999963	Money Market Investment Pool			05/15/2008	18,732.87	18,732.87	18,732.87	18,732.87	0.00	0.00
818999963	Money Market Investment Pool			05/16/2008	19,355.95	19,355.95	19,355.95	19,355.95	0.00	0.00
818999963	Money Market Investment Pool			05/19/2008	20,024.97	20,024.97	20,024.97	20,024.97	0.00	0.00
818999963	Money Market Investment Pool			05/21/2008	20,699.83	20,699.83	20,699.83	20,699.83	0.00	0.00
818999963	Money Market Investment Pool			05/22/2008	18,784.60	18,784.60	18,784.60	18,784.60	0.00	0.00
818999963	Money Market Investment Pool			05/23/2008	11,224.65	11,224.65	11,224.65	11,224.65	0.00	0.00
818999963	Money Market Investment Pool			05/27/2008	18,679.02	18,679.02	18,679.02	18,679.02	0.00	0.00

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818999963	Money Market Investment Pool			05/30/2008	14,516.79	14,516.79	14,516.79	14,516.79	0.00	0.00
818999963	Money Market Investment Pool			05/29/2008	19,101.68	19,101.68	19,101.68	19,101.68	0.00	0.00
818999963	Money Market Investment Pool			06/02/2008	14,561.17	14,561.17	14,561.17	14,561.17	0.00	0.00
818999963	Money Market Investment Pool			06/03/2008	45,506.20	45,506.20	45,506.20	45,506.20	0.00	0.00
818999963	Money Market Investment Pool			06/04/2008	15,032.01	15,032.01	15,032.01	15,032.01	0.00	0.00
818999963	Money Market Investment Pool			06/05/2008	15,065.98	15,065.98	15,065.98	15,065.98	0.00	0.00
818999963	Money Market Investment Pool			06/06/2008	16,119.90	16,119.90	16,119.90	16,119.90	0.00	0.00
818999963	Money Market Investment Pool			06/13/2008	15,031.54	15,031.54	15,031.54	15,031.54	0.00	0.00
818999963	Money Market Investment Pool			06/09/2008	14,863.90	14,863.90	14,863.90	14,863.90	0.00	0.00
818999963	Money Market Investment Pool			06/10/2008	44,255.11	44,255.11	44,255.11	44,255.11	0.00	0.00
818999963	Money Market Investment Pool			06/12/2008	13,921.30	13,921.30	13,921.30	13,921.30	0.00	0.00
818999963	Money Market Investment Pool			06/11/2008	13,993.00	13,993.00	13,993.00	13,993.00	0.00	0.00
818999963	Money Market Investment Pool			06/16/2008	15,110.62	15,110.62	15,110.62	15,110.62	0.00	0.00
818999963	Money Market Investment Pool			06/17/2008	46,093.57	46,093.57	46,093.57	46,093.57	0.00	0.00
818999963	Money Market Investment Pool			06/18/2008	16,842.57	16,842.57	16,842.57	16,842.57	0.00	0.00
818999963	Money Market Investment Pool			06/19/2008	16,124.89	16,124.89	16,124.89	16,124.89	0.00	0.00
818999963	Money Market Investment Pool			06/20/2008	15,783.68	15,783.68	15,783.68	15,783.68	0.00	0.00
818999963	Money Market Investment Pool			06/23/2008	15,781.50	15,781.50	15,781.50	15,781.50	0.00	0.00
818999963	Money Market Investment Pool			06/24/2008	47,497.12	47,497.12	47,497.12	47,497.12	0.00	0.00
818999963	Money Market Investment Pool			06/27/2008	16,396.60	16,396.60	16,396.60	16,396.60	0.00	0.00
818999963	Money Market Investment Pool			06/25/2008	15,640.01	15,640.01	15,640.01	15,640.01	0.00	0.00
818999963	Money Market Investment Pool			06/26/2008	16,267.29	16,267.29	16,267.29	16,267.29	0.00	0.00
818999963	Money Market Investment Pool			06/30/2008	15,122.64	15,122.64	15,122.64	15,122.64	0.00	0.00
818999963	Money Market Investment Pool			07/01/2008	45,382.13	45,382.13	45,382.13	45,382.13	0.00	0.00
818999963	Money Market Investment Pool			07/02/2008	15,907.71	15,907.71	15,907.71	15,907.71	0.00	0.00
818999963	Money Market Investment Pool			07/03/2008	15,276.75	15,276.75	15,276.75	15,276.75	0.00	0.00
818999963	Money Market Investment Pool			07/07/2008	15,581.99	15,581.99	15,581.99	15,581.99	0.00	0.00
818999963	Money Market Investment Pool			07/09/2008	15,976.16	15,976.16	15,976.16	15,976.16	0.00	0.00
818999963	Money Market Investment Pool			07/11/2008	17,141.53	17,141.53	17,141.53	17,141.53	0.00	0.00
818999963	Money Market Investment Pool			07/10/2008	16,404.77	16,404.77	16,404.77	16,404.77	0.00	0.00

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818999963	Money Market Investment Pool			07/14/2008	15,510.00	15,510.00	15,510.00	15,510.00	0.00	0.00
818999963	Money Market Investment Pool			07/15/2008	45,132.34	45,132.34	45,132.34	45,132.34	0.00	0.00
818999963	Money Market Investment Pool			07/16/2008	14,034.26	14,034.26	14,034.26	14,034.26	0.00	0.00
818999963	Money Market Investment Pool			07/17/2008	16,143.02	16,143.02	16,143.02	16,143.02	0.00	0.00
818999963	Money Market Investment Pool			07/18/2008	14,995.26	14,995.26	14,995.26	14,995.26	0.00	0.00
818999963	Money Market Investment Pool			07/25/2008	15,367.65	15,367.65	15,367.65	15,367.65	0.00	0.00
818999963	Money Market Investment Pool			07/21/2008	14,103.93	14,103.93	14,103.93	14,103.93	0.00	0.00
818999963	Money Market Investment Pool			07/22/2008	41,823.13	41,823.13	41,823.13	41,823.13	0.00	0.00
818999963	Money Market Investment Pool			07/23/2008	14,820.69	14,820.69	14,820.69	14,820.69	0.00	0.00
818999963	Money Market Investment Pool			07/24/2008	14,733.76	14,733.76	14,733.76	14,733.76	0.00	0.00
818999963	Money Market Investment Pool			07/30/2008	14,447.12	14,447.12	14,447.12	14,447.12	0.00	0.00
818999963	Money Market Investment Pool			07/31/2008	15,430.89	15,430.89	15,430.89	15,430.89	0.00	0.00
818999963	Money Market Investment Pool			08/01/2008	15,404.36	15,404.36	15,404.36	15,404.36	0.00	0.00
818999963	Money Market Investment Pool			07/28/2008	15,131.52	15,131.52	15,131.52	15,131.52	0.00	0.00
818999963	Money Market Investment Pool			07/29/2008	45,681.64	45,681.64	45,681.64	45,681.64	0.00	0.00
818999963	Money Market Investment Pool			08/04/2008	16,774.21	16,774.21	16,774.21	16,774.21	0.00	0.00
818999963	Money Market Investment Pool			08/06/2008	15,353.22	15,353.22	15,353.22	15,353.22	0.00	0.00
818999963	Money Market Investment Pool			08/07/2008	15,260.77	15,260.77	15,260.77	15,260.77	0.00	0.00
818999963	Money Market Investment Pool			08/08/2008	15,283.37	15,283.37	15,283.37	15,283.37	0.00	0.00
818999963	Money Market Investment Pool			08/12/2008	45,507.17	45,507.17	45,507.17	45,507.17	0.00	0.00
818999963	Money Market Investment Pool			08/11/2008	15,143.31	15,143.31	15,143.31	15,143.31	0.00	0.00
818999963	Money Market Investment Pool			08/13/2008	14,854.67	14,854.67	14,854.67	14,854.67	0.00	0.00
818999963	Money Market Investment Pool			08/14/2008	11,586.75	11,586.75	11,586.75	11,586.75	0.00	0.00
818999963	Money Market Investment Pool			08/15/2008	14,024.50	14,024.50	14,024.50	14,024.50	0.00	0.00
818999963	Money Market Investment Pool			08/18/2008	11,688.25	11,688.25	11,688.25	11,688.25	0.00	0.00
818999963	Money Market Investment Pool			08/19/2008	35,373.14	35,373.14	35,373.14	35,373.14	0.00	0.00
818999963	Money Market Investment Pool			08/20/2008	11,792.79	11,792.79	11,792.79	11,792.79	0.00	0.00
818999963	Money Market Investment Pool			08/21/2008	11,587.86	11,587.86	11,587.86	11,587.86	0.00	0.00
818999963	Money Market Investment Pool			08/22/2008	12,147.77	12,147.77	12,147.77	12,147.77	0.00	0.00
818999963	Money Market Investment Pool			08/27/2008	13,249.75	13,249.75	13,249.75	13,249.75	0.00	0.00

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818999963	Money Market Investment Pool			08/25/2008	12,618.71	12,618.71	12,618.71	12,618.71	0.00	0.00
818999963	Money Market Investment Pool			08/28/2008	12,993.15	12,993.15	12,993.15	12,993.15	0.00	0.00
818999963	Money Market Investment Pool			08/29/2008	13,165.71	13,165.71	13,165.71	13,165.71	0.00	0.00
818999963	Money Market Investment Pool			08/26/2008	38,298.33	38,298.33	38,298.33	38,298.33	0.00	0.00
818999963	Money Market Investment Pool			09/02/2008	13,242.60	13,242.60	13,242.60	13,242.60	0.00	0.00
818999963	Money Market Investment Pool			09/04/2008	14,026.66	14,026.66	14,026.66	14,026.66	0.00	0.00
818999963	Money Market Investment Pool			09/05/2008	13,929.05	13,929.05	13,929.05	13,929.05	0.00	0.00
818999963	Money Market Investment Pool			09/11/2008	14,198.46	14,198.46	14,198.46	14,198.46	0.00	0.00
818999963	Money Market Investment Pool			09/08/2008	14,063.75	14,063.75	14,063.75	14,063.75	0.00	0.00
818999963	Money Market Investment Pool			09/10/2008	13,938.44	13,938.44	13,938.44	13,938.44	0.00	0.00
818999963	Money Market Investment Pool			09/12/2008	6,674.98	6,674.98	6,674.98	6,674.98	0.00	0.00
818999963	Money Market Investment Pool			09/09/2008	42,237.47	42,237.47	42,237.47	42,237.47	0.00	0.00
818999963	Money Market Investment Pool			09/15/2008	6,259.98	6,259.98	6,259.98	6,259.98	0.00	0.00
818999963	Money Market Investment Pool			09/16/2008	19,119.07	19,119.07	19,119.07	19,119.07	0.00	0.00
818999963	Money Market Investment Pool			09/17/2008	5,958.82	5,958.82	5,958.82	5,958.82	0.00	0.00
818999963	Money Market Investment Pool			09/18/2008	6,100.64	6,100.64	6,100.64	6,100.64	0.00	0.00
818999963	Money Market Investment Pool			09/19/2008	5,770.17	5,770.17	5,770.17	5,770.17	0.00	0.00
818999963	Money Market Investment Pool			09/25/2008	6,632.50	6,632.50	6,632.50	6,632.50	0.00	0.00
818999963	Money Market Investment Pool			09/24/2008	6,923.67	6,923.67	6,923.67	6,923.67	0.00	0.00
818999963	Money Market Investment Pool			09/26/2008	6,793.73	6,793.73	6,793.73	6,793.73	0.00	0.00
818999963	Money Market Investment Pool			09/22/2008	7,052.07	7,052.07	7,052.07	7,052.07	0.00	0.00
818999963	Money Market Investment Pool			09/23/2008	20,805.97	20,805.97	20,805.97	20,805.97	0.00	0.00
818999963	Money Market Investment Pool			09/30/2008	12,423.68	12,423.68	12,423.68	12,423.68	0.00	0.00
818999963	Money Market Investment Pool			10/01/2008	5,310.30	5,310.30	5,310.30	5,310.30	0.00	0.00
818999963	Money Market Investment Pool			10/02/2008	1,386.63	1,386.63	1,386.63	1,386.63	0.00	0.00
818999963	Money Market Investment Pool			10/03/2008	2,177.57	2,177.57	2,177.57	2,177.57	0.00	0.00
818999963	Money Market Investment Pool			10/10/2008	4,787.46	4,787.46	4,787.46	4,787.46	0.00	0.00
818999963	Money Market Investment Pool			10/06/2008	2,238.13	2,238.13	2,238.13	2,238.13	0.00	0.00
818999963	Money Market Investment Pool			10/07/2008	11,995.85	11,995.85	11,995.85	11,995.85	0.00	0.00
818999963	Money Market Investment Pool			10/09/2008	5,521.43	5,521.43	5,521.43	5,521.43	0.00	0.00

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818999963	Money Market Investment Pool			10/08/2008	5,891.59	5,891.59	5,891.59	5,891.59	0.00	0.00
818999963	Money Market Investment Pool			10/13/2008	4,698.14	4,698.14	4,698.14	4,698.14	0.00	0.00
818999963	Money Market Investment Pool			10/14/2008	15,089.31	15,089.31	15,089.31	15,089.31	0.00	0.00
818999963	Money Market Investment Pool			10/15/2008	3,379.37	3,379.37	3,379.37	3,379.37	0.00	0.00
818999963	Money Market Investment Pool			10/16/2008	5,305.62	5,305.62	5,305.62	5,305.62	0.00	0.00
818999963	Money Market Investment Pool			10/17/2008	5,314.44	5,314.44	5,314.44	5,314.44	0.00	0.00
818999963	Money Market Investment Pool			10/23/2008	6,758.65	6,758.65	6,758.65	6,758.65	0.00	0.00
818999963	Money Market Investment Pool			10/20/2008	5,176.84	5,176.84	5,176.84	5,176.84	0.00	0.00
818999963	Money Market Investment Pool			10/21/2008	16,838.63	16,838.63	16,838.63	16,838.63	0.00	0.00
818999963	Money Market Investment Pool			10/24/2008	6,803.43	6,803.43	6,803.43	6,803.43	0.00	0.00
818999963	Money Market Investment Pool			10/22/2008	6,386.40	6,386.40	6,386.40	6,386.40	0.00	0.00
818999963	Money Market Investment Pool			10/27/2008	6,759.05	6,759.05	6,759.05	6,759.05	0.00	0.00
818999963	Money Market Investment Pool			10/28/2008	20,635.58	20,635.58	20,635.58	20,635.58	0.00	0.00
818999963	Money Market Investment Pool			10/29/2008	7,270.85	7,270.85	7,270.85	7,270.85	0.00	0.00
818999963	Money Market Investment Pool			10/30/2008	6,346.40	6,346.40	6,346.40	6,346.40	0.00	0.00
818999963	Money Market Investment Pool			10/31/2008	6,716.07	6,716.07	6,716.07	6,716.07	0.00	0.00
818999963	Money Market Investment Pool			11/07/2008	4,236.94	4,236.94	4,236.94	4,236.94	0.00	0.00
818999963	Money Market Investment Pool			11/03/2008	3,860.58	3,860.58	3,860.58	3,860.58	0.00	0.00
818999963	Money Market Investment Pool			11/04/2008	12,130.18	12,130.18	12,130.18	12,130.18	0.00	0.00
818999963	Money Market Investment Pool			11/06/2008	4,462.66	4,462.66	4,462.66	4,462.66	0.00	0.00
818999963	Money Market Investment Pool			11/05/2008	4,424.02	4,424.02	4,424.02	4,424.02	0.00	0.00
818999963	Money Market Investment Pool			11/10/2008	2,703.59	2,703.59	2,703.59	2,703.59	0.00	0.00
818999963	Money Market Investment Pool			11/11/2008	8,080.78	8,080.78	8,080.78	8,080.78	0.00	0.00
818999963	Money Market Investment Pool			11/11/2008	487.30	487.30	487.30	487.30	0.00	0.00
818999963	Money Market Investment Pool			11/12/2008	2,668.33	2,668.33	2,668.33	2,668.33	0.00	0.00
818999963	Money Market Investment Pool			11/13/2008	2,429.72	2,429.72	2,429.72	2,429.72	0.00	0.00
818999963	Money Market Investment Pool			11/14/2008	4,048.59	4,048.59	4,048.59	4,048.59	0.00	0.00
818999963	Money Market Investment Pool			11/20/2008	2,346.42	2,346.42	2,346.42	2,346.42	0.00	0.00
818999963	Money Market Investment Pool			11/19/2008	1,899.15	1,899.15	1,899.15	1,899.15	0.00	0.00
818999963	Money Market Investment Pool			11/21/2008	2,422.34	2,422.34	2,422.34	2,422.34	0.00	0.00

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818999963	Money Market Investment Pool			11/17/2008	824.91	824.91	824.91	824.91	0.00	0.00
818999963	Money Market Investment Pool			11/18/2008	2,785.77	2,785.77	2,785.77	2,785.77	0.00	0.00
818999963	Money Market Investment Pool			11/24/2008	1,161.01	1,161.01	1,161.01	1,161.01	0.00	0.00
818999963	Money Market Investment Pool			11/25/2008	3,505.65	3,505.65	3,505.65	3,505.65	0.00	0.00
818999963	Money Market Investment Pool			11/26/2008	1,478.76	1,478.76	1,478.76	1,478.76	0.00	0.00
818999963	Money Market Investment Pool			11/28/2008	1,629.58	1,629.58	1,629.58	1,629.58	0.00	0.00
818999963	Money Market Investment Pool			12/04/2008	2,979.87	2,979.87	2,979.87	2,979.87	0.00	0.00
818999963	Money Market Investment Pool			12/01/2008	3,401.55	3,401.55	3,401.55	3,401.55	0.00	0.00
818999963	Money Market Investment Pool			12/02/2008	6,249.95	6,249.95	6,249.95	6,249.95	0.00	0.00
818999963	Money Market Investment Pool			12/03/2008	231,333.56	231,333.56	231,333.56	231,333.56	0.00	0.00
818999963	Money Market Investment Pool			12/05/2008	3,255.05	3,255.05	3,255.05	3,255.05	0.00	0.00
818999963	Money Market Investment Pool			12/03/2008	2,702.89	2,702.89	2,702.89	2,702.89	0.00	0.00
818999963	Money Market Investment Pool			12/08/2008	1,881.23	1,881.23	1,881.23	1,881.23	0.00	0.00
818999963	Money Market Investment Pool			12/09/2008	5,539.84	5,539.84	5,539.84	5,539.84	0.00	0.00
818999963	Money Market Investment Pool			12/10/2008	1,855.03	1,855.03	1,855.03	1,855.03	0.00	0.00
818999963	Money Market Investment Pool			12/11/2008	1,872.34	1,872.34	1,872.34	1,872.34	0.00	0.00
818999963	Money Market Investment Pool			12/12/2008	2,102.94	2,102.94	2,102.94	2,102.94	0.00	0.00
818999963	Money Market Investment Pool			12/19/2008	3,073.02	3,073.02	3,073.02	3,073.02	0.00	0.00
818999963	Money Market Investment Pool			12/16/2008	10,422.40	10,422.40	10,422.40	10,422.40	0.00	0.00
818999963	Money Market Investment Pool			12/18/2008	3,017.31	3,017.31	3,017.31	3,017.31	0.00	0.00
818999963	Money Market Investment Pool			12/15/2008	3,461.64	3,461.64	3,461.64	3,461.64	0.00	0.00
818999963	Money Market Investment Pool			12/17/2008	3,185.84	3,185.84	3,185.84	3,185.84	0.00	0.00
818999963	Money Market Investment Pool			12/22/2008	2,932.13	2,932.13	2,932.13	2,932.13	0.00	0.00
818999963	Money Market Investment Pool			12/23/2008	8,950.65	8,950.65	8,950.65	8,950.65	0.00	0.00
818999963	Money Market Investment Pool			12/24/2008	2,986.13	2,986.13	2,986.13	2,986.13	0.00	0.00
818999963	Money Market Investment Pool			12/26/2008	3,409.46	3,409.46	3,409.46	3,409.46	0.00	0.00
818999963	Money Market Investment Pool			12/31/2008	3,475.63	3,475.63	3,475.63	3,475.63	0.00	0.00
818999963	Money Market Investment Pool			12/29/2008	5,787.58	5,787.58	5,787.58	5,787.58	0.00	0.00
818999963	Money Market Investment Pool			12/30/2008	9,690.77	9,690.77	9,690.77	9,690.77	0.00	0.00
818999963	Money Market Investment Pool			12/31/2008	133,671.19	133,671.19	133,671.19	133,671.19	0.00	0.00

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818999963	Money Market Investment Pool			12/31/2008	3,314.45	3,314.45	3,314.45	3,314.45	0.00	0.00
818999963	Money Market Investment Pool			01/05/2009	6,976.84	6,976.84	6,976.84	6,976.84	0.00	0.00
818999963	Money Market Investment Pool			01/05/2009	60,073.07	60,073.07	60,073.07	60,073.07	0.00	0.00
818999963	Money Market Investment Pool			01/06/2009	10,294.27	10,294.27	10,294.27	10,294.27	0.00	0.00
818999963	Money Market Investment Pool			01/07/2009	3,604.93	3,604.93	3,604.93	3,604.93	0.00	0.00
818999963	Money Market Investment Pool			01/08/2009	3,762.32	3,762.32	3,762.32	3,762.32	0.00	0.00
818999963	Money Market Investment Pool			01/09/2009	3,270.44	3,270.44	3,270.44	3,270.44	0.00	0.00
818999963	Money Market Investment Pool			01/15/2009	3,817.03	3,817.03	3,817.03	3,817.03	0.00	0.00
818999963	Money Market Investment Pool			01/15/2009	127,561.41	127,561.41	127,561.41	127,561.41	0.00	0.00
818999963	Money Market Investment Pool			01/16/2009	3,826.16	3,826.16	3,826.16	3,826.16	0.00	0.00
818999963	Money Market Investment Pool			01/13/2009	11,593.61	11,593.61	11,593.61	11,593.61	0.00	0.00
818999963	Money Market Investment Pool			01/14/2009	3,783.98	3,783.98	3,783.98	3,783.98	0.00	0.00
818999963	Money Market Investment Pool			01/13/2009	401,458.27	401,458.27	401,458.27	401,458.27	0.00	0.00
818999963	Money Market Investment Pool			01/12/2009	3,927.64	3,927.64	3,927.64	3,927.64	0.00	0.00
818999963	Money Market Investment Pool			01/20/2009	3,963.92	3,963.92	3,963.92	3,963.92	0.00	0.00
818999963	Money Market Investment Pool			01/21/2009	15,918.81	15,918.81	15,918.81	15,918.81	0.00	0.00
818999963	Money Market Investment Pool			01/22/2009	3,987.25	3,987.25	3,987.25	3,987.25	0.00	0.00
818999963	Money Market Investment Pool			01/22/2009	258,061.92	258,061.92	258,061.92	258,061.92	0.00	0.00
818999963	Money Market Investment Pool			01/23/2009	4,098.01	4,098.01	4,098.01	4,098.01	0.00	0.00
818999963	Money Market Investment Pool			01/27/2009	11,767.95	11,767.95	11,767.95	11,767.95	0.00	0.00
818999963	Money Market Investment Pool			01/26/2009	3,953.35	3,953.35	3,953.35	3,953.35	0.00	0.00
818999963	Money Market Investment Pool			01/28/2009	3,953.24	3,953.24	3,953.24	3,953.24	0.00	0.00
818999963	Money Market Investment Pool			01/29/2009	3,844.96	3,844.96	3,844.96	3,844.96	0.00	0.00
818999963	Money Market Investment Pool			01/30/2009	4,022.57	4,022.57	4,022.57	4,022.57	0.00	0.00
818999963	Money Market Investment Pool			01/30/2009	210,863.19	210,863.19	210,863.19	210,863.19	0.00	0.00
818999963	Money Market Investment Pool			02/02/2009	3,935.38	3,935.38	3,935.38	3,935.38	0.00	0.00
818999963	Money Market Investment Pool			02/03/2009	12,289.56	12,289.56	12,289.56	12,289.56	0.00	0.00
818999963	Money Market Investment Pool			02/04/2009	4,004.66	4,004.66	4,004.66	4,004.66	0.00	0.00
818999963	Money Market Investment Pool			02/05/2009	4,172.22	4,172.22	4,172.22	4,172.22	0.00	0.00
818999963	Money Market Investment Pool			02/06/2009	3,959.38	3,959.38	3,959.38	3,959.38	0.00	0.00

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818999963	Money Market Investment Pool			02/09/2009	3,821.37	3,821.37	3,821.37	3,821.37	0.00	0.00
818999963	Money Market Investment Pool			02/10/2009	11,131.21	11,131.21	11,131.21	11,131.21	0.00	0.00
818999963	Money Market Investment Pool			02/11/2009	3,456.12	3,456.12	3,456.12	3,456.12	0.00	0.00
818999963	Money Market Investment Pool			02/12/2009	3,452.76	3,452.76	3,452.76	3,452.76	0.00	0.00
818999963	Money Market Investment Pool			02/13/2009	2,483.22	2,483.22	2,483.22	2,483.22	0.00	0.00
818999963	Money Market Investment Pool			02/17/2009	2,576.23	2,576.23	2,576.23	2,576.23	0.00	0.00
818999963	Money Market Investment Pool			02/18/2009	10,388.96	10,388.96	10,388.96	10,388.96	0.00	0.00
818999963	Money Market Investment Pool			02/20/2009	2,667.04	2,667.04	2,667.04	2,667.04	0.00	0.00
818999963	Money Market Investment Pool			02/19/2009	2,622.24	2,622.24	2,622.24	2,622.24	0.00	0.00
818999963	Money Market Investment Pool			02/23/2009	2,690.66	2,690.66	2,690.66	2,690.66	0.00	0.00
818999963	Money Market Investment Pool			02/24/2009	8,167.21	8,167.21	8,167.21	8,167.21	0.00	0.00
818999963	Money Market Investment Pool			02/25/2009	2,720.30	2,720.30	2,720.30	2,720.30	0.00	0.00
818999963	Money Market Investment Pool			02/26/2009	2,836.61	2,836.61	2,836.61	2,836.61	0.00	0.00
818999963	Money Market Investment Pool			02/27/2009	2,949.30	2,949.30	2,949.30	2,949.30	0.00	0.00
818999963	Money Market Investment Pool			03/06/2009	2,578.64	2,578.64	2,578.64	2,578.64	0.00	0.00
818999963	Money Market Investment Pool			03/05/2009	2,657.12	2,657.12	2,657.12	2,657.12	0.00	0.00
818999963	Money Market Investment Pool			03/02/2009	2,755.78	2,755.78	2,755.78	2,755.78	0.00	0.00
818999963	Money Market Investment Pool			03/03/2009	8,214.63	8,214.63	8,214.63	8,214.63	0.00	0.00
818999963	Money Market Investment Pool			03/04/2009	2,610.10	2,610.10	2,610.10	2,610.10	0.00	0.00
818999963	Money Market Investment Pool			03/04/2009	276,927.30	276,927.30	276,927.30	276,927.30	0.00	0.00
818999963	Money Market Investment Pool			03/09/2009	474,377.58	474,377.58	474,377.58	474,377.58	0.00	0.00
818999963	Money Market Investment Pool			03/10/2009	7,510.35	7,510.35	7,510.35	7,510.35	0.00	0.00
818999963	Money Market Investment Pool			03/10/2009	12,358.29	12,358.29	12,358.29	12,358.29	0.00	0.00
818999963	Money Market Investment Pool			03/11/2009	2,348.65	2,348.65	2,348.65	2,348.65	0.00	0.00
818999963	Money Market Investment Pool			03/11/2009	37,600.23	37,600.23	37,600.23	37,600.23	0.00	0.00
818999963	Money Market Investment Pool			03/12/2009	2,263.33	2,263.33	2,263.33	2,263.33	0.00	0.00
818999963	Money Market Investment Pool			03/13/2009	2,090.70	2,090.70	2,090.70	2,090.70	0.00	0.00
818999963	Money Market Investment Pool			03/09/2009	2,554.27	2,554.27	2,554.27	2,554.27	0.00	0.00
818999963	Money Market Investment Pool			03/17/2009	7,530.40	7,530.40	7,530.40	7,530.40	0.00	0.00
818999963	Money Market Investment Pool			03/16/2009	2,630.23	2,630.23	2,630.23	2,630.23	0.00	0.00

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818999963	Money Market Investment Pool			03/18/2009	2,372.45	2,372.45	2,372.45	2,372.45	0.00	0.00
818999963	Money Market Investment Pool			03/19/2009	2,387.32	2,387.32	2,387.32	2,387.32	0.00	0.00
818999963	Money Market Investment Pool			03/20/2009	2,274.80	2,274.80	2,274.80	2,274.80	0.00	0.00
818999963	Money Market Investment Pool			03/23/2009	2,225.08	2,225.08	2,225.08	2,225.08	0.00	0.00
818999963	Money Market Investment Pool			03/23/2009	55,420.03	55,420.03	55,420.03	55,420.03	0.00	0.00
818999963	Money Market Investment Pool			03/24/2009	6,673.45	6,673.45	6,673.45	6,673.45	0.00	0.00
818999963	Money Market Investment Pool			03/25/2009	2,202.30	2,202.30	2,202.30	2,202.30	0.00	0.00
818999963	Money Market Investment Pool			03/26/2009	2,262.59	2,262.59	2,262.59	2,262.59	0.00	0.00
818999963	Money Market Investment Pool			03/27/2009	2,377.48	2,377.48	2,377.48	2,377.48	0.00	0.00
818999963	Money Market Investment Pool			03/31/2009	7,262.91	7,262.91	7,262.91	7,262.91	0.00	0.00
818999963	Money Market Investment Pool			03/31/2009	348,998.83	348,998.83	348,998.83	348,998.83	0.00	0.00
818999963	Money Market Investment Pool			04/01/2009	2,456.46	2,456.46	2,456.46	2,456.46	0.00	0.00
818999963	Money Market Investment Pool			04/02/2009	2,578.48	2,578.48	2,578.48	2,578.48	0.00	0.00
818999963	Money Market Investment Pool			04/03/2009	2,727.02	2,727.02	2,727.02	2,727.02	0.00	0.00
818999963	Money Market Investment Pool			03/30/2009	2,387.74	2,387.74	2,387.74	2,387.74	0.00	0.00
818999963	Money Market Investment Pool			04/06/2009	2,316.00	2,316.00	2,316.00	2,316.00	0.00	0.00
818999963	Money Market Investment Pool			04/07/2009	7,031.28	7,031.28	7,031.28	7,031.28	0.00	0.00
818999963	Money Market Investment Pool			04/09/2009	2,566.04	2,566.04	2,566.04	2,566.04	0.00	0.00
818999963	Money Market Investment Pool			04/08/2009	2,347.64	2,347.64	2,347.64	2,347.64	0.00	0.00
818999963	Money Market Investment Pool			04/13/2009	2,505.18	2,505.18	2,505.18	2,505.18	0.00	0.00
818999963	Money Market Investment Pool			04/13/2009	138,770.69	138,770.69	138,770.69	138,770.69	0.00	0.00
818999963	Money Market Investment Pool			04/14/2009	10,049.39	10,049.39	10,049.39	10,049.39	0.00	0.00
818999963	Money Market Investment Pool			04/15/2009	2,385.09	2,385.09	2,385.09	2,385.09	0.00	0.00
818999963	Money Market Investment Pool			04/16/2009	2,393.16	2,393.16	2,393.16	2,393.16	0.00	0.00
818999963	Money Market Investment Pool			04/17/2009	2,311.59	2,311.59	2,311.59	2,311.59	0.00	0.00
818999963	Money Market Investment Pool			04/24/2009	1,726.31	1,726.31	1,726.31	1,726.31	0.00	0.00
818999963	Money Market Investment Pool			04/22/2009	193,915.52	193,915.52	193,915.52	193,915.52	0.00	0.00
818999963	Money Market Investment Pool			04/22/2009	2,350.51	2,350.51	2,350.51	2,350.51	0.00	0.00
818999963	Money Market Investment Pool			04/23/2009	2,240.57	2,240.57	2,240.57	2,240.57	0.00	0.00
818999963	Money Market Investment Pool			04/20/2009	2,313.21	2,313.21	2,313.21	2,313.21	0.00	0.00

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818999963	Money Market Investment Pool			04/20/2009	322,933.88	322,933.88	322,933.88	322,933.88	0.00	0.00
818999963	Money Market Investment Pool			04/21/2009	7,000.90	7,000.90	7,000.90	7,000.90	0.00	0.00
818999963	Money Market Investment Pool			04/27/2009	1,739.18	1,739.18	1,739.18	1,739.18	0.00	0.00
818999963	Money Market Investment Pool			04/28/2009	5,366.34	5,366.34	5,366.34	5,366.34	0.00	0.00
818999963	Money Market Investment Pool			04/29/2009	2,014.92	2,014.92	2,014.92	2,014.92	0.00	0.00
818999963	Money Market Investment Pool			04/30/2009	1,845.90	1,845.90	1,845.90	1,845.90	0.00	0.00
818999963	Money Market Investment Pool			05/01/2009	1,417.25	1,417.25	1,417.25	1,417.25	0.00	0.00
818999963	Money Market Investment Pool			05/05/2009	146.54	146.54	146.54	146.54	0.00	0.00
818999963	Money Market Investment Pool			05/05/2009	5,014.67	5,014.67	5,014.67	5,014.67	0.00	0.00
818999963	Money Market Investment Pool			05/06/2009	1,532.08	1,532.08	1,532.08	1,532.08	0.00	0.00
818999963	Money Market Investment Pool			05/07/2009	1,744.83	1,744.83	1,744.83	1,744.83	0.00	0.00
818999963	Money Market Investment Pool			05/07/2009	455,454.61	455,454.61	455,454.61	455,454.61	0.00	0.00
818999963	Money Market Investment Pool			05/08/2009	1,997.00	1,997.00	1,997.00	1,997.00	0.00	0.00
818999963	Money Market Investment Pool			05/04/2009	1,690.86	1,690.86	1,690.86	1,690.86	0.00	0.00
818999963	Money Market Investment Pool			05/15/2009	2,338.55	2,338.55	2,338.55	2,338.55	0.00	0.00
818999963	Money Market Investment Pool			05/11/2009	1,939.87	1,939.87	1,939.87	1,939.87	0.00	0.00
818999963	Money Market Investment Pool			05/12/2009	6,382.75	6,382.75	6,382.75	6,382.75	0.00	0.00
818999963	Money Market Investment Pool			05/13/2009	3,188.23	3,188.23	3,188.23	3,188.23	0.00	0.00
818999963	Money Market Investment Pool			05/14/2009	2,356.37	2,356.37	2,356.37	2,356.37	0.00	0.00
818999963	Money Market Investment Pool			05/18/2009	2,377.84	2,377.84	2,377.84	2,377.84	0.00	0.00
818999963	Money Market Investment Pool			05/19/2009	7,063.10	7,063.10	7,063.10	7,063.10	0.00	0.00
818999963	Money Market Investment Pool			05/19/2009	253,092.91	253,092.91	253,092.91	253,092.91	0.00	0.00
818999963	Money Market Investment Pool			05/20/2009	2,323.66	2,323.66	2,323.66	2,323.66	0.00	0.00
818999963	Money Market Investment Pool			05/21/2009	2,382.50	2,382.50	2,382.50	2,382.50	0.00	0.00
818999963	Money Market Investment Pool			05/21/2009	226,344.82	226,344.82	226,344.82	226,344.82	0.00	0.00
818999963	Money Market Investment Pool			05/22/2009	2,399.02	2,399.02	2,399.02	2,399.02	0.00	0.00
818999963	Money Market Investment Pool			05/29/2009	2,760.39	2,760.39	2,760.39	2,760.39	0.00	0.00
818999963	Money Market Investment Pool			05/26/2009	2,576.44	2,576.44	2,576.44	2,576.44	0.00	0.00
818999963	Money Market Investment Pool			05/28/2009	2,773.44	2,773.44	2,773.44	2,773.44	0.00	0.00
818999963	Money Market Investment Pool			05/29/2009	454,811.97	454,811.97	454,811.97	454,811.97	0.00	0.00



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818999963	Money Market Investment Pool			05/27/2009	10,216.80	10,216.80	10,216.80	10,216.80	0.00	0.00
818999963	Money Market Investment Pool			06/01/2009	2,592.33	2,592.33	2,592.33	2,592.33	0.00	0.00
818999963	Money Market Investment Pool			06/02/2009	7,813.20	7,813.20	7,813.20	7,813.20	0.00	0.00
818999963	Money Market Investment Pool			06/03/2009	2,632.45	2,632.45	2,632.45	2,632.45	0.00	0.00
818999963	Money Market Investment Pool			06/04/2009	2,803.62	2,803.62	2,803.62	2,803.62	0.00	0.00
818999963	Money Market Investment Pool			06/05/2009	2,896.40	2,896.40	2,896.40	2,896.40	0.00	0.00
818999963	Money Market Investment Pool			06/11/2009	2,672.20	2,672.20	2,672.20	2,672.20	0.00	0.00
818999963	Money Market Investment Pool			06/10/2009	2,532.57	2,532.57	2,532.57	2,532.57	0.00	0.00
818999963	Money Market Investment Pool			06/12/2009	2,605.02	2,605.02	2,605.02	2,605.02	0.00	0.00
818999963	Money Market Investment Pool			06/08/2009	2,761.56	2,761.56	2,761.56	2,761.56	0.00	0.00
818999963	Money Market Investment Pool			06/09/2009	8,233.02	8,233.02	8,233.02	8,233.02	0.00	0.00
818999963	Money Market Investment Pool			06/15/2009	2,486.63	2,486.63	2,486.63	2,486.63	0.00	0.00
818999963	Money Market Investment Pool			06/16/2009	7,417.48	7,417.48	7,417.48	7,417.48	0.00	0.00
818999963	Money Market Investment Pool			06/16/2009	212,123.05	212,123.05	212,123.05	212,123.05	0.00	0.00
818999963	Money Market Investment Pool			06/17/2009	2,486.34	2,486.34	2,486.34	2,486.34	0.00	0.00
818999963	Money Market Investment Pool			06/18/2009	2,755.95	2,755.95	2,755.95	2,755.95	0.00	0.00
818999963	Money Market Investment Pool			06/19/2009	2,418.73	2,418.73	2,418.73	2,418.73	0.00	0.00
818999963	Money Market Investment Pool			06/24/2009	2,030.64	2,030.64	2,030.64	2,030.64	0.00	0.00
818999963	Money Market Investment Pool			06/23/2009	7,044.95	7,044.95	7,044.95	7,044.95	0.00	0.00
818999963	Money Market Investment Pool			06/25/2009	2,026.43	2,026.43	2,026.43	2,026.43	0.00	0.00
818999963	Money Market Investment Pool			06/26/2009	2,238.48	2,238.48	2,238.48	2,238.48	0.00	0.00
818999963	Money Market Investment Pool			06/22/2009	2,437.12	2,437.12	2,437.12	2,437.12	0.00	0.00
818999963	Money Market Investment Pool			06/29/2009	2,421.31	2,421.31	2,421.31	2,421.31	0.00	0.00
818999963	Money Market Investment Pool			06/30/2009	7,384.15	7,384.15	7,384.15	7,384.15	0.00	0.00
818999963	Money Market Investment Pool			07/01/2009	2,339.08	2,339.08	2,339.08	2,339.08	0.00	0.00
818999963	Money Market Investment Pool			07/02/2009	5,413.41	5,413.41	5,413.41	5,413.41	0.00	0.00
818999963	Money Market Investment Pool			07/09/2009	5,065.39	5,065.39	5,065.39	5,065.39	0.00	0.00
818999963	Money Market Investment Pool			07/08/2009	5,347.30	5,347.30	5,347.30	5,347.30	0.00	0.00
818999963	Money Market Investment Pool			07/10/2009	5,011.67	5,011.67	5,011.67	5,011.67	0.00	0.00
818999963	Money Market Investment Pool			07/06/2009	5,193.68	5,193.68	5,193.68	5,193.68	0.00	0.00

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818999963	Money Market Investment Pool			07/07/2009	21,054.72	21,054.72	21,054.72	21,054.72	0.00	0.00
818999963	Money Market Investment Pool			07/13/2009	4,991.94	4,991.94	4,991.94	4,991.94	0.00	0.00
818999963	Money Market Investment Pool			07/14/2009	14,846.93	14,846.93	14,846.93	14,846.93	0.00	0.00
818999963	Money Market Investment Pool			07/15/2009	4,567.14	4,567.14	4,567.14	4,567.14	0.00	0.00
818999963	Money Market Investment Pool			07/16/2009	4,634.59	4,634.59	4,634.59	4,634.59	0.00	0.00
818999963	Money Market Investment Pool			07/17/2009	4,682.29	4,682.29	4,682.29	4,682.29	0.00	0.00
818999963	Money Market Investment Pool			07/23/2009	5,061.08	5,061.08	5,061.08	5,061.08	0.00	0.00
818999963	Money Market Investment Pool			07/20/2009	4,755.91	4,755.91	4,755.91	4,755.91	0.00	0.00
818999963	Money Market Investment Pool			07/22/2009	4,824.50	4,824.50	4,824.50	4,824.50	0.00	0.00
818999963	Money Market Investment Pool			07/24/2009	4,802.58	4,802.58	4,802.58	4,802.58	0.00	0.00
818999963	Money Market Investment Pool			07/24/2009	489,654.88	489,654.88	489,654.88	489,654.88	0.00	0.00
818999963	Money Market Investment Pool			07/21/2009	14,362.38	14,362.38	14,362.38	14,362.38	0.00	0.00
818999963	Money Market Investment Pool			07/27/2009	4,497.57	4,497.57	4,497.57	4,497.57	0.00	0.00
818999963	Money Market Investment Pool			07/28/2009	13,652.76	13,652.76	13,652.76	13,652.76	0.00	0.00
818999963	Money Market Investment Pool			07/29/2009	4,631.05	4,631.05	4,631.05	4,631.05	0.00	0.00
818999963	Money Market Investment Pool			07/30/2009	4,582.82	4,582.82	4,582.82	4,582.82	0.00	0.00
818999963	Money Market Investment Pool			07/31/2009	4,671.74	4,671.74	4,671.74	4,671.74	0.00	0.00
818999963	Money Market Investment Pool			08/06/2009	392,154.97	392,154.97	392,154.97	392,154.97	0.00	0.00
818999963	Money Market Investment Pool			08/07/2009	2,813.25	2,813.25	2,813.25	2,813.25	0.00	0.00
818999963	Money Market Investment Pool			08/07/2009	311,861.71	311,861.71	311,861.71	311,861.71	0.00	0.00
818999963	Money Market Investment Pool			08/05/2009	2,786.12	2,786.12	2,786.12	2,786.12	0.00	0.00
818999963	Money Market Investment Pool			08/04/2009	12,134.23	12,134.23	12,134.23	12,134.23	0.00	0.00
818999963	Money Market Investment Pool			08/06/2009	2,860.38	2,860.38	2,860.38	2,860.38	0.00	0.00
818999963	Money Market Investment Pool			08/03/2009	4,639.05	4,639.05	4,639.05	4,639.05	0.00	0.00
818999963	Money Market Investment Pool			08/10/2009	2,743.48	2,743.48	2,743.48	2,743.48	0.00	0.00
818999963	Money Market Investment Pool			08/11/2009	8,255.92	8,255.92	8,255.92	8,255.92	0.00	0.00
818999963	Money Market Investment Pool			08/12/2009	2,394.85	2,394.85	2,394.85	2,394.85	0.00	0.00
818999963	Money Market Investment Pool			08/14/2009	1,696.43	1,696.43	1,696.43	1,696.43	0.00	0.00
818999963	Money Market Investment Pool			08/13/2009	2,266.87	2,266.87	2,266.87	2,266.87	0.00	0.00
818999963	Money Market Investment Pool			08/17/2009	1,661.93	1,661.93	1,661.93	1,661.93	0.00	0.00

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818999963	Money Market Investment Pool			08/17/2009	150,778.67	150,778.67	150,778.67	150,778.67	0.00	0.00
818999963	Money Market Investment Pool			08/18/2009	5,066.82	5,066.82	5,066.82	5,066.82	0.00	0.00
818999963	Money Market Investment Pool			08/19/2009	1,772.58	1,772.58	1,772.58	1,772.58	0.00	0.00
818999963	Money Market Investment Pool			08/20/2009	1,773.82	1,773.82	1,773.82	1,773.82	0.00	0.00
818999963	Money Market Investment Pool			08/21/2009	1,619.52	1,619.52	1,619.52	1,619.52	0.00	0.00
818999963	Money Market Investment Pool			08/27/2009	1,746.75	1,746.75	1,746.75	1,746.75	0.00	0.00
818999963	Money Market Investment Pool			08/24/2009	1,588.38	1,588.38	1,588.38	1,588.38	0.00	0.00
818999963	Money Market Investment Pool			08/25/2009	4,723.22	4,723.22	4,723.22	4,723.22	0.00	0.00
818999963	Money Market Investment Pool			08/28/2009	1,736.76	1,736.76	1,736.76	1,736.76	0.00	0.00
818999963	Money Market Investment Pool			08/26/2009	1,669.24	1,669.24	1,669.24	1,669.24	0.00	0.00
818999963	Money Market Investment Pool			08/31/2009	1,769.19	1,769.19	1,769.19	1,769.19	0.00	0.00
818999963	Money Market Investment Pool			09/01/2009	5,305.10	5,305.10	5,305.10	5,305.10	0.00	0.00
818999963	Money Market Investment Pool			09/02/2009	996.84	996.84	996.84	996.84	0.00	0.00
818999963	Money Market Investment Pool			09/03/2009	989.00	989.00	989.00	989.00	0.00	0.00
818999963	Money Market Investment Pool			09/04/2009	686.48	686.48	686.48	686.48	0.00	0.00
818999963	Money Market Investment Pool			09/11/2009	630.33	630.33	630.33	630.33	0.00	0.00
818999963	Money Market Investment Pool			09/08/2009	644.17	644.17	644.17	644.17	0.00	0.00
818999963	Money Market Investment Pool			09/09/2009	2,564.93	2,564.93	2,564.93	2,564.93	0.00	0.00
818999963	Money Market Investment Pool			09/10/2009	291,089.60	291,089.60	291,089.60	291,089.60	0.00	0.00
818999963	Money Market Investment Pool			09/10/2009	632.02	632.02	632.02	632.02	0.00	0.00
818999963	Money Market Investment Pool			09/14/2009	671.54	671.54	671.54	671.54	0.00	0.00
818999963	Money Market Investment Pool			09/14/2009	411,607.59	411,607.59	411,607.59	411,607.59	0.00	0.00
818999963	Money Market Investment Pool			09/15/2009	2,146.36	2,146.36	2,146.36	2,146.36	0.00	0.00
818999963	Money Market Investment Pool			09/16/2009	967.54	967.54	967.54	967.54	0.00	0.00
818999963	Money Market Investment Pool			09/17/2009	979.29	979.29	979.29	979.29	0.00	0.00
818999963	Money Market Investment Pool			09/18/2009	1,075.60	1,075.60	1,075.60	1,075.60	0.00	0.00
818999963	Money Market Investment Pool			09/24/2009	1,902.00	1,902.00	1,902.00	1,902.00	0.00	0.00
818999963	Money Market Investment Pool			09/23/2009	880.04	880.04	880.04	880.04	0.00	0.00
818999963	Money Market Investment Pool			09/25/2009	1,093.37	1,093.37	1,093.37	1,093.37	0.00	0.00
818999963	Money Market Investment Pool			09/21/2009	812.86	812.86	812.86	812.86	0.00	0.00

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818999963	Money Market Investment Pool			09/22/2009	2,470.37	2,470.37	2,470.37	2,470.37	0.00	0.00
818999963	Money Market Investment Pool			09/28/2009	1,092.42	1,092.42	1,092.42	1,092.42	0.00	0.00
818999963	Money Market Investment Pool			09/29/2009	3,487.90	3,487.90	3,487.90	3,487.90	0.00	0.00
818999963	Money Market Investment Pool			09/30/2009	1,320.18	1,320.18	1,320.18	1,320.18	0.00	0.00
818999963	Money Market Investment Pool			10/01/2009	1,153.75	1,153.75	1,153.75	1,153.75	0.00	0.00
818999963	Money Market Investment Pool			10/02/2009	1,237.52	1,237.52	1,237.52	1,237.52	0.00	0.00
818999963	Money Market Investment Pool			10/07/2009	3,048.61	3,048.61	3,048.61	3,048.61	0.00	0.00
818999963	Money Market Investment Pool			10/05/2009	1,116.96	1,116.96	1,116.96	1,116.96	0.00	0.00
818999963	Money Market Investment Pool			10/06/2009	3,502.23	3,502.23	3,502.23	3,502.23	0.00	0.00
818999963	Money Market Investment Pool			10/08/2009	1,144.10	1,144.10	1,144.10	1,144.10	0.00	0.00
818999963	Money Market Investment Pool			10/09/2009	1,108.30	1,108.30	1,108.30	1,108.30	0.00	0.00
818999963	Money Market Investment Pool			10/05/2009	142,844.47	142,844.47	142,844.47	142,844.47	0.00	0.00
818999963	Money Market Investment Pool			10/12/2009	1,107.15	1,107.15	1,107.15	1,107.15	0.00	0.00
818999963	Money Market Investment Pool			10/13/2009	3,321.64	3,321.64	3,321.64	3,321.64	0.00	0.00
818999963	Money Market Investment Pool			10/14/2009	1,112.53	1,112.53	1,112.53	1,112.53	0.00	0.00
818999963	Money Market Investment Pool			10/15/2009	1,224.87	1,224.87	1,224.87	1,224.87	0.00	0.00
818999963	Money Market Investment Pool			10/16/2009	1,291.61	1,291.61	1,291.61	1,291.61	0.00	0.00
818999963	Money Market Investment Pool			10/21/2009	1,216.53	1,216.53	1,216.53	1,216.53	0.00	0.00
818999963	Money Market Investment Pool			10/23/2009	1,118.65	1,118.65	1,118.65	1,118.65	0.00	0.00
818999963	Money Market Investment Pool			10/20/2009	3,736.73	3,736.73	3,736.73	3,736.73	0.00	0.00
818999963	Money Market Investment Pool			10/22/2009	1,192.11	1,192.11	1,192.11	1,192.11	0.00	0.00
818999963	Money Market Investment Pool			10/19/2009	1,277.30	1,277.30	1,277.30	1,277.30	0.00	0.00
818999963	Money Market Investment Pool			10/26/2009	1,079.57	1,079.57	1,079.57	1,079.57	0.00	0.00
818999963	Money Market Investment Pool			10/26/2009	98,062.86	98,062.86	98,062.86	98,062.86	0.00	0.00
818999963	Money Market Investment Pool			10/27/2009	3,313.40	3,313.40	3,313.40	3,313.40	0.00	0.00
818999963	Money Market Investment Pool			10/28/2009	1,179.03	1,179.03	1,179.03	1,179.03	0.00	0.00
818999963	Money Market Investment Pool			10/29/2009	1,206.38	1,206.38	1,206.38	1,206.38	0.00	0.00
818999963	Money Market Investment Pool			10/30/2009	460,452.15	460,452.15	460,452.15	460,452.15	0.00	0.00
818999963	Money Market Investment Pool			10/30/2009	1,286.95	1,286.95	1,286.95	1,286.95	0.00	0.00
818999963	Money Market Investment Pool			11/02/2009	1,327.49	1,327.49	1,327.49	1,327.49	0.00	0.00

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818999963	Money Market Investment Pool			11/03/2009	3,941.40	3,941.40	3,941.40	3,941.40	0.00	0.00
818999963	Money Market Investment Pool			11/04/2009	1,256.63	1,256.63	1,256.63	1,256.63	0.00	0.00
818999963	Money Market Investment Pool			11/05/2009	1,234.78	1,234.78	1,234.78	1,234.78	0.00	0.00
818999963	Money Market Investment Pool			11/06/2009	1,050.53	1,050.53	1,050.53	1,050.53	0.00	0.00
818999963	Money Market Investment Pool			11/13/2009	930.32	930.32	930.32	930.32	0.00	0.00
818999963	Money Market Investment Pool			11/12/2009	892.01	892.01	892.01	892.01	0.00	0.00
818999963	Money Market Investment Pool			11/09/2009	812.39	812.39	812.39	812.39	0.00	0.00
818999963	Money Market Investment Pool			11/10/2009	2,475.02	2,475.02	2,475.02	2,475.02	0.00	0.00
818999963	Money Market Investment Pool			11/10/2009	152,580.50	152,580.50	152,580.50	152,580.50	0.00	0.00
818999963	Money Market Investment Pool			11/11/2009	915.89	915.89	915.89	915.89	0.00	0.00
818999963	Money Market Investment Pool			11/17/2009	3,104.30	3,104.30	3,104.30	3,104.30	0.00	0.00
818999963	Money Market Investment Pool			11/18/2009	980.72	980.72	980.72	980.72	0.00	0.00
818999963	Money Market Investment Pool			11/19/2009	786.28	786.28	786.28	786.28	0.00	0.00
818999963	Money Market Investment Pool			11/20/2009	807.01	807.01	807.01	807.01	0.00	0.00
818999963	Money Market Investment Pool			11/20/2009	438,879.14	438,879.14	438,879.14	438,879.14	0.00	0.00
818999963	Money Market Investment Pool			11/16/2009	972.09	972.09	972.09	972.09	0.00	0.00
818999963	Money Market Investment Pool			11/25/2009	129,178.12	129,178.12	129,178.12	129,178.12	0.00	0.00
818999963	Money Market Investment Pool			11/23/2009	374.23	374.23	374.23	374.23	0.00	0.00
818999963	Money Market Investment Pool			11/25/2009	393.12	393.12	393.12	393.12	0.00	0.00
818999963	Money Market Investment Pool			11/27/2009	394.58	394.58	394.58	394.58	0.00	0.00
818999963	Money Market Investment Pool			11/24/2009	1,156.17	1,156.17	1,156.17	1,156.17	0.00	0.00
818999963	Money Market Investment Pool			11/30/2009	848.49	848.49	848.49	848.49	0.00	0.00
818999963	Money Market Investment Pool			12/01/2009	1,431.80	1,431.80	1,431.80	1,431.80	0.00	0.00
818999963	Money Market Investment Pool			12/02/2009	316.68	316.68	316.68	316.68	0.00	0.00
818999963	Money Market Investment Pool			12/03/2009	347.72	347.72	347.72	347.72	0.00	0.00
818999963	Money Market Investment Pool			12/04/2009	345.76	345.76	345.76	345.76	0.00	0.00
818999963	Money Market Investment Pool			12/09/2009	248.29	248.29	248.29	248.29	0.00	0.00
818999963	Money Market Investment Pool			12/07/2009	302.72	302.72	302.72	302.72	0.00	0.00
818999963	Money Market Investment Pool			12/09/2009	218,218.18	218,218.18	218,218.18	218,218.18	0.00	0.00
818999963	Money Market Investment Pool			12/08/2009	855.59	855.59	855.59	855.59	0.00	0.00

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818999963	Money Market Investment Pool			12/10/2009	247.72	247.72	247.72	247.72	0.00	0.00
818999963	Money Market Investment Pool			12/11/2009	271.90	271.90	271.90	271.90	0.00	0.00
818999963	Money Market Investment Pool			12/14/2009	310.60	310.60	310.60	310.60	0.00	0.00
818999963	Money Market Investment Pool			12/15/2009	1,034.80	1,034.80	1,034.80	1,034.80	0.00	0.00
818999963	Money Market Investment Pool			12/16/2009	463.62	463.62	463.62	463.62	0.00	0.00
818999963	Money Market Investment Pool			12/17/2009	481.42	481.42	481.42	481.42	0.00	0.00
818999963	Money Market Investment Pool			12/18/2009	347.90	347.90	347.90	347.90	0.00	0.00
818999963	Money Market Investment Pool			12/23/2009	405.43	405.43	405.43	405.43	0.00	0.00
818999963	Money Market Investment Pool			12/22/2009	1,071.89	1,071.89	1,071.89	1,071.89	0.00	0.00
818999963	Money Market Investment Pool			12/24/2009	350.80	350.80	350.80	350.80	0.00	0.00
818999963	Money Market Investment Pool			12/21/2009	372.92	372.92	372.92	372.92	0.00	0.00
818999963	Money Market Investment Pool			12/28/2009	371.45	371.45	371.45	371.45	0.00	0.00
818999963	Money Market Investment Pool			12/29/2009	1,471.25	1,471.25	1,471.25	1,471.25	0.00	0.00
818999963	Money Market Investment Pool			12/30/2009	448.17	448.17	448.17	448.17	0.00	0.00
818999963	Money Market Investment Pool			12/31/2009	476.18	476.18	476.18	476.18	0.00	0.00
818999963	Money Market Investment Pool			12/31/2009	338.66	338.66	338.66	338.66	0.00	0.00
818999963	Money Market Investment Pool			01/07/2010	523.25	523.25	523.25	523.25	0.00	0.00
818999963	Money Market Investment Pool			01/06/2010	458,769.77	458,769.77	458,769.77	458,769.77	0.00	0.00
818999963	Money Market Investment Pool			01/08/2010	880.71	880.71	880.71	880.71	0.00	0.00
818999963	Money Market Investment Pool			01/05/2010	1,407.25	1,407.25	1,407.25	1,407.25	0.00	0.00
818999963	Money Market Investment Pool			01/06/2010	384.42	384.42	384.42	384.42	0.00	0.00
818999963	Money Market Investment Pool			01/11/2010	919.66	919.66	919.66	919.66	0.00	0.00
818999963	Money Market Investment Pool			01/12/2010	2,593.39	2,593.39	2,593.39	2,593.39	0.00	0.00
818999963	Money Market Investment Pool			01/13/2010	532.65	532.65	532.65	532.65	0.00	0.00
818999963	Money Market Investment Pool			01/14/2010	620.88	620.88	620.88	620.88	0.00	0.00
818999963	Money Market Investment Pool			01/15/2010	787.66	787.66	787.66	787.66	0.00	0.00
818999963	Money Market Investment Pool			01/22/2010	819.35	819.35	819.35	819.35	0.00	0.00
818999963	Money Market Investment Pool			01/19/2010	738.65	738.65	738.65	738.65	0.00	0.00
818999963	Money Market Investment Pool			01/21/2010	722.37	722.37	722.37	722.37	0.00	0.00
818999963	Money Market Investment Pool			01/20/2010	2,931.48	2,931.48	2,931.48	2,931.48	0.00	0.00

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818999963	Money Market Investment Pool			01/25/2010	772.10	772.10	772.10	772.10	0.00	0.00
818999963	Money Market Investment Pool			01/26/2010	2,378.63	2,378.63	2,378.63	2,378.63	0.00	0.00
818999963	Money Market Investment Pool			01/27/2010	880.77	880.77	880.77	880.77	0.00	0.00
818999963	Money Market Investment Pool			01/28/2010	921.05	921.05	921.05	921.05	0.00	0.00
818999963	Money Market Investment Pool			01/29/2010	934.98	934.98	934.98	934.98	0.00	0.00
818999963	Money Market Investment Pool			02/04/2010	119,956.33	119,956.33	119,956.33	119,956.33	0.00	0.00
818999963	Money Market Investment Pool			02/05/2010	505.21	505.21	505.21	505.21	0.00	0.00
818999963	Money Market Investment Pool			02/03/2010	510.59	510.59	510.59	510.59	0.00	0.00
818999963	Money Market Investment Pool			02/04/2010	499.18	499.18	499.18	499.18	0.00	0.00
818999963	Money Market Investment Pool			02/01/2010	855.92	855.92	855.92	855.92	0.00	0.00
818999963	Money Market Investment Pool			02/02/2010	2,338.53	2,338.53	2,338.53	2,338.53	0.00	0.00
818999963	Money Market Investment Pool			02/03/2010	499,784.24	499,784.24	499,784.24	499,784.24	0.00	0.00
818999963	Money Market Investment Pool			02/08/2010	601.87	601.87	601.87	601.87	0.00	0.00
818999963	Money Market Investment Pool			02/09/2010	1,816.53	1,816.53	1,816.53	1,816.53	0.00	0.00
818999963	Money Market Investment Pool			02/10/2010	608.85	608.85	608.85	608.85	0.00	0.00
818999963	Money Market Investment Pool			02/10/2010	356,477.58	356,477.58	356,477.58	356,477.58	0.00	0.00
818999963	Money Market Investment Pool			02/11/2010	616.76	616.76	616.76	616.76	0.00	0.00
818999963	Money Market Investment Pool			02/12/2010	422.23	422.23	422.23	422.23	0.00	0.00
818999963	Money Market Investment Pool			02/17/2010	2,143.26	2,143.26	2,143.26	2,143.26	0.00	0.00
818999963	Money Market Investment Pool			02/16/2010	549.74	549.74	549.74	549.74	0.00	0.00
818999963	Money Market Investment Pool			02/18/2010	482.72	482.72	482.72	482.72	0.00	0.00
818999963	Money Market Investment Pool			02/19/2010	535.41	535.41	535.41	535.41	0.00	0.00
818999963	Money Market Investment Pool			02/22/2010	722.39	722.39	722.39	722.39	0.00	0.00
818999963	Money Market Investment Pool			02/23/2010	2,159.40	2,159.40	2,159.40	2,159.40	0.00	0.00
818999963	Money Market Investment Pool			02/24/2010	601.33	601.33	601.33	601.33	0.00	0.00
818999963	Money Market Investment Pool			02/25/2010	966.12	966.12	966.12	966.12	0.00	0.00
818999963	Money Market Investment Pool			02/26/2010	1,056.04	1,056.04	1,056.04	1,056.04	0.00	0.00
818999963	Money Market Investment Pool			03/04/2010	1,098.44	1,098.44	1,098.44	1,098.44	0.00	0.00
818999963	Money Market Investment Pool			03/05/2010	1,069.94	1,069.94	1,069.94	1,069.94	0.00	0.00
818999963	Money Market Investment Pool			03/01/2010	1,048.03	1,048.03	1,048.03	1,048.03	0.00	0.00

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818999963	Money Market Investment Pool			03/03/2010	1,088.65	1,088.65	1,088.65	1,088.65	0.00	0.00
818999963	Money Market Investment Pool			03/02/2010	3,265.84	3,265.84	3,265.84	3,265.84	0.00	0.00
818999963	Money Market Investment Pool			03/08/2010	1,090.99	1,090.99	1,090.99	1,090.99	0.00	0.00
818999963	Money Market Investment Pool			03/09/2010	3,267.15	3,267.15	3,267.15	3,267.15	0.00	0.00
818999963	Money Market Investment Pool			03/10/2010	909.59	909.59	909.59	909.59	0.00	0.00
818999963	Money Market Investment Pool			03/11/2010	927.54	927.54	927.54	927.54	0.00	0.00
818999963	Money Market Investment Pool			03/12/2010	886.83	886.83	886.83	886.83	0.00	0.00
818999963	Money Market Investment Pool			03/17/2010	1,027.71	1,027.71	1,027.71	1,027.71	0.00	0.00
818999963	Money Market Investment Pool			03/16/2010	2,764.86	2,764.86	2,764.86	2,764.86	0.00	0.00
818999963	Money Market Investment Pool			03/18/2010	810.32	810.32	810.32	810.32	0.00	0.00
818999963	Money Market Investment Pool			03/19/2010	772.85	772.85	772.85	772.85	0.00	0.00
818999963	Money Market Investment Pool			03/15/2010	891.52	891.52	891.52	891.52	0.00	0.00
818999963	Money Market Investment Pool			03/22/2010	761.10	761.10	761.10	761.10	0.00	0.00
818999963	Money Market Investment Pool			03/23/2010	2,295.39	2,295.39	2,295.39	2,295.39	0.00	0.00
818999963	Money Market Investment Pool			03/24/2010	706.31	706.31	706.31	706.31	0.00	0.00
818999963	Money Market Investment Pool			03/25/2010	497.34	497.34	497.34	497.34	0.00	0.00
818999963	Money Market Investment Pool			03/26/2010	537.17	537.17	537.17	537.17	0.00	0.00
818999963	Money Market Investment Pool			03/31/2010	686.41	686.41	686.41	686.41	0.00	0.00
818999963	Money Market Investment Pool			03/29/2010	591.96	591.96	591.96	591.96	0.00	0.00
818999963	Money Market Investment Pool			03/31/2010	58,634.45	58,634.45	58,634.45	58,634.45	0.00	0.00
818999963	Money Market Investment Pool			04/01/2010	637.82	637.82	637.82	637.82	0.00	0.00
818999963	Money Market Investment Pool			03/30/2010	1,886.46	1,886.46	1,886.46	1,886.46	0.00	0.00
818999963	Money Market Investment Pool			04/05/2010	605.20	605.20	605.20	605.20	0.00	0.00
818999963	Money Market Investment Pool			04/06/2010	2,481.55	2,481.55	2,481.55	2,481.55	0.00	0.00
818999963	Money Market Investment Pool			04/07/2010	712.21	712.21	712.21	712.21	0.00	0.00
818999963	Money Market Investment Pool			04/08/2010	819.08	819.08	819.08	819.08	0.00	0.00
818999963	Money Market Investment Pool			04/09/2010	802.36	802.36	802.36	802.36	0.00	0.00
818999963	Money Market Investment Pool			04/13/2010	2,671.50	2,671.50	2,671.50	2,671.50	0.00	0.00
818999963	Money Market Investment Pool			04/12/2010	854.03	854.03	854.03	854.03	0.00	0.00
818999963	Money Market Investment Pool			04/14/2010	812.83	812.83	812.83	812.83	0.00	0.00



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818999963	Money Market Investment Pool			04/15/2010	821.76	821.76	821.76	821.76	0.00	0.00
818999963	Money Market Investment Pool			04/16/2010	854.51	854.51	854.51	854.51	0.00	0.00
818999963	Money Market Investment Pool			04/19/2010	945.04	945.04	945.04	945.04	0.00	0.00
818999963	Money Market Investment Pool			04/20/2010	2,956.89	2,956.89	2,956.89	2,956.89	0.00	0.00
818999963	Money Market Investment Pool			04/21/2010	1,100.87	1,100.87	1,100.87	1,100.87	0.00	0.00
818999963	Money Market Investment Pool			04/22/2010	1,332.46	1,332.46	1,332.46	1,332.46	0.00	0.00
818999963	Money Market Investment Pool			04/23/2010	1,276.05	1,276.05	1,276.05	1,276.05	0.00	0.00
818999963	Money Market Investment Pool			04/29/2010	1,385.46	1,385.46	1,385.46	1,385.46	0.00	0.00
818999963	Money Market Investment Pool			04/30/2010	1,328.54	1,328.54	1,328.54	1,328.54	0.00	0.00
818999963	Money Market Investment Pool			04/27/2010	3,884.39	3,884.39	3,884.39	3,884.39	0.00	0.00
818999963	Money Market Investment Pool			04/26/2010	1,282.77	1,282.77	1,282.77	1,282.77	0.00	0.00
818999963	Money Market Investment Pool			04/28/2010	1,435.53	1,435.53	1,435.53	1,435.53	0.00	0.00
818999963	Money Market Investment Pool			05/03/2010	1,295.24	1,295.24	1,295.24	1,295.24	0.00	0.00
818999963	Money Market Investment Pool			05/04/2010	4,086.79	4,086.79	4,086.79	4,086.79	0.00	0.00
818999963	Money Market Investment Pool			05/05/2010	1,516.30	1,516.30	1,516.30	1,516.30	0.00	0.00
818999963	Money Market Investment Pool			05/05/2010	314,420.65	314,420.65	314,420.65	314,420.65	0.00	0.00
818999963	Money Market Investment Pool			05/07/2010	1,346.09	1,346.09	1,346.09	1,346.09	0.00	0.00
818999963	Money Market Investment Pool			05/06/2010	1,481.58	1,481.58	1,481.58	1,481.58	0.00	0.00
818999963	Money Market Investment Pool			05/10/2010	1,447.31	1,447.31	1,447.31	1,447.31	0.00	0.00
818999963	Money Market Investment Pool			05/11/2010	4,257.34	4,257.34	4,257.34	4,257.34	0.00	0.00
818999963	Money Market Investment Pool			05/12/2010	1,502.89	1,502.89	1,502.89	1,502.89	0.00	0.00
818999963	Money Market Investment Pool			05/13/2010	1,527.11	1,527.11	1,527.11	1,527.11	0.00	0.00
818999963	Money Market Investment Pool			05/14/2010	1,428.05	1,428.05	1,428.05	1,428.05	0.00	0.00
818999963	Money Market Investment Pool			05/17/2010	1,492.11	1,492.11	1,492.11	1,492.11	0.00	0.00
818999963	Money Market Investment Pool			05/18/2010	4,550.81	4,550.81	4,550.81	4,550.81	0.00	0.00
818999963	Money Market Investment Pool			05/19/2010	1,684.29	1,684.29	1,684.29	1,684.29	0.00	0.00
818999963	Money Market Investment Pool			05/20/2010	1,736.14	1,736.14	1,736.14	1,736.14	0.00	0.00
818999963	Money Market Investment Pool			05/21/2010	1,778.90	1,778.90	1,778.90	1,778.90	0.00	0.00
818999963	Money Market Investment Pool			05/25/2010	5,277.77	5,277.77	5,277.77	5,277.77	0.00	0.00
818999963	Money Market Investment Pool			05/26/2010	1,835.28	1,835.28	1,835.28	1,835.28	0.00	0.00



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818999963	Money Market Investment Pool			05/27/2010	1,936.37	1,936.37	1,936.37	1,936.37	0.00	0.00
818999963	Money Market Investment Pool			05/28/2010	2,126.44	2,126.44	2,126.44	2,126.44	0.00	0.00
818999963	Money Market Investment Pool			05/24/2010	1,743.67	1,743.67	1,743.67	1,743.67	0.00	0.00
818999963	Money Market Investment Pool			06/01/2010	2,227.71	2,227.71	2,227.71	2,227.71	0.00	0.00
818999963	Money Market Investment Pool			06/02/2010	7,628.56	7,628.56	7,628.56	7,628.56	0.00	0.00
818999963	Money Market Investment Pool			06/03/2010	998.27	998.27	998.27	998.27	0.00	0.00
818999963	Money Market Investment Pool			06/04/2010	1,187.06	1,187.06	1,187.06	1,187.06	0.00	0.00
818999963	Money Market Investment Pool			06/08/2010	3,513.40	3,513.40	3,513.40	3,513.40	0.00	0.00
818999963	Money Market Investment Pool			06/07/2010	1,182.53	1,182.53	1,182.53	1,182.53	0.00	0.00
818999963	Money Market Investment Pool			06/09/2010	1,119.66	1,119.66	1,119.66	1,119.66	0.00	0.00
818999963	Money Market Investment Pool			06/09/2010	107,844.41	107,844.41	107,844.41	107,844.41	0.00	0.00
818999963	Money Market Investment Pool			06/10/2010	1,075.53	1,075.53	1,075.53	1,075.53	0.00	0.00
818999963	Money Market Investment Pool			06/11/2010	1,093.56	1,093.56	1,093.56	1,093.56	0.00	0.00
818999963	Money Market Investment Pool			06/18/2010	1,211.50	1,211.50	1,211.50	1,211.50	0.00	0.00
818999963	Money Market Investment Pool			06/14/2010	1,130.78	1,130.78	1,130.78	1,130.78	0.00	0.00
818999963	Money Market Investment Pool			06/15/2010	3,327.61	3,327.61	3,327.61	3,327.61	0.00	0.00
818999963	Money Market Investment Pool			06/16/2010	1,145.71	1,145.71	1,145.71	1,145.71	0.00	0.00
818999963	Money Market Investment Pool			06/17/2010	1,227.56	1,227.56	1,227.56	1,227.56	0.00	0.00
818999963	Money Market Investment Pool			06/23/2010	1,251.23	1,251.23	1,251.23	1,251.23	0.00	0.00
818999963	Money Market Investment Pool			06/23/2010	328,192.71	328,192.71	328,192.71	328,192.71	0.00	0.00
818999963	Money Market Investment Pool			06/24/2010	1,240.81	1,240.81	1,240.81	1,240.81	0.00	0.00
818999963	Money Market Investment Pool			06/25/2010	1,558.12	1,558.12	1,558.12	1,558.12	0.00	0.00
818999963	Money Market Investment Pool			06/21/2010	1,263.99	1,263.99	1,263.99	1,263.99	0.00	0.00
818999963	Money Market Investment Pool			06/22/2010	3,800.08	3,800.08	3,800.08	3,800.08	0.00	0.00
818999963	Money Market Investment Pool			07/02/2010	1,216.48	1,216.48	1,216.48	1,216.48	0.00	0.00
818999963	Money Market Investment Pool			06/28/2010	1,720.74	1,720.74	1,720.74	1,720.74	0.00	0.00
818999963	Money Market Investment Pool			06/29/2010	5,397.05	5,397.05	5,397.05	5,397.05	0.00	0.00
818999963	Money Market Investment Pool			07/01/2010	1,569.69	1,569.69	1,569.69	1,569.69	0.00	0.00
818999963	Money Market Investment Pool			06/30/2010	2,257.44	2,257.44	2,257.44	2,257.44	0.00	0.00
818999963	Money Market Investment Pool			07/06/2010	1,183.48	1,183.48	1,183.48	1,183.48	0.00	0.00



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818999963	Money Market Investment Pool			07/07/2010	4,756.04	4,756.04	4,756.04	4,756.04	0.00	0.00
818999963	Money Market Investment Pool			07/08/2010	1,202.96	1,202.96	1,202.96	1,202.96	0.00	0.00
818999963	Money Market Investment Pool			07/09/2010	1,214.82	1,214.82	1,214.82	1,214.82	0.00	0.00
818999963	Money Market Investment Pool			07/09/2010	401,139.86	401,139.86	401,139.86	401,139.86	0.00	0.00
818999963	Money Market Investment Pool			07/14/2010	105,601.36	105,601.36	105,601.36	105,601.36	0.00	0.00
818999963	Money Market Investment Pool			07/12/2010	1,215.51	1,215.51	1,215.51	1,215.51	0.00	0.00
818999963	Money Market Investment Pool			07/13/2010	3,658.71	3,658.71	3,658.71	3,658.71	0.00	0.00
818999963	Money Market Investment Pool			07/15/2010	1,315.99	1,315.99	1,315.99	1,315.99	0.00	0.00
818999963	Money Market Investment Pool			07/14/2010	1,232.68	1,232.68	1,232.68	1,232.68	0.00	0.00
818999963	Money Market Investment Pool			07/16/2010	1,349.48	1,349.48	1,349.48	1,349.48	0.00	0.00
818999963	Money Market Investment Pool			07/19/2010	1,367.59	1,367.59	1,367.59	1,367.59	0.00	0.00
818999963	Money Market Investment Pool			07/20/2010	4,080.29	4,080.29	4,080.29	4,080.29	0.00	0.00
818999963	Money Market Investment Pool			07/21/2010	1,493.10	1,493.10	1,493.10	1,493.10	0.00	0.00
818999963	Money Market Investment Pool			07/22/2010	1,492.39	1,492.39	1,492.39	1,492.39	0.00	0.00
818999963	Money Market Investment Pool			07/23/2010	1,463.22	1,463.22	1,463.22	1,463.22	0.00	0.00
818999963	Money Market Investment Pool			07/29/2010	1,632.15	1,632.15	1,632.15	1,632.15	0.00	0.00
818999963	Money Market Investment Pool			07/26/2010	1,545.71	1,545.71	1,545.71	1,545.71	0.00	0.00
818999963	Money Market Investment Pool			07/28/2010	1,631.78	1,631.78	1,631.78	1,631.78	0.00	0.00
818999963	Money Market Investment Pool			07/29/2010	416,842.38	416,842.38	416,842.38	416,842.38	0.00	0.00
818999963	Money Market Investment Pool			07/30/2010	1,832.68	1,832.68	1,832.68	1,832.68	0.00	0.00
818999963	Money Market Investment Pool			07/27/2010	4,580.29	4,580.29	4,580.29	4,580.29	0.00	0.00
818999963	Money Market Investment Pool			08/02/2010	1,802.57	1,802.57	1,802.57	1,802.57	0.00	0.00
818999963	Money Market Investment Pool			08/03/2010	4,484.99	4,484.99	4,484.99	4,484.99	0.00	0.00
818999963	Money Market Investment Pool			08/04/2010	863.16	863.16	863.16	863.16	0.00	0.00
818999963	Money Market Investment Pool			08/05/2010	881.24	881.24	881.24	881.24	0.00	0.00
818999963	Money Market Investment Pool			08/06/2010	885.01	885.01	885.01	885.01	0.00	0.00
818999963	Money Market Investment Pool			08/13/2010	908.32	908.32	908.32	908.32	0.00	0.00
818999963	Money Market Investment Pool			08/11/2010	1,033.24	1,033.24	1,033.24	1,033.24	0.00	0.00
818999963	Money Market Investment Pool			08/10/2010	2,799.95	2,799.95	2,799.95	2,799.95	0.00	0.00
818999963	Money Market Investment Pool			08/12/2010	1,000.44	1,000.44	1,000.44	1,000.44	0.00	0.00

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818999963	Money Market Investment Pool			08/09/2010	937.45	937.45	937.45	937.45	0.00	0.00
818999963	Money Market Investment Pool			08/16/2010	956.84	956.84	956.84	956.84	0.00	0.00
818999963	Money Market Investment Pool			08/17/2010	2,853.84	2,853.84	2,853.84	2,853.84	0.00	0.00
818999963	Money Market Investment Pool			08/18/2010	1,053.35	1,053.35	1,053.35	1,053.35	0.00	0.00
818999963	Money Market Investment Pool			08/19/2010	1,089.38	1,089.38	1,089.38	1,089.38	0.00	0.00
818999963	Money Market Investment Pool			08/20/2010	1,100.30	1,100.30	1,100.30	1,100.30	0.00	0.00
818999963	Money Market Investment Pool			08/25/2010	979.17	979.17	979.17	979.17	0.00	0.00
818999963	Money Market Investment Pool			08/24/2010	3,164.01	3,164.01	3,164.01	3,164.01	0.00	0.00
818999963	Money Market Investment Pool			08/26/2010	964.50	964.50	964.50	964.50	0.00	0.00
818999963	Money Market Investment Pool			08/27/2010	1,007.20	1,007.20	1,007.20	1,007.20	0.00	0.00
818999963	Money Market Investment Pool			08/23/2010	1,083.45	1,083.45	1,083.45	1,083.45	0.00	0.00
818999963	Money Market Investment Pool			08/30/2010	1,072.78	1,072.78	1,072.78	1,072.78	0.00	0.00
818999963	Money Market Investment Pool			08/31/2010	3,407.08	3,407.08	3,407.08	3,407.08	0.00	0.00
818999963	Money Market Investment Pool			09/01/2010	1,033.90	1,033.90	1,033.90	1,033.90	0.00	0.00
818999963	Money Market Investment Pool			09/02/2010	681.51	681.51	681.51	681.51	0.00	0.00
818999963	Money Market Investment Pool			09/03/2010	776.88	776.88	776.88	776.88	0.00	0.00
818999963	Money Market Investment Pool			09/09/2010	689.82	689.82	689.82	689.82	0.00	0.00
818999963	Money Market Investment Pool			09/10/2010	157,372.65	157,372.65	157,372.65	157,372.65	0.00	0.00
818999963	Money Market Investment Pool			09/08/2010	2,837.84	2,837.84	2,837.84	2,837.84	0.00	0.00
818999963	Money Market Investment Pool			09/10/2010	685.88	685.88	685.88	685.88	0.00	0.00
818999963	Money Market Investment Pool			09/07/2010	716.53	716.53	716.53	716.53	0.00	0.00
818999963	Money Market Investment Pool			09/13/2010	556.49	556.49	556.49	556.49	0.00	0.00
818999963	Money Market Investment Pool			09/14/2010	1,713.63	1,713.63	1,713.63	1,713.63	0.00	0.00
818999963	Money Market Investment Pool			09/15/2010	809.44	809.44	809.44	809.44	0.00	0.00
818999963	Money Market Investment Pool			09/16/2010	871.86	871.86	871.86	871.86	0.00	0.00
818999963	Money Market Investment Pool			09/17/2010	979.06	979.06	979.06	979.06	0.00	0.00
818999963	Money Market Investment Pool			09/22/2010	1,032.33	1,032.33	1,032.33	1,032.33	0.00	0.00
818999963	Money Market Investment Pool			09/21/2010	2,896.31	2,896.31	2,896.31	2,896.31	0.00	0.00
818999963	Money Market Investment Pool			09/23/2010	1,146.85	1,146.85	1,146.85	1,146.85	0.00	0.00
818999963	Money Market Investment Pool			09/24/2010	1,197.18	1,197.18	1,197.18	1,197.18	0.00	0.00

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818999963	Money Market Investment Pool		09/20/2010	09/20/2010	964.43	964.43	964.43	964.43	0.00	0.00
818999963	Money Market Investment Pool		09/27/2010	09/27/2010	1,421.10	1,421.10	1,421.10	1,421.10	0.00	0.00
818999963	Money Market Investment Pool		09/28/2010	09/28/2010	3,810.99	3,810.99	3,810.99	3,810.99	0.00	0.00
818999963	Money Market Investment Pool		09/29/2010	09/29/2010	1,380.77	1,380.77	1,380.77	1,380.77	0.00	0.00
818999963	Money Market Investment Pool		09/30/2010	09/30/2010	1,381.87	1,381.87	1,381.87	1,381.87	0.00	0.00
818999963	Money Market Investment Pool		09/30/2010	09/30/2010	71,155.63	71,155.63	71,155.63	71,155.63	0.00	0.00
818999963	Money Market Investment Pool		10/01/2010	10/01/2010	1,444.35	1,444.35	1,444.35	1,444.35	0.00	0.00
818999963	Money Market Investment Pool		10/07/2010	10/07/2010	926.50	926.50	926.50	926.50	0.00	0.00
818999963	Money Market Investment Pool		10/08/2010	10/08/2010	1,031.68	1,031.68	1,031.68	1,031.68	0.00	0.00
818999963	Money Market Investment Pool		10/05/2010	10/05/2010	2,688.00	2,688.00	2,688.00	2,688.00	0.00	0.00
818999963	Money Market Investment Pool		10/04/2010	10/04/2010	1,058.01	1,058.01	1,058.01	1,058.01	0.00	0.00
818999963	Money Market Investment Pool		10/06/2010	10/06/2010	952.00	952.00	952.00	952.00	0.00	0.00
818999963	Money Market Investment Pool		10/11/2010	10/11/2010	1,022.13	1,022.13	1,022.13	1,022.13	0.00	0.00
818999963	Money Market Investment Pool		10/12/2010	10/12/2010	2,919.18	2,919.18	2,919.18	2,919.18	0.00	0.00
818999963	Money Market Investment Pool		10/13/2010	10/13/2010	987.45	987.45	987.45	987.45	0.00	0.00
818999963	Money Market Investment Pool		10/14/2010	10/14/2010	901.24	901.24	901.24	901.24	0.00	0.00
818999963	Money Market Investment Pool		10/15/2010	10/15/2010	843.24	843.24	843.24	843.24	0.00	0.00
818999963	Money Market Investment Pool		10/19/2010	10/19/2010	2,663.02	2,663.02	2,663.02	2,663.02	0.00	0.00
818999963	Money Market Investment Pool		10/18/2010	10/18/2010	879.50	879.50	879.50	879.50	0.00	0.00
818999963	Money Market Investment Pool		10/20/2010	10/20/2010	942.00	942.00	942.00	942.00	0.00	0.00
818999963	Money Market Investment Pool		10/21/2010	10/21/2010	1,014.38	1,014.38	1,014.38	1,014.38	0.00	0.00
818999963	Money Market Investment Pool		10/22/2010	10/22/2010	1,130.18	1,130.18	1,130.18	1,130.18	0.00	0.00
818999963	Money Market Investment Pool		10/22/2010	10/22/2010	339,582.96	339,582.96	339,582.96	339,582.96	0.00	0.00
818999963	Money Market Investment Pool		10/28/2010	10/28/2010	194,148.39	194,148.39	194,148.39	194,148.39	0.00	0.00
818999963	Money Market Investment Pool		10/25/2010	10/25/2010	1,166.86	1,166.86	1,166.86	1,166.86	0.00	0.00
818999963	Money Market Investment Pool		10/26/2010	10/26/2010	3,516.98	3,516.98	3,516.98	3,516.98	0.00	0.00
818999963	Money Market Investment Pool		10/27/2010	10/27/2010	1,073.03	1,073.03	1,073.03	1,073.03	0.00	0.00
818999963	Money Market Investment Pool		10/29/2010	10/29/2010	1,013.10	1,013.10	1,013.10	1,013.10	0.00	0.00
818999963	Money Market Investment Pool		10/28/2010	10/28/2010	1,171.56	1,171.56	1,171.56	1,171.56	0.00	0.00
818999963	Money Market Investment Pool		11/01/2010	11/01/2010	1,205.37	1,205.37	1,205.37	1,205.37	0.00	0.00



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818999963	Money Market Investment Pool			11/02/2010	3,415.31	3,415.31	3,415.31	3,415.31	0.00	0.00
818999963	Money Market Investment Pool			11/03/2010	1,029.02	1,029.02	1,029.02	1,029.02	0.00	0.00
818999963	Money Market Investment Pool			11/04/2010	1,042.20	1,042.20	1,042.20	1,042.20	0.00	0.00
818999963	Money Market Investment Pool			11/05/2010	1,060.39	1,060.39	1,060.39	1,060.39	0.00	0.00
818999963	Money Market Investment Pool			11/11/2010	1,097.92	1,097.92	1,097.92	1,097.92	0.00	0.00
818999963	Money Market Investment Pool			11/08/2010	1,081.04	1,081.04	1,081.04	1,081.04	0.00	0.00
818999963	Money Market Investment Pool			11/09/2010	3,427.31	3,427.31	3,427.31	3,427.31	0.00	0.00
818999963	Money Market Investment Pool			11/10/2010	1,057.45	1,057.45	1,057.45	1,057.45	0.00	0.00
818999963	Money Market Investment Pool			11/12/2010	1,066.82	1,066.82	1,066.82	1,066.82	0.00	0.00
818999963	Money Market Investment Pool			11/09/2010	362,359.14	362,359.14	362,359.14	362,359.14	0.00	0.00
818999963	Money Market Investment Pool			11/15/2010	1,113.95	1,113.95	1,113.95	1,113.95	0.00	0.00
818999963	Money Market Investment Pool			11/16/2010	3,328.32	3,328.32	3,328.32	3,328.32	0.00	0.00
818999963	Money Market Investment Pool			11/17/2010	1,186.33	1,186.33	1,186.33	1,186.33	0.00	0.00
818999963	Money Market Investment Pool			11/18/2010	1,160.60	1,160.60	1,160.60	1,160.60	0.00	0.00
818999963	Money Market Investment Pool			11/19/2010	1,161.86	1,161.86	1,161.86	1,161.86	0.00	0.00
818999963	Money Market Investment Pool			11/19/2010	280,824.93	280,824.93	280,824.93	280,824.93	0.00	0.00
818999963	Money Market Investment Pool			11/26/2010	1,211.96	1,211.96	1,211.96	1,211.96	0.00	0.00
818999963	Money Market Investment Pool			11/23/2010	3,587.72	3,587.72	3,587.72	3,587.72	0.00	0.00
818999963	Money Market Investment Pool			11/22/2010	423,817.29	423,817.29	423,817.29	423,817.29	0.00	0.00
818999963	Money Market Investment Pool			11/24/2010	1,217.15	1,217.15	1,217.15	1,217.15	0.00	0.00
818999963	Money Market Investment Pool			11/22/2010	1,159.29	1,159.29	1,159.29	1,159.29	0.00	0.00
818999963	Money Market Investment Pool			11/29/2010	2,511.22	2,511.22	2,511.22	2,511.22	0.00	0.00
818999963	Money Market Investment Pool			11/30/2010	3,959.13	3,959.13	3,959.13	3,959.13	0.00	0.00
818999963	Money Market Investment Pool			12/01/2010	1,366.70	1,366.70	1,366.70	1,366.70	0.00	0.00
818999963	Money Market Investment Pool			12/02/2010	1,388.93	1,388.93	1,388.93	1,388.93	0.00	0.00
818999963	Money Market Investment Pool			12/03/2010	1,209.29	1,209.29	1,209.29	1,209.29	0.00	0.00
818999963	Money Market Investment Pool			12/08/2010	1,149.50	1,149.50	1,149.50	1,149.50	0.00	0.00
818999963	Money Market Investment Pool			12/07/2010	3,438.64	3,438.64	3,438.64	3,438.64	0.00	0.00
818999963	Money Market Investment Pool			12/09/2010	1,637.21	1,637.21	1,637.21	1,637.21	0.00	0.00
818999963	Money Market Investment Pool			12/10/2010	1,436.40	1,436.40	1,436.40	1,436.40	0.00	0.00

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818999963	Money Market Investment Pool			12/06/2010	1,143.30	1,143.30	1,143.30	1,143.30	0.00	0.00
818999963	Money Market Investment Pool			12/13/2010	1,444.69	1,444.69	1,444.69	1,444.69	0.00	0.00
818999963	Money Market Investment Pool			12/14/2010	4,130.52	4,130.52	4,130.52	4,130.52	0.00	0.00
818999963	Money Market Investment Pool			12/15/2010	1,574.50	1,574.50	1,574.50	1,574.50	0.00	0.00
818999963	Money Market Investment Pool			12/16/2010	1,222.38	1,222.38	1,222.38	1,222.38	0.00	0.00
818999963	Money Market Investment Pool			12/16/2010	485,135.56	485,135.56	485,135.56	485,135.56	0.00	0.00
818999963	Money Market Investment Pool			12/17/2010	1,172.74	1,172.74	1,172.74	1,172.74	0.00	0.00
818999963	Money Market Investment Pool			12/20/2010	1,175.67	1,175.67	1,175.67	1,175.67	0.00	0.00
818999963	Money Market Investment Pool			12/22/2010	1,139.49	1,139.49	1,139.49	1,139.49	0.00	0.00
818999963	Money Market Investment Pool			12/23/2010	1,063.97	1,063.97	1,063.97	1,063.97	0.00	0.00
818999963	Money Market Investment Pool			12/21/2010	3,474.38	3,474.38	3,474.38	3,474.38	0.00	0.00
818999963	Money Market Investment Pool			12/27/2010	958.90	958.90	958.90	958.90	0.00	0.00
818999963	Money Market Investment Pool			12/28/2010	3,876.30	3,876.30	3,876.30	3,876.30	0.00	0.00
818999963	Money Market Investment Pool			12/29/2010	915.98	915.98	915.98	915.98	0.00	0.00
818999963	Money Market Investment Pool			12/30/2010	1,194.07	1,194.07	1,194.07	1,194.07	0.00	0.00
818999963	Money Market Investment Pool			12/31/2010	1,187.57	1,187.57	1,187.57	1,187.57	0.00	0.00
818999963	Money Market Investment Pool			12/31/2010	940.86	940.86	940.86	940.86	0.00	0.00
818999963	Money Market Investment Pool			01/07/2011	1,333.15	1,333.15	1,333.15	1,333.15	0.00	0.00
818999963	Money Market Investment Pool			01/04/2011	2,843.97	2,843.97	2,843.97	2,843.97	0.00	0.00
818999963	Money Market Investment Pool			01/05/2011	979.80	979.80	979.80	979.80	0.00	0.00
818999963	Money Market Investment Pool			01/06/2011	244,308.10	244,308.10	244,308.10	244,308.10	0.00	0.00
818999963	Money Market Investment Pool			01/06/2011	1,063.22	1,063.22	1,063.22	1,063.22	0.00	0.00
818999963	Money Market Investment Pool			01/10/2011	1,307.24	1,307.24	1,307.24	1,307.24	0.00	0.00
818999963	Money Market Investment Pool			01/11/2011	3,933.21	3,933.21	3,933.21	3,933.21	0.00	0.00
818999963	Money Market Investment Pool			01/12/2011	1,295.91	1,295.91	1,295.91	1,295.91	0.00	0.00
818999963	Money Market Investment Pool			01/13/2011	1,282.71	1,282.71	1,282.71	1,282.71	0.00	0.00
818999963	Money Market Investment Pool			01/14/2011	1,302.16	1,302.16	1,302.16	1,302.16	0.00	0.00
818999963	Money Market Investment Pool			01/18/2011	1,131.57	1,131.57	1,131.57	1,131.57	0.00	0.00
818999963	Money Market Investment Pool			01/19/2011	4,595.73	4,595.73	4,595.73	4,595.73	0.00	0.00
818999963	Money Market Investment Pool			01/20/2011	1,370.35	1,370.35	1,370.35	1,370.35	0.00	0.00



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818999963	Money Market Investment Pool			01/21/2011	1,499.18	1,499.18	1,499.18	1,499.18	0.00	0.00
818999963	Money Market Investment Pool			01/27/2011	1,519.36	1,519.36	1,519.36	1,519.36	0.00	0.00
818999963	Money Market Investment Pool			01/28/2011	1,367.26	1,367.26	1,367.26	1,367.26	0.00	0.00
818999963	Money Market Investment Pool			01/24/2011	1,467.38	1,467.38	1,467.38	1,467.38	0.00	0.00
818999963	Money Market Investment Pool			01/26/2011	1,452.86	1,452.86	1,452.86	1,452.86	0.00	0.00
818999963	Money Market Investment Pool			01/25/2011	4,380.73	4,380.73	4,380.73	4,380.73	0.00	0.00
818999963	Money Market Investment Pool			01/31/2011	1,320.98	1,320.98	1,320.98	1,320.98	0.00	0.00
818999963	Money Market Investment Pool			02/01/2011	4,181.77	4,181.77	4,181.77	4,181.77	0.00	0.00
818999963	Money Market Investment Pool			02/02/2011	1,539.66	1,539.66	1,539.66	1,539.66	0.00	0.00
818999963	Money Market Investment Pool			02/03/2011	1,540.78	1,540.78	1,540.78	1,540.78	0.00	0.00
818999963	Money Market Investment Pool			02/04/2011	1,614.73	1,614.73	1,614.73	1,614.73	0.00	0.00
818999963	Money Market Investment Pool			02/10/2011	1,494.67	1,494.67	1,494.67	1,494.67	0.00	0.00
818999963	Money Market Investment Pool			02/07/2011	1,500.75	1,500.75	1,500.75	1,500.75	0.00	0.00
818999963	Money Market Investment Pool			02/08/2011	4,529.76	4,529.76	4,529.76	4,529.76	0.00	0.00
818999963	Money Market Investment Pool			02/09/2011	249,099.41	249,099.41	249,099.41	249,099.41	0.00	0.00
818999963	Money Market Investment Pool			02/11/2011	1,662.43	1,662.43	1,662.43	1,662.43	0.00	0.00
818999963	Money Market Investment Pool			02/09/2011	1,586.00	1,586.00	1,586.00	1,586.00	0.00	0.00
818999963	Money Market Investment Pool			02/14/2011	1,756.60	1,756.60	1,756.60	1,756.60	0.00	0.00
818999963	Money Market Investment Pool			02/15/2011	5,298.85	5,298.85	5,298.85	5,298.85	0.00	0.00
818999963	Money Market Investment Pool			02/16/2011	1,977.68	1,977.68	1,977.68	1,977.68	0.00	0.00
818999963	Money Market Investment Pool			02/17/2011	1,662.86	1,662.86	1,662.86	1,662.86	0.00	0.00
818999963	Money Market Investment Pool			02/18/2011	1,485.22	1,485.22	1,485.22	1,485.22	0.00	0.00
818999963	Money Market Investment Pool			02/22/2011	1,614.95	1,614.95	1,614.95	1,614.95	0.00	0.00
818999963	Money Market Investment Pool			02/23/2011	6,381.58	6,381.58	6,381.58	6,381.58	0.00	0.00
818999963	Money Market Investment Pool			02/24/2011	1,529.68	1,529.68	1,529.68	1,529.68	0.00	0.00
818999963	Money Market Investment Pool			02/25/2011	1,448.41	1,448.41	1,448.41	1,448.41	0.00	0.00
818999963	Money Market Investment Pool			02/28/2011	1,599.34	1,599.34	1,599.34	1,599.34	0.00	0.00
818999963	Money Market Investment Pool			03/01/2011	5,202.47	5,202.47	5,202.47	5,202.47	0.00	0.00
818999963	Money Market Investment Pool			03/02/2011	1,716.00	1,716.00	1,716.00	1,716.00	0.00	0.00
818999963	Money Market Investment Pool			03/03/2011	1,732.32	1,732.32	1,732.32	1,732.32	0.00	0.00

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818999963	Money Market Investment Pool			03/03/2011	278,173.61	278,173.61	278,173.61	278,173.61	0.00	0.00
818999963	Money Market Investment Pool			03/04/2011	1,716.37	1,716.37	1,716.37	1,716.37	0.00	0.00
818999963	Money Market Investment Pool			03/04/2011	228,119.76	228,119.76	228,119.76	228,119.76	0.00	0.00
818999963	Money Market Investment Pool			03/07/2011	1,784.38	1,784.38	1,784.38	1,784.38	0.00	0.00
818999963	Money Market Investment Pool			03/08/2011	5,086.34	5,086.34	5,086.34	5,086.34	0.00	0.00
818999963	Money Market Investment Pool			03/09/2011	1,671.21	1,671.21	1,671.21	1,671.21	0.00	0.00
818999963	Money Market Investment Pool			03/10/2011	1,576.38	1,576.38	1,576.38	1,576.38	0.00	0.00
818999963	Money Market Investment Pool			03/11/2011	1,483.32	1,483.32	1,483.32	1,483.32	0.00	0.00
818999963	Money Market Investment Pool			03/16/2011	1,579.61	1,579.61	1,579.61	1,579.61	0.00	0.00
818999963	Money Market Investment Pool			03/15/2011	4,423.27	4,423.27	4,423.27	4,423.27	0.00	0.00
818999963	Money Market Investment Pool			03/17/2011	1,642.82	1,642.82	1,642.82	1,642.82	0.00	0.00
818999963	Money Market Investment Pool			03/18/2011	1,630.77	1,630.77	1,630.77	1,630.77	0.00	0.00
818999963	Money Market Investment Pool			03/14/2011	1,477.68	1,477.68	1,477.68	1,477.68	0.00	0.00
818999963	Money Market Investment Pool			03/21/2011	1,690.01	1,690.01	1,690.01	1,690.01	0.00	0.00
818999963	Money Market Investment Pool			03/22/2011	5,302.98	5,302.98	5,302.98	5,302.98	0.00	0.00
818999963	Money Market Investment Pool			03/23/2011	1,999.36	1,999.36	1,999.36	1,999.36	0.00	0.00
818999963	Money Market Investment Pool			03/24/2011	1,944.83	1,944.83	1,944.83	1,944.83	0.00	0.00
818999963	Money Market Investment Pool			03/25/2011	2,025.25	2,025.25	2,025.25	2,025.25	0.00	0.00
818999963	Money Market Investment Pool			03/30/2011	2,059.15	2,059.15	2,059.15	2,059.15	0.00	0.00
818999963	Money Market Investment Pool			04/01/2011	1,799.64	1,799.64	1,799.64	1,799.64	0.00	0.00
818999963	Money Market Investment Pool			03/31/2011	1,977.25	1,977.25	1,977.25	1,977.25	0.00	0.00
818999963	Money Market Investment Pool			03/28/2011	2,041.58	2,041.58	2,041.58	2,041.58	0.00	0.00
818999963	Money Market Investment Pool			03/29/2011	6,149.50	6,149.50	6,149.50	6,149.50	0.00	0.00
818999963	Money Market Investment Pool			04/04/2011	2,142.15	2,142.15	2,142.15	2,142.15	0.00	0.00
818999963	Money Market Investment Pool			04/05/2011	6,277.86	6,277.86	6,277.86	6,277.86	0.00	0.00
818999963	Money Market Investment Pool			04/06/2011	2,101.62	2,101.62	2,101.62	2,101.62	0.00	0.00
818999963	Money Market Investment Pool			04/07/2011	2,249.95	2,249.95	2,249.95	2,249.95	0.00	0.00
818999963	Money Market Investment Pool			04/08/2011	1,934.79	1,934.79	1,934.79	1,934.79	0.00	0.00
818999963	Money Market Investment Pool			04/11/2011	2,000.79	2,000.79	2,000.79	2,000.79	0.00	0.00
818999963	Money Market Investment Pool			04/12/2011	5,937.86	5,937.86	5,937.86	5,937.86	0.00	0.00



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818999963	Money Market Investment Pool			04/13/2011	2,095.39	2,095.39	2,095.39	2,095.39	0.00	0.00
818999963	Money Market Investment Pool			04/14/2011	2,125.47	2,125.47	2,125.47	2,125.47	0.00	0.00
818999963	Money Market Investment Pool			04/15/2011	1,722.29	1,722.29	1,722.29	1,722.29	0.00	0.00
818999963	Money Market Investment Pool			04/19/2011	5,515.06	5,515.06	5,515.06	5,515.06	0.00	0.00
818999963	Money Market Investment Pool			04/18/2011	1,870.97	1,870.97	1,870.97	1,870.97	0.00	0.00
818999963	Money Market Investment Pool			04/20/2011	1,639.06	1,639.06	1,639.06	1,639.06	0.00	0.00
818999963	Money Market Investment Pool			04/21/2011	1,629.50	1,629.50	1,629.50	1,629.50	0.00	0.00
818999963	Money Market Investment Pool			04/21/2011	306,789.95	306,789.95	306,789.95	306,789.95	0.00	0.00
818999963	Money Market Investment Pool			04/25/2011	1,674.58	1,674.58	1,674.58	1,674.58	0.00	0.00
818999963	Money Market Investment Pool			04/26/2011	6,728.24	6,728.24	6,728.24	6,728.24	0.00	0.00
818999963	Money Market Investment Pool			04/27/2011	1,733.02	1,733.02	1,733.02	1,733.02	0.00	0.00
818999963	Money Market Investment Pool			04/28/2011	1,727.07	1,727.07	1,727.07	1,727.07	0.00	0.00
818999963	Money Market Investment Pool			04/29/2011	1,747.32	1,747.32	1,747.32	1,747.32	0.00	0.00
818999963	Money Market Investment Pool			04/29/2011	481,978.05	481,978.05	481,978.05	481,978.05	0.00	0.00
818999963	Money Market Investment Pool			05/04/2011	160,987.16	160,987.16	160,987.16	160,987.16	0.00	0.00
818999963	Money Market Investment Pool			05/05/2011	1,870.08	1,870.08	1,870.08	1,870.08	0.00	0.00
818999963	Money Market Investment Pool			05/05/2011	317,573.90	317,573.90	317,573.90	317,573.90	0.00	0.00
818999963	Money Market Investment Pool			05/06/2011	1,828.69	1,828.69	1,828.69	1,828.69	0.00	0.00
818999963	Money Market Investment Pool			05/02/2011	2,194.12	2,194.12	2,194.12	2,194.12	0.00	0.00
818999963	Money Market Investment Pool			05/04/2011	1,868.49	1,868.49	1,868.49	1,868.49	0.00	0.00
818999963	Money Market Investment Pool			05/03/2011	6,262.48	6,262.48	6,262.48	6,262.48	0.00	0.00
818999963	Money Market Investment Pool			05/09/2011	1,797.05	1,797.05	1,797.05	1,797.05	0.00	0.00
818999963	Money Market Investment Pool			05/10/2011	5,319.74	5,319.74	5,319.74	5,319.74	0.00	0.00
818999963	Money Market Investment Pool			05/11/2011	1,732.54	1,732.54	1,732.54	1,732.54	0.00	0.00
818999963	Money Market Investment Pool			05/12/2011	1,703.43	1,703.43	1,703.43	1,703.43	0.00	0.00
818999963	Money Market Investment Pool			05/12/2011	410,600.14	410,600.14	410,600.14	410,600.14	0.00	0.00
818999963	Money Market Investment Pool			05/13/2011	1,644.76	1,644.76	1,644.76	1,644.76	0.00	0.00
818999963	Money Market Investment Pool			05/17/2011	5,001.14	5,001.14	5,001.14	5,001.14	0.00	0.00
818999963	Money Market Investment Pool			05/16/2011	1,684.37	1,684.37	1,684.37	1,684.37	0.00	0.00
818999963	Money Market Investment Pool			05/18/2011	1,655.60	1,655.60	1,655.60	1,655.60	0.00	0.00

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818999963	Money Market Investment Pool			05/19/2011	1,541.63	1,541.63	1,541.63	1,541.63	0.00	0.00
818999963	Money Market Investment Pool			05/20/2011	1,463.83	1,463.83	1,463.83	1,463.83	0.00	0.00
818999963	Money Market Investment Pool			05/23/2011	1,455.69	1,455.69	1,455.69	1,455.69	0.00	0.00
818999963	Money Market Investment Pool			05/24/2011	4,375.09	4,375.09	4,375.09	4,375.09	0.00	0.00
818999963	Money Market Investment Pool			05/25/2011	1,437.06	1,437.06	1,437.06	1,437.06	0.00	0.00
818999963	Money Market Investment Pool			05/26/2011	1,512.18	1,512.18	1,512.18	1,512.18	0.00	0.00
818999963	Money Market Investment Pool			05/27/2011	1,547.74	1,547.74	1,547.74	1,547.74	0.00	0.00
818999963	Money Market Investment Pool			06/03/2011	1,651.71	1,651.71	1,651.71	1,651.71	0.00	0.00
818999963	Money Market Investment Pool			06/02/2011	1,510.91	1,510.91	1,510.91	1,510.91	0.00	0.00
818999963	Money Market Investment Pool			05/31/2011	1,492.15	1,492.15	1,492.15	1,492.15	0.00	0.00
818999963	Money Market Investment Pool			06/01/2011	5,915.96	5,915.96	5,915.96	5,915.96	0.00	0.00
818999963	Money Market Investment Pool			06/07/2011	4,412.71	4,412.71	4,412.71	4,412.71	0.00	0.00
818999963	Money Market Investment Pool			06/08/2011	1,464.29	1,464.29	1,464.29	1,464.29	0.00	0.00
818999963	Money Market Investment Pool			06/08/2011	165,343.44	165,343.44	165,343.44	165,343.44	0.00	0.00
818999963	Money Market Investment Pool			06/09/2011	1,556.36	1,556.36	1,556.36	1,556.36	0.00	0.00
818999963	Money Market Investment Pool			06/10/2011	1,571.53	1,571.53	1,571.53	1,571.53	0.00	0.00
818999963	Money Market Investment Pool			06/06/2011	1,465.49	1,465.49	1,465.49	1,465.49	0.00	0.00
818999963	Money Market Investment Pool			06/13/2011	1,572.74	1,572.74	1,572.74	1,572.74	0.00	0.00
818999963	Money Market Investment Pool			06/14/2011	4,619.11	4,619.11	4,619.11	4,619.11	0.00	0.00
818999963	Money Market Investment Pool			06/15/2011	1,513.97	1,513.97	1,513.97	1,513.97	0.00	0.00
818999963	Money Market Investment Pool			06/17/2011	1,661.95	1,661.95	1,661.95	1,661.95	0.00	0.00
818999963	Money Market Investment Pool			06/16/2011	1,558.53	1,558.53	1,558.53	1,558.53	0.00	0.00
818999963	Money Market Investment Pool			06/20/2011	1,638.95	1,638.95	1,638.95	1,638.95	0.00	0.00
818999963	Money Market Investment Pool			06/21/2011	4,750.22	4,750.22	4,750.22	4,750.22	0.00	0.00
818999963	Money Market Investment Pool			06/22/2011	1,478.95	1,478.95	1,478.95	1,478.95	0.00	0.00
818999963	Money Market Investment Pool			06/23/2011	1,482.07	1,482.07	1,482.07	1,482.07	0.00	0.00
818999963	Money Market Investment Pool			06/24/2011	1,452.66	1,452.66	1,452.66	1,452.66	0.00	0.00
818999963	Money Market Investment Pool			06/27/2011	1,392.50	1,392.50	1,392.50	1,392.50	0.00	0.00
818999963	Money Market Investment Pool			06/28/2011	4,221.17	4,221.17	4,221.17	4,221.17	0.00	0.00
818999963	Money Market Investment Pool			06/29/2011	1,462.01	1,462.01	1,462.01	1,462.01	0.00	0.00

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818999963	Money Market Investment Pool			06/30/2011	1,431.75	1,431.75	1,431.75	1,431.75	0.00	0.00
818999963	Money Market Investment Pool			07/01/2011	1,353.83	1,353.83	1,353.83	1,353.83	0.00	0.00
818999963	Money Market Investment Pool			07/05/2011	1,501.68	1,501.68	1,501.68	1,501.68	0.00	0.00
818999963	Money Market Investment Pool			07/08/2011	1,263.20	1,263.20	1,263.20	1,263.20	0.00	0.00
818999963	Money Market Investment Pool			07/06/2011	5,957.54	5,957.54	5,957.54	5,957.54	0.00	0.00
818999963	Money Market Investment Pool			07/07/2011	1,367.83	1,367.83	1,367.83	1,367.83	0.00	0.00
818999963	Money Market Investment Pool			07/11/2011	1,254.21	1,254.21	1,254.21	1,254.21	0.00	0.00
818999963	Money Market Investment Pool			07/11/2011	116,333.14	116,333.14	116,333.14	116,333.14	0.00	0.00
818999963	Money Market Investment Pool			07/12/2011	3,755.63	3,755.63	3,755.63	3,755.63	0.00	0.00
818999963	Money Market Investment Pool			07/12/2011	496,374.65	496,374.65	496,374.65	496,374.65	0.00	0.00
818999963	Money Market Investment Pool			07/13/2011	1,479.57	1,479.57	1,479.57	1,479.57	0.00	0.00
818999963	Money Market Investment Pool			07/14/2011	1,402.20	1,402.20	1,402.20	1,402.20	0.00	0.00
818999963	Money Market Investment Pool			07/14/2011	461,250.13	461,250.13	461,250.13	461,250.13	0.00	0.00
818999963	Money Market Investment Pool			07/15/2011	1,137.98	1,137.98	1,137.98	1,137.98	0.00	0.00
818999963	Money Market Investment Pool			07/21/2011	969.00	969.00	969.00	969.00	0.00	0.00
818999963	Money Market Investment Pool			07/18/2011	1,189.40	1,189.40	1,189.40	1,189.40	0.00	0.00
818999963	Money Market Investment Pool			07/20/2011	1,019.67	1,019.67	1,019.67	1,019.67	0.00	0.00
818999963	Money Market Investment Pool			07/22/2011	1,012.97	1,012.97	1,012.97	1,012.97	0.00	0.00
818999963	Money Market Investment Pool			07/19/2011	3,595.59	3,595.59	3,595.59	3,595.59	0.00	0.00
818999963	Money Market Investment Pool			07/25/2011	1,747.36	1,747.36	1,747.36	1,747.36	0.00	0.00
818999963	Money Market Investment Pool			07/25/2011	216,915.82	216,915.82	216,915.82	216,915.82	0.00	0.00
818999963	Money Market Investment Pool			07/26/2011	2,952.64	2,952.64	2,952.64	2,952.64	0.00	0.00
818999963	Money Market Investment Pool			07/27/2011	1,039.41	1,039.41	1,039.41	1,039.41	0.00	0.00
818999963	Money Market Investment Pool			07/28/2011	993.42	993.42	993.42	993.42	0.00	0.00
818999963	Money Market Investment Pool			07/29/2011	1,167.68	1,167.68	1,167.68	1,167.68	0.00	0.00
818999963	Money Market Investment Pool			08/03/2011	1,257.55	1,257.55	1,257.55	1,257.55	0.00	0.00
818999963	Money Market Investment Pool			08/05/2011	1,113.17	1,113.17	1,113.17	1,113.17	0.00	0.00
818999963	Money Market Investment Pool			08/04/2011	1,582.15	1,582.15	1,582.15	1,582.15	0.00	0.00
818999963	Money Market Investment Pool			08/01/2011	1,549.92	1,549.92	1,549.92	1,549.92	0.00	0.00
818999963	Money Market Investment Pool			08/02/2011	4,256.66	4,256.66	4,256.66	4,256.66	0.00	0.00

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818999963	Money Market Investment Pool			08/08/2011	1,027.90	1,027.90	1,027.90	1,027.90	0.00	0.00
818999963	Money Market Investment Pool			08/09/2011	3,094.51	3,094.51	3,094.51	3,094.51	0.00	0.00
818999963	Money Market Investment Pool			08/10/2011	942.18	942.18	942.18	942.18	0.00	0.00
818999963	Money Market Investment Pool			08/11/2011	1,012.87	1,012.87	1,012.87	1,012.87	0.00	0.00
818999963	Money Market Investment Pool			08/12/2011	934.29	934.29	934.29	934.29	0.00	0.00
818999963	Money Market Investment Pool			08/15/2011	960.44	960.44	960.44	960.44	0.00	0.00
818999963	Money Market Investment Pool			08/15/2011	494,715.86	494,715.86	494,715.86	494,715.86	0.00	0.00
818999963	Money Market Investment Pool			08/16/2011	2,858.30	2,858.30	2,858.30	2,858.30	0.00	0.00
818999963	Money Market Investment Pool			08/17/2011	1,141.84	1,141.84	1,141.84	1,141.84	0.00	0.00
818999963	Money Market Investment Pool			08/19/2011	1,064.01	1,064.01	1,064.01	1,064.01	0.00	0.00
818999963	Money Market Investment Pool			08/18/2011	962.48	962.48	962.48	962.48	0.00	0.00
818999963	Money Market Investment Pool			08/22/2011	1,002.73	1,002.73	1,002.73	1,002.73	0.00	0.00
818999963	Money Market Investment Pool			08/23/2011	3,073.10	3,073.10	3,073.10	3,073.10	0.00	0.00
818999963	Money Market Investment Pool			08/24/2011	1,110.12	1,110.12	1,110.12	1,110.12	0.00	0.00
818999963	Money Market Investment Pool			08/25/2011	1,152.85	1,152.85	1,152.85	1,152.85	0.00	0.00
818999963	Money Market Investment Pool			08/25/2011	480,275.43	480,275.43	480,275.43	480,275.43	0.00	0.00
818999963	Money Market Investment Pool			08/26/2011	1,759.62	1,759.62	1,759.62	1,759.62	0.00	0.00
818999963	Money Market Investment Pool			08/29/2011	1,787.89	1,787.89	1,787.89	1,787.89	0.00	0.00
818999963	Money Market Investment Pool			08/30/2011	5,303.46	5,303.46	5,303.46	5,303.46	0.00	0.00
818999963	Money Market Investment Pool			08/31/2011	1,692.80	1,692.80	1,692.80	1,692.80	0.00	0.00
818999963	Money Market Investment Pool			09/01/2011	915.80	915.80	915.80	915.80	0.00	0.00
818999963	Money Market Investment Pool			09/02/2011	1,047.68	1,047.68	1,047.68	1,047.68	0.00	0.00
818999963	Money Market Investment Pool			09/08/2011	1,057.93	1,057.93	1,057.93	1,057.93	0.00	0.00
818999963	Money Market Investment Pool			09/06/2011	1,009.60	1,009.60	1,009.60	1,009.60	0.00	0.00
818999963	Money Market Investment Pool			09/09/2011	1,086.37	1,086.37	1,086.37	1,086.37	0.00	0.00
818999963	Money Market Investment Pool			09/09/2011	478,892.40	478,892.40	478,892.40	478,892.40	0.00	0.00
818999963	Money Market Investment Pool			09/07/2011	4,084.01	4,084.01	4,084.01	4,084.01	0.00	0.00
818999963	Money Market Investment Pool			09/12/2011	1,059.00	1,059.00	1,059.00	1,059.00	0.00	0.00
818999963	Money Market Investment Pool			09/13/2011	3,106.28	3,106.28	3,106.28	3,106.28	0.00	0.00
818999963	Money Market Investment Pool			09/14/2011	981.96	981.96	981.96	981.96	0.00	0.00

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818999963	Money Market Investment Pool			09/15/2011	923.93	923.93	923.93	923.93	0.00	0.00
818999963	Money Market Investment Pool			09/16/2011	1,043.08	1,043.08	1,043.08	1,043.08	0.00	0.00
818999963	Money Market Investment Pool			09/23/2011	747.60	747.60	747.60	747.60	0.00	0.00
818999963	Money Market Investment Pool			09/19/2011	1,075.04	1,075.04	1,075.04	1,075.04	0.00	0.00
818999963	Money Market Investment Pool			09/20/2011	3,223.30	3,223.30	3,223.30	3,223.30	0.00	0.00
818999963	Money Market Investment Pool			09/22/2011	960.03	960.03	960.03	960.03	0.00	0.00
818999963	Money Market Investment Pool			09/21/2011	1,175.59	1,175.59	1,175.59	1,175.59	0.00	0.00
818999963	Money Market Investment Pool			09/26/2011	687.96	687.96	687.96	687.96	0.00	0.00
818999963	Money Market Investment Pool			09/27/2011	2,057.40	2,057.40	2,057.40	2,057.40	0.00	0.00
818999963	Money Market Investment Pool			09/27/2011	98,141.77	98,141.77	98,141.77	98,141.77	0.00	0.00
818999963	Money Market Investment Pool			09/28/2011	760.65	760.65	760.65	760.65	0.00	0.00
818999963	Money Market Investment Pool			09/29/2011	783.29	783.29	783.29	783.29	0.00	0.00
818999963	Money Market Investment Pool			09/29/2011	114,392.77	114,392.77	114,392.77	114,392.77	0.00	0.00
818999963	Money Market Investment Pool			09/30/2011	1,082.10	1,082.10	1,082.10	1,082.10	0.00	0.00
818999963	Money Market Investment Pool			10/05/2011	810.77	810.77	810.77	810.77	0.00	0.00
818999963	Money Market Investment Pool			10/07/2011	896.89	896.89	896.89	896.89	0.00	0.00
818999963	Money Market Investment Pool			10/06/2011	876.39	876.39	876.39	876.39	0.00	0.00
818999963	Money Market Investment Pool			10/03/2011	738.65	738.65	738.65	738.65	0.00	0.00
818999963	Money Market Investment Pool			10/04/2011	2,287.65	2,287.65	2,287.65	2,287.65	0.00	0.00
818999963	Money Market Investment Pool			10/09/2011	869.17	869.17	869.17	869.17	0.00	0.00
818999963	Money Market Investment Pool			10/11/2011	2,607.55	2,607.55	2,607.55	2,607.55	0.00	0.00
818999963	Money Market Investment Pool			10/12/2011	858.58	858.58	858.58	858.58	0.00	0.00
818999963	Money Market Investment Pool			10/13/2011	857.66	857.66	857.66	857.66	0.00	0.00
818999963	Money Market Investment Pool			10/14/2011	769.60	769.60	769.60	769.60	0.00	0.00
818999963	Money Market Investment Pool			10/17/2011	731.27	731.27	731.27	731.27	0.00	0.00
818999963	Money Market Investment Pool			10/18/2011	2,363.43	2,363.43	2,363.43	2,363.43	0.00	0.00
818999963	Money Market Investment Pool			10/19/2011	831.83	831.83	831.83	831.83	0.00	0.00
818999963	Money Market Investment Pool			10/20/2011	747.41	747.41	747.41	747.41	0.00	0.00
818999963	Money Market Investment Pool			10/21/2011	851.02	851.02	851.02	851.02	0.00	0.00
818999963	Money Market Investment Pool			10/25/2011	2,549.82	2,549.82	2,549.82	2,549.82	0.00	0.00

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818999963	Money Market Investment Pool			10/24/2011	851.62	851.62	851.62	851.62	0.00	0.00
818999963	Money Market Investment Pool			10/26/2011	868.21	868.21	868.21	868.21	0.00	0.00
818999963	Money Market Investment Pool			10/27/2011	793.50	793.50	793.50	793.50	0.00	0.00
818999963	Money Market Investment Pool			10/28/2011	1,139.36	1,139.36	1,139.36	1,139.36	0.00	0.00
818999963	Money Market Investment Pool			10/31/2011	1,261.18	1,261.18	1,261.18	1,261.18	0.00	0.00
818999963	Money Market Investment Pool			11/01/2011	3,267.35	3,267.35	3,267.35	3,267.35	0.00	0.00
818999963	Money Market Investment Pool			11/02/2011	913.49	913.49	913.49	913.49	0.00	0.00
818999963	Money Market Investment Pool			11/03/2011	923.17	923.17	923.17	923.17	0.00	0.00
818999963	Money Market Investment Pool			11/04/2011	886.48	886.48	886.48	886.48	0.00	0.00
818999963	Money Market Investment Pool			11/08/2011	2,540.08	2,540.08	2,540.08	2,540.08	0.00	0.00
818999963	Money Market Investment Pool			11/07/2011	862.83	862.83	862.83	862.83	0.00	0.00
818999963	Money Market Investment Pool			11/09/2011	1,166.83	1,166.83	1,166.83	1,166.83	0.00	0.00
818999963	Money Market Investment Pool			11/07/2011	384,315.05	384,315.05	384,315.05	384,315.05	0.00	0.00
818999963	Money Market Investment Pool			11/10/2011	717.76	717.76	717.76	717.76	0.00	0.00
818999963	Money Market Investment Pool			11/11/2011	750.33	750.33	750.33	750.33	0.00	0.00
818999963	Money Market Investment Pool			11/14/2011	750.33	750.33	750.33	750.33	0.00	0.00
818999963	Money Market Investment Pool			11/15/2011	2,308.97	2,308.97	2,308.97	2,308.97	0.00	0.00
818999963	Money Market Investment Pool			11/16/2011	919.26	919.26	919.26	919.26	0.00	0.00
818999963	Money Market Investment Pool			11/17/2011	916.51	916.51	916.51	916.51	0.00	0.00
818999963	Money Market Investment Pool			11/18/2011	909.92	909.92	909.92	909.92	0.00	0.00
818999963	Money Market Investment Pool			11/21/2011	948.14	948.14	948.14	948.14	0.00	0.00
818999963	Money Market Investment Pool			11/22/2011	2,800.70	2,800.70	2,800.70	2,800.70	0.00	0.00
818999963	Money Market Investment Pool			11/23/2011	872.18	872.18	872.18	872.18	0.00	0.00
818999963	Money Market Investment Pool			11/25/2011	407,470.35	407,470.35	407,470.35	407,470.35	0.00	0.00
818999963	Money Market Investment Pool			11/25/2011	864.32	864.32	864.32	864.32	0.00	0.00
818999963	Money Market Investment Pool			11/28/2011	1,757.87	1,757.87	1,757.87	1,757.87	0.00	0.00
818999963	Money Market Investment Pool			11/29/2011	2,701.96	2,701.96	2,701.96	2,701.96	0.00	0.00
818999963	Money Market Investment Pool			11/30/2011	1,247.04	1,247.04	1,247.04	1,247.04	0.00	0.00
818999963	Money Market Investment Pool			12/01/2011	969.21	969.21	969.21	969.21	0.00	0.00
818999963	Money Market Investment Pool			12/02/2011	1,053.37	1,053.37	1,053.37	1,053.37	0.00	0.00

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818999963	Money Market Investment Pool			12/09/2011	1,086.49	1,086.49	1,086.49	1,086.49	0.00	0.00
818999963	Money Market Investment Pool			12/05/2011	1,003.24	1,003.24	1,003.24	1,003.24	0.00	0.00
818999963	Money Market Investment Pool			12/06/2011	2,983.89	2,983.89	2,983.89	2,983.89	0.00	0.00
818999963	Money Market Investment Pool			12/07/2011	1,073.50	1,073.50	1,073.50	1,073.50	0.00	0.00
818999963	Money Market Investment Pool			12/08/2011	1,058.40	1,058.40	1,058.40	1,058.40	0.00	0.00
818999963	Money Market Investment Pool			12/08/2011	193,661.43	193,661.43	193,661.43	193,661.43	0.00	0.00
818999963	Money Market Investment Pool			12/14/2011	720.75	720.75	720.75	720.75	0.00	0.00
818999963	Money Market Investment Pool			12/14/2011	323,339.29	323,339.29	323,339.29	323,339.29	0.00	0.00
818999963	Money Market Investment Pool			12/15/2011	642.26	642.26	642.26	642.26	0.00	0.00
818999963	Money Market Investment Pool			12/15/2011	223,593.78	223,593.78	223,593.78	223,593.78	0.00	0.00
818999963	Money Market Investment Pool			12/16/2011	655.80	655.80	655.80	655.80	0.00	0.00
818999963	Money Market Investment Pool			12/13/2011	2,055.05	2,055.05	2,055.05	2,055.05	0.00	0.00
818999963	Money Market Investment Pool			12/12/2011	690.99	690.99	690.99	690.99	0.00	0.00
818999963	Money Market Investment Pool			12/19/2011	676.87	676.87	676.87	676.87	0.00	0.00
818999963	Money Market Investment Pool			12/20/2011	2,011.72	2,011.72	2,011.72	2,011.72	0.00	0.00
818999963	Money Market Investment Pool			12/21/2011	1,094.23	1,094.23	1,094.23	1,094.23	0.00	0.00
818999963	Money Market Investment Pool			12/22/2011	1,109.70	1,109.70	1,109.70	1,109.70	0.00	0.00
818999963	Money Market Investment Pool			12/23/2011	284.73	284.73	284.73	284.73	0.00	0.00
818999963	Money Market Investment Pool			12/28/2011	1,178.79	1,178.79	1,178.79	1,178.79	0.00	0.00
818999963	Money Market Investment Pool			12/27/2011	281.04	281.04	281.04	281.04	0.00	0.00
818999963	Money Market Investment Pool			12/29/2011	329.04	329.04	329.04	329.04	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	318.08	318.08	318.08	318.08	0.00	0.00
818999963	Money Market Investment Pool			12/30/2011	217.69	217.69	217.69	217.69	0.00	0.00
818999963	Money Market Investment Pool			01/04/2012	932.28	932.28	932.28	932.28	0.00	0.00
818999963	Money Market Investment Pool			01/05/2012	294.33	294.33	294.33	294.33	0.00	0.00
818999963	Money Market Investment Pool			01/06/2012	287.47	287.47	287.47	287.47	0.00	0.00
818999963	Money Market Investment Pool			01/06/2012	464,166.26	464,166.26	464,166.26	464,166.26	0.00	0.00
818999963	Money Market Investment Pool			01/13/2012	228.12	228.12	228.12	228.12	0.00	0.00
818999963	Money Market Investment Pool			01/12/2012	287.36	287.36	287.36	287.36	0.00	0.00
818999963	Money Market Investment Pool			01/09/2012	376.57	376.57	376.57	376.57	0.00	0.00

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818999963	Money Market Investment Pool			01/10/2012	990.10	990.10	990.10	990.10	0.00	0.00
818999963	Money Market Investment Pool			01/11/2012	255.75	255.75	255.75	255.75	0.00	0.00
818999963	Money Market Investment Pool			01/18/2012	1,151.54	1,151.54	1,151.54	1,151.54	0.00	0.00
818999963	Money Market Investment Pool			01/19/2012	368.16	368.16	368.16	368.16	0.00	0.00
818999963	Money Market Investment Pool			01/20/2012	420.07	420.07	420.07	420.07	0.00	0.00
818999963	Money Market Investment Pool			01/17/2012	308.66	308.66	308.66	308.66	0.00	0.00
818999963	Money Market Investment Pool			01/23/2012	370.07	370.07	370.07	370.07	0.00	0.00
818999963	Money Market Investment Pool			01/24/2012	1,212.27	1,212.27	1,212.27	1,212.27	0.00	0.00
818999963	Money Market Investment Pool			01/25/2012	563.03	563.03	563.03	563.03	0.00	0.00
818999963	Money Market Investment Pool			01/26/2012	436.68	436.68	436.68	436.68	0.00	0.00
818999963	Money Market Investment Pool			01/27/2012	499.31	499.31	499.31	499.31	0.00	0.00
818999963	Money Market Investment Pool			02/02/2012	295.42	295.42	295.42	295.42	0.00	0.00
818999963	Money Market Investment Pool			01/30/2012	501.33	501.33	501.33	501.33	0.00	0.00
818999963	Money Market Investment Pool			02/01/2012	366.27	366.27	366.27	366.27	0.00	0.00
818999963	Money Market Investment Pool			02/03/2012	365.52	365.52	365.52	365.52	0.00	0.00
818999963	Money Market Investment Pool			01/31/2012	1,595.27	1,595.27	1,595.27	1,595.27	0.00	0.00
818999963	Money Market Investment Pool			02/06/2012	374.60	374.60	374.60	374.60	0.00	0.00
818999963	Money Market Investment Pool			02/07/2012	1,001.01	1,001.01	1,001.01	1,001.01	0.00	0.00
818999963	Money Market Investment Pool			02/08/2012	294.32	294.32	294.32	294.32	0.00	0.00
818999963	Money Market Investment Pool			02/09/2012	377.95	377.95	377.95	377.95	0.00	0.00
818999963	Money Market Investment Pool			02/10/2012	481.90	481.90	481.90	481.90	0.00	0.00
818999963	Money Market Investment Pool			02/15/2012	252,205.65	252,205.65	252,205.65	252,205.65	0.00	0.00
818999963	Money Market Investment Pool			02/17/2012	248.66	248.66	248.66	248.66	0.00	0.00
818999963	Money Market Investment Pool			02/16/2012	459.54	459.54	459.54	459.54	0.00	0.00
818999963	Money Market Investment Pool			02/13/2012	640.56	640.56	640.56	640.56	0.00	0.00
818999963	Money Market Investment Pool			02/14/2012	1,622.43	1,622.43	1,622.43	1,622.43	0.00	0.00
818999963	Money Market Investment Pool			02/15/2012	647.70	647.70	647.70	647.70	0.00	0.00
818999963	Money Market Investment Pool			02/21/2012	469.72	469.72	469.72	469.72	0.00	0.00
818999963	Money Market Investment Pool			02/22/2012	1,366.50	1,366.50	1,366.50	1,366.50	0.00	0.00
818999963	Money Market Investment Pool			02/23/2012	270.29	270.29	270.29	270.29	0.00	0.00

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818999963	Money Market Investment Pool			02/23/2012	452,506.02	452,506.02	452,506.02	452,506.02	0.00	0.00
818999963	Money Market Investment Pool			02/24/2012	265.03	265.03	265.03	265.03	0.00	0.00
818999963	Money Market Investment Pool			02/27/2012	348.13	348.13	348.13	348.13	0.00	0.00
818999963	Money Market Investment Pool			02/28/2012	1,345.09	1,345.09	1,345.09	1,345.09	0.00	0.00
818999963	Money Market Investment Pool			02/29/2012	801.15	801.15	801.15	801.15	0.00	0.00
818999963	Money Market Investment Pool			03/01/2012	470.81	470.81	470.81	470.81	0.00	0.00
818999963	Money Market Investment Pool			03/02/2012	471.57	471.57	471.57	471.57	0.00	0.00
818999963	Money Market Investment Pool			03/06/2012	1,340.76	1,340.76	1,340.76	1,340.76	0.00	0.00
818999963	Money Market Investment Pool			03/05/2012	417.36	417.36	417.36	417.36	0.00	0.00
818999963	Money Market Investment Pool			03/07/2012	755.35	755.35	755.35	755.35	0.00	0.00
818999963	Money Market Investment Pool			03/08/2012	429.21	429.21	429.21	429.21	0.00	0.00
818999963	Money Market Investment Pool			03/09/2012	450.91	450.91	450.91	450.91	0.00	0.00
818999963	Money Market Investment Pool			03/12/2012	433.56	433.56	433.56	433.56	0.00	0.00
818999963	Money Market Investment Pool			03/13/2012	1,343.20	1,343.20	1,343.20	1,343.20	0.00	0.00
818999963	Money Market Investment Pool			03/14/2012	472.15	472.15	472.15	472.15	0.00	0.00
818999963	Money Market Investment Pool			03/15/2012	547.39	547.39	547.39	547.39	0.00	0.00
818999963	Money Market Investment Pool			03/16/2012	620.03	620.03	620.03	620.03	0.00	0.00
818999963	Money Market Investment Pool			03/21/2012	471.00	471.00	471.00	471.00	0.00	0.00
818999963	Money Market Investment Pool			03/19/2012	701.24	701.24	701.24	701.24	0.00	0.00
818999963	Money Market Investment Pool			03/22/2012	494.70	494.70	494.70	494.70	0.00	0.00
818999963	Money Market Investment Pool			03/20/2012	2,089.49	2,089.49	2,089.49	2,089.49	0.00	0.00
818999963	Money Market Investment Pool			03/23/2012	509.40	509.40	509.40	509.40	0.00	0.00
818999963	Money Market Investment Pool			03/26/2012	588.36	588.36	588.36	588.36	0.00	0.00
818999963	Money Market Investment Pool			03/27/2012	1,564.43	1,564.43	1,564.43	1,564.43	0.00	0.00
818999963	Money Market Investment Pool			03/28/2012	540.90	540.90	540.90	540.90	0.00	0.00
818999963	Money Market Investment Pool			03/28/2012	766,715.57	766,715.57	766,715.57	766,715.57	0.00	0.00
818999963	Money Market Investment Pool			03/29/2012	573.19	573.19	573.19	573.19	0.00	0.00
818999963	Money Market Investment Pool			03/30/2012	657.82	657.82	657.82	657.82	0.00	0.00
818999963	Money Market Investment Pool			04/02/2012	1,725.74	1,725.74	1,725.74	1,725.74	0.00	0.00
818999963	Money Market Investment Pool			04/03/2012	4,251.70	4,251.70	4,251.70	4,251.70	0.00	0.00

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818999963	Money Market Investment Pool			04/04/2012	937.46	937.46	937.46	937.46	0.00	0.00
818999963	Money Market Investment Pool			04/05/2012	190,523.47	190,523.47	190,523.47	190,523.47	0.00	0.00
818999963	Money Market Investment Pool			04/05/2012	937.53	937.53	937.53	937.53	0.00	0.00
818999963	Money Market Investment Pool			04/09/2012	870.37	870.37	870.37	870.37	0.00	0.00
818999963	Money Market Investment Pool			04/10/2012	3,595.37	3,595.37	3,595.37	3,595.37	0.00	0.00
818999963	Money Market Investment Pool			04/11/2012	870.15	870.15	870.15	870.15	0.00	0.00
818999963	Money Market Investment Pool			04/11/2012	858,522.64	858,522.64	858,522.64	858,522.64	0.00	0.00
818999963	Money Market Investment Pool			04/12/2012	910.11	910.11	910.11	910.11	0.00	0.00
818999963	Money Market Investment Pool			04/13/2012	1,212.31	1,212.31	1,212.31	1,212.31	0.00	0.00
818999963	Money Market Investment Pool			04/20/2012	1,107.22	1,107.22	1,107.22	1,107.22	0.00	0.00
818999963	Money Market Investment Pool			04/20/2012	48,371.98	48,371.98	48,371.98	48,371.98	0.00	0.00
818999963	Money Market Investment Pool			04/16/2012	1,198.68	1,198.68	1,198.68	1,198.68	0.00	0.00
818999963	Money Market Investment Pool			04/17/2012	3,510.72	3,510.72	3,510.72	3,510.72	0.00	0.00
818999963	Money Market Investment Pool			04/18/2012	1,113.93	1,113.93	1,113.93	1,113.93	0.00	0.00
818999963	Money Market Investment Pool			04/19/2012	1,116.85	1,116.85	1,116.85	1,116.85	0.00	0.00
818999963	Money Market Investment Pool			04/23/2012	486,033.73	486,033.73	486,033.73	486,033.73	0.00	0.00
818999963	Money Market Investment Pool			04/24/2012	3,201.08	3,201.08	3,201.08	3,201.08	0.00	0.00
818999963	Money Market Investment Pool			04/25/2012	1,061.24	1,061.24	1,061.24	1,061.24	0.00	0.00
818999963	Money Market Investment Pool			04/25/2012	921,854.68	921,854.68	921,854.68	921,854.68	0.00	0.00
818999963	Money Market Investment Pool			04/26/2012	1,136.18	1,136.18	1,136.18	1,136.18	0.00	0.00
818999963	Money Market Investment Pool			04/27/2012	813.16	813.16	813.16	813.16	0.00	0.00
818999963	Money Market Investment Pool			04/23/2012	1,079.61	1,079.61	1,079.61	1,079.61	0.00	0.00
818999963	Money Market Investment Pool			04/30/2012	1,019.60	1,019.60	1,019.60	1,019.60	0.00	0.00
818999963	Money Market Investment Pool			05/01/2012	2,811.15	2,811.15	2,811.15	2,811.15	0.00	0.00
818999963	Money Market Investment Pool			05/02/2012	905.12	905.12	905.12	905.12	0.00	0.00
818999963	Money Market Investment Pool			05/04/2012	977.25	977.25	977.25	977.25	0.00	0.00
818999963	Money Market Investment Pool			05/03/2012	1,044.22	1,044.22	1,044.22	1,044.22	0.00	0.00
818999963	Money Market Investment Pool			05/10/2012	838.90	838.90	838.90	838.90	0.00	0.00
818999963	Money Market Investment Pool			05/07/2012	904.51	904.51	904.51	904.51	0.00	0.00
818999963	Money Market Investment Pool			05/08/2012	2,870.91	2,870.91	2,870.91	2,870.91	0.00	0.00

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818999963	Money Market Investment Pool			05/09/2012	1,059.61	1,059.61	1,059.61	1,059.61	0.00	0.00
818999963	Money Market Investment Pool			05/11/2012	793.67	793.67	793.67	793.67	0.00	0.00
818999963	Money Market Investment Pool			05/14/2012	845.18	845.18	845.18	845.18	0.00	0.00
818999963	Money Market Investment Pool			05/15/2012	2,622.68	2,622.68	2,622.68	2,622.68	0.00	0.00
818999963	Money Market Investment Pool			05/16/2012	890.75	890.75	890.75	890.75	0.00	0.00
818999963	Money Market Investment Pool			05/17/2012	937.38	937.38	937.38	937.38	0.00	0.00
818999963	Money Market Investment Pool			05/17/2012	303,364.99	303,364.99	303,364.99	303,364.99	0.00	0.00
818999963	Money Market Investment Pool			05/18/2012	908.30	908.30	908.30	908.30	0.00	0.00
818999963	Money Market Investment Pool			05/23/2012	671,779.76	671,779.76	671,779.76	671,779.76	0.00	0.00
818999963	Money Market Investment Pool			05/24/2012	779.35	779.35	779.35	779.35	0.00	0.00
818999963	Money Market Investment Pool			05/24/2012	261,253.56	261,253.56	261,253.56	261,253.56	0.00	0.00
818999963	Money Market Investment Pool			05/25/2012	844.10	844.10	844.10	844.10	0.00	0.00
818999963	Money Market Investment Pool			05/25/2012	154,846.15	154,846.15	154,846.15	154,846.15	0.00	0.00
818999963	Money Market Investment Pool			05/23/2012	749.76	749.76	749.76	749.76	0.00	0.00
818999963	Money Market Investment Pool			05/21/2012	893.47	893.47	893.47	893.47	0.00	0.00
818999963	Money Market Investment Pool			05/22/2012	2,575.74	2,575.74	2,575.74	2,575.74	0.00	0.00
818999963	Money Market Investment Pool			05/29/2012	954.90	954.90	954.90	954.90	0.00	0.00
818999963	Money Market Investment Pool			05/30/2012	3,777.84	3,777.84	3,777.84	3,777.84	0.00	0.00
818999963	Money Market Investment Pool			06/01/2012	964.51	964.51	964.51	964.51	0.00	0.00
818999963	Money Market Investment Pool			05/31/2012	867.37	867.37	867.37	867.37	0.00	0.00
818999963	Money Market Investment Pool			06/08/2012	975.24	975.24	975.24	975.24	0.00	0.00
818999963	Money Market Investment Pool			06/07/2012	932,348.05	932,348.05	932,348.05	932,348.05	0.00	0.00
818999963	Money Market Investment Pool			06/07/2012	951.67	951.67	951.67	951.67	0.00	0.00
818999963	Money Market Investment Pool			06/06/2012	965.96	965.96	965.96	965.96	0.00	0.00
818999963	Money Market Investment Pool			06/05/2012	2,642.69	2,642.69	2,642.69	2,642.69	0.00	0.00
818999963	Money Market Investment Pool			06/04/2012	959.08	959.08	959.08	959.08	0.00	0.00
818999963	Money Market Investment Pool			06/11/2012	767.00	767.00	767.00	767.00	0.00	0.00
818999963	Money Market Investment Pool			06/15/2012	857.14	857.14	857.14	857.14	0.00	0.00
818999963	Money Market Investment Pool			06/14/2012	797.45	797.45	797.45	797.45	0.00	0.00
818999963	Money Market Investment Pool			06/13/2012	1,284,183.27	1,284,183.27	1,284,183.27	1,284,183.27	0.00	0.00

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818999963	Money Market Investment Pool			06/13/2012	799.25	799.25	799.25	799.25	0.00	0.00
818999963	Money Market Investment Pool			06/12/2012	2,322.38	2,322.38	2,322.38	2,322.38	0.00	0.00
818999963	Money Market Investment Pool			06/20/2012	836.07	836.07	836.07	836.07	0.00	0.00
818999963	Money Market Investment Pool			06/22/2012	943.02	943.02	943.02	943.02	0.00	0.00
818999963	Money Market Investment Pool			06/18/2012	841.12	841.12	841.12	841.12	0.00	0.00
818999963	Money Market Investment Pool			06/21/2012	571.80	571.80	571.80	571.80	0.00	0.00
818999963	Money Market Investment Pool			06/20/2012	877,652.37	877,652.37	877,652.37	877,652.37	0.00	0.00
818999963	Money Market Investment Pool			06/19/2012	2,513.41	2,513.41	2,513.41	2,513.41	0.00	0.00
818999963	Money Market Investment Pool			06/29/2012	1,312.57	1,312.57	1,312.57	1,312.57	0.00	0.00
818999963	Money Market Investment Pool			06/28/2012	1,475.69	1,475.69	1,475.69	1,475.69	0.00	0.00
818999963	Money Market Investment Pool			06/27/2012	1,012.27	1,012.27	1,012.27	1,012.27	0.00	0.00
818999963	Money Market Investment Pool			06/25/2012	1,137.11	1,137.11	1,137.11	1,137.11	0.00	0.00
818999963	Money Market Investment Pool			06/26/2012	3,298.35	3,298.35	3,298.35	3,298.35	0.00	0.00
818999963	Money Market Investment Pool			07/05/2012	889.31	889.31	889.31	889.31	0.00	0.00
818999963	Money Market Investment Pool			07/03/2012	3,811.10	3,811.10	3,811.10	3,811.10	0.00	0.00
818999963	Money Market Investment Pool			07/02/2012	1,544.67	1,544.67	1,544.67	1,544.67	0.00	0.00
818999963	Money Market Investment Pool			07/06/2012	1,796.47	1,796.47	1,796.47	1,796.47	0.00	0.00
818999963	Money Market Investment Pool			07/09/2012	888.22	888.22	888.22	888.22	0.00	0.00
818999963	Money Market Investment Pool			07/13/2012	782.70	782.70	782.70	782.70	0.00	0.00
818999963	Money Market Investment Pool			07/12/2012	749.41	749.41	749.41	749.41	0.00	0.00
818999963	Money Market Investment Pool			07/11/2012	735.81	735.81	735.81	735.81	0.00	0.00
818999963	Money Market Investment Pool			07/10/2012	2,962.09	2,962.09	2,962.09	2,962.09	0.00	0.00
818999963	Money Market Investment Pool			07/17/2012	2,705.36	2,705.36	2,705.36	2,705.36	0.00	0.00
818999963	Money Market Investment Pool			07/16/2012	883.81	883.81	883.81	883.81	0.00	0.00
818999963	Money Market Investment Pool			07/20/2012	743.86	743.86	743.86	743.86	0.00	0.00
818999963	Money Market Investment Pool			07/18/2012	890.39	890.39	890.39	890.39	0.00	0.00
818999963	Money Market Investment Pool			07/19/2012	522,879.64	522,879.64	522,879.64	522,879.64	0.00	0.00
818999963	Money Market Investment Pool			07/19/2012	883.50	883.50	883.50	883.50	0.00	0.00
818999963	Money Market Investment Pool			07/27/2012	970.72	970.72	970.72	970.72	0.00	0.00
818999963	Money Market Investment Pool			07/26/2012	977.13	977.13	977.13	977.13	0.00	0.00

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818999963	Money Market Investment Pool			07/25/2012	808.37	808.37	808.37	808.37	0.00	0.00
818999963	Money Market Investment Pool			07/24/2012	2,122.13	2,122.13	2,122.13	2,122.13	0.00	0.00
818999963	Money Market Investment Pool			07/23/2012	696.18	696.18	696.18	696.18	0.00	0.00
818999963	Money Market Investment Pool			08/01/2012	1,989.98	1,989.98	1,989.98	1,989.98	0.00	0.00
818999963	Money Market Investment Pool			08/03/2012	416.11	416.11	416.11	416.11	0.00	0.00
818999963	Money Market Investment Pool			07/31/2012	3,554.54	3,554.54	3,554.54	3,554.54	0.00	0.00
818999963	Money Market Investment Pool			08/02/2012	351.14	351.14	351.14	351.14	0.00	0.00
818999963	Money Market Investment Pool			07/30/2012	1,189.01	1,189.01	1,189.01	1,189.01	0.00	0.00
818999963	Money Market Investment Pool			08/10/2012	475.15	475.15	475.15	475.15	0.00	0.00
818999963	Money Market Investment Pool			08/09/2012	446.35	446.35	446.35	446.35	0.00	0.00
818999963	Money Market Investment Pool			08/08/2012	223,277.07	223,277.07	223,277.07	223,277.07	0.00	0.00
818999963	Money Market Investment Pool			08/08/2012	432.65	432.65	432.65	432.65	0.00	0.00
818999963	Money Market Investment Pool			08/07/2012	3,681.70	3,681.70	3,681.70	3,681.70	0.00	0.00
818999963	Money Market Investment Pool			08/07/2012	1,313.00	1,313.00	1,313.00	1,313.00	0.00	0.00
818999963	Money Market Investment Pool			08/06/2012	438.33	438.33	438.33	438.33	0.00	0.00
818999963	Money Market Investment Pool			08/13/2012	492.52	492.52	492.52	492.52	0.00	0.00
818999963	Money Market Investment Pool			08/15/2012	698,248.38	698,248.38	698,248.38	698,248.38	0.00	0.00
818999963	Money Market Investment Pool			08/15/2012	551.79	551.79	551.79	551.79	0.00	0.00
818999963	Money Market Investment Pool			08/14/2012	1,518.77	1,518.77	1,518.77	1,518.77	0.00	0.00
818999963	Money Market Investment Pool			08/16/2012	531.36	531.36	531.36	531.36	0.00	0.00
818999963	Money Market Investment Pool			08/17/2012	412.02	412.02	412.02	412.02	0.00	0.00
818999963	Money Market Investment Pool			08/24/2012	250,985.90	250,985.90	250,985.90	250,985.90	0.00	0.00
818999963	Money Market Investment Pool			08/24/2012	493.70	493.70	493.70	493.70	0.00	0.00
818999963	Money Market Investment Pool			08/23/2012	489.35	489.35	489.35	489.35	0.00	0.00
818999963	Money Market Investment Pool			08/22/2012	497.85	497.85	497.85	497.85	0.00	0.00
818999963	Money Market Investment Pool			08/21/2012	1,581.16	1,581.16	1,581.16	1,581.16	0.00	0.00
818999963	Money Market Investment Pool			08/20/2012	521.25	521.25	521.25	521.25	0.00	0.00
818999963	Money Market Investment Pool			08/27/2012	79,906.48	79,906.48	79,906.48	79,906.48	0.00	0.00
818999963	Money Market Investment Pool			08/29/2012	1,308,346.21	1,308,346.21	1,308,346.21	1,308,346.21	0.00	0.00
818999963	Money Market Investment Pool			08/30/2012	551.02	551.02	551.02	551.02	0.00	0.00

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818999963	Money Market Investment Pool			08/30/2012	57,536.37	57,536.37	57,536.37	57,536.37	0.00	0.00
818999963	Money Market Investment Pool			08/28/2012	1,547.95	1,547.95	1,547.95	1,547.95	0.00	0.00
818999963	Money Market Investment Pool			08/27/2012	495.48	495.48	495.48	495.48	0.00	0.00
818999963	Money Market Investment Pool			08/31/2012	577.29	577.29	577.29	577.29	0.00	0.00
818999963	Money Market Investment Pool			08/29/2012	552.34	552.34	552.34	552.34	0.00	0.00
818999963	Money Market Investment Pool			09/07/2012	132,429.48	132,429.48	132,429.48	132,429.48	0.00	0.00
818999963	Money Market Investment Pool			09/06/2012	358.08	358.08	358.08	358.08	0.00	0.00
818999963	Money Market Investment Pool			09/05/2012	2,282.38	2,282.38	2,282.38	2,282.38	0.00	0.00
818999963	Money Market Investment Pool			09/04/2012	644.20	644.20	644.20	644.20	0.00	0.00
818999963	Money Market Investment Pool			09/07/2012	383.71	383.71	383.71	383.71	0.00	0.00
818999963	Money Market Investment Pool			09/06/2012	4,897,483.15	4,897,483.15	4,897,483.15	4,897,483.15	0.00	0.00
818999963	Money Market Investment Pool			09/12/2012	1,360,412.59	1,360,412.59	1,360,412.59	1,360,412.59	0.00	0.00
818999963	Money Market Investment Pool			09/10/2012	396.19	396.19	396.19	396.19	0.00	0.00
818999963	Money Market Investment Pool			09/10/2012	3,633,823.18	3,633,823.18	3,633,823.18	3,633,823.18	0.00	0.00
818999963	Money Market Investment Pool			09/11/2012	1,189.47	1,189.47	1,189.47	1,189.47	0.00	0.00
818999963	Money Market Investment Pool			09/14/2012	6,194,134.73	6,194,134.73	6,194,134.73	6,194,134.73	0.00	0.00
818999963	Money Market Investment Pool			09/12/2012	414.02	414.02	414.02	414.02	0.00	0.00
818999963	Money Market Investment Pool			09/13/2012	396.78	396.78	396.78	396.78	0.00	0.00
818999963	Money Market Investment Pool			09/14/2012	481.59	481.59	481.59	481.59	0.00	0.00
818999963	Money Market Investment Pool			09/11/2012	198,145.70	198,145.70	198,145.70	198,145.70	0.00	0.00
818999963	Money Market Investment Pool			09/17/2012	578.10	578.10	578.10	578.10	0.00	0.00
818999963	Money Market Investment Pool			09/18/2012	1,734.81	1,734.81	1,734.81	1,734.81	0.00	0.00
818999963	Money Market Investment Pool			09/18/2012	3,612,234.57	3,612,234.57	3,612,234.57	3,612,234.57	0.00	0.00
818999963	Money Market Investment Pool			09/19/2012	612.04	612.04	612.04	612.04	0.00	0.00
818999963	Money Market Investment Pool			09/19/2012	417,885.42	417,885.42	417,885.42	417,885.42	0.00	0.00
818999963	Money Market Investment Pool			09/20/2012	568.19	568.19	568.19	568.19	0.00	0.00
818999963	Money Market Investment Pool			09/21/2012	3,917,766.65	3,917,766.65	3,917,766.65	3,917,766.65	0.00	0.00
818999963	Money Market Investment Pool			09/21/2012	574.94	574.94	574.94	574.94	0.00	0.00
818999963	Money Market Investment Pool			09/27/2012	1,074,240.51	1,074,240.51	1,074,240.51	1,074,240.51	0.00	0.00
818999963	Money Market Investment Pool			09/24/2012	550.07	550.07	550.07	550.07	0.00	0.00

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818999963	Money Market Investment Pool			09/28/2012	424,328.35	424,328.35	424,328.35	424,328.35	0.00	0.00
818999963	Money Market Investment Pool			09/28/2012	620.47	620.47	620.47	620.47	0.00	0.00
818999963	Money Market Investment Pool			09/25/2012	1,648.13	1,648.13	1,648.13	1,648.13	0.00	0.00
818999963	Money Market Investment Pool			09/26/2012	640.25	640.25	640.25	640.25	0.00	0.00
818999963	Money Market Investment Pool			09/26/2012	7,002,783.05	7,002,783.05	7,002,783.05	7,002,783.05	0.00	0.00
818999963	Money Market Investment Pool			09/27/2012	633.87	633.87	633.87	633.87	0.00	0.00
818999963	Money Market Investment Pool			10/04/2012	601.19	601.19	601.19	601.19	0.00	0.00
818999963	Money Market Investment Pool			10/01/2012	603.82	603.82	603.82	603.82	0.00	0.00
818999963	Money Market Investment Pool			10/02/2012	1,845.75	1,845.75	1,845.75	1,845.75	0.00	0.00
818999963	Money Market Investment Pool			10/02/2012	4,312,633.22	4,312,633.22	4,312,633.22	4,312,633.22	0.00	0.00
818999963	Money Market Investment Pool			10/03/2012	594.96	594.96	594.96	594.96	0.00	0.00
818999963	Money Market Investment Pool			10/04/2012	993.39	993.39	993.39	993.39	0.00	0.00
818999963	Money Market Investment Pool			10/05/2012	564.82	564.82	564.82	564.82	0.00	0.00
818999963	Money Market Investment Pool			10/10/2012	932.10	932.10	932.10	932.10	0.00	0.00
818999963	Money Market Investment Pool			10/09/2012	1,972.54	1,972.54	1,972.54	1,972.54	0.00	0.00
818999963	Money Market Investment Pool			10/08/2012	678.08	678.08	678.08	678.08	0.00	0.00
818999963	Money Market Investment Pool			10/08/2012	3,898,693.81	3,898,693.81	3,898,693.81	3,898,693.81	0.00	0.00
818999963	Money Market Investment Pool			10/11/2012	978.58	978.58	978.58	978.58	0.00	0.00
818999963	Money Market Investment Pool			10/11/2012	1,291,613.03	1,291,613.03	1,291,613.03	1,291,613.03	0.00	0.00
818999963	Money Market Investment Pool			10/12/2012	5,439,762.47	5,439,762.47	5,439,762.47	5,439,762.47	0.00	0.00
818999963	Money Market Investment Pool			10/12/2012	1,007.70	1,007.70	1,007.70	1,007.70	0.00	0.00
818999963	Money Market Investment Pool			10/17/2012	3,081,348.13	3,081,348.13	3,081,348.13	3,081,348.13	0.00	0.00
818999963	Money Market Investment Pool			10/19/2012	908.85	908.85	908.85	908.85	0.00	0.00
818999963	Money Market Investment Pool			10/18/2012	1,035.23	1,035.23	1,035.23	1,035.23	0.00	0.00
818999963	Money Market Investment Pool			10/17/2012	984.83	984.83	984.83	984.83	0.00	0.00
818999963	Money Market Investment Pool			10/15/2012	979.97	979.97	979.97	979.97	0.00	0.00
818999963	Money Market Investment Pool			10/16/2012	2,919.35	2,919.35	2,919.35	2,919.35	0.00	0.00
818999963	Money Market Investment Pool			10/22/2012	890.31	890.31	890.31	890.31	0.00	0.00
818999963	Money Market Investment Pool			10/26/2012	907.37	907.37	907.37	907.37	0.00	0.00
818999963	Money Market Investment Pool			10/25/2012	732.92	732.92	732.92	732.92	0.00	0.00

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818999963	Money Market Investment Pool			10/24/2012	812.40	812.40	812.40	812.40	0.00	0.00
818999963	Money Market Investment Pool			10/23/2012	2,680.82	2,680.82	2,680.82	2,680.82	0.00	0.00
818999963	Money Market Investment Pool			10/23/2012	3,121,060.41	3,121,060.41	3,121,060.41	3,121,060.41	0.00	0.00
818999963	Money Market Investment Pool			11/01/2012	1,148.78	1,148.78	1,148.78	1,148.78	0.00	0.00
818999963	Money Market Investment Pool			10/31/2012	1,020.36	1,020.36	1,020.36	1,020.36	0.00	0.00
818999963	Money Market Investment Pool			10/30/2012	1,015,993.16	1,015,993.16	1,015,993.16	1,015,993.16	0.00	0.00
818999963	Money Market Investment Pool			10/30/2012	3,431.26	3,431.26	3,431.26	3,431.26	0.00	0.00
818999963	Money Market Investment Pool			10/29/2012	1,174.54	1,174.54	1,174.54	1,174.54	0.00	0.00
818999963	Money Market Investment Pool			11/02/2012	1,150.40	1,150.40	1,150.40	1,150.40	0.00	0.00
818999963	Money Market Investment Pool			11/02/2012	7,386,748.53	7,386,748.53	7,386,748.53	7,386,748.53	0.00	0.00
818999963	Money Market Investment Pool			11/09/2012	1,002.40	1,002.40	1,002.40	1,002.40	0.00	0.00
818999963	Money Market Investment Pool			11/08/2012	1,020.01	1,020.01	1,020.01	1,020.01	0.00	0.00
818999963	Money Market Investment Pool			11/07/2012	1,041.33	1,041.33	1,041.33	1,041.33	0.00	0.00
818999963	Money Market Investment Pool			11/05/2012	1,111.18	1,111.18	1,111.18	1,111.18	0.00	0.00
818999963	Money Market Investment Pool			11/06/2012	3,286.08	3,286.08	3,286.08	3,286.08	0.00	0.00
818999963	Money Market Investment Pool			11/16/2012	1,345.27	1,345.27	1,345.27	1,345.27	0.00	0.00
818999963	Money Market Investment Pool			11/15/2012	1,020.44	1,020.44	1,020.44	1,020.44	0.00	0.00
818999963	Money Market Investment Pool			11/14/2012	2,542,894.51	2,542,894.51	2,542,894.51	2,542,894.51	0.00	0.00
818999963	Money Market Investment Pool			11/13/2012	3,052.32	3,052.32	3,052.32	3,052.32	0.00	0.00
818999963	Money Market Investment Pool			11/12/2012	5,564,538.22	5,564,538.22	5,564,538.22	5,564,538.22	0.00	0.00
818999963	Money Market Investment Pool			11/12/2012	1,019.31	1,019.31	1,019.31	1,019.31	0.00	0.00
818999963	Money Market Investment Pool			11/14/2012	1,031.55	1,031.55	1,031.55	1,031.55	0.00	0.00
818999963	Money Market Investment Pool			11/23/2012	2,476,170.16	2,476,170.16	2,476,170.16	2,476,170.16	0.00	0.00
818999963	Money Market Investment Pool			11/20/2012	904,941.47	904,941.47	904,941.47	904,941.47	0.00	0.00
818999963	Money Market Investment Pool			11/21/2012	2,585,496.78	2,585,496.78	2,585,496.78	2,585,496.78	0.00	0.00
818999963	Money Market Investment Pool			11/21/2012	1,089.12	1,089.12	1,089.12	1,089.12	0.00	0.00
818999963	Money Market Investment Pool			11/23/2012	1,077.09	1,077.09	1,077.09	1,077.09	0.00	0.00
818999963	Money Market Investment Pool			11/20/2012	3,226.65	3,226.65	3,226.65	3,226.65	0.00	0.00
818999963	Money Market Investment Pool			11/19/2012	1,077.20	1,077.20	1,077.20	1,077.20	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	351,430.28	351,430.28	351,430.28	351,430.28	0.00	0.00

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818999963	Money Market Investment Pool			11/26/2012	2,166.11	2,166.11	2,166.11	2,166.11	0.00	0.00
818999963	Money Market Investment Pool			11/30/2012	1,139.64	1,139.64	1,139.64	1,139.64	0.00	0.00
818999963	Money Market Investment Pool			11/29/2012	38,267.16	38,267.16	38,267.16	38,267.16	0.00	0.00
818999963	Money Market Investment Pool			11/29/2012	1,147.09	1,147.09	1,147.09	1,147.09	0.00	0.00
818999963	Money Market Investment Pool			11/28/2012	441,312.27	441,312.27	441,312.27	441,312.27	0.00	0.00
818999963	Money Market Investment Pool			11/28/2012	1,175.89	1,175.89	1,175.89	1,175.89	0.00	0.00
818999963	Money Market Investment Pool			11/27/2012	3,234,389.99	3,234,389.99	3,234,389.99	3,234,389.99	0.00	0.00
818999963	Money Market Investment Pool			11/27/2012	3,349.37	3,349.37	3,349.37	3,349.37	0.00	0.00
818999963	Money Market Investment Pool			11/26/2012	671,718.78	671,718.78	671,718.78	671,718.78	0.00	0.00
818999963	Money Market Investment Pool			12/07/2012	870.09	870.09	870.09	870.09	0.00	0.00
818999963	Money Market Investment Pool			12/06/2012	924.56	924.56	924.56	924.56	0.00	0.00
818999963	Money Market Investment Pool			12/05/2012	8,890,311.40	8,890,311.40	8,890,311.40	8,890,311.40	0.00	0.00
818999963	Money Market Investment Pool			12/05/2012	890.64	890.64	890.64	890.64	0.00	0.00
818999963	Money Market Investment Pool			12/03/2012	917.93	917.93	917.93	917.93	0.00	0.00
818999963	Money Market Investment Pool			12/04/2012	2,594.79	2,594.79	2,594.79	2,594.79	0.00	0.00
818999963	Money Market Investment Pool			12/12/2012	919.58	919.58	919.58	919.58	0.00	0.00
818999963	Money Market Investment Pool			12/11/2012	811,582.89	811,582.89	811,582.89	811,582.89	0.00	0.00
818999963	Money Market Investment Pool			12/10/2012	2,305,102.99	2,305,102.99	2,305,102.99	2,305,102.99	0.00	0.00
818999963	Money Market Investment Pool			12/14/2012	878.96	878.96	878.96	878.96	0.00	0.00
818999963	Money Market Investment Pool			12/12/2012	56,288.20	56,288.20	56,288.20	56,288.20	0.00	0.00
818999963	Money Market Investment Pool			12/13/2012	838.68	838.68	838.68	838.68	0.00	0.00
818999963	Money Market Investment Pool			12/14/2012	6,944,874.23	6,944,874.23	6,944,874.23	6,944,874.23	0.00	0.00
818999963	Money Market Investment Pool			12/10/2012	874.41	874.41	874.41	874.41	0.00	0.00
818999963	Money Market Investment Pool			12/11/2012	2,580.80	2,580.80	2,580.80	2,580.80	0.00	0.00
818999963	Money Market Investment Pool			12/21/2012	1,140.29	1,140.29	1,140.29	1,140.29	0.00	0.00
818999963	Money Market Investment Pool			12/20/2012	1,054.14	1,054.14	1,054.14	1,054.14	0.00	0.00
818999963	Money Market Investment Pool			12/19/2012	950.19	950.19	950.19	950.19	0.00	0.00
818999963	Money Market Investment Pool			12/18/2012	9,057,074.14	9,057,074.14	9,057,074.14	9,057,074.14	0.00	0.00
818999963	Money Market Investment Pool			12/18/2012	2,744.57	2,744.57	2,744.57	2,744.57	0.00	0.00
818999963	Money Market Investment Pool			12/17/2012	2,604,102.59	2,604,102.59	2,604,102.59	2,604,102.59	0.00	0.00

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818999963	Money Market Investment Pool			12/17/2012	933.25	933.25	933.25	933.25	0.00	0.00
818999963	Money Market Investment Pool			12/28/2012	10,021,447.67	10,021,447.67	10,021,447.67	10,021,447.67	0.00	0.00
818999963	Money Market Investment Pool			12/28/2012	1,276.20	1,276.20	1,276.20	1,276.20	0.00	0.00
818999963	Money Market Investment Pool			12/27/2012	10,697.76	10,697.76	10,697.76	10,697.76	0.00	0.00
818999963	Money Market Investment Pool			12/27/2012	2,445.38	2,445.38	2,445.38	2,445.38	0.00	0.00
818999963	Money Market Investment Pool			12/24/2012	1,226.94	1,226.94	1,226.94	1,226.94	0.00	0.00
818999963	Money Market Investment Pool			12/26/2012	3,684.64	3,684.64	3,684.64	3,684.64	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	3,574.99	3,574.99	3,574.99	3,574.99	0.00	0.00
818999963	Money Market Investment Pool			12/31/2012	1,282.80	1,282.80	1,282.80	1,282.80	0.00	0.00
	Totals for Cusip				174,391,723.90	174,391,723.90	174,391,723.90	174,391,723.90	0.00	0.00
	Totals for MMIP Investment				174,391,723.90	174,391,723.90	174,391,723.90	174,391,723.90	0.00	0.00
	Mortgage-Backed									
01F022410	FNMA	2.50%	01/01/2027	11/26/2012	5,000,000.00	5,213,281.25	5,228,125.00	5,228,125.00	14,843.75	0.00
01F022410	FNMA	2.50%	01/01/2027	11/26/2012	4,500,000.00	4,691,953.13	4,705,312.50	4,705,312.50	13,359.37	0.00
	Totals for Cusip				9,500,000.00	9,905,234.38	9,933,437.50	9,933,437.50	28,203.12	0.00
01F030413	FNMA	3.00%	01/01/2026	12/13/2012	1,000,000.00	1,053,125.00	1,055,468.80	1,055,468.80	2,343.80	0.00
	Totals for Cusip				1,000,000.00	1,053,125.00	1,055,468.80	1,055,468.80	2,343.80	0.00
01F0324B7	FNMA	3.50%	11/16/2025	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
01F0324B7	FNMA	3.50%	11/16/2025	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
01F032617	FNMA	3.50%	01/01/2040	11/16/2012	50,000,000.00	53,187,500.00	53,306,640.00	53,306,640.00	119,140.00	0.00
01F032617	FNMA	3.50%	01/01/2040	12/07/2012	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				50,000,000.00	53,187,500.00	53,306,640.00	53,306,640.00	119,140.00	0.00
01F032625	FNMA	3.50%	02/01/2039	12/24/2012	14,500,000.00	15,402,285.16	15,431,738.10	15,431,738.10	29,452.94	0.00
	Totals for Cusip				14,500,000.00	15,402,285.16	15,431,738.10	15,431,738.10	29,452.94	0.00
01N030612	GNMA	3.00%	01/15/2043	11/26/2012	4,000,000.00	4,246,250.00	4,251,875.20	4,251,875.20	5,625.20	0.00
	Totals for Cusip				4,000,000.00	4,246,250.00	4,251,875.20	4,251,875.20	5,625.20	0.00
01N050610	GNMA	5.00%	01/01/2040	11/22/2011	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
02R030418	FGLMC	3.00%	01/01/2027	11/30/2012	3,000,000.00	3,137,812.50	3,150,000.00	3,150,000.00	12,187.50	0.00

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02R030418	FGLMC	3.00%	01/01/2027	11/30/2012	2,000,000.00	2,091,875.00	2,091,875.00	2,100,000.00	8,125.00	0.00
Totals for Cusip					5,000,000.00	5,229,687.50	5,229,687.50	5,250,000.00	20,312.50	0.00
02R032612	FHLMC	3.50%	01/01/2039	11/28/2012	2,000,000.00	2,121,250.00	2,121,250.00	2,126,718.80	5,468.80	0.00
Totals for Cusip					2,000,000.00	2,121,250.00	2,121,250.00	2,126,718.80	5,468.80	0.00
21H030617	GNMA II	3.00%	01/15/2043	11/27/2012	6,500,000.00	6,903,203.13	6,903,203.13	6,910,313.15	7,110.02	0.00
Totals for Cusip					6,500,000.00	6,903,203.13	6,903,203.13	6,910,313.15	7,110.02	0.00
21H032613	GNMA II	3.50%	01/20/2041	12/04/2012	3,000,000.00	3,262,968.75	3,262,968.75	3,259,453.20	0.00	(3,515.55)
21H032613	GNMA II	3.50%	01/20/2041	12/18/2012	3,000,000.00	3,249,843.75	3,249,843.75	3,259,453.20	9,609.45	0.00
Totals for Cusip					6,000,000.00	6,512,812.50	6,512,812.50	6,518,906.40	9,609.45	(3,515.55)
21H040616	GNMA II	4.00%	01/01/2039	12/05/2012	17,500,000.00	19,077,734.38	19,077,734.38	19,055,860.25	0.00	(21,874.13)
Totals for Cusip					17,500,000.00	19,077,734.38	19,077,734.38	19,055,860.25	0.00	(21,874.13)
31280QGB8	FHLMC	6.50%	03/01/2013	07/01/2009	1,399.46	1,483.49	1,437.87	1,398.95	0.00	(38.92)
Totals for Cusip					1,399.46	1,483.49	1,437.87	1,398.95	0.00	(38.92)
31283H4W2	FHLMC	5.00%	12/01/2034	02/29/2012	39,932.70	43,127.31	43,127.31	43,169.67	42.36	0.00
Totals for Cusip					39,932.70	43,127.31	43,127.31	43,169.67	42.36	0.00
31283H6G5	FHLMC	5.50%	02/01/2035	04/28/2010	1,160,136.30	1,230,107.03	1,263,683.15	1,260,884.75	0.00	(2,798.40)
Totals for Cusip					1,160,136.30	1,230,107.03	1,263,683.15	1,260,884.75	0.00	(2,798.40)
31283HLH6	FHLMC	7.00%	04/01/2031	06/10/2004	52,541.53	55,037.28	60,845.28	62,268.25	1,422.97	0.00
Totals for Cusip					52,541.53	55,037.28	60,845.28	62,268.25	1,422.97	0.00
31283HPA7	FHLMC	7.00%	10/01/2031	06/10/2004	176,307.93	184,682.56	202,403.14	207,816.33	5,413.19	0.00
Totals for Cusip					176,307.93	184,682.56	202,403.14	207,816.33	5,413.19	0.00
31283HZ65	FHLMC	5.50%	03/01/2034	04/28/2010	1,323,300.06	1,404,765.73	1,456,357.85	1,439,604.82	0.00	(16,753.03)
Totals for Cusip					1,323,300.06	1,404,765.73	1,456,357.85	1,439,604.82	0.00	(16,753.03)
31283KMN5	FHLMC	6.00%	09/01/2015	07/01/2009	124,407.40	130,618.66	132,097.38	130,655.58	0.00	(1,441.80)
Totals for Cusip					124,407.40	130,618.66	132,097.38	130,655.58	0.00	(1,441.80)
31283KNA2	FHLMC	6.50%	12/01/2015	07/01/2009	134,005.06	142,176.58	142,458.40	138,764.84	0.00	(3,693.56)
Totals for Cusip					134,005.06	142,176.58	142,458.40	138,764.84	0.00	(3,693.56)
31283KNC8	FHLMC	6.00%	08/01/2017	07/01/2009	587,294.70	625,065.10	639,120.20	635,598.25	0.00	(3,521.95)
Totals for Cusip					587,294.70	625,065.10	639,120.20	635,598.25	0.00	(3,521.95)

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31283KQ43	FHLMC	5.50%	07/01/2014	07/01/2009	232,272.07	244,597.01	251,455.86	248,064.14	0.00	(3,391.72)
Totals for Cusip					232,272.07	244,597.01	251,455.86	248,064.14	0.00	(3,391.72)
31283KR67	FHLMC	6.00%	05/01/2017	07/01/2009	974,258.58	1,037,524.50	1,058,404.75	1,040,435.39	0.00	(17,969.36)
Totals for Cusip					974,258.58	1,037,524.50	1,058,404.75	1,040,435.39	0.00	(17,969.36)
31283KST6	FHLMC	6.50%	12/01/2017	07/01/2009	2,477,427.00	2,626,950.05	2,722,004.49	2,678,698.35	0.00	(43,306.14)
Totals for Cusip					2,477,427.00	2,626,950.05	2,722,004.49	2,678,698.35	0.00	(43,306.14)
31283KSU3	FHLMC	6.00%	02/01/2018	07/01/2009	997,960.18	1,062,765.19	1,084,153.44	1,065,746.92	0.00	(18,406.52)
Totals for Cusip					997,960.18	1,062,765.19	1,084,153.44	1,065,746.92	0.00	(18,406.52)
31283KTF5	FHLMC	6.00%	06/01/2018	07/01/2009	1,404,802.69	1,496,027.06	1,526,134.71	1,500,224.33	0.00	(25,910.38)
Totals for Cusip					1,404,802.69	1,496,027.06	1,526,134.71	1,500,224.33	0.00	(25,910.38)
31283KTR9	FHLMC	6.50%	05/01/2017	07/01/2009	194,371.75	206,042.18	199,705.75	194,301.23	0.00	(5,404.52)
Totals for Cusip					194,371.75	206,042.18	199,705.75	194,301.23	0.00	(5,404.52)
31283KVA3	FHLMC	6.00%	03/01/2018	07/01/2009	564,022.40	600,648.59	612,736.69	602,333.79	0.00	(10,402.90)
Totals for Cusip					564,022.40	600,648.59	612,736.69	602,333.79	0.00	(10,402.90)
31283KWZ7	FHLMC	6.50%	08/01/2017	07/01/2009	6,446,212.90	6,829,225.40	7,082,598.37	6,991,792.45	0.00	(90,805.92)
Totals for Cusip					6,446,212.90	6,829,225.40	7,082,598.37	6,991,792.45	0.00	(90,805.92)
31287XYD2	FHLMC	6.50%	09/01/2032	09/24/2002	230,200.00	239,390.00	263,766.96	263,322.08	0.00	(444.88)
Totals for Cusip					230,200.00	239,390.00	263,766.96	263,322.08	0.00	(444.88)
31287YAD6	FHLMC	6.50%	09/01/2032	10/02/2002	205,835.95	214,238.24	234,692.42	233,681.32	0.00	(1,011.10)
Totals for Cusip					205,835.95	214,238.24	234,692.42	233,681.32	0.00	(1,011.10)
31287YG24	FHLMC	6.50%	09/01/2032	10/02/2002	457,554.87	476,232.39	524,273.93	521,311.44	0.00	(2,962.49)
Totals for Cusip					457,554.87	476,232.39	524,273.93	521,311.44	0.00	(2,962.49)
31288AD51	FHLMC	7.00%	10/01/2032	11/05/2002	184,982.32	194,318.14	212,571.61	216,808.85	4,237.24	0.00
Totals for Cusip					184,982.32	194,318.14	212,571.61	216,808.85	4,237.24	0.00
31288ANZ4	FHLMC	7.00%	10/01/2032	11/05/2002	100,003.90	105,050.96	114,919.02	117,209.75	2,290.73	0.00
Totals for Cusip					100,003.90	105,050.96	114,919.02	117,209.75	2,290.73	0.00
3128JLEY1	FHLMC	2.90%	09/01/2033	07/01/2009	3,240,694.85	3,309,391.29	3,424,085.93	3,453,322.61	29,236.68	0.00
Totals for Cusip					3,240,694.85	3,309,391.29	3,424,085.93	3,453,322.61	29,236.68	0.00
3128K7UW6	FHLMC	4.50%	09/01/2035	07/01/2009	656,380.79	655,451.34	697,361.56	705,587.63	8,226.07	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Pai/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					656,380.79	655,451.34	697,361.56	705,587.63	8,226.07	0.00
3128K8KB1	FHLMC	5.50%	10/01/2035	03/28/2012	49,612.90	53,892.02	53,892.02	53,859.36	0.00	(32.66)
Totals for Cusip					49,612.90	53,892.02	53,892.02	53,859.36	0.00	(32.66)
3128KLCY1	FHLMC	5.50%	02/01/2037	03/28/2012	50,543.07	54,902.42	54,902.42	54,600.64	0.00	(301.78)
Totals for Cusip					50,543.07	54,902.42	54,902.42	54,600.64	0.00	(301.78)
3128L8KE4	FHLMC	5.00%	03/01/2038	02/29/2012	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	0.00	0.00	0.00	0.00
3128LXAU4	FHLMC	5.00%	06/01/2035	02/25/2009	637,187.73	649,906.61	685,596.63	688,042.07	2,445.44	0.00
Totals for Cusip					637,187.73	649,906.61	685,596.63	688,042.07	2,445.44	0.00
3128LXE30	FHLMC	5.00%	11/01/2035	04/07/2009	877,002.75	905,094.25	943,631.04	946,996.87	3,365.83	0.00
Totals for Cusip					877,002.75	905,094.25	943,631.04	946,996.87	3,365.83	0.00
3128LXFB1	FHLMC	5.00%	12/01/2035	05/13/2009	1,441,094.23	1,485,565.49	1,550,578.10	1,556,108.84	5,530.74	0.00
3128LXFB1	FHLMC	5.00%	12/01/2035	07/21/2009	2,019,761.66	2,055,107.50	2,173,208.46	2,180,960.07	7,751.61	0.00
Totals for Cusip					3,460,855.89	3,540,672.99	3,723,786.56	3,737,068.91	13,282.35	0.00
3128LXFC9	FHLMC	4.50%	11/01/2035	06/01/2009	219,137.05	219,856.09	232,818.74	235,565.08	2,746.34	0.00
Totals for Cusip					219,137.05	219,856.09	232,818.74	235,565.08	2,746.34	0.00
3128LXFP0	FHLMC	5.00%	12/01/2035	02/25/2009	422,864.05	431,304.82	454,990.19	456,613.09	1,622.90	0.00
Totals for Cusip					422,864.05	431,304.82	454,990.19	456,613.09	1,622.90	0.00
3128LXMK3	FHLMC	5.50%	05/01/2036	03/28/2012	607,643.27	660,052.50	660,052.50	657,563.84	0.00	(2,488.66)
Totals for Cusip					607,643.27	660,052.50	660,052.50	657,563.84	0.00	(2,488.66)
3128M1JP5	FHLMC	5.00%	07/01/2019	05/24/2006	828,008.01	802,391.51	896,136.02	895,494.99	0.00	(641.03)
Totals for Cusip					828,008.01	802,391.51	896,136.02	895,494.99	0.00	(641.03)
3128M1JT7	FHLMC	5.00%	07/01/2019	05/24/2006	478,108.43	463,167.58	519,538.64	521,708.44	2,169.80	0.00
Totals for Cusip					478,108.43	463,167.58	519,538.64	521,708.44	2,169.80	0.00
3128M1JU4	FHLMC	5.00%	07/01/2018	05/24/2006	1,307,628.56	1,266,969.46	1,420,940.35	1,426,874.78	5,934.43	0.00
Totals for Cusip					1,307,628.56	1,266,969.46	1,420,940.35	1,426,874.78	5,934.43	0.00
3128M44Y6	FHLMC	5.00%	07/01/2036	02/25/2009	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	0.00	0.00	0.00	0.00
3128M46G3	FHLMC	5.50%	09/01/2037	09/21/2010	1,284,084.53	1,365,744.26	1,395,082.75	1,387,170.08	0.00	(7,912.67)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					1,284,084.53	1,365,744.26	1,395,082.75	1,387,170.08	0.00	(7,912.67)
3128M4AH6	FHLMC	5.50%	12/01/2036	01/03/2011	919,150.03	981,623.50	999,608.09	994,662.26	0.00	(4,945.83)
Totals for Cusip					919,150.03	981,623.50	999,608.09	994,662.26	0.00	(4,945.83)
3128M4B51	FHLMC	5.50%	12/01/2036	03/28/2012	36,805.92	39,980.43	39,980.43	39,829.69	0.00	(150.74)
Totals for Cusip					36,805.92	39,980.43	39,980.43	39,829.69	0.00	(150.74)
3128M4HE6	FHLMC	5.50%	01/01/2037	03/28/2012	35,911.15	39,008.49	39,008.49	38,861.41	0.00	(147.08)
Totals for Cusip					35,911.15	39,008.49	39,008.49	38,861.41	0.00	(147.08)
3128M4JW4	FHLMC	5.50%	02/01/2037	03/09/2007	2,403,421.29	2,384,738.45	2,611,176.71	2,596,366.53	0.00	(14,810.18)
Totals for Cusip					2,403,421.29	2,384,738.45	2,611,176.71	2,596,366.53	0.00	(14,810.18)
3128M4NG4	FHLMC	5.50%	04/01/2037	08/13/2008	3,107,313.25	3,016,035.93	3,375,914.16	3,356,766.52	0.00	(19,147.64)
Totals for Cusip					3,107,313.25	3,016,035.93	3,375,914.16	3,356,766.52	0.00	(19,147.64)
3128M4QW6	FHLMC	5.00%	11/01/2035	02/25/2009	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	0.00	0.00	0.00	0.00
3128M4ZP1	FHLMC	5.50%	08/01/2037	09/04/2008	832,227.61	827,546.33	904,166.64	899,038.35	0.00	(5,128.29)
Totals for Cusip					832,227.61	827,546.33	904,166.64	899,038.35	0.00	(5,128.29)
3128M6AP3	FHLMC	5.50%	05/01/2038	12/01/2010	1,017,248.84	1,088,138.36	1,105,181.38	1,098,277.20	0.00	(6,904.18)
Totals for Cusip					1,017,248.84	1,088,138.36	1,105,181.38	1,098,277.20	0.00	(6,904.18)
3128M6RH3	FHLMC	5.50%	09/01/2038	12/09/2010	404,552.67	430,848.58	439,522.82	436,777.07	0.00	(2,745.75)
Totals for Cusip					404,552.67	430,848.58	439,522.82	436,777.07	0.00	(2,745.75)
3128M6SG4	FHLMC	5.50%	01/01/2038	03/28/2012	58,043.68	63,049.96	63,049.96	62,812.22	0.00	(237.74)
Totals for Cusip					58,043.68	63,049.96	63,049.96	62,812.22	0.00	(237.74)
3128M7C95	FHLMC	5.50%	10/01/2038	03/28/2012	634,072.79	688,761.57	688,761.57	684,975.78	0.00	(3,785.79)
Totals for Cusip					634,072.79	688,761.57	688,761.57	684,975.78	0.00	(3,785.79)
3128M7T97	FHLMC	4.00%	11/01/2039	06/23/2011	4,109,422.65	4,165,927.20	4,316,281.52	4,388,326.37	72,044.85	0.00
Totals for Cusip					4,109,422.65	4,165,927.20	4,316,281.52	4,388,326.37	72,044.85	0.00
3128M7WA0	FHLMC	4.50%	12/01/2039	11/15/2011	2,579,918.36	2,712,743.84	2,736,156.75	2,768,489.52	32,332.77	0.00
Totals for Cusip					2,579,918.36	2,712,743.84	2,736,156.75	2,768,489.52	32,332.77	0.00
3128M8N26	FGLMC	6.00%	11/01/2039	02/29/2012	6,950,913.65	7,672,107.44	7,672,107.44	7,588,665.75	0.00	(83,441.69)
Totals for Cusip					6,950,913.65	7,672,107.44	7,672,107.44	7,588,665.75	0.00	(83,441.69)

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Cusip	Description	Coupon	MatDate	Trade Date	Pai/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
3128M8R30	FGLMC	4.00%	12/01/2040	05/19/2011	3,451,658.01	3,442,354.71	3,625,406.54	3,688,076.98	62,670.44	0.00
Totals for Cusip					3,451,658.01	3,442,354.71	3,625,406.54	3,688,076.98	62,670.44	0.00
3128M8U28	FGLMC	4.50%	12/01/2040	06/15/2011	7,266,864.57	7,518,933.93	7,765,985.02	8,018,290.41	252,305.39	0.00
3128M8U28	FGLMC	4.50%	12/01/2040	11/10/2011	1,617,846.93	1,712,895.43	1,728,967.81	1,785,139.44	56,171.63	0.00
Totals for Cusip					8,884,711.50	9,231,829.36	9,494,952.83	9,803,429.85	308,477.02	0.00
3128M8YY4	FGLMC	5.50%	01/01/2037	03/28/2012	32,931.61	35,771.96	35,771.96	35,832.62	60.66	0.00
Totals for Cusip					32,931.61	35,771.96	35,771.96	35,832.62	60.66	0.00
3128M9HE5	FHLMC	3.50%	09/01/2042	09/27/2012	989,974.20	1,064,531.64	1,064,531.64	1,062,213.75	0.00	(2,317.89)
Totals for Cusip					989,974.20	1,064,531.64	1,064,531.64	1,062,213.75	0.00	(2,317.89)
3128MBGT8	FHLMC	5.50%	07/01/2022	08/09/2007	73,804.47	73,072.19	79,900.12	79,652.70	0.00	(247.42)
Totals for Cusip					73,804.47	73,072.19	79,900.12	79,652.70	0.00	(247.42)
3128MC4Y8	FHLMC	4.00%	09/01/2026	10/05/2011	4,629,337.58	4,875,994.47	4,865,740.17	4,895,620.92	29,880.75	0.00
Totals for Cusip					4,629,337.58	4,875,994.47	4,865,740.17	4,895,620.92	29,880.75	0.00
3128MCC52	FHLMC	5.00%	02/01/2024	12/10/2010	375,728.93	397,098.52	403,649.59	403,534.84	0.00	(114.75)
Totals for Cusip					375,728.93	397,098.52	403,649.59	403,534.84	0.00	(114.75)
3128MJCW8	FHLMC	4.50%	10/01/2035	06/01/2009	284,264.96	285,197.71	302,012.88	305,575.43	3,562.55	0.00
Totals for Cusip					284,264.96	285,197.71	302,012.88	305,575.43	3,562.55	0.00
3128MJD2	FHLMC	4.50%	11/01/2035	06/01/2009	246,196.17	247,003.99	261,567.28	264,652.74	3,085.46	0.00
Totals for Cusip					246,196.17	247,003.99	261,567.28	264,652.74	3,085.46	0.00
3128MJT8	FHLMC	5.50%	06/01/2038	02/04/2011	457,689.27	483,863.38	497,252.63	494,146.24	0.00	(3,106.39)
Totals for Cusip					457,689.27	483,863.38	497,252.63	494,146.24	0.00	(3,106.39)
3128MJLD0	FHLMC	5.00%	02/01/2039	01/09/2009	249,185.37	256,544.13	268,038.79	268,138.56	99.77	0.00
Totals for Cusip					249,185.37	256,544.13	268,038.79	268,138.56	99.77	0.00
3128MJM64	FHLMC	4.50%	12/01/2039	12/07/2011	1,133,324.47	1,196,542.73	1,201,957.94	1,216,161.32	14,203.38	0.00
Totals for Cusip					1,133,324.47	1,196,542.73	1,201,957.94	1,216,161.32	14,203.38	0.00
3128MJMS6	FHLMC	4.50%	10/01/2039	06/14/2011	9,527,716.90	9,873,468.82	10,104,709.99	10,224,115.93	119,405.94	0.00
Totals for Cusip					9,527,716.90	9,873,468.82	10,104,709.99	10,224,115.93	119,405.94	0.00
3128MJMW7	FHLMC	4.50%	11/01/2039	12/07/2011	622,614.71	658,025.93	660,319.92	668,122.81	7,802.89	0.00
Totals for Cusip					622,614.71	658,025.93	660,319.92	668,122.81	7,802.89	0.00
Totals for Cusip					622,614.71	658,025.93	660,319.92	668,122.81	7,802.89	0.00

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3128PV3R9	FHLMC GOLD	3.50%	08/01/2026	02/29/2012	149,363.50	156,254.90	156,254.90	157,068.17	813.27	0.00
Totals for Cusip					149,363.50	156,254.90	156,254.90	157,068.17	813.27	0.00
3128PVK66	FHLMC GOLD	4.00%	06/01/2026	06/22/2011	2,344,632.30	2,450,140.74	2,482,681.15	2,520,528.56	37,847.41	0.00
Totals for Cusip					2,344,632.30	2,450,140.74	2,482,681.15	2,520,528.56	37,847.41	0.00
3128QHTC4	FHLMC	2.32%	02/01/2037	02/29/2012	202,154.29	212,187.92	212,187.92	211,815.67	0.00	(372.25)
Totals for Cusip					202,154.29	212,187.92	212,187.92	211,815.67	0.00	(372.25)
3128QHTU4	FHLMC	2.87%	05/01/2037	02/29/2012	527,271.48	558,335.39	558,335.39	564,541.16	6,205.77	0.00
Totals for Cusip					527,271.48	558,335.39	558,335.39	564,541.16	6,205.77	0.00
3128QHKK1	FHLMC	2.18%	05/01/2037	02/29/2012	522,812.97	548,832.10	548,832.10	550,577.13	1,745.03	0.00
Totals for Cusip					522,812.97	548,832.10	548,832.10	550,577.13	1,745.03	0.00
31292TALO	FHLMC	6.00%	08/01/2038	08/07/2008	428,955.06	428,753.99	474,613.68	469,088.36	0.00	(5,525.32)
Totals for Cusip					428,955.06	428,753.99	474,613.68	469,088.36	0.00	(5,525.32)
31292TBD7	FHLMC	6.00%	08/01/2038	08/07/2008	116,101.77	116,047.36	128,459.83	127,726.24	0.00	(733.59)
Totals for Cusip					116,101.77	116,047.36	128,459.83	127,726.24	0.00	(733.59)
31292TQV1	FHLMC	6.00%	09/01/2038	08/14/2008	1,572,191.56	1,569,489.34	1,739,538.04	1,729,604.27	0.00	(9,933.77)
Totals for Cusip					1,572,191.56	1,569,489.34	1,739,538.04	1,729,604.27	0.00	(9,933.77)
312929JK9	FHLMC GOLD	5.50%	11/01/2038	03/28/2012	675,666.12	733,942.33	733,942.33	729,485.91	0.00	(4,456.42)
Totals for Cusip					675,666.12	733,942.33	733,942.33	729,485.91	0.00	(4,456.42)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.56	129,645.45	142,299.69	144,225.18	1,925.49	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.58	129,645.47	142,299.71	144,225.20	1,925.49	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	74,811.21	78,364.74	86,013.63	87,177.51	1,163.88	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.84	129,645.75	142,299.99	144,225.50	1,925.51	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.57	129,645.46	142,299.70	144,225.19	1,925.49	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.56	129,645.45	142,299.69	144,225.18	1,925.49	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.41	129,645.30	142,299.50	144,225.00	1,925.50	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.55	129,645.44	142,299.68	144,225.16	1,925.48	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.55	129,645.44	142,299.67	144,225.16	1,925.49	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	123,766.52	129,645.41	142,299.64	144,225.13	1,925.49	0.00
Totals for Cusip					1,188,710.35	1,245,173.91	1,366,710.90	1,385,204.21	18,493.31	0.00
31292JBG4	FHLMC	5.00%	05/01/2034	07/23/2009	2,819,566.56	2,882,125.69	3,033,776.74	3,048,122.35	14,345.61	0.00

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Totals for Cusip					2,819,566.56	2,882,125.69	3,033,776.74	3,048,122.35	14,345.61	0.00
31292K4A2	FHLMC	4.50%	09/01/2040	09/28/2010	3,600,775.01	3,754,651.86	3,817,710.66	3,877,465.44	59,754.78	0.00
Totals for Cusip					3,600,775.01	3,754,651.86	3,817,710.66	3,877,465.44	59,754.78	0.00
3129416B8	FHLMC	4.50%	09/01/2040	09/24/2010	991,203.47	1,031,935.73	1,050,920.44	1,067,369.44	16,449.00	0.00
Totals for Cusip					991,203.47	1,031,935.73	1,050,920.44	1,067,369.44	16,449.00	0.00
312943NP4	FHLMC GOLD	4.50%	11/01/2040	12/07/2010	1,256,697.23	1,305,394.24	1,332,409.38	1,368,344.61	35,935.23	0.00
Totals for Cusip					1,256,697.23	1,305,394.24	1,332,409.38	1,368,344.61	35,935.23	0.00
312944DY4	FHLMC	4.50%	12/01/2040	11/29/2010	736,630.26	768,857.83	781,009.98	796,917.49	15,907.51	0.00
Totals for Cusip					736,630.26	768,857.83	781,009.98	796,917.49	15,907.51	0.00
31294JW61	FHLMC	6.00%	05/01/2014	07/01/2009	160,756.33	168,826.10	170,549.90	168,670.92	0.00	(1,878.98)
Totals for Cusip					160,756.33	168,826.10	170,549.90	168,670.92	0.00	(1,878.98)
31294KCW3	FHLMC	6.00%	06/01/2016	07/01/2009	1,040,745.60	1,097,663.82	1,109,959.00	1,115,840.63	5,881.63	0.00
Totals for Cusip					1,040,745.60	1,097,663.82	1,109,959.00	1,115,840.63	5,881.63	0.00
31296KYJ6	FHLMC	7.00%	07/01/2033	06/10/2004	63,377.19	66,387.59	72,867.45	73,853.44	985.99	0.00
31296KYJ6	FHLMC	7.00%	07/01/2033	06/10/2004	35,445.97	37,129.64	40,753.75	41,305.19	551.44	0.00
Totals for Cusip					98,823.16	103,517.23	113,621.20	115,158.63	1,537.43	0.00
31296L4D0	FHLMC	6.00%	08/01/2033	01/28/2005	555,055.39	573,701.80	618,299.25	617,220.54	0.00	(1,078.71)
Totals for Cusip					555,055.39	573,701.80	618,299.25	617,220.54	0.00	(1,078.71)
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	139,518.43	146,145.56	160,408.80	163,742.11	3,333.31	0.00
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	29,722.89	31,134.75	34,173.37	34,883.48	710.11	0.00
Totals for Cusip					169,241.32	177,280.31	194,582.17	198,625.59	4,043.42	0.00
31296MSB6	FHLMC	6.00%	09/01/2033	01/28/2005	340,406.64	351,842.17	379,193.08	378,531.54	0.00	(661.54)
Totals for Cusip					340,406.64	351,842.17	379,193.08	378,531.54	0.00	(661.54)
31296QQS2	FHLMC	5.50%	11/01/2033	04/12/2004	58,457.56	59,169.99	63,967.42	64,558.96	591.54	0.00
Totals for Cusip					58,457.56	59,169.99	63,967.42	64,558.96	591.54	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	85,633.53	86,677.20	93,704.83	94,809.54	1,104.71	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	54,889.23	55,558.19	60,062.77	60,770.85	708.08	0.00
Totals for Cusip					140,522.76	142,235.39	153,767.60	155,580.39	1,812.79	0.00
31296RSE9	FHLMC	6.00%	12/01/2033	01/28/2005	755,229.18	780,600.17	841,261.15	837,925.35	0.00	(3,355.80)

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Totals for Cusip					755,229.18	780,600.17	841,281.15	837,925.35	0.00	(3,355.80)
31296RVU9	FHLMC	6.00%	11/01/2033	01/28/2005	443,622.85	458,525.83	494,169.92	493,307.77	0.00	(862.15)
Totals for Cusip					443,622.85	458,525.83	494,169.92	493,307.77	0.00	(862.15)
31296RYX0	FHLMC	5.50%	12/01/2033	05/18/2004	1,100,699.84	1,085,221.25	1,199,629.67	1,197,662.59	0.00	(1,967.08)
Totals for Cusip					1,100,699.84	1,085,221.25	1,199,629.67	1,197,662.59	0.00	(1,967.08)
31296S2G0	FHLMC	5.50%	01/01/2034	04/06/2004	122,328.12	123,895.45	133,246.40	132,951.33	0.00	(295.07)
Totals for Cusip					122,328.12	123,895.45	133,246.40	132,951.33	0.00	(295.07)
31296SANG	FHLMC	7.00%	08/01/2031	06/10/2004	42,354.01	44,365.80	49,367.75	50,447.60	1,079.85	0.00
31296SANG	FHLMC	7.00%	08/01/2031	06/10/2004	3,622.19	3,794.22	4,222.01	4,314.37	92.36	0.00
31296SANG	FHLMC	7.00%	08/01/2031	06/10/2004	97,276.17	101,896.78	113,384.87	115,865.04	2,480.17	0.00
31296SANG	FHLMC	7.00%	08/01/2031	06/10/2004	114,072.42	119,490.86	132,962.55	135,870.95	2,908.40	0.00
Totals for Cusip					257,324.79	269,547.66	299,937.18	306,497.96	6,560.78	0.00
31296SK39	FHLMC	5.50%	01/01/2034	04/06/2004	280,174.27	283,763.98	306,470.92	304,780.44	0.00	(1,690.48)
Totals for Cusip					280,174.27	283,763.98	306,470.92	304,780.44	0.00	(1,690.48)
31296TYG3	FHLMC	5.50%	02/01/2034	04/12/2004	56,549.60	57,238.81	61,667.57	61,590.07	0.00	(77.50)
Totals for Cusip					56,549.60	57,238.81	61,667.57	61,590.07	0.00	(77.50)
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	30,254.98	31,692.11	34,694.46	35,052.79	358.33	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	102,497.79	107,366.45	117,537.84	118,751.82	1,213.98	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	99,243.10	103,957.16	113,805.56	114,981.00	1,175.44	0.00
Totals for Cusip					231,995.87	243,015.72	266,037.86	268,785.61	2,747.75	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	9,144.06	9,578.40	10,513.31	10,655.57	142.26	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	100,615.24	105,394.47	115,681.63	117,246.94	1,565.31	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	65,694.69	68,815.20	75,531.98	76,554.02	1,022.04	0.00
Totals for Cusip					175,453.99	183,788.07	201,726.92	204,456.53	2,729.61	0.00
31296XGAT	FHLMC	7.00%	04/01/2034	06/10/2004	35,024.91	36,688.58	40,254.35	40,324.84	70.49	0.00
Totals for Cusip					35,024.91	36,688.58	40,254.35	40,324.84	70.49	0.00
31296XZH1	FHLMC	5.00%	05/01/2034	05/11/2004	93,328.93	88,531.23	100,711.05	101,681.69	970.64	0.00
Totals for Cusip					93,328.93	88,531.23	100,711.05	101,681.69	970.64	0.00
31296YBG7	FHLMC	5.00%	05/01/2034	07/21/2005	2,044,555.08	2,015,484.08	2,199,885.51	2,210,287.96	10,402.45	0.00
Totals for Cusip					2,044,555.08	2,015,484.08	2,199,885.51	2,210,287.96	10,402.45	0.00

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31297B4V1	FHLMC	5.50%	07/01/2034	07/16/2004	2,145,811.05	2,159,892.93	2,337,333.33	2,332,157.38	0.00	(5,175.95)
Totals for Cusip					2,145,811.05	2,159,892.93	2,337,333.33	2,332,157.38	0.00	(5,175.95)
31297HAS8	FHLMC	5.00%	12/01/2034	03/31/2006	1,572,661.66	1,497,591.63	1,692,141.05	1,700,142.57	8,001.52	0.00
Totals for Cusip					1,572,661.66	1,497,591.63	1,692,141.05	1,700,142.57	8,001.52	0.00
31297HU49	FHLMC	6.00%	01/01/2035	01/28/2005	313,509.05	325,730.98	350,210.46	344,702.61	0.00	(5,507.85)
Totals for Cusip					313,509.05	325,730.98	350,210.46	344,702.61	0.00	(5,507.85)
31297HWH8	FHLMC	6.00%	01/01/2035	01/28/2005	251,319.94	261,117.49	280,741.11	279,467.30	0.00	(1,273.81)
Totals for Cusip					251,319.94	261,117.49	280,741.11	279,467.30	0.00	(1,273.81)
31297RLY1	FHLMC	5.00%	07/01/2035	05/13/2009	1,834,480.55	1,891,091.48	1,973,851.04	1,980,891.56	7,040.52	0.00
Totals for Cusip					1,834,480.55	1,891,091.48	1,973,851.04	1,980,891.56	7,040.52	0.00
3132GD6Z0	FHLMC GOLD	4.50%	05/01/2041	09/30/2011	3,515,864.65	3,738,902.30	3,726,860.66	3,834,373.54	107,512.88	0.00
Totals for Cusip					3,515,864.65	3,738,902.30	3,726,860.66	3,834,373.54	107,512.88	0.00
3132GFHE0	FHLMC GOLD	4.50%	07/01/2041	09/30/2011	938,772.88	998,326.29	1,000,611.67	1,040,363.98	39,752.31	0.00
Totals for Cusip					938,772.88	998,326.29	1,000,611.67	1,040,363.98	39,752.31	0.00
3132GGGP4	FHLMC GOLD	4.50%	08/01/2041	09/30/2011	3,241,118.21	3,446,726.65	3,435,625.97	3,534,737.30	99,111.33	0.00
Totals for Cusip					3,241,118.21	3,446,726.65	3,435,625.97	3,534,737.30	99,111.33	0.00
3132GJDF3	FHLMC GOLD	4.50%	09/01/2041	09/30/2011	1,264,509.34	1,344,726.64	1,340,395.77	1,367,999.20	27,603.43	0.00
Totals for Cusip					1,264,509.34	1,344,726.64	1,340,395.77	1,367,999.20	27,603.43	0.00
3132GJQZ8	FHLMC GOLD	4.50%	09/01/2041	09/30/2011	1,306,288.05	1,389,155.70	1,384,681.73	1,424,627.18	39,945.45	0.00
Totals for Cusip					1,306,288.05	1,389,155.70	1,384,681.73	1,424,627.18	39,945.45	0.00
3132GJQD4	FHLMC GOLD	4.50%	09/01/2041	09/15/2011	3,715,185.80	3,946,223.93	3,938,143.57	4,051,751.58	113,608.01	0.00
Totals for Cusip					3,715,185.80	3,946,223.93	3,938,143.57	4,051,751.58	113,608.01	0.00
3132GJZQ5	FHLMC GOLD	4.50%	10/01/2041	09/30/2011	1,303,968.49	1,386,689.00	1,382,936.08	1,422,097.49	39,161.41	0.00
Totals for Cusip					1,303,968.49	1,386,689.00	1,382,936.08	1,422,097.49	39,161.41	0.00
31335PBR5	FHLMC	8.09%	01/17/2021	07/01/2009	171,988.93	184,019.45	196,423.33	184,522.84	0.00	(11,900.49)
Totals for Cusip					171,988.93	184,019.45	196,423.33	184,522.84	0.00	(11,900.49)
313401MT5	FHLMC	12.50%	12/01/2013	12/31/1997	10.08	11.26	10.22	10.10	0.00	(0.12)
Totals for Cusip					10.08	11.26	10.22	10.10	0.00	(0.12)
313401MW8	FHLMC	12.50%	02/01/2014	12/31/1997	116.42	128.11	123.76	118.19	0.00	(5.57)

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Totals for Cusip					116.42	128.11	123.76	118.19	0.00	(5.57)
313401R52	FHLMC	9.00%	08/01/2019	12/31/1997	3,720.70	3,438.37	4,266.16	4,154.54	0.00	(111.62)
Totals for Cusip					3,720.70	3,438.37	4,266.16	4,154.54	0.00	(111.62)
313401RK9	FHLMC	12.50%	06/01/2015	12/31/1997	62.83	73.01	63.14	63.08	0.00	(0.06)
Totals for Cusip					62.83	73.01	63.14	63.08	0.00	(0.06)
313404ZY4	FHA	7.43%	01/01/2024	12/31/1997	286,538.46	196,906.08	280,807.69	280,862.13	54.44	0.00
Totals for Cusip					286,538.46	196,906.08	280,807.69	280,862.13	54.44	0.00
31341AFV7	FHLMC	12.50%	06/01/2014	12/31/1997	456.93	514.72	459.04	458.77	0.00	(0.27)
Totals for Cusip					456.93	514.72	459.04	458.77	0.00	(0.27)
31347WD86	FHLMC	9.00%	09/01/2019	12/31/1997	5,139.87	4,803.11	5,950.64	5,925.74	0.00	(24.90)
31347WD86	FHLMC	9.00%	09/01/2019	08/31/2001	0.02	0.01	0.02	0.02	0.00	0.00
Totals for Cusip					5,139.89	4,803.12	5,950.66	5,925.76	0.00	(24.90)
3136144L0	FNMA	9.50%	08/01/2020	12/31/1997	7,975.31	7,478.46	9,524.52	9,538.93	14.41	0.00
Totals for Cusip					7,975.31	7,478.46	9,524.52	9,538.93	14.41	0.00
313615AB2	FNMA	9.00%	02/01/2021	12/31/1997	216.04	272.01	255.84	255.20	0.00	(0.64)
313615AB2	FNMA	9.00%	02/01/2021	12/31/1997	196.01	246.80	232.13	231.54	0.00	(0.59)
Totals for Cusip					412.05	518.81	487.97	486.74	0.00	(1.23)
31361XB38	FNMA	9.00%	01/01/2020	12/31/1997	599.57	604.41	700.17	699.18	0.00	(0.99)
Totals for Cusip					599.57	604.41	700.17	699.18	0.00	(0.99)
31362TUK7	FNMA	9.00%	03/01/2021	12/31/1997	151.96	188.51	178.60	178.62	0.02	0.00
Totals for Cusip					151.96	188.51	178.60	178.62	0.02	0.00
31364P6H7	FNMA	9.00%	09/01/2018	12/31/1997	5,196.46	6,077.03	5,263.13	5,214.70	0.00	(48.43)
31364P6H7	FNMA	9.00%	09/01/2018	12/31/1997	5,076.83	5,937.10	5,141.97	5,094.65	0.00	(47.32)
31364P6H7	FNMA	9.00%	09/01/2018	12/31/1997	4,919.35	5,752.89	4,982.47	4,936.61	0.00	(45.86)
31364P6H7	FNMA	9.00%	09/01/2018	12/31/1997	2,409.38	2,817.62	2,440.29	2,417.84	0.00	(22.45)
Totals for Cusip					17,602.02	20,564.64	17,827.86	17,663.80	0.00	(164.06)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	10,742.89	11,429.20	12,554.15	12,850.09	295.94	0.00
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	4,916.55	5,230.63	5,745.47	5,880.92	135.45	0.00
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	3,688.91	3,924.57	4,310.86	4,412.48	101.62	0.00
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	1,169.11	1,243.80	1,366.22	1,398.43	32.21	0.00

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31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	1,227.43	1,305.85	1,434.36	1,468.19	33.83	0.00
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	813.41	865.37	950.55	972.96	22.41	0.00
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	2,002.50	2,130.42	2,340.13	2,395.29	55.16	0.00
	Totals for Cusip				24,560.80	26,129.84	28,701.74	29,378.36	676.62	0.00
31365EGF4	FNMA	9.50%	03/01/2025	12/31/1997	1,839.01	1,951.00	1,930.91	1,926.25	0.00	(4.66)
	Totals for Cusip				1,839.01	1,951.00	1,930.91	1,926.25	0.00	(4.66)
31366SDE8	FNMA	9.00%	04/01/2021	12/31/1997	314.41	413.08	320.61	315.53	0.00	(5.08)
	Totals for Cusip				314.41	413.08	320.61	315.53	0.00	(5.08)
31367RWQ1	FNMA	9.00%	09/01/2022	12/31/1997	13,849.34	15,228.83	13,899.84	13,899.54	0.00	(0.30)
31367RWQ1	FNMA	9.00%	09/01/2022	12/31/1997	935.46	1,028.63	938.84	938.85	0.01	0.00
	Totals for Cusip				14,784.80	16,257.46	14,838.68	14,838.39	0.01	(0.30)
31368HB44	FNMA	9.50%	08/01/2022	12/31/1997	468.14	495.15	540.27	537.43	0.00	(2.84)
	Totals for Cusip				468.14	495.15	540.27	537.43	0.00	(2.84)
31368HL76	FNMA	5.50%	03/01/2034	02/29/2012	424,261.83	463,591.26	463,591.26	466,276.19	2,684.93	0.00
	Totals for Cusip				424,261.83	463,591.26	463,591.26	466,276.19	2,684.93	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	1,218.30	1,299.21	1,491.95	1,507.93	15.98	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	4,077.24	4,347.94	4,993.08	5,046.54	53.46	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	5,955.67	6,343.72	7,293.43	7,371.54	78.11	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	3,930.74	4,191.30	4,813.66	4,865.21	51.55	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	5,342.29	5,684.36	6,542.27	6,612.34	70.07	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	2,100.33	2,239.81	2,572.10	2,599.65	27.55	0.00
	Totals for Cusip				22,624.57	24,106.34	27,706.49	28,003.21	296.72	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	1,452.55	1,545.71	1,538.69	1,534.67	0.00	(4.02)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	3,860.48	4,108.07	4,089.43	4,078.74	0.00	(10.69)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	4,251.76	4,527.99	4,503.93	4,492.14	0.00	(11.79)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	9,783.53	10,419.16	10,363.79	10,336.67	0.00	(27.12)
	Totals for Cusip				19,348.32	20,600.93	20,495.84	20,442.22	0.00	(53.62)
31371GOH6	FNMA	6.00%	04/01/2013	02/12/2001	4,719.29	4,702.70	5,095.18	4,752.89	0.00	(342.29)
	Totals for Cusip				4,719.29	4,702.70	5,095.18	4,752.89	0.00	(342.29)

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31371H3L0	FNMA	5.50%	09/01/2014	09/25/2000	2,091.48	1,963.38	2,270.76	2,244.95	0.00	(25.81)
Totals for Cusip					2,091.48	1,963.38	2,270.76	2,244.95	0.00	(25.81)
31371JU2	FNMA	5.50%	03/01/2016	02/14/2001	271.34	264.54	294.77	291.42	0.00	(3.35)
31371JU2	FNMA	5.50%	03/01/2016	02/14/2001	1,729.11	1,685.89	1,878.39	1,857.07	0.00	(21.32)
Totals for Cusip					2,000.45	1,950.43	2,173.16	2,148.49	0.00	(24.67)
31371K6B2	FNMA	5.00%	06/01/2033	07/01/2009	6,582,484.88	6,736,638.65	7,144,395.67	7,159,866.42	15,470.75	0.00
31371KNX5	FNMA	5.50%	05/01/2017	04/17/2002	15,363.94	15,138.31	16,700.09	16,548.96	0.00	(151.13)
Totals for Cusip					15,363.94	15,138.31	16,700.09	16,548.96	0.00	(151.13)
31371KXS5	FNMA	5.50%	01/01/2023	02/29/2012	4,831.54	5,303.59	5,303.59	5,249.61	0.00	(53.98)
Totals for Cusip					4,831.54	5,303.59	5,303.59	5,249.61	0.00	(53.98)
31371KY88	FNMA	6.00%	02/01/2023	03/07/2003	523,980.57	547,600.64	579,508.27	574,989.44	0.00	(4,538.83)
Totals for Cusip					523,980.57	547,600.64	579,508.27	574,989.44	0.00	(4,538.83)
31371M7M3	FNMA	5.50%	02/01/2027	02/29/2012	628,145.24	685,393.36	685,393.36	683,675.99	0.00	(1,717.37)
Totals for Cusip					628,145.24	685,393.36	685,393.36	683,675.99	0.00	(1,717.37)
31371MHJ9	FNMA	5.50%	11/01/2035	05/19/2009	315,146.39	327,161.36	344,111.58	344,385.45	273.87	0.00
Totals for Cusip					315,146.39	327,161.36	344,111.58	344,385.45	273.87	0.00
31371MU96	FNMA	6.00%	07/01/2036	07/15/2009	3,514,527.20	3,675,975.80	3,877,086.99	3,847,741.67	0.00	(29,345.32)
31371MU96	FNMA	6.00%	07/01/2036	07/16/2009	421,517.28	441,868.67	465,001.15	461,481.59	0.00	(3,519.56)
Totals for Cusip					3,936,044.48	4,117,844.47	4,342,088.14	4,309,223.26	0.00	(32,864.88)
31371NK4	FNMA	6.50%	09/01/2037	07/01/2009	732,738.04	779,024.76	808,785.43	811,712.04	2,926.61	0.00
Totals for Cusip					732,738.04	779,024.76	808,785.43	811,712.04	2,926.61	0.00
31372PV97	FNMA	9.50%	12/01/2024	12/31/1997	702.53	742.51	726.98	724.76	0.00	(2.22)
Totals for Cusip					702.53	742.51	726.98	724.76	0.00	(2.22)
31372PVH9	FNMA	9.50%	11/01/2024	12/31/1997	545.24	576.08	547.45	547.42	0.00	(0.03)
Totals for Cusip					545.24	576.08	547.45	547.42	0.00	(0.03)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	6,770.62	7,216.19	7,412.46	7,359.55	0.00	(52.91)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	7,048.02	7,660.09	7,716.17	7,661.08	0.00	(55.09)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	2,458.71	2,682.39	2,691.80	2,672.58	0.00	(19.22)
Totals for Cusip					16,277.35	17,558.67	17,820.43	17,693.21	0.00	(127.22)

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31373HM78	FNMA	9.50%	02/01/2025	12/31/1997	6,268.97	6,653.08	6,357.74	6,331.83	0.00	(25.91)
Totals for Cusip					6,268.97	6,653.08	6,357.74	6,331.83	0.00	(25.91)
31373L6A0	FNMA	9.50%	01/01/2025	12/31/1997	4,654.20	4,955.68	4,810.16	4,792.61	0.00	(17.55)
Totals for Cusip					4,654.20	4,955.68	4,810.16	4,792.61	0.00	(17.55)
31373L6P7	FNMA	9.50%	01/01/2025	12/31/1997	13,389.60	14,391.92	14,209.26	14,172.78	0.00	(36.48)
Totals for Cusip					13,389.60	14,391.92	14,209.26	14,172.78	0.00	(36.48)
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	16,183.47	17,141.70	19,946.10	20,239.57	293.47	0.00
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	15,821.41	16,814.36	19,499.84	19,786.77	286.93	0.00
Totals for Cusip					32,004.88	33,956.06	39,445.94	40,026.34	580.40	0.00
31373MW68	FNMA	9.50%	01/01/2025	12/31/1997	8,266.55	8,773.28	8,299.86	8,299.70	0.00	(0.16)
31373MW68	FNMA	9.50%	01/01/2025	12/31/1997	1,399.00	1,492.79	1,404.64	1,404.61	0.00	(0.03)
Totals for Cusip					9,665.55	10,266.07	9,704.50	9,704.31	0.00	(0.19)
31373N2L6	FNMA	9.50%	12/01/2024	12/31/1997	3,973.00	4,276.78	3,988.53	3,988.20	0.00	(0.33)
Totals for Cusip					3,973.00	4,276.78	3,988.53	3,988.20	0.00	(0.33)
31373NU92	FNMA	9.50%	11/01/2024	12/31/1997	15,730.96	16,592.98	15,794.30	15,794.01	0.00	(0.29)
Totals for Cusip					15,730.96	16,592.98	15,794.30	15,794.01	0.00	(0.29)
31373PRB6	FNMA	9.50%	12/01/2024	12/31/1997	7,293.13	7,768.32	7,441.08	7,426.20	0.00	(14.88)
Totals for Cusip					7,293.13	7,768.32	7,441.08	7,426.20	0.00	(14.88)
31373Q7G5	FNMA	9.50%	12/01/2024	12/31/1997	6,096.47	6,488.92	6,121.02	6,120.90	0.00	(0.12)
Totals for Cusip					6,096.47	6,488.92	6,121.02	6,120.90	0.00	(0.12)
31373TFE2	FNMA	9.50%	01/01/2025	12/31/1997	15,554.68	16,508.30	16,158.22	16,104.53	0.00	(53.69)
Totals for Cusip					15,554.68	16,508.30	16,158.22	16,104.53	0.00	(53.69)
31373TFL9	FNMA	9.50%	01/01/2025	12/31/1997	5,139.98	5,468.95	5,160.69	5,160.58	0.00	(0.11)
Totals for Cusip					5,139.98	5,468.95	5,160.69	5,160.58	0.00	(0.11)
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	296.87	316.02	362.34	367.46	5.12	0.00
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	7,481.85	7,964.35	9,131.72	9,260.85	129.13	0.00
Totals for Cusip					7,778.72	8,280.37	9,494.06	9,628.31	134.25	0.00
31373U5N3	FNMA	9.50%	01/01/2025	12/31/1997	2,179.75	2,323.99	2,188.56	2,188.49	0.00	(0.07)
31373U5N3	FNMA	9.50%	01/01/2025	12/31/1997	4,107.83	4,346.61	4,124.38	4,124.30	0.00	(0.08)

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Totals for Cusip					6,287.58	6,670.60	6,312.94	6,312.79	0.00	(0.15)
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	2,950.01	3,131.89	2,961.92	2,961.84	0.00	(0.08)
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	2,387.85	2,581.87	2,397.49	2,397.43	0.00	(0.06)
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	703.62	747.00	706.45	706.44	0.00	(0.01)
Totals for Cusip					6,041.48	6,460.76	6,065.86	6,065.71	0.00	(0.15)
31373U6U6	FNMA	9.50%	01/01/2025	12/31/1997	8,572.99	9,146.07	8,607.34	8,607.13	0.00	(0.21)
31373U6U6	FNMA	9.50%	01/01/2025	12/31/1997	4,889.33	5,268.03	4,908.93	4,908.80	0.00	(0.13)
Totals for Cusip					13,462.32	14,414.10	13,516.27	13,515.93	0.00	(0.34)
31373UJK4	FNMA	9.50%	07/01/2025	12/31/1997	615.97	655.72	753.92	764.40	10.48	0.00
Totals for Cusip					615.97	655.72	753.92	764.40	10.48	0.00
31373UVM6	FNMA	9.50%	04/01/2025	12/31/1997	33,921.50	36,006.43	36,215.73	36,103.31	0.00	(112.42)
Totals for Cusip					33,921.50	36,006.43	36,215.73	36,103.31	0.00	(112.42)
31373V3O6	FNMA	9.50%	02/01/2025	12/31/1997	2,942.17	3,140.52	2,954.04	2,953.97	0.00	(0.07)
31373V3O6	FNMA	9.50%	02/01/2025	12/31/1997	4,023.34	4,289.20	4,039.55	4,039.48	0.00	(0.07)
Totals for Cusip					6,965.51	7,429.72	6,993.59	6,993.45	0.00	(0.14)
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	3,551.05	3,819.14	3,565.34	3,565.30	0.00	(0.04)
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	3,995.69	4,297.35	4,011.80	4,011.72	0.00	(0.08)
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	3,032.30	3,261.24	3,044.54	3,044.46	0.00	(0.08)
Totals for Cusip					10,579.04	11,377.73	10,621.68	10,621.48	0.00	(0.20)
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	26,378.46	28,100.96	28,042.30	27,971.72	0.00	(70.58)
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	29,237.64	31,165.98	31,081.81	31,003.59	0.00	(78.22)
Totals for Cusip					55,616.10	59,266.94	59,124.11	58,975.31	0.00	(148.80)
31373VKV6	FNMA	9.50%	02/01/2025	12/31/1997	543.89	579.03	546.08	546.06	0.00	(0.02)
Totals for Cusip					543.89	579.03	546.08	546.06	0.00	(0.02)
31373W4K6	FNMA	9.50%	02/01/2025	12/31/1997	4,332.57	4,648.13	4,503.25	4,490.67	0.00	(12.58)
Totals for Cusip					4,332.57	4,648.13	4,503.25	4,490.67	0.00	(12.58)
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	7,710.48	8,264.28	7,741.46	7,741.30	0.00	(0.16)
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	4,151.52	4,449.72	4,168.21	4,168.11	0.00	(0.10)
Totals for Cusip					11,862.00	12,714.00	11,909.67	11,909.41	0.00	(0.26)
31373W5Q2	FNMA	9.50%	02/01/2025	12/31/1997	1,937.83	2,060.50	1,945.62	1,945.57	0.00	(0.05)

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Totals for Cusip					1,937.83	2,060.50	1,945.62	1,945.57	0.00	(0.05)
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	240.68	255.49	241.69	241.65	0.00	(0.04)
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	6,281.18	6,725.78	6,306.49	6,306.37	0.00	(0.12)
Totals for Cusip					6,521.86	6,981.27	6,548.18	6,548.02	0.00	(0.16)
31373WPG2	FNMA	9.50%	02/01/2025	12/31/1997	9,683.92	10,651.27	9,722.64	9,722.38	0.00	(0.26)
Totals for Cusip					9,683.92	10,651.27	9,722.64	9,722.38	0.00	(0.26)
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	3,622.47	3,920.58	3,722.62	3,708.82	0.00	(13.80)
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	3,576.64	3,870.95	3,675.53	3,661.90	0.00	(13.63)
Totals for Cusip					7,199.11	7,791.53	7,398.15	7,370.72	0.00	(27.43)
31373XJF9	FNMA	9.50%	03/01/2025	12/31/1997	6,467.69	6,891.73	6,824.13	6,796.57	0.00	(27.56)
31373XJF9	FNMA	9.50%	03/01/2025	12/31/1997	7,518.75	8,016.53	7,933.12	7,901.07	0.00	(32.05)
Totals for Cusip					13,986.44	14,908.26	14,757.25	14,697.64	0.00	(59.61)
31373XJK8	FNMA	9.50%	03/01/2025	12/31/1997	392.64	417.71	394.23	394.20	0.00	(0.03)
Totals for Cusip					392.64	417.71	394.23	394.20	0.00	(0.03)
31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	13,408.47	14,226.67	13,961.63	13,926.78	0.00	(34.85)
31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	17,591.47	18,993.77	18,317.19	18,271.47	0.00	(45.72)
Totals for Cusip					30,999.94	33,220.44	32,278.82	32,198.25	0.00	(80.57)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,827.86	4,065.12	3,880.45	3,854.60	0.00	(25.85)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	5,515.34	5,857.18	5,591.12	5,553.86	0.00	(37.26)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,059.42	1,125.08	1,073.96	1,066.82	0.00	(7.14)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	2,267.91	2,408.48	2,299.07	2,283.75	0.00	(15.32)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	4,447.41	4,723.07	4,508.52	4,478.48	0.00	(30.04)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	4,000.38	4,248.31	4,055.33	4,028.32	0.00	(27.01)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	582.01	618.07	589.97	586.08	0.00	(3.89)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	709.93	753.94	719.71	714.89	0.00	(4.82)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,579.36	1,677.26	1,601.07	1,590.39	0.00	(10.68)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	2,052.73	2,178.87	2,080.93	2,067.07	0.00	(13.86)
Totals for Cusip					26,042.35	27,655.38	26,400.13	26,224.26	0.00	(175.87)
31373XRQ6	FNMA	9.50%	03/01/2025	12/31/1997	11,411.18	12,176.71	12,369.45	12,269.09	0.00	(100.36)

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Totals for Cusip					11,411.18	12,176.71	12,369.45	12,269.09	0.00	(100.36)
31373XRR4	FNMA	9.50%	03/01/2025	12/31/1997	17,737.66	19,056.57	18,093.20	18,052.33	0.00	(40.87)
Totals for Cusip					17,737.66	19,056.57	18,093.20	18,052.33	0.00	(40.87)
31373Y4G1	FNMA	9.50%	03/01/2025	12/31/1997	2,199.81	2,336.46	2,239.55	2,233.21	0.00	(6.34)
Totals for Cusip					2,199.81	2,336.46	2,239.55	2,233.21	0.00	(6.34)
31373Y6K0	FNMA	9.50%	03/01/2025	12/31/1997	1,357.11	1,451.25	1,362.56	1,362.51	0.00	(0.05)
Totals for Cusip					1,357.11	1,451.25	1,362.56	1,362.51	0.00	(0.05)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	10,066.30	10,587.28	11,409.95	11,633.23	223.28	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	15,341.63	16,135.67	17,389.40	17,729.72	340.32	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	8,612.04	9,057.77	9,761.54	9,952.60	191.06	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	4,840.82	5,091.38	5,486.95	5,594.35	107.40	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	10,951.26	11,518.06	12,413.01	12,655.94	242.93	0.00
Totals for Cusip					49,812.05	52,390.16	56,460.85	57,565.84	1,104.99	0.00
31374AA42	FNMA	9.50%	04/01/2025	12/31/1997	11,824.85	12,455.47	11,872.24	11,871.98	0.00	(0.26)
Totals for Cusip					11,824.85	12,455.47	11,872.24	11,871.98	0.00	(0.26)
31374ACH1	FNMA	9.50%	03/01/2025	12/31/1997	7,270.99	7,790.72	7,300.18	7,300.01	0.00	(0.17)
Totals for Cusip					7,270.99	7,790.72	7,300.18	7,300.01	0.00	(0.17)
31374AM31	FNMA	9.50%	04/01/2025	12/31/1997	7,291.00	7,863.38	7,320.39	7,320.25	0.00	(0.14)
31374AM31	FNMA	9.50%	04/01/2025	12/31/1997	12,993.09	13,920.88	13,045.44	13,045.21	0.00	(0.23)
Totals for Cusip					20,284.09	21,784.26	20,365.83	20,365.46	0.00	(0.37)
31374GDY0	FNMA	8.50%	12/01/2026	12/31/1997	253,244.33	263,940.89	306,366.24	310,898.13	4,531.89	0.00
Totals for Cusip					253,244.33	263,940.89	306,366.24	310,898.13	4,531.89	0.00
31374S6A4	FNMA	6.00%	06/01/2013	07/01/2009	31,620.68	33,634.52	34,139.29	31,961.93	0.00	(2,177.36)
Totals for Cusip					31,620.68	33,634.52	34,139.29	31,961.93	0.00	(2,177.36)
31374TBY4	FNMA	6.50%	08/01/2013	07/01/2009	44,724.64	47,521.79	46,341.99	45,530.29	0.00	(811.70)
Totals for Cusip					44,724.64	47,521.79	46,341.99	45,530.29	0.00	(811.70)
31374TD30	FNMA	6.00%	10/01/2013	07/01/2009	27,673.12	29,435.55	28,389.60	28,077.93	0.00	(311.67)
Totals for Cusip					27,673.12	29,435.55	28,389.60	28,077.93	0.00	(311.67)
31374TF53	FNMA	6.00%	11/01/2013	07/01/2009	46,830.57	49,813.10	50,560.66	47,335.97	0.00	(3,224.69)
Totals for Cusip					46,830.57	49,813.10	50,560.66	47,335.97	0.00	(3,224.69)

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31374TN70	FNMA	6.50%	02/01/2014	07/01/2009	1,881.36	1,996.37	1,939.79	1,924.34	0.00	(15.45)
Totals for Cusip					1,881.36	1,996.37	1,939.79	1,924.34	0.00	(15.45)
31374TPG8	FNMA	6.00%	03/01/2014	07/01/2009	38,403.66	40,849.49	41,462.54	39,294.56	0.00	(2,167.98)
Totals for Cusip					38,403.66	40,849.49	41,462.54	39,294.56	0.00	(2,167.98)
31374TSD2	FNMA	6.00%	05/01/2014	02/14/2001	49,861.20	49,432.70	53,832.68	50,399.31	0.00	(3,433.37)
Totals for Cusip					49,861.20	49,432.70	53,832.68	50,399.31	0.00	(3,433.37)
31374TTC3	FNMA	6.50%	03/01/2014	07/01/2009	8,392.45	8,905.53	8,682.02	8,564.07	0.00	(117.95)
Totals for Cusip					8,392.45	8,905.53	8,682.02	8,564.07	0.00	(117.95)
31374TUU1	FNMA	5.50%	05/01/2019	02/29/2012	6,629.56	7,223.42	7,223.42	7,203.21	0.00	(20.21)
Totals for Cusip					6,629.56	7,223.42	7,223.42	7,203.21	0.00	(20.21)
31376KG26	FNMA	5.50%	09/01/2034	03/31/2006	3,566,178.74	3,486,218.31	3,896,175.90	3,901,504.07	5,328.17	0.00
Totals for Cusip					3,566,178.74	3,486,218.31	3,896,175.90	3,901,504.07	5,328.17	0.00
31379VW47	FNMA	5.50%	04/01/2014	09/25/2000	3,698.02	3,471.53	4,015.00	3,969.38	0.00	(45.62)
Totals for Cusip					3,698.02	3,471.53	4,015.00	3,969.38	0.00	(45.62)
31382EAM4	FNMA	5.50%	03/01/2014	09/25/2000	2,048.66	1,923.17	2,224.27	2,198.99	0.00	(25.28)
Totals for Cusip					2,048.66	1,923.17	2,224.27	2,198.99	0.00	(25.28)
31382VRE6	FNMA	5.50%	06/01/2014	09/25/2000	737.01	691.87	800.19	791.09	0.00	(9.10)
Totals for Cusip					737.01	691.87	800.19	791.09	0.00	(9.10)
31384DY63	FNMA	6.50%	12/01/2014	09/28/2000	281.46	275.46	298.65	291.36	0.00	(7.29)
Totals for Cusip					281.46	275.46	298.65	291.36	0.00	(7.29)
31384GEH4	FNMA	6.50%	04/01/2015	09/28/2000	51,029.60	49,945.22	55,022.89	53,887.14	0.00	(1,135.75)
31384GEH4	FNMA	6.50%	04/01/2015	09/28/2000	51,029.60	49,945.22	55,022.89	53,887.14	0.00	(1,135.75)
Totals for Cusip					102,059.20	99,890.44	110,045.78	107,774.28	0.00	(2,271.50)
31384SXQ7	FNMA	6.50%	02/01/2015	10/23/2000	2,443.44	2,409.45	2,634.65	2,580.27	0.00	(54.38)
Totals for Cusip					2,443.44	2,409.45	2,634.65	2,580.27	0.00	(54.38)
31384WBZ2	FNMA	7.00%	11/01/2013	07/01/2009	44,780.35	47,081.11	45,636.26	44,775.94	0.00	(860.32)
Totals for Cusip					44,780.35	47,081.11	45,636.26	44,775.94	0.00	(860.32)
31385JCR7	FNMA	6.00%	03/01/2017	07/01/2009	616,568.82	657,377.97	666,835.05	655,271.15	0.00	(11,563.90)
Totals for Cusip					616,568.82	657,377.97	666,835.05	655,271.15	0.00	(11,563.90)

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31385JLF3	FNMA	6.00%	08/01/2017	07/01/2009	1,013,999.20	1,080,479.52	1,097,933.73	1,090,647.26	0.00	(7,286.47)
Totals for Cusip					1,013,999.20	1,080,479.52	1,097,933.73	1,090,647.26	0.00	(7,286.47)
31385WTW9	FNMA	6.00%	11/01/2014	07/01/2009	209,142.94	222,462.73	225,801.34	213,994.45	0.00	(1,806.89)
Totals for Cusip					209,142.94	222,462.73	225,801.34	213,994.45	0.00	(1,806.89)
31385WZP7	FNMA	6.00%	02/01/2018	07/01/2009	1,442,371.49	1,537,838.45	1,559,961.90	1,532,909.87	0.00	(27,052.03)
Totals for Cusip					1,442,371.49	1,537,838.45	1,559,961.90	1,532,909.87	0.00	(27,052.03)
31386GAY9	FNMA	5.50%	02/01/2016	03/13/2001	824.32	806.34	895.49	885.32	0.00	(10.17)
Totals for Cusip					824.32	806.34	895.49	885.32	0.00	(10.17)
31386QV24	FNMA	5.50%	02/01/2016	03/13/2001	7,101.65	6,946.87	7,714.82	7,627.21	0.00	(87.61)
Totals for Cusip					7,101.65	6,946.87	7,714.82	7,627.21	0.00	(87.61)
31386RH77	FNMA	5.50%	02/01/2016	03/13/2001	2,536.13	2,480.84	2,755.11	2,723.82	0.00	(31.29)
Totals for Cusip					2,536.13	2,480.84	2,755.11	2,723.82	0.00	(31.29)
31386XBZ8	FNMA	5.50%	03/01/2016	03/13/2001	3,279.95	3,208.47	3,563.14	3,522.68	0.00	(40.46)
Totals for Cusip					3,279.95	3,208.47	3,563.14	3,522.68	0.00	(40.46)
31388WD52	FNMA	5.50%	12/01/2016	04/17/2002	10,589.92	10,434.38	11,504.28	11,373.63	0.00	(130.65)
Totals for Cusip					10,589.92	10,434.38	11,504.28	11,373.63	0.00	(130.65)
31389GSV3	FNMA	7.00%	02/01/2032	07/12/2004	89,059.53	94,500.51	103,750.68	103,821.30	70.62	0.00
Totals for Cusip					89,059.53	94,500.51	103,750.68	103,821.30	70.62	0.00
31389RTP1	FNMA	5.50%	05/01/2017	04/12/2002	3,947.28	3,874.51	4,290.57	4,251.73	0.00	(38.84)
Totals for Cusip					3,947.28	3,874.51	4,290.57	4,251.73	0.00	(38.84)
3138A1K34	FNMA	4.00%	12/01/2040	02/29/2012	644,012.60	678,498.89	678,498.89	691,063.33	12,564.44	0.00
Totals for Cusip					644,012.60	678,498.89	678,498.89	691,063.33	12,564.44	0.00
3138A2MK2	FNMA	4.00%	01/01/2041	02/29/2012	75,824.67	79,885.02	79,885.02	81,364.32	1,479.30	0.00
Totals for Cusip					75,824.67	79,885.02	79,885.02	81,364.32	1,479.30	0.00
3138A3S65	FNMA	4.00%	01/01/2041	02/29/2012	114,784.03	120,930.62	120,930.62	124,669.37	3,738.75	0.00
Totals for Cusip					114,784.03	120,930.62	120,930.62	124,669.37	3,738.75	0.00
3138A54P4	FNMA	4.00%	02/01/2041	01/04/2011	0.01	0.01	0.01	0.01	0.00	0.00
Totals for Cusip					0.01	0.01	0.01	0.01	0.00	0.00
3138A5TO5	FNMA	4.00%	01/01/2041	02/29/2012	1,522,833.43	1,604,379.79	1,604,379.79	1,634,089.68	29,709.89	0.00
Totals for Cusip					1,522,833.43	1,604,379.79	1,604,379.79	1,634,089.68	29,709.89	0.00

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	Totals for Cusip				1,522,833.43	1,604,379.79	1,604,379.79	1,634,089.68	29,709.89	0.00
3138A72U1	FNMA	4.00%	02/01/2041	02/29/2012	692,916.58	730,238.19	730,238.19	743,756.71	13,518.52	0.00
	Totals for Cusip				692,916.58	730,238.19	730,238.19	743,756.71	13,518.52	0.00
3138A7G28	FNMA	3.50%	02/01/2026	01/04/2011	325,203.39	326,626.15	340,381.53	345,179.67	4,798.14	0.00
	Totals for Cusip				325,203.39	326,626.15	340,381.53	345,179.67	4,798.14	0.00
3138AAAY70	FNMA	4.00%	03/01/2041	02/29/2012	83,901.80	88,420.88	88,420.88	90,057.78	1,636.90	0.00
	Totals for Cusip				83,901.80	88,420.88	88,420.88	90,057.78	1,636.90	0.00
3138ABBW8	FNMA	4.00%	04/01/2041	02/29/2012	232,156.45	244,660.75	244,660.75	249,190.05	4,529.30	0.00
	Totals for Cusip				232,156.45	244,660.75	244,660.75	249,190.05	4,529.30	0.00
3138AMUC7	FNMA	4.00%	07/01/2041	02/29/2012	472,192.92	497,626.00	497,626.00	506,838.29	9,212.29	0.00
	Totals for Cusip				472,192.92	497,626.00	497,626.00	506,838.29	9,212.29	0.00
3138AQBP0	FNMA	4.00%	10/01/2041	02/29/2012	308,416.86	325,028.69	325,028.69	331,045.78	6,017.09	0.00
	Totals for Cusip				308,416.86	325,028.69	325,028.69	331,045.78	6,017.09	0.00
3138AR2T0	FNMA	4.00%	09/01/2041	02/29/2012	191,802.84	202,133.65	202,133.65	205,875.65	3,742.00	0.00
	Totals for Cusip				191,802.84	202,133.65	202,133.65	205,875.65	3,742.00	0.00
3138AUN37	FNMA	4.00%	01/01/2042	02/29/2012	75,163.65	79,212.08	79,212.08	80,678.50	1,466.42	0.00
	Totals for Cusip				75,163.65	79,212.08	79,212.08	80,678.50	1,466.42	0.00
3138AVQF5	FNMA	4.00%	10/01/2041	02/29/2012	71,264.76	75,103.20	75,103.20	76,493.54	1,390.34	0.00
	Totals for Cusip				71,264.76	75,103.20	75,103.20	76,493.54	1,390.34	0.00
3138AW3N1	FNMA	4.00%	11/01/2041	02/29/2012	3,574,358.70	3,766,879.41	3,766,879.41	3,836,613.72	69,734.31	0.00
	Totals for Cusip				3,574,358.70	3,766,879.41	3,766,879.41	3,836,613.72	69,734.31	0.00
3138AX3X7	FNMA	4.00%	01/01/2042	02/29/2012	163,941.76	172,771.92	172,771.92	175,970.37	3,198.45	0.00
	Totals for Cusip				163,941.76	172,771.92	172,771.92	175,970.37	3,198.45	0.00
3138AX4F5	FNMA	4.00%	01/01/2042	02/29/2012	506,543.57	533,826.83	533,826.83	543,709.28	9,882.45	0.00
	Totals for Cusip				506,543.57	533,826.83	533,826.83	543,709.28	9,882.45	0.00
3138AYQQ5	FNMA	4.00%	11/01/2041	02/29/2012	494,855.00	521,508.69	521,508.69	531,163.11	9,654.42	0.00
	Totals for Cusip				494,855.00	521,508.69	521,508.69	531,163.11	9,654.42	0.00
3138E2MD4	FNMA	3.00%	01/01/2027	02/29/2012	520,068.10	540,586.39	540,586.39	549,338.21	8,751.82	0.00
	Totals for Cusip				520,068.10	540,586.39	540,586.39	549,338.21	8,751.82	0.00

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3138E2TH8	FNMA	3.00%	01/01/2027	02/29/2012	375,341.05	390,149.41	390,149.41	396,465.73	6,316.32	0.00
Totals for Cusip					375,341.05	390,149.41	390,149.41	396,465.73	6,316.32	0.00
3138E4AC5	FNMA	4.00%	01/01/2042	02/29/2012	80,020.27	84,330.29	84,330.29	85,891.45	1,561.16	0.00
Totals for Cusip					80,020.27	84,330.29	84,330.29	85,891.45	1,561.16	0.00
3138E4V99	FNMA	3.00%	01/01/2027	02/29/2012	570,472.34	592,979.23	592,979.23	602,579.26	9,600.03	0.00
Totals for Cusip					570,472.34	592,979.23	592,979.23	602,579.26	9,600.03	0.00
3138EG6Y5	FNMA	6.50%	10/01/2038	02/29/2012	2,856,539.84	3,259,197.04	3,259,197.04	3,313,927.03	54,729.99	0.00
Totals for Cusip					2,856,539.84	3,259,197.04	3,259,197.04	3,313,927.03	54,729.99	0.00
3138EGFB5	FNMA	4.00%	04/01/2041	02/29/2012	160,350.85	168,937.49	168,937.49	172,065.88	3,128.39	0.00
Totals for Cusip					160,350.85	168,937.49	168,937.49	172,065.88	3,128.39	0.00
3138EGGZ1	FNMA	4.50%	04/01/2041	02/29/2012	9,780,046.35	10,521,905.61	10,521,905.61	10,739,122.88	217,217.27	0.00
Totals for Cusip					9,780,046.35	10,521,905.61	10,521,905.61	10,739,122.88	217,217.27	0.00
3138EH5Y4	FNMA	3.00%	05/01/2027	05/18/2012	1,425,514.33	1,496,344.56	1,496,344.56	1,520,444.75	24,100.19	0.00
Totals for Cusip					1,425,514.33	1,496,344.56	1,496,344.56	1,520,444.75	24,100.19	0.00
31390AECO	FNMA	5.50%	09/01/2017	06/10/2003	285,057.80	297,551.35	313,322.54	306,328.82	0.00	(6,993.72)
Totals for Cusip					285,057.80	297,551.35	313,322.54	306,328.82	0.00	(6,993.72)
31390CTC0	FNMA	7.00%	05/01/2032	08/20/2002	187,021.45	195,086.74	216,801.66	223,205.37	6,403.71	0.00
Totals for Cusip					187,021.45	195,086.74	216,801.66	223,205.37	6,403.71	0.00
31390GBM8	FNMA	7.00%	05/01/2032	07/26/2004	49,858.48	52,904.52	58,031.62	58,119.51	87.89	0.00
Totals for Cusip					49,858.48	52,904.52	58,031.62	58,119.51	87.89	0.00
31390GHF7	FNMA	7.00%	06/01/2032	10/28/2002	28,275.72	29,530.44	32,778.17	33,746.36	968.19	0.00
Totals for Cusip					28,275.72	29,530.44	32,778.17	33,746.36	968.19	0.00
31390LP26	FNMA	6.50%	09/01/2032	09/27/2002	385,305.86	400,176.25	438,218.73	436,586.91	0.00	(1,631.82)
Totals for Cusip					385,305.86	400,176.25	438,218.73	436,586.91	0.00	(1,631.82)
31390MFW9	FNMA	6.50%	07/01/2017	09/10/2002	93,521.20	97,963.47	102,767.60	101,395.67	0.00	(1,371.93)
Totals for Cusip					93,521.20	97,963.47	102,767.60	101,395.67	0.00	(1,371.93)
31390Q2A2	FNMA	6.50%	09/01/2017	09/10/2002	433,305.36	454,022.78	476,146.07	469,789.59	0.00	(6,356.48)
Totals for Cusip					433,305.36	454,022.78	476,146.07	469,789.59	0.00	(6,356.48)
31390REE9	FNMA	7.00%	07/01/2032	07/26/2004	165,745.74	175,871.78	192,639.50	193,147.49	507.99	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					165,745.74	175,871.78	192,639.50	193,147.49	507.99	0.00
31390T3S6	FNMA	6.50%	09/01/2032	09/16/2002	98,051.40	101,697.68	111,475.64	111,692.55	216.91	0.00
Totals for Cusip					98,051.40	101,697.68	111,475.64	111,692.55	216.91	0.00
31390VPW8	FNMA	6.50%	09/01/2032	09/18/2002	319,205.57	331,874.02	363,174.09	358,547.04	0.00	(4,627.05)
Totals for Cusip					319,205.57	331,874.02	363,174.09	358,547.04	0.00	(4,627.05)
31391AVF3	FNMA	6.00%	09/01/2017	09/10/2002	57,463.45	59,546.52	62,615.09	61,802.47	0.00	(812.62)
Totals for Cusip					57,463.45	59,546.52	62,615.09	61,802.47	0.00	(812.62)
31391AVP1	FNMA	6.50%	09/01/2032	09/18/2002	165,871.90	172,247.60	188,374.12	187,792.59	0.00	(581.53)
Totals for Cusip					165,871.90	172,247.60	188,374.12	187,792.59	0.00	(581.53)
31391CNM3	FNMA	5.50%	12/01/2017	06/04/2003	193,734.64	202,694.85	210,583.14	208,677.44	0.00	(1,905.70)
Totals for Cusip					193,734.64	202,694.85	210,583.14	208,677.44	0.00	(1,905.70)
31391CNP6	FNMA	6.50%	12/01/2017	12/12/2002	161,408.61	170,815.70	177,366.99	174,999.18	0.00	(2,367.81)
Totals for Cusip					161,408.61	170,815.70	177,366.99	174,999.18	0.00	(2,367.81)
31391ES93	FNMA	6.00%	10/01/2032	09/25/2002	491,170.96	504,140.94	548,593.92	549,496.58	902.66	0.00
Totals for Cusip					491,170.96	504,140.94	548,593.92	549,496.58	902.66	0.00
31391R2D3	FNMA	5.50%	12/01/2032	02/29/2012	5,812.81	6,351.66	6,351.66	6,388.45	36.79	0.00
Totals for Cusip					5,812.81	6,351.66	6,351.66	6,388.45	36.79	0.00
31391STK6	FNMA	5.50%	02/01/2033	06/16/2011	2,788,916.47	3,030,876.76	3,048,732.55	3,065,100.94	16,368.39	0.00
Totals for Cusip					2,788,916.47	3,030,876.76	3,048,732.55	3,065,100.94	16,368.39	0.00
31400AMD7	FNMA	2.17%	01/01/2033	01/23/2003	367,783.63	374,622.09	385,344.91	391,340.89	5,995.98	0.00
Totals for Cusip					367,783.63	374,622.09	385,344.91	391,340.89	5,995.98	0.00
31400B2F2	FNMA	5.00%	02/01/2033	03/10/2005	71,995.81	70,690.88	77,859.27	78,439.30	580.03	0.00
Totals for Cusip					71,995.81	70,690.88	77,859.27	78,439.30	580.03	0.00
31400CCG7	FNMA	5.50%	02/01/2033	02/29/2012	100,711.66	110,047.72	110,047.72	110,685.07	637.35	0.00
Totals for Cusip					100,711.66	110,047.72	110,047.72	110,685.07	637.35	0.00
31400DWE8	FNMA	6.50%	04/01/2033	05/05/2003	1,057,252.24	1,113,583.97	1,198,036.20	1,197,697.81	0.00	(338.39)
31400DWE8	FNMA	6.50%	04/01/2033	12/04/2003	183,869.99	192,057.92	208,354.16	208,295.31	0.00	(58.85)
Totals for Cusip					1,241,122.23	1,305,641.89	1,406,390.36	1,405,993.12	0.00	(397.24)
31400KQX7	FNMA	2.40%	05/01/2033	05/08/2003	357,969.36	368,037.23	375,360.85	379,503.84	4,142.99	0.00

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Totals for Cusip					357,969.36	368,037.23	375,360.85	379,503.84	4,142.99	0.00
31400RKS9	FNMA	5.00%	03/01/2033	06/29/2004	104,921.01	100,756.97	113,465.95	114,311.24	845.29	0.00
Totals for Cusip					104,921.01	100,756.97	113,465.95	114,311.24	845.29	0.00
31400URC0	FNMA	5.50%	03/01/2018	05/20/2003	211,505.20	221,089.04	231,683.73	227,739.33	0.00	(3,944.40)
Totals for Cusip					211,505.20	221,089.04	231,683.73	227,739.33	0.00	(3,944.40)
31400YZC3	FNMA	6.00%	04/01/2033	06/10/2003	49,857.11	52,260.39	55,576.86	55,075.52	0.00	(501.34)
Totals for Cusip					49,857.11	52,260.39	55,576.86	55,075.52	0.00	(501.34)
31401XAE7	FNMA	5.50%	08/01/2033	05/12/2004	1,043,035.52	1,025,271.33	1,154,220.75	1,185,440.44	31,219.69	0.00
Totals for Cusip					1,043,035.52	1,025,271.33	1,154,220.75	1,185,440.44	31,219.69	0.00
31402CTP7	FNMA	6.50%	07/01/2018	07/01/2009	1,489,958.97	1,581,746.64	1,632,148.79	1,594,038.09	0.00	(38,110.70)
Totals for Cusip					1,489,958.97	1,581,746.64	1,632,148.79	1,594,038.09	0.00	(38,110.70)
31402CVN9	FNMA	5.50%	01/01/2034	05/18/2004	1,774,536.55	1,751,245.76	1,939,852.77	1,950,267.68	10,414.91	0.00
Totals for Cusip					1,774,536.55	1,751,245.76	1,939,852.77	1,950,267.68	10,414.91	0.00
31402CVZ2	FNMA	5.00%	03/01/2034	07/05/2005	4,122,328.91	4,100,429.05	4,458,057.69	4,491,269.56	33,211.87	0.00
Totals for Cusip					4,122,328.91	4,100,429.05	4,458,057.69	4,491,269.56	33,211.87	0.00
31402CWQ1	FNMA	6.00%	03/01/2016	07/01/2009	205,997.60	218,730.83	222,405.46	205,857.14	0.00	(16,548.32)
Totals for Cusip					205,997.60	218,730.83	222,405.46	205,857.14	0.00	(16,548.32)
31402CYK2	FNMA	5.00%	04/01/2034	11/15/2010	1,542,684.32	1,638,137.93	1,668,322.89	1,680,751.65	12,428.76	0.00
31402CYK2	FNMA	5.00%	04/01/2034	03/15/2011	1,669,174.17	1,766,716.54	1,805,114.26	1,818,562.10	13,447.84	0.00
Totals for Cusip					3,211,858.49	3,404,854.47	3,473,437.15	3,499,313.75	25,876.60	0.00
31402DFW5	FNMA	6.50%	02/01/2019	07/01/2009	1,085,786.14	1,152,675.09	1,189,404.94	1,161,632.30	0.00	(27,772.64)
Totals for Cusip					1,085,786.14	1,152,675.09	1,189,404.94	1,161,632.30	0.00	(27,772.64)
31402DHA1	FNMA	2.68%	04/01/2034	08/25/2004	827,618.48	833,987.25	871,552.09	878,376.87	6,824.78	0.00
Totals for Cusip					827,618.48	833,987.25	871,552.09	878,376.87	6,824.78	0.00
31402DRR3	FNMA	6.00%	09/01/2019	07/01/2009	2,223,870.12	2,371,062.52	2,405,172.76	2,363,463.56	0.00	(41,709.20)
Totals for Cusip					2,223,870.12	2,371,062.52	2,405,172.76	2,363,463.56	0.00	(41,709.20)
31402EZJ0	FNMA	5.50%	09/01/2033	08/23/2005	1,389,231.48	1,398,131.25	1,528,637.70	1,536,574.15	7,936.45	0.00
Totals for Cusip					1,389,231.48	1,398,131.25	1,528,637.70	1,536,574.15	7,936.45	0.00
31402QLK5	FNMA	4.50%	08/01/2033	02/14/2005	192,657.30	188,202.11	205,597.58	209,141.95	3,544.37	0.00

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Totals for Cusip					192,657.30	188,202.11	205,597.58	209,141.95	3,544.37	0.00
31402QP70	FNMA	5.50%	09/01/2033	04/27/2004	3,325,550.92	3,335,683.48	3,635,360.02	3,654,877.93	19,517.91	0.00
Totals for Cusip					3,325,550.92	3,335,683.48	3,635,360.02	3,654,877.93	19,517.91	0.00
31402QT35	FNMA	6.50%	10/01/2024	07/01/2009	2,866,608.20	3,083,497.02	3,190,994.25	3,191,693.92	699.67	0.00
Totals for Cusip					2,866,608.20	3,083,497.02	3,190,994.25	3,191,693.92	699.67	0.00
31402RBG3	FNMA	6.00%	09/01/2019	07/01/2009	1,445,158.13	1,540,809.53	1,562,975.71	1,554,129.09	0.00	(8,846.62)
Totals for Cusip					1,445,158.13	1,540,809.53	1,562,975.71	1,554,129.09	0.00	(8,846.62)
31402RDF3	FNMA	6.00%	04/01/2035	05/22/2008	1,241,961.45	1,268,353.14	1,380,173.54	1,391,058.79	885.25	0.00
31402RDF3	FNMA	6.00%	04/01/2035	06/19/2008	1,679,181.14	1,690,725.52	1,866,049.35	1,867,246.25	1,196.90	0.00
Totals for Cusip					2,921,142.59	2,959,078.66	3,246,222.89	3,248,305.04	2,082.15	0.00
31402RST7	FNMA	5.50%	12/01/2018	07/01/2009	424,093.22	447,524.36	460,710.24	455,478.34	0.00	(5,231.90)
Totals for Cusip					424,093.22	447,524.36	460,710.24	455,478.34	0.00	(5,231.90)
31402RT41	FNMA	5.50%	11/01/2034	02/29/2012	99,120.34	108,308.88	108,308.88	108,936.16	627.28	0.00
Totals for Cusip					99,120.34	108,308.88	108,308.88	108,936.16	627.28	0.00
31402UR87	FNMA	4.50%	10/01/2033	08/19/2004	1,899,929.08	1,819,182.09	2,027,542.29	2,062,495.79	34,953.50	0.00
Totals for Cusip					1,899,929.08	1,819,182.09	2,027,542.29	2,062,495.79	34,953.50	0.00
31402V4E7	FNMA	5.00%	09/01/2033	12/12/2010	6,357.52	6,723.57	6,875.29	6,926.51	51.22	0.00
Totals for Cusip					6,357.52	6,723.57	6,875.29	6,926.51	51.22	0.00
31402VTU4	FNMA	4.50%	09/01/2033	08/16/2004	794,720.69	759,082.44	848,099.97	862,720.66	14,620.69	0.00
Totals for Cusip					794,720.69	759,082.44	848,099.97	862,720.66	14,620.69	0.00
31402WTH1	FNMA	5.00%	10/01/2018	06/04/2004	224,025.04	223,675.01	244,277.90	246,747.26	2,469.36	0.00
Totals for Cusip					224,025.04	223,675.01	244,277.90	246,747.26	2,469.36	0.00
31402YAN4	FNMA	6.00%	11/01/2033	03/16/2004	137,878.70	144,061.68	153,998.13	154,251.54	253.41	0.00
Totals for Cusip					137,878.70	144,061.68	153,998.13	154,251.54	253.41	0.00
31403C4X6	FNMA	6.00%	12/01/2020	07/01/2009	1,133,414.54	1,208,432.40	1,225,816.99	1,204,559.54	0.00	(21,257.45)
Totals for Cusip					1,133,414.54	1,208,432.40	1,225,816.99	1,204,559.54	0.00	(21,257.45)
31403CUZ2	FNMA	6.00%	10/01/2035	02/29/2012	77,636.20	85,946.42	85,946.42	86,002.77	56.35	0.00
Totals for Cusip					77,636.20	85,946.42	85,946.42	86,002.77	56.35	0.00
31403CYQ8	FNMA	5.50%	12/01/2019	07/01/2009	3,169,605.43	3,340,764.12	3,451,199.23	3,433,887.86	0.00	(17,311.37)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					3,169,605.43	3,340,764.12	3,451,199.23	3,433,887.86	0.00	(17,311.37)
31403CZM6	FNMA	5.00%	01/01/2036	03/10/2009	4,682,672.12	4,794,983.08	5,062,572.77	5,096,931.17	34,358.40	0.00
Totals for Cusip					4,682,672.12	4,794,983.08	5,062,572.77	5,096,931.17	34,358.40	0.00
31403DBY4	FNMA	5.00%	03/01/2036	11/15/2010	616,624.69	654,200.26	666,650.85	671,133.17	4,482.32	0.00
Totals for Cusip					616,624.69	654,200.26	666,650.85	671,133.17	4,482.32	0.00
31403DDX4	FNMA	5.50%	04/01/2036	07/01/2009	6,546,349.80	6,782,568.16	7,148,026.30	7,153,715.62	5,689.32	0.00
Totals for Cusip					6,546,349.80	6,782,568.16	7,148,026.30	7,153,715.62	5,689.32	0.00
31403DED7	FNMA	5.50%	04/01/2036	03/21/2007	540,816.31	538,154.48	590,522.86	590,992.87	470.01	0.00
Totals for Cusip					540,816.31	538,154.48	590,522.86	590,992.87	470.01	0.00
31403DJZ3	FNMA	5.00%	06/01/2036	11/15/2010	437,401.95	464,056.14	472,887.96	476,096.86	3,208.90	0.00
Totals for Cusip					437,401.95	464,056.14	472,887.96	476,096.86	3,208.90	0.00
31403DWD7	FNMA	5.00%	12/01/2033	12/12/2010	8,865.92	9,376.40	9,587.98	9,659.40	71.42	0.00
Totals for Cusip					8,865.92	9,376.40	9,587.98	9,659.40	71.42	0.00
31403DWK1	FNMA	6.00%	11/01/2036	07/22/2009	3,960,981.28	4,165,219.38	4,369,597.40	4,336,524.33	0.00	(33,073.07)
Totals for Cusip					3,960,981.28	4,165,219.38	4,369,597.40	4,336,524.33	0.00	(33,073.07)
31403FJN5	FNMA	6.50%	10/01/2033	11/04/2003	51,893.58	54,139.60	58,803.73	61,467.07	2,663.34	0.00
Totals for Cusip					51,893.58	54,139.60	58,803.73	61,467.07	2,663.34	0.00
31403H6V7	FNMA	7.00%	11/01/2033	11/12/2003	115,519.68	122,450.88	133,470.50	137,671.72	4,201.22	0.00
Totals for Cusip					115,519.68	122,450.88	133,470.50	137,671.72	4,201.22	0.00
31403JT71	FNMA	6.00%	11/01/2033	03/16/2004	133,639.09	139,631.96	149,262.89	149,901.04	638.15	0.00
Totals for Cusip					133,639.09	139,631.96	149,262.89	149,901.04	638.15	0.00
31403MC98	FNMA	6.00%	11/01/2033	03/16/2004	313,394.52	327,448.31	350,033.58	346,927.14	0.00	(3,106.44)
Totals for Cusip					313,394.52	327,448.31	350,033.58	346,927.14	0.00	(3,106.44)
31403MNE5	FNMA	6.00%	11/01/2033	03/16/2004	162,303.73	169,582.05	181,278.72	182,053.76	775.04	0.00
Totals for Cusip					162,303.73	169,582.05	181,278.72	182,053.76	775.04	0.00
31403MU49	FNMA	5.50%	12/01/2033	05/10/2004	1,184,968.60	1,163,629.91	1,295,360.54	1,302,315.22	6,954.68	0.00
Totals for Cusip					1,184,968.60	1,163,629.91	1,295,360.54	1,302,315.22	6,954.68	0.00
31403RLM8	FNMA	5.50%	12/01/2033	09/19/2005	780,546.12	783,961.04	857,164.72	863,453.24	6,288.52	0.00
Totals for Cusip					780,546.12	783,961.04	857,164.72	863,453.24	6,288.52	0.00
Totals for Cusip					780,546.12	783,961.04	857,164.72	863,453.24	6,288.52	0.00

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31403SZA7	FNMA	4.50%	01/01/2019	05/13/2004	707,693.31	685,688.47	761,237.33	772,727.37	11,490.04	0.00
Totals for Cusip					707,693.31	685,688.47	761,237.33	772,727.37	11,490.04	0.00
31403YRV7	FNMA	6.00%	03/01/2034	03/12/2004	499,799.60	523,344.84	555,419.96	558,275.21	2,855.25	0.00
Totals for Cusip					499,799.60	523,344.84	555,419.96	558,275.21	2,855.25	0.00
31404JFV2	FNMA	6.00%	02/01/2034	03/16/2004	418,331.74	437,418.11	467,239.05	469,236.69	1,997.64	0.00
Totals for Cusip					418,331.74	437,418.11	467,239.05	469,236.69	1,997.64	0.00
31404MCF3	FNMA	5.00%	05/01/2034	12/12/2010	14,586.40	15,426.25	15,774.34	15,855.39	81.05	0.00
Totals for Cusip					14,586.40	15,426.25	15,774.34	15,855.39	81.05	0.00
31405DKJ5	FNMA	6.50%	07/01/2034	01/20/2005	531,665.51	558,248.81	601,631.49	601,761.25	129.76	0.00
Totals for Cusip					531,665.51	558,248.81	601,631.49	601,761.25	129.76	0.00
31405EGT6	FNMA	6.50%	08/01/2034	09/17/2004	135,104.23	141,943.89	153,010.30	152,937.73	0.00	(72.57)
Totals for Cusip					135,104.23	141,943.89	153,010.30	152,937.73	0.00	(72.57)
31405HHD3	FNMA	6.50%	09/01/2034	10/29/2004	499,823.40	528,719.46	567,837.82	566,345.80	0.00	(1,492.02)
Totals for Cusip					499,823.40	528,719.46	567,837.82	566,345.80	0.00	(1,492.02)
31405NND3	FNMA	6.50%	09/01/2034	01/26/2005	293,900.19	308,457.46	332,484.94	332,579.64	94.70	0.00
Totals for Cusip					293,900.19	308,457.46	332,484.94	332,579.64	94.70	0.00
31405QQA9	FNMA	4.50%	10/01/2034	05/12/2006	120,014.25	108,922.31	128,037.79	130,058.20	2,020.41	0.00
Totals for Cusip					120,014.25	108,922.31	128,037.79	130,058.20	2,020.41	0.00
31405SMW1	FNMA	6.00%	02/01/2035	02/02/2005	10,274.04	10,588.68	11,452.71	11,476.08	23.37	0.00
Totals for Cusip					10,274.04	10,588.68	11,452.71	11,476.08	23.37	0.00
31405TAE2	FNMA	6.00%	10/01/2034	01/28/2005	395,250.61	410,134.26	442,694.63	449,411.55	6,716.92	0.00
Totals for Cusip					395,250.61	410,134.26	442,694.63	449,411.55	6,716.92	0.00
31406BAY6	FNMA	6.00%	12/01/2034	02/02/2005	54,850.67	56,530.47	60,954.75	60,993.84	39.09	0.00
31406BAY6	FNMA	6.00%	12/01/2034	02/02/2005	54,850.61	56,530.40	60,954.68	60,993.77	39.09	0.00
31406BAY6	FNMA	6.00%	12/01/2034	02/02/2005	54,850.58	56,530.38	60,954.65	60,993.74	39.09	0.00
31406BAY6	FNMA	6.00%	12/01/2034	02/02/2005	38,987.92	40,181.93	43,326.69	43,354.49	27.80	0.00
31406BAY6	FNMA	6.00%	12/01/2034	02/02/2005	29,690.32	30,599.59	32,994.45	33,015.58	21.13	0.00
31406BAY6	FNMA	6.00%	12/01/2034	02/02/2005	54,850.63	56,530.43	60,954.70	60,993.80	39.10	0.00
Totals for Cusip					288,080.73	296,903.20	320,139.92	320,345.22	205.30	0.00
31406CUD8	FNMA	4.50%	12/01/2034	05/12/2006	349,794.11	317,465.51	373,179.53	379,068.25	5,888.72	0.00

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Totals for Cusip					349,794.11	317,465.51	373,179.53	379,068.25	5,888.72	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	81,922.87	84,431.80	91,039.67	91,098.08	58.41	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	81,922.86	84,431.78	91,039.66	91,098.07	58.41	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	81,922.84	84,431.77	91,039.63	91,098.04	58.41	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	70,542.82	72,703.20	78,393.20	78,443.48	50.28	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	81,922.85	84,431.78	91,039.65	91,098.05	58.40	0.00
Totals for Cusip					398,234.24	410,430.33	442,551.81	442,835.72	283.91	0.00
31406EED2	FNMA	6.00%	02/01/2035	02/09/2005	813,954.43	844,732.12	911,657.71	929,534.42	17,876.71	0.00
Totals for Cusip					813,954.43	844,732.12	911,657.71	929,534.42	17,876.71	0.00
31406EVU5	FNMA	6.00%	02/01/2035	01/27/2005	1,362,830.71	1,414,575.69	1,526,418.55	1,528,590.94	2,172.39	0.00
31406EVU5	FNMA	6.00%	02/01/2035	02/02/2005	241,538.56	250,898.18	270,531.73	270,916.74	385.01	0.00
Totals for Cusip					1,604,369.27	1,665,473.87	1,796,950.28	1,799,507.68	2,557.40	0.00
31406GLW7	FNMA	2.58%	02/01/2035	02/29/2012	1,441,203.61	1,530,905.31	1,530,905.31	1,534,205.40	3,300.09	0.00
Totals for Cusip					1,441,203.61	1,530,905.31	1,530,905.31	1,534,205.40	3,300.09	0.00
31406H5P8	FNMA	4.50%	04/01/2020	01/23/2007	176,149.47	169,323.69	188,392.51	189,777.20	1,384.69	0.00
Totals for Cusip					176,149.47	169,323.69	188,392.51	189,777.20	1,384.69	0.00
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	14,177.89	14,612.08	15,680.36	15,830.77	150.41	0.00
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	56,527.96	58,259.15	62,518.38	63,118.07	599.69	0.00
Totals for Cusip					70,705.85	72,871.23	78,198.74	78,948.84	750.10	0.00
31406KGP9	FNMA	6.00%	02/01/2035	02/02/2005	28,674.72	29,552.91	31,865.79	31,886.23	20.44	0.00
Totals for Cusip					28,674.72	29,552.91	31,865.79	31,886.23	20.44	0.00
31406KY20	FNMA	5.50%	02/01/2035	02/15/2005	808,551.44	822,480.01	887,919.05	894,433.19	6,514.14	0.00
Totals for Cusip					808,551.44	822,480.01	887,919.05	894,433.19	6,514.14	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	100,341.99	103,415.00	110,975.51	110,561.00	0.00	(414.51)
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	204,574.39	210,839.49	226,253.72	225,408.63	0.00	(845.09)
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	143,566.10	147,962.81	158,780.21	158,187.14	0.00	(593.07)
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	156,122.15	160,903.39	172,666.84	172,021.92	0.00	(644.92)
Totals for Cusip					604,604.63	623,120.69	668,676.28	666,178.69	0.00	(2,497.59)
31406MLH7	FNMA	6.00%	01/01/2035	02/02/2005	20,039.98	20,653.72	22,293.09	22,578.76	285.67	0.00

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Totals for Cusip					20,039.98	20,653.72	22,293.09	22,578.76	285.67	0.00
31408N4K7	FNMA	4.50%	02/01/2035	05/08/2008	410,825.86	392,980.61	438,291.56	445,207.72	6,916.16	0.00
Totals for Cusip					410,825.86	392,980.61	438,291.56	445,207.72	6,916.16	0.00
31406PGF0	FNMA	5.00%	03/01/2035	12/12/2010	35,677.77	37,732.03	38,572.27	38,737.07	164.80	0.00
Totals for Cusip					35,677.77	37,732.03	38,572.27	38,737.07	164.80	0.00
31406PTL3	FNMA	4.50%	03/01/2020	01/23/2007	6,149.89	5,911.58	6,615.19	6,720.80	105.61	0.00
Totals for Cusip					6,149.89	5,911.58	6,615.19	6,720.80	105.61	0.00
31406QCB1	FNMA	6.00%	03/01/2035	05/04/2005	702,658.38	722,859.82	781,732.27	789,259.70	7,527.43	0.00
Totals for Cusip					702,658.38	722,859.82	781,732.27	789,259.70	7,527.43	0.00
31406UUM8	FNMA	5.00%	04/01/2035	01/04/2007	48,706.08	47,399.00	52,657.57	52,882.53	224.96	0.00
Totals for Cusip					48,706.08	47,399.00	52,657.57	52,882.53	224.96	0.00
31406YQ52	FNMA	4.50%	05/01/2020	01/23/2007	5,653.10	5,434.04	6,118.43	6,198.57	80.14	0.00
Totals for Cusip					5,653.10	5,434.04	6,118.43	6,198.57	80.14	0.00
31407FLP3	FNMA	2.67%	09/01/2035	02/29/2012	747,147.58	792,988.77	792,988.77	794,251.85	1,263.08	0.00
Totals for Cusip					747,147.58	792,988.77	792,988.77	794,251.85	1,263.08	0.00
31407H6M3	FNMA	6.50%	08/01/2036	02/05/2007	194,364.81	198,130.65	218,950.71	218,666.11	0.00	(284.60)
Totals for Cusip					194,364.81	198,130.65	218,950.71	218,666.11	0.00	(284.60)
31407QQX7	FNMA	4.50%	08/01/2020	09/25/2006	11,569.38	11,215.08	12,565.10	12,748.25	183.15	0.00
Totals for Cusip					11,569.38	11,215.08	12,565.10	12,748.25	183.15	0.00
31407YMP1	FNMA	6.50%	12/01/2035	02/29/2012	395,933.17	450,259.08	450,259.08	428,520.72	0.00	(21,738.36)
Totals for Cusip					395,933.17	450,259.08	450,259.08	428,520.72	0.00	(21,738.36)
31407YRU5	FNMA	4.50%	10/01/2035	06/11/2009	508,500.87	494,993.81	542,178.80	550,103.68	7,924.88	0.00
Totals for Cusip					508,500.87	494,993.81	542,178.80	550,103.68	7,924.88	0.00
31408BYQ5	FNMA	6.00%	02/01/2036	10/02/2007	305,436.49	306,641.52	338,854.40	337,354.03	0.00	(1,500.37)
Totals for Cusip					305,436.49	306,641.52	338,854.40	337,354.03	0.00	(1,500.37)
31408EL42	FNMA	4.66%	01/01/2036	01/11/2006	511,318.61	511,038.97	546,263.20	544,649.49	0.00	(1,613.71)
Totals for Cusip					511,318.61	511,038.97	546,263.20	544,649.49	0.00	(1,613.71)
31408GY84	FNMA	6.00%	02/01/2036	10/02/2007	609,557.63	611,962.52	676,249.54	680,684.23	4,434.69	0.00
Totals for Cusip					609,557.63	611,962.52	676,249.54	680,684.23	4,434.69	0.00

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31408JHG9	FNMA	6.00%	02/01/2036	03/29/2007	1,669,521.85	1,683,021.48	1,841,750.27	1,827,810.24	0.00	(13,940.03)
Totals for Cusip					1,669,521.85	1,683,021.48	1,841,750.27	1,827,810.24	0.00	(13,940.03)
31408JLB5	FNMA	6.50%	01/01/2036	02/29/2012	389,338.56	442,759.62	442,759.62	461,851.79	19,092.17	0.00
Totals for Cusip					389,338.56	442,759.62	442,759.62	461,851.79	19,092.17	0.00
31409AM48	FNMA	7.00%	02/01/2036	04/10/2006	140,311.32	144,367.19	160,182.57	166,609.68	6,427.11	0.00
Totals for Cusip					140,311.32	144,367.19	160,182.57	166,609.68	6,427.11	0.00
31409AMY2	FNMA	5.50%	02/01/2021	03/14/2007	152,084.27	152,844.70	165,215.51	164,765.09	0.00	(450.42)
Totals for Cusip					152,084.27	152,844.70	165,215.51	164,765.09	0.00	(450.42)
31409BAE7	FNMA	6.00%	03/01/2036	10/02/2007	747,981.71	750,932.73	829,818.63	835,260.41	5,441.78	0.00
Totals for Cusip					747,981.71	750,932.73	829,818.63	835,260.41	5,441.78	0.00
31409BE60	FNMA	6.00%	03/01/2036	10/02/2007	942,170.04	945,887.18	1,045,253.18	1,052,107.73	6,854.55	0.00
Totals for Cusip					942,170.04	945,887.18	1,045,253.18	1,052,107.73	6,854.55	0.00
31409DY80	FNMA	6.00%	04/01/2036	09/26/2007	1,633,327.84	1,632,689.81	1,812,030.76	1,823,913.70	11,882.94	0.00
Totals for Cusip					1,633,327.84	1,632,689.81	1,812,030.76	1,823,913.70	11,882.94	0.00
31409VXT5	FNMA	6.50%	04/01/2036	02/29/2012	423,196.34	479,147.03	479,147.03	474,724.73	0.00	(4,422.30)
Totals for Cusip					423,196.34	479,147.03	479,147.03	474,724.73	0.00	(4,422.30)
31409XAZ2	FNMA	4.50%	05/01/2021	09/25/2006	51,773.73	50,188.17	55,744.30	56,531.52	787.22	0.00
Totals for Cusip					51,773.73	50,188.17	55,744.30	56,531.52	787.22	0.00
31410BAL8	FNMA	6.00%	05/01/2036	02/29/2012	251,499.39	277,165.80	277,165.80	275,344.20	0.00	(1,821.60)
Totals for Cusip					251,499.39	277,165.80	277,165.80	275,344.20	0.00	(1,821.60)
31410BS70	FNMA	4.50%	04/01/2021	09/25/2006	11,236.15	10,892.05	12,097.87	12,268.71	170.84	0.00
Totals for Cusip					11,236.15	10,892.05	12,097.87	12,268.71	170.84	0.00
31410FYT6	FNMA	6.00%	02/01/2037	07/15/2009	3,185,679.40	3,336,501.41	3,514,315.15	3,487,715.61	0.00	(26,599.54)
Totals for Cusip					3,185,679.40	3,336,501.41	3,514,315.15	3,487,715.61	0.00	(26,599.54)
31410GAE3	FNMA	5.00%	12/01/2036	12/12/2010	441,252.54	466,659.06	477,050.94	479,089.11	2,038.17	0.00
Totals for Cusip					441,252.54	466,659.06	477,050.94	479,089.11	2,038.17	0.00
31410GCT8	FNMA	4.50%	05/01/2035	07/08/2009	871,167.95	880,560.23	929,681.99	945,709.10	16,027.11	0.00
Totals for Cusip					871,167.95	880,560.23	929,681.99	945,709.10	16,027.11	0.00
31410GDV2	FNMA	2.36%	11/01/2035	07/01/2009	2,432,484.94	2,484,483.44	2,556,830.66	2,594,954.48	38,123.82	0.00

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Totals for Cusip					2,432,484.94	2,484,483.44	2,556,830.66	2,594,954.48	38,123.82	0.00
31410KJY1	FNMA	6.00%	05/01/2038	02/24/2009	1,440,784.60	1,486,597.05	1,593,483.74	1,577,953.14	0.00	(15,530.60)
Totals for Cusip					1,440,784.60	1,486,597.05	1,593,483.74	1,577,953.14	0.00	(15,530.60)
31410PXU2	FNMA	6.50%	09/01/2036	02/29/2012	324,256.38	367,126.24	367,126.24	363,753.97	0.00	(3,372.27)
Totals for Cusip					324,256.38	367,126.24	367,126.24	363,753.97	0.00	(3,372.27)
31410TVW2	FNMA	6.50%	09/01/2036	11/30/2006	2,082,887.97	2,128,125.68	2,342,888.41	2,338,428.25	0.00	(4,460.16)
Totals for Cusip					2,082,887.97	2,128,125.68	2,342,888.41	2,338,428.25	0.00	(4,460.16)
31410TWE1	FNMA	6.50%	09/01/2036	11/28/2006	212,492.30	217,007.77	239,858.16	239,996.36	138.20	0.00
Totals for Cusip					212,492.30	217,007.77	239,858.16	239,996.36	138.20	0.00
31410YWS9	FNMA	6.00%	10/01/2036	01/24/2007	2,475,752.59	2,490,839.21	2,765,193.64	2,769,743.53	4,549.89	0.00
Totals for Cusip					2,475,752.59	2,490,839.21	2,765,193.64	2,769,743.53	4,549.89	0.00
31411AQ32	FNMA	4.50%	01/01/2021	09/25/2006	103,409.25	100,242.37	110,560.31	111,411.93	851.62	0.00
Totals for Cusip					103,409.25	100,242.37	110,560.31	111,411.93	851.62	0.00
31411DAE9	FNMA	6.00%	11/01/2036	12/10/2007	327,242.86	330,745.37	362,433.02	361,040.29	0.00	(1,392.73)
Totals for Cusip					327,242.86	330,745.37	362,433.02	361,040.29	0.00	(1,392.73)
31411EME4	FNMA	2.88%	12/01/2036	02/29/2012	448,001.58	479,628.39	479,628.39	481,277.91	1,649.52	0.00
Totals for Cusip					448,001.58	479,628.39	479,628.39	481,277.91	1,649.52	0.00
31411JHN9	FNMA	5.00%	02/01/2037	12/12/2010	14,110.27	14,922.72	15,252.81	15,284.92	32.11	0.00
Totals for Cusip					14,110.27	14,922.72	15,252.81	15,284.92	32.11	0.00
31411LBW0	FNMA	5.00%	02/01/2037	12/12/2010	186,991.59	198,415.60	202,132.82	202,558.29	425.47	0.00
Totals for Cusip					186,991.59	198,415.60	202,132.82	202,558.29	425.47	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	329,321.37	334,878.65	356,992.84	361,901.37	4,908.53	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	329,321.35	334,878.62	356,992.82	361,901.35	4,908.53	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	329,321.31	334,878.59	356,992.78	361,901.31	4,908.53	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	329,321.35	334,878.63	356,992.82	361,901.35	4,908.53	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	329,321.44	334,878.71	356,992.93	361,901.45	4,908.52	0.00
Totals for Cusip					1,646,606.82	1,674,393.20	1,784,964.19	1,809,506.83	24,542.64	0.00
31411WAE7	FNMA	5.50%	04/01/2037	02/29/2012	6,179.80	6,735.29	6,735.29	6,715.50	0.00	(19.79)
Totals for Cusip					6,179.80	6,735.29	6,735.29	6,715.50	0.00	(19.79)
31411X2G9	FNMA	6.50%	05/01/2037	02/29/2012	109,044.34	123,290.68	123,290.68	122,534.96	0.00	(755.72)

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Totals for Cusip					109,044.34	123,290.68	123,290.68	122,534.96	0.00	(755.72)
31411XVA0	FNMA	5.00%	05/01/2037	12/12/2010	196,339.58	207,644.43	212,237.75	212,684.48	446.73	0.00
Totals for Cusip					196,339.58	207,644.43	212,237.75	212,684.48	446.73	0.00
31412B4L3	FNMA	5.00%	01/01/2037	12/12/2010	5,166.50	5,463.96	5,584.85	5,596.60	11.75	0.00
Totals for Cusip					5,166.50	5,463.96	5,584.85	5,596.60	11.75	0.00
31412B5B4	FNMA	6.00%	12/01/2036	08/14/2008	268,586.96	267,915.50	296,672.17	296,653.79	0.00	(18.38)
Totals for Cusip					268,586.96	267,915.50	296,672.17	296,653.79	0.00	(18.38)
31412ECR5	FNMA	2.95%	11/01/2035	03/21/2007	2,156,693.13	2,140,265.18	2,291,301.08	2,305,276.58	13,975.50	0.00
Totals for Cusip					2,156,693.13	2,140,265.18	2,291,301.08	2,305,276.58	13,975.50	0.00
31412GTA9	FNMA	6.50%	08/01/2037	02/29/2012	361,846.87	409,347.32	409,347.32	405,369.56	0.00	(3,977.76)
Totals for Cusip					361,846.87	409,347.32	409,347.32	405,369.56	0.00	(3,977.76)
31412LKA7	FNMA	5.50%	05/01/2037	06/24/2008	2,277,494.88	2,224,471.94	2,536,640.16	2,610,502.92	73,862.76	0.00
Totals for Cusip					2,277,494.88	2,224,471.94	2,536,640.16	2,610,502.92	73,862.76	0.00
31412LYZ7	FNMA	6.00%	09/01/2037	02/29/2012	323,128.31	357,619.38	357,619.38	356,500.80	0.00	(1,118.58)
Totals for Cusip					323,128.31	357,619.38	357,619.38	356,500.80	0.00	(1,118.58)
31412N4U7	FNMA	5.00%	03/01/2039	12/12/2010	115,955.68	122,632.18	125,344.93	125,608.77	263.84	0.00
Totals for Cusip					115,955.68	122,632.18	125,344.93	125,608.77	263.84	0.00
31412Q2Y4	FNMA	4.50%	01/01/2040	01/18/2011	16,804.01	17,191.30	17,895.93	18,157.82	261.89	0.00
31412Q2Y4	FNMA	4.50%	01/01/2040	04/15/2011	268,391.41	273,507.63	285,831.43	290,014.26	4,182.83	0.00
Totals for Cusip					285,195.42	290,698.93	303,727.36	308,172.08	4,444.72	0.00
31412QNC9	FNMA	4.50%	09/01/2039	02/03/2010	7,040,020.43	7,108,220.62	7,572,280.05	7,838,197.67	265,917.62	0.00
Totals for Cusip					7,040,020.43	7,108,220.62	7,572,280.05	7,838,197.67	265,917.62	0.00
31412URW2	FNMA	4.50%	07/01/2039	03/30/2010	3,830,891.71	3,849,746.85	4,112,145.56	4,253,255.64	141,110.08	0.00
Totals for Cusip					3,830,891.71	3,849,746.85	4,112,145.56	4,253,255.64	141,110.08	0.00
31413BEU1	FNMA	2.57%	06/01/2037	08/24/2007	55,409.12	55,551.98	59,120.73	58,546.73	0.00	(574.00)
Totals for Cusip					55,409.12	55,551.98	59,120.73	58,546.73	0.00	(574.00)
31413C2Y4	FNMA	6.50%	10/01/2037	02/29/2012	369,679.66	417,746.25	417,746.25	415,415.25	0.00	(2,331.00)
Totals for Cusip					369,679.66	417,746.25	417,746.25	415,415.25	0.00	(2,331.00)
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	95,580.70	96,585.04	103,552.21	105,498.64	1,946.43	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	18,409.20	18,602.64	19,944.54	20,319.43	374.89	0.00
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	92,889.97	93,866.04	100,637.07	102,528.70	1,891.63	0.00
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	95,580.65	96,584.99	103,552.15	105,498.58	1,946.43	0.00
	Totals for Cusip				302,460.52	305,638.71	327,685.97	333,845.35	6,159.38	0.00
31413HWH7	FNMA	6.50%	09/01/2037	02/29/2012	145,260.12	164,171.52	164,171.52	162,900.81	0.00	(1,270.71)
	Totals for Cusip				145,260.12	164,171.52	164,171.52	162,900.81	0.00	(1,270.71)
31413JY6	FNMA	6.00%	10/01/2037	11/28/2007	258,205.32	261,432.88	286,455.65	287,704.79	1,249.14	0.00
	Totals for Cusip				258,205.32	261,432.88	286,455.65	287,704.79	1,249.14	0.00
31413NJ63	FNMA	1.71%	08/01/2037	02/29/2012	307,611.24	328,856.94	328,856.94	328,519.82	0.00	(337.12)
	Totals for Cusip				307,611.24	328,856.94	328,856.94	328,519.82	0.00	(337.12)
31413TT36	FNMA	5.50%	11/01/2037	02/29/2012	8,101.61	8,829.85	8,829.85	8,803.90	0.00	(25.95)
	Totals for Cusip				8,101.61	8,829.85	8,829.85	8,803.90	0.00	(25.95)
31413UJ42	FNMA	6.50%	10/01/2037	02/29/2012	188,159.06	212,682.72	212,682.72	210,143.91	0.00	(2,538.81)
	Totals for Cusip				188,159.06	212,682.72	212,682.72	210,143.91	0.00	(2,538.81)
31414BZF0	FNMA	5.00%	02/01/2023	07/25/2008	11,262.88	10,988.34	12,122.71	12,195.82	73.11	0.00
	Totals for Cusip				11,262.88	10,988.34	12,122.71	12,195.82	73.11	0.00
31414CJH2	FNMA	5.50%	03/01/2038	05/12/2011	6,998,234.17	7,590,897.12	7,685,182.43	7,741,564.28	56,381.85	0.00
31414CJH2	FNMA	5.50%	03/01/2038	02/29/2012	16,144.91	17,747.51	17,747.51	17,859.77	112.26	0.00
	Totals for Cusip				7,014,379.08	7,608,644.63	7,702,929.94	7,759,424.05	56,494.11	0.00
31414GAN9	FNMA	5.00%	10/01/2023	07/25/2008	56,688.20	55,341.85	61,015.88	61,383.88	368.00	0.00
	Totals for Cusip				56,688.20	55,341.85	61,015.88	61,383.88	368.00	0.00
31414PTH2	FNMA	4.50%	03/01/2038	02/29/2012	396,957.67	423,211.84	423,211.84	428,938.41	5,726.57	0.00
	Totals for Cusip				396,957.67	423,211.84	423,211.84	428,938.41	5,726.57	0.00
31414PZJ1	FNMA	5.00%	03/01/2038	12/12/2010	138,920.15	147,407.30	150,168.90	150,484.99	316.09	0.00
	Totals for Cusip				138,920.15	147,407.30	150,168.90	150,484.99	316.09	0.00
31414R6U4	FNMA	5.00%	04/01/2038	12/12/2010	128,185.22	136,016.54	138,564.73	138,856.40	291.67	0.00
	Totals for Cusip				128,185.22	136,016.54	138,564.73	138,856.40	291.67	0.00
31414SG80	FNMA	5.00%	04/01/2023	07/25/2008	9,578.73	9,345.25	10,309.98	10,372.17	62.19	0.00
	Totals for Cusip				9,578.73	9,345.25	10,309.98	10,372.17	62.19	0.00
31414STW3	FNMA	5.00%	04/01/2038	02/23/2011	61,299.95	63,732.80	66,263.58	66,403.05	139.47	0.00

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Totals for Cusip					61,299.95	63,732.80	66,263.58	66,403.05	139.47	0.00
31415BK5	FNMA	5.00%	06/01/2023	07/25/2008	174,120.59	169,876.40	187,413.28	188,543.59	1,130.31	0.00
Totals for Cusip					174,120.59	169,876.40	187,413.28	188,543.59	1,130.31	0.00
31415LC5	FNMA	5.00%	05/01/2038	12/06/2010	462,428.30	489,054.04	499,872.41	500,924.58	1,052.17	0.00
31415LC5	FNMA	5.00%	05/01/2038	12/06/2010	462,428.23	489,053.97	499,872.33	500,924.51	1,052.18	0.00
31415LC5	FNMA	5.00%	05/01/2038	12/06/2010	462,428.23	489,053.97	499,872.33	500,924.51	1,052.18	0.00
31415LC5	FNMA	5.00%	05/01/2038	12/12/2010	101,017.25	106,833.62	109,196.90	109,426.75	229.85	0.00
31415LC5	FNMA	5.00%	05/01/2038	12/12/2010	409,781.17	433,375.59	442,962.29	443,894.68	932.39	0.00
Totals for Cusip					1,898,083.18	2,007,371.19	2,051,776.26	2,056,095.03	4,318.77	0.00
31415XF7	FNMA	5.00%	09/01/2023	07/25/2008	38,161.68	37,231.50	41,300.42	41,531.44	231.02	0.00
Totals for Cusip					38,161.68	37,231.50	41,300.42	41,531.44	231.02	0.00
31415WA52	FNMA	4.00%	01/01/2039	02/29/2012	413,259.26	435,388.92	435,388.92	443,193.16	7,804.24	0.00
Totals for Cusip					413,259.26	435,388.92	435,388.92	443,193.16	7,804.24	0.00
31416BL55	FNMA	5.50%	05/01/2038	02/29/2012	7,923.47	8,640.65	8,640.65	8,618.99	0.00	(21.66)
Totals for Cusip					7,923.47	8,640.65	8,640.65	8,618.99	0.00	(21.66)
31416BLU0	FNMA	5.00%	04/01/2038	02/29/2012	31,251.55	33,776.79	33,776.79	33,853.18	76.39	0.00
Totals for Cusip					31,251.55	33,776.79	33,776.79	33,853.18	76.39	0.00
31416BMU9	FNMA	5.50%	08/01/2037	02/29/2012	518,141.86	566,174.05	566,174.05	569,453.09	3,279.04	0.00
Totals for Cusip					518,141.86	566,174.05	566,174.05	569,453.09	3,279.04	0.00
31416BQE1	FNMA	5.50%	09/01/2036	02/29/2012	646,299.08	706,211.54	706,211.54	710,301.63	4,090.09	0.00
Totals for Cusip					646,299.08	706,211.54	706,211.54	710,301.63	4,090.09	0.00
31416BQL5	FNMA	5.50%	09/01/2036	02/29/2012	477,982.03	522,291.35	522,291.35	525,316.26	3,024.91	0.00
Totals for Cusip					477,982.03	522,291.35	522,291.35	525,316.26	3,024.91	0.00
31416CH82	FNMA	5.00%	05/01/2039	12/12/2010	8,351.50	8,832.37	9,027.74	9,046.75	19.01	0.00
Totals for Cusip					8,351.50	8,832.37	9,027.74	9,046.75	19.01	0.00
31416CJF4	FNMA	5.00%	07/01/2039	12/12/2010	115,995.38	122,674.18	125,387.85	125,651.78	263.93	0.00
Totals for Cusip					115,995.38	122,674.18	125,387.85	125,651.78	263.93	0.00
31416CJQ0	FNMA	5.00%	07/01/2039	12/12/2010	2,266,132.35	2,406,349.30	2,449,627.38	2,454,783.59	5,156.21	0.00
Totals for Cusip					2,266,132.35	2,406,349.30	2,449,627.38	2,454,783.59	5,156.21	0.00

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31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	175,622.99	185,735.04	189,843.68	190,243.27	399.59	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	378,020.07	401,114.73	408,629.41	409,489.53	860.12	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	375,435.20	398,371.94	405,835.23	406,689.47	854.24	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	30,735.50	32,505.19	33,224.24	33,294.17	69.93	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	388,026.65	411,732.66	419,446.26	420,329.14	882.88	0.00
31416CLK0	FNMA	5.00%	04/01/2039	03/18/2011	10,006.61	10,475.66	10,816.88	10,839.64	22.76	0.00
31416CLK0	FNMA	5.00%	04/01/2039	04/26/2011	12,591.44	13,195.44	13,611.00	13,639.65	28.65	0.00
Totals for Cusip					1,370,438.46	1,453,130.66	1,481,406.70	1,484,524.87	3,118.17	0.00
31416Y4B1	FNMA	4.50%	09/01/2041	02/29/2012	1,703,395.02	1,832,999.04	1,832,999.04	1,867,456.86	34,457.82	0.00
Totals for Cusip					1,703,395.02	1,832,999.04	1,832,999.04	1,867,456.86	34,457.82	0.00
31416YLF3	FNMA	4.00%	01/01/2041	02/29/2012	71,413.22	75,237.33	75,237.33	76,630.58	1,393.25	0.00
Totals for Cusip					71,413.22	75,237.33	75,237.33	76,630.58	1,393.25	0.00
31417AET2	FNMA	4.00%	10/01/2041	02/29/2012	1,994,999.53	2,102,453.41	2,102,453.41	2,141,375.06	38,921.65	0.00
Totals for Cusip					1,994,999.53	2,102,453.41	2,102,453.41	2,141,375.06	38,921.65	0.00
31417WHP9	FNMA	5.00%	07/01/2040	12/06/2010	0.01	0.01	0.01	0.01	0.00	0.00
Totals for Cusip					0.01	0.01	0.01	0.01	0.00	0.00
31417WUE9	FNMA	4.50%	02/01/2040	11/17/2010	280,063.51	291,659.88	298,261.99	304,190.77	5,928.78	0.00
31417WUE9	FNMA	4.50%	02/01/2040	11/17/2010	13,367.24	13,920.73	14,235.84	14,518.82	282.98	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	58,685.61	61,115.56	62,498.99	63,741.33	1,242.34	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	451,345.86	470,034.40	480,674.24	490,228.96	9,554.72	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	586,860.97	611,160.68	624,995.11	637,418.60	12,423.49	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	62,726.00	65,323.24	66,801.93	68,129.80	1,327.87	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	524,135.06	541,988.41	558,193.27	569,288.90	11,095.63	0.00
Totals for Cusip					1,977,184.25	2,055,202.90	2,105,661.37	2,147,517.18	41,855.81	0.00
31418ACH9	FNMA	4.00%	02/01/2042	02/29/2012	171,870.52	181,127.75	181,127.75	185,546.30	4,418.55	0.00
Totals for Cusip					171,870.52	181,127.75	181,127.75	185,546.30	4,418.55	0.00
31418ACQ9	FNMA	3.00%	02/01/2027	02/29/2012	511,572.84	531,755.97	531,755.97	540,364.82	8,608.85	0.00
Totals for Cusip					511,572.84	531,755.97	531,755.97	540,364.82	8,608.85	0.00
31418PCU7	FNMA	4.00%	01/01/2041	02/29/2012	75,093.62	79,114.81	79,114.81	80,579.86	1,465.05	0.00
Totals for Cusip					75,093.62	79,114.81	79,114.81	80,579.86	1,465.05	0.00

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31418PU52	FNMA	4.00%	03/01/2040	02/29/2012	76,149.15	80,226.87	80,226.87	81,712.51	1,485.64	0.00
Totals for Cusip					76,149.15	80,226.87	80,226.87	81,712.51	1,485.64	0.00
31418U7M0	FNMA	5.00%	07/01/2034	12/12/2010	220,783.75	234,272.25	238,764.72	240,543.48	1,778.76	0.00
Totals for Cusip					220,783.75	234,272.25	238,764.72	240,543.48	1,778.76	0.00
31418UCL6	FNMA	5.00%	05/01/2040	01/11/2011	116,438.05	122,187.17	125,920.94	127,538.26	1,617.32	0.00
31418UCL6	FNMA	5.00%	05/01/2040	03/18/2011	32,406.13	33,925.18	35,045.34	35,495.45	450.11	0.00
Totals for Cusip					148,844.18	156,112.35	160,966.28	163,033.71	2,067.43	0.00
31418XYK8	FNMA	5.00%	08/01/2040	09/09/2010	3,291,846.30	3,502,215.87	3,563,405.38	3,623,287.85	59,882.47	0.00
Totals for Cusip					3,291,846.30	3,502,215.87	3,563,405.38	3,623,287.85	59,882.47	0.00
31419ADT1	FNMA	4.00%	07/01/2040	05/05/2011	8,752,105.72	8,793,131.23	9,207,198.15	9,383,323.43	176,125.28	0.00
Totals for Cusip					8,752,105.72	8,793,131.23	9,207,198.15	9,383,323.43	176,125.28	0.00
31419ASU2	FNMA	5.00%	09/01/2040	12/06/2010	21,593.86	22,837.19	23,342.38	23,391.51	49.13	0.00
Totals for Cusip					21,593.86	22,837.19	23,342.38	23,391.51	49.13	0.00
31419BCD5	FNMA	3.50%	06/01/2039	02/09/2011	4,382,182.03	4,059,680.81	4,511,214.32	4,676,449.02	165,234.70	0.00
Totals for Cusip					4,382,182.03	4,059,680.81	4,511,214.32	4,676,449.02	165,234.70	0.00
31419E2E8	FNMA	4.00%	10/01/2040	02/29/2012	1,322,668.96	1,393,496.70	1,393,496.70	1,419,301.45	25,804.75	0.00
Totals for Cusip					1,322,668.96	1,393,496.70	1,393,496.70	1,419,301.45	25,804.75	0.00
31419EEJ4	FNMA	4.50%	01/01/2041	01/06/2011	2,456,540.73	2,518,338.08	2,636,893.41	2,727,379.55	90,486.14	0.00
Totals for Cusip					2,456,540.73	2,518,338.08	2,636,893.41	2,727,379.55	90,486.14	0.00
31419FWK8	FNMA	4.00%	10/01/2040	02/29/2012	1,427,853.34	1,504,313.61	1,504,313.61	1,532,170.46	27,856.85	0.00
Totals for Cusip					1,427,853.34	1,504,313.61	1,504,313.61	1,532,170.46	27,856.85	0.00
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	291,440.25	290,984.88	306,429.46	312,732.50	6,303.04	0.00
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	284,860.85	284,415.75	299,511.68	305,672.42	6,160.74	0.00
Totals for Cusip					576,301.10	575,400.63	605,941.14	618,404.92	12,463.78	0.00
31419GXU3	FNMA	4.00%	10/01/2040	06/15/2011	12,643,069.41	12,747,769.84	13,366,414.16	13,894,685.36	528,271.20	0.00
Totals for Cusip					12,643,069.41	12,747,769.84	13,366,414.16	13,894,685.36	528,271.20	0.00
31419JA24	FNMA	4.00%	12/01/2040	02/29/2012	46,433.60	48,920.08	48,920.08	49,825.98	905.90	0.00
Totals for Cusip					46,433.60	48,920.08	48,920.08	49,825.98	905.90	0.00
31419ISM1	FNMA	4.00%	11/01/2040	02/29/2012	228,490.38	240,725.84	240,725.84	245,183.59	4,457.75	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					228,490.38	240,725.84	240,725.84	245,183.59	4,457.75	0.00
31419LAT0	FNMA	5.00%	01/01/2033	12/12/2010	298,941.94	317,438.98	323,755.33	324,015.13	259.80	0.00
Totals for Cusip					298,941.94	317,438.98	323,755.33	324,015.13	259.80	0.00
36176JDL1	GNMA	4.00%	07/15/2041	02/29/2012	619,212.46	667,807.06	667,807.06	679,717.64	11,910.58	0.00
Totals for Cusip					619,212.46	667,807.06	667,807.06	679,717.64	11,910.58	0.00
36176MYU1	GNMA	4.00%	08/15/2041	02/29/2012	276,611.18	298,319.09	298,319.09	303,639.72	5,320.63	0.00
Totals for Cusip					276,611.18	298,319.09	298,319.09	303,639.72	5,320.63	0.00
36176RSU7	GNMA	4.00%	11/15/2041	02/29/2012	309,293.80	333,566.57	333,566.57	339,515.86	5,949.29	0.00
Totals for Cusip					309,293.80	333,566.57	333,566.57	339,515.86	5,949.29	0.00
36179MAX8	GNMA	3.50%	04/20/2042	05/11/2012	0.00	0.00	0.00	(0.01)	0.00	0.00
36179MAX8	GNMA	3.50%	04/20/2042	05/11/2012	0.01	0.01	0.01	0.01	0.00	0.00
Totals for Cusip					0.01	0.01	0.01	0.00	0.00	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	988,187.28	1,071,719.99	1,071,719.99	1,075,025.67	3,305.68	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	988,186.31	1,071,564.53	1,071,564.53	1,075,024.61	3,460.08	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	988,187.28	1,071,719.99	1,071,719.99	1,075,025.67	3,305.68	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	494,093.15	535,859.46	535,859.46	537,512.30	1,652.84	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	988,187.28	1,071,719.99	1,071,719.99	1,075,025.67	3,305.68	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	494,094.13	535,860.52	535,860.52	537,513.37	1,652.85	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	494,092.17	535,858.39	535,858.39	537,511.24	1,652.85	0.00
Totals for Cusip					5,435,027.60	5,894,302.87	5,894,302.87	5,912,638.53	18,335.66	0.00
36179MNH9	GNMA	3.50%	09/20/2042	10/12/2012	5,254,146.85	5,725,172.91	5,725,172.91	5,715,862.62	0.00	(9,310.29)
36179MNH9	GNMA	3.50%	09/20/2042	10/26/2012	704,394.51	760,966.20	760,966.20	766,294.20	5,328.00	0.00
Totals for Cusip					5,958,541.36	6,486,139.11	6,486,139.11	6,482,156.82	5,328.00	(9,310.29)
36200H6U3	GNMA	5.50%	02/15/2033	09/25/2006	550,736.01	549,918.51	621,729.34	608,500.71	0.00	(13,228.63)
36200H7E8	GNMA	5.50%	03/15/2033	05/15/2006	140,043.72	136,411.35	158,096.24	154,732.40	0.00	(3,363.84)
Totals for Cusip					140,043.72	136,411.35	158,096.24	154,732.40	0.00	(3,363.84)
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	38,905.56	39,528.67	44,291.55	43,986.88	0.00	(324.67)
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	47,976.26	48,744.60	54,617.97	54,217.60	0.00	(400.37)
Totals for Cusip					86,881.82	88,273.27	98,909.52	98,184.48	0.00	(725.04)

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36200JQV5	GNMA	6.00%	01/15/2034	06/03/2004	48,981.65	49,766.09	55,679.06	54,971.33	0.00	(707.73)
Totals for Cusip					48,981.65	49,766.09	55,679.06	54,971.33	0.00	(707.73)
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	11,689.88	11,877.10	13,303.82	13,152.19	0.00	(151.63)
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	42,184.99	42,860.58	48,009.15	47,462.01	0.00	(547.14)
Totals for Cusip					53,874.87	54,737.68	61,312.97	60,614.20	0.00	(698.77)
36200KMR5	GNMA	5.50%	02/15/2033	09/25/2006	294,469.34	294,032.23	332,428.29	325,355.16	0.00	(7,073.13)
Totals for Cusip					294,469.34	294,032.23	332,428.29	325,355.16	0.00	(7,073.13)
36200KMZ7	GNMA	5.50%	02/15/2033	09/25/2006	436,293.33	435,645.71	492,534.29	482,054.55	0.00	(10,479.74)
Totals for Cusip					436,293.33	435,645.71	492,534.29	482,054.55	0.00	(10,479.74)
36200MFX6	GNMA	5.50%	04/15/2033	05/15/2006	95,797.30	93,312.55	108,146.19	105,845.13	0.00	(2,301.06)
Totals for Cusip					95,797.30	93,312.55	108,146.19	105,845.13	0.00	(2,301.06)
36200MJ79	GNMA	5.50%	05/15/2033	09/25/2006	638,853.73	637,905.43	721,206.00	705,860.77	0.00	(15,345.23)
Totals for Cusip					638,853.73	637,905.43	721,206.00	705,860.77	0.00	(15,345.23)
36200N4P3	GNMA	6.00%	10/15/2034	08/15/2007	3,042,444.30	3,046,247.37	3,458,688.71	3,556,370.83	97,682.12	0.00
Totals for Cusip					3,042,444.30	3,046,247.37	3,458,688.71	3,556,370.83	97,682.12	0.00
36200QEE0	GNMA	6.00%	03/15/2033	06/03/2004	89,027.77	90,453.64	101,319.17	100,164.46	0.00	(1,154.71)
Totals for Cusip					89,027.77	90,453.64	101,319.17	100,164.46	0.00	(1,154.71)
36200TQSO	GNMA	5.50%	09/15/2033	09/25/2006	926,397.72	925,022.58	1,054,501.20	1,030,512.19	0.00	(23,989.01)
Totals for Cusip					926,397.72	925,022.58	1,054,501.20	1,030,512.19	0.00	(23,989.01)
36201FDA2	GNMA	5.50%	10/15/2032	09/25/2006	500,357.54	499,614.84	564,856.78	553,150.94	0.00	(11,705.84)
Totals for Cusip					500,357.54	499,614.84	564,856.78	553,150.94	0.00	(11,705.84)
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	73,554.41	71,646.59	83,036.03	81,315.24	0.00	(1,720.79)
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	18,092.12	17,622.85	20,424.31	20,001.04	0.00	(423.27)
Totals for Cusip					91,646.53	89,269.44	103,460.34	101,316.28	0.00	(2,144.06)
36201VXY3	GNMA	6.50%	08/15/2032	08/14/2002	59,030.65	61,622.45	68,436.80	68,002.65	0.00	(434.15)
Totals for Cusip					59,030.65	61,622.45	68,436.80	68,002.65	0.00	(434.15)
36201VY48	GNMA	6.50%	08/15/2032	08/14/2002	137,005.68	143,021.09	158,836.67	159,963.48	1,126.81	0.00
Totals for Cusip					137,005.68	143,021.09	158,836.67	159,963.48	1,126.81	0.00
36201VYK2	GNMA	6.50%	08/15/2032	08/14/2002	159,440.46	166,440.86	184,846.30	187,308.58	2,462.28	0.00

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Totals for Cusip					159,440.46	166,440.86	184,846.30	187,308.58	2,462.28	0.00
36201VYT3	GNMA	6.50%	07/15/2032	08/14/2002	122,394.62	127,768.51	141,897.44	143,366.87	1,469.43	0.00
Totals for Cusip					122,394.62	127,768.51	141,897.44	143,366.87	1,469.43	0.00
36201VZK1	GNMA	6.50%	08/15/2032	08/14/2002	1,094,239.86	1,142,283.83	1,268,600.10	1,281,737.29	13,137.19	0.00
Totals for Cusip					1,094,239.86	1,142,283.83	1,268,600.10	1,281,737.29	13,137.19	0.00
36201XN61	GNMA	5.50%	08/15/2033	05/15/2006	120,753.60	117,621.57	136,319.50	133,419.01	0.00	(2,900.49)
Totals for Cusip					120,753.60	117,621.57	136,319.50	133,419.01	0.00	(2,900.49)
36201YWZ5	GNMA	5.50%	07/15/2033	07/16/2003	360,845.45	372,178.28	410,743.64	401,399.56	0.00	(9,344.08)
Totals for Cusip					360,845.45	372,178.28	410,743.64	401,399.56	0.00	(9,344.08)
36202C6G3	GNMA	6.00%	11/20/2028	02/29/2012	1,541.56	1,737.72	1,737.72	1,729.58	0.00	(8.14)
Totals for Cusip					1,541.56	1,737.72	1,737.72	1,729.58	0.00	(8.14)
36202D3J8	GNMA	6.00%	01/20/2034	02/29/2012	9,062.84	10,206.95	10,206.95	10,569.90	362.95	0.00
Totals for Cusip					9,062.84	10,206.95	10,206.95	10,569.90	362.95	0.00
36202D6F3	GNMA	6.00%	06/20/2034	07/12/2004	432,198.52	444,759.27	490,761.42	497,473.40	6,711.98	0.00
Totals for Cusip					432,198.52	444,759.27	490,761.42	497,473.40	6,711.98	0.00
36202D6T3	GNMA	5.00%	07/20/2034	02/29/2012	82,356.29	91,372.13	91,372.13	90,724.11	0.00	(648.02)
Totals for Cusip					82,356.29	91,372.13	91,372.13	90,724.11	0.00	(648.02)
36202DAN1	GNMA	6.00%	02/20/2029	02/29/2012	1,750.41	1,974.44	1,974.44	2,004.68	30.24	0.00
Totals for Cusip					1,750.41	1,974.44	1,974.44	2,004.68	30.24	0.00
36202DLT6	GNMA	6.00%	02/20/2031	02/29/2012	1,497.03	1,686.00	1,686.00	1,689.44	3.44	0.00
Totals for Cusip					1,497.03	1,686.00	1,686.00	1,689.44	3.44	0.00
36202DNX5	GNMA	6.00%	07/20/2031	02/29/2012	3,879.90	4,369.70	4,369.70	4,378.58	8.88	0.00
Totals for Cusip					3,879.90	4,369.70	4,369.70	4,378.58	8.88	0.00
36202DUT6	GNMA	5.00%	10/20/2032	02/29/2012	8,127.04	9,028.15	9,028.15	8,962.95	0.00	(65.20)
Totals for Cusip					8,127.04	9,028.15	9,028.15	8,962.95	0.00	(65.20)
36202DWE7	GNMA	5.00%	02/20/2033	02/29/2012	97,654.77	108,482.71	108,482.71	107,576.99	0.00	(905.72)
Totals for Cusip					97,654.77	108,482.71	108,482.71	107,576.99	0.00	(905.72)
36202EF1	GNMA	5.50%	06/20/2039	02/29/2012	393,720.52	436,749.55	436,749.55	432,125.07	0.00	(4,624.48)
Totals for Cusip					393,720.52	436,749.55	436,749.55	432,125.07	0.00	(4,624.48)

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36202ELLU1	GNMA	5.00%	01/20/2037	02/29/2012	558,913.91	617,654.88	617,654.88	614,130.45	0.00	(3,524.43)
Totals for Cusip					558,913.91	617,654.88	617,654.88	614,130.45	0.00	(3,524.43)
36202EN88	GNMA	5.00%	08/20/2037	02/29/2012	73,424.08	81,140.83	81,140.83	80,677.83	0.00	(463.00)
Totals for Cusip					73,424.08	81,140.83	81,140.83	80,677.83	0.00	(463.00)
36202ENV7	GNMA	5.00%	07/20/2037	02/29/2012	13,800.92	15,251.38	15,251.38	15,164.35	0.00	(87.03)
Totals for Cusip					13,800.92	15,251.38	15,251.38	15,164.35	0.00	(87.03)
36202EPZ6	GNMA	6.50%	10/20/2037	02/29/2012	884,220.78	1,013,184.94	1,013,184.94	1,003,879.42	0.00	(9,305.52)
Totals for Cusip					884,220.78	1,013,184.94	1,013,184.94	1,003,879.42	0.00	(9,305.52)
36202ERC5	GNMA	5.00%	02/20/2038	02/29/2012	98,772.51	109,029.89	109,029.89	108,036.64	0.00	(993.25)
Totals for Cusip					98,772.51	109,029.89	109,029.89	108,036.64	0.00	(993.25)
36202ES83	GNMA	5.00%	05/20/2038	02/29/2012	95,978.62	105,945.84	105,945.84	104,980.70	0.00	(965.14)
Totals for Cusip					95,978.62	105,945.84	105,945.84	104,980.70	0.00	(965.14)
36202ESA8	GNMA	5.00%	04/20/2038	02/29/2012	1,848,882.42	2,040,885.96	2,040,885.96	2,022,293.84	0.00	(18,592.12)
Totals for Cusip					1,848,882.42	2,040,885.96	2,040,885.96	2,022,293.84	0.00	(18,592.12)
36202FHX7	GNMA II	4.50%	07/20/2040	05/15/2012	5,662,661.49	6,221,849.31	6,221,849.31	6,261,389.75	39,540.44	0.00
Totals for Cusip					5,662,661.49	6,221,849.31	6,221,849.31	6,261,389.75	39,540.44	0.00
36202FHY5	GNMA II	5.00%	07/20/2040	02/29/2012	128,106.72	141,370.37	141,370.37	141,959.87	589.50	0.00
Totals for Cusip					128,106.72	141,370.37	141,370.37	141,959.87	589.50	0.00
36202FHZ2	GNMA II	5.50%	07/20/2040	02/29/2012	75,764.35	84,044.51	84,044.51	83,154.61	0.00	(889.90)
Totals for Cusip					75,764.35	84,044.51	84,044.51	83,154.61	0.00	(889.90)
36202FJR8	GNMA II	5.00%	08/20/2040	02/29/2012	2,810,779.93	3,101,796.65	3,101,796.65	3,110,402.21	8,605.56	0.00
Totals for Cusip					2,810,779.93	3,101,796.65	3,101,796.65	3,110,402.21	8,605.56	0.00
36202FKP0	GNMA II	5.00%	09/20/2040	02/29/2012	626,959.65	691,872.50	691,872.50	695,798.29	3,925.79	0.00
Totals for Cusip					626,959.65	691,872.50	691,872.50	695,798.29	3,925.79	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	900,276.05	971,137.61	971,137.61	988,694.76	17,557.15	0.00
Totals for Cusip					900,276.05	971,137.61	971,137.61	988,694.76	17,557.15	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	900,276.05	971,137.62	971,137.62	988,694.76	17,557.14	0.00
Totals for Cusip					900,276.05	971,137.62	971,137.62	988,694.76	17,557.14	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	392,943.38	423,872.32	423,872.32	431,535.48	7,663.16	0.00
Totals for Cusip					392,943.38	423,872.32	423,872.32	431,535.48	7,663.16	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	900,276.05	971,137.62	971,137.62	988,694.76	17,557.14	0.00
Totals for Cusip					900,276.05	971,137.62	971,137.62	988,694.76	17,557.14	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	900,276.06	971,137.63	971,137.63	988,694.77	17,557.14	0.00
Totals for Cusip					900,276.06	971,137.63	971,137.63	988,694.77	17,557.14	0.00
Totals for Cusip					3,994,047.59	4,308,422.80	4,308,422.80	4,386,314.53	77,891.73	0.00

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36202FMC7	GNMA II	5.00%	11/20/2040	02/29/2012	1,277,174.59	1,409,408.05	1,409,408.05	1,413,318.28	3,910.23	0.00
Totals for Cusip					1,277,174.59	1,409,408.05	1,409,408.05	1,413,318.28	3,910.23	0.00
36202FP67	GNMA II	4.00%	02/20/2041	05/15/2012	5,428,483.62	5,900,719.29	5,900,719.29	5,956,527.91	55,808.62	0.00
Totals for Cusip					5,428,483.62	5,900,719.29	5,900,719.29	5,956,527.91	55,808.62	0.00
36202FP75	GNMA II	4.50%	02/20/2041	05/08/2012	4,286,884.72	4,714,903.37	4,714,903.37	4,729,152.59	14,249.22	0.00
Totals for Cusip					4,286,884.72	4,714,903.37	4,714,903.37	4,729,152.59	14,249.22	0.00
36202FP83	GNMA II	5.00%	02/20/2041	02/29/2012	18,640.65	20,564.81	20,564.81	20,656.50	91.69	0.00
Totals for Cusip					18,640.65	20,564.81	20,564.81	20,656.50	91.69	0.00
36202FPF7	GNMA II	4.00%	01/20/2041	05/26/2011	398,411.67	404,574.60	426,910.54	437,664.34	10,753.80	0.00
36202FPF7	GNMA II	4.00%	01/20/2041	09/17/2012	2,886,909.36	3,172,893.82	3,172,893.82	3,171,336.01	0.00	(1,557.81)
Totals for Cusip					3,285,321.03	3,577,468.42	3,599,804.36	3,609,000.35	10,753.80	(1,557.81)
36202FPG5	GNMA II	4.50%	01/20/2041	06/02/2011	3,803,310.94	4,024,675.50	4,156,186.54	4,195,689.63	39,503.09	0.00
Totals for Cusip					3,803,310.94	4,024,675.50	4,156,186.54	4,195,689.63	39,503.09	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	645,894.86	701,401.44	714,965.18	713,315.02	0.00	(1,650.16)
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	645,894.84	701,401.42	714,965.15	713,315.00	0.00	(1,650.15)
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	645,894.85	701,401.43	714,965.16	713,315.01	0.00	(1,650.15)
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	645,894.85	701,401.44	714,965.16	713,315.01	0.00	(1,650.15)
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	645,894.85	701,401.43	714,965.17	713,315.01	0.00	(1,650.16)
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	645,894.85	701,401.43	714,965.16	713,315.01	0.00	(1,650.15)
36202FQ82	GNMA II	5.00%	03/20/2041	02/29/2012	2,936,994.50	3,240,161.14	3,240,161.14	3,243,565.50	3,404.36	0.00
Totals for Cusip					6,812,363.60	7,448,569.73	7,529,952.12	7,523,455.56	3,404.36	(9,900.92)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	767,528.64	779,401.34	822,430.89	841,981.14	19,550.25	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	767,528.63	779,401.33	822,430.87	841,981.13	19,550.26	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	767,528.62	779,401.32	822,430.86	841,981.11	19,550.25	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	767,528.62	779,401.32	822,430.86	841,981.11	19,550.25	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	767,528.60	779,401.30	822,430.84	841,981.09	19,550.25	0.00
Totals for Cusip					3,837,643.11	3,897,006.61	4,112,154.32	4,209,905.58	97,751.26	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	734,194.35	800,271.84	802,313.75	804,477.06	2,163.31	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	734,194.36	800,271.85	802,313.77	804,477.07	2,163.30	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Pai/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	127,080.82	138,518.10	138,871.53	139,245.97	374.44	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	734,194.34	800,271.83	802,313.74	804,477.05	2,163.31	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	734,194.34	800,271.83	802,313.74	804,477.05	2,163.31	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	10/03/2011	3,494,273.88	3,797,838.93	3,818,476.63	3,828,772.54	10,295.91	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	10/24/2011	607,113.54	652,836.79	663,442.21	665,231.10	1,788.89	0.00
	Totals for Cusip				7,165,245.63	7,790,281.17	7,830,045.37	7,851,157.84	21,112.47	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	628,851.53	683,089.96	696,099.28	694,907.70	0.00	(1,191.58)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	628,851.53	683,089.96	696,099.28	694,907.70	0.00	(1,191.58)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	628,851.52	683,089.95	696,099.27	694,907.69	0.00	(1,191.58)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	628,851.51	683,089.94	696,099.26	694,907.68	0.00	(1,191.58)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	628,851.53	683,089.96	696,099.28	694,907.70	0.00	(1,191.58)
36202FSF4	GNMA II	5.00%	04/20/2041	02/29/2012	236,522.21	260,936.83	260,936.83	261,367.11	430.28	0.00
	Totals for Cusip				3,380,779.83	3,676,386.60	3,741,433.20	3,735,905.58	430.28	(5,957.90)
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	726,230.89	744,982.41	793,611.43	801,154.43	7,543.00	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	726,230.88	744,982.40	793,611.41	801,154.42	7,543.01	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	726,230.89	744,982.41	793,611.43	801,154.43	7,543.00	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/12/2011	726,303.54	745,369.01	793,690.82	801,234.58	7,543.76	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/12/2011	726,303.54	745,369.01	793,690.82	801,234.58	7,543.76	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/12/2011	726,303.54	745,369.01	793,690.82	801,234.58	7,543.76	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	702,796.75	721,354.96	768,003.03	775,302.65	7,299.62	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	725,867.71	745,035.17	793,214.55	800,753.78	7,539.23	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	295,514.02	303,317.44	322,932.15	326,001.51	3,069.36	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	716,785.32	735,712.95	783,289.48	790,734.38	7,444.90	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	726,231.04	745,408.08	793,611.59	801,154.60	7,543.01	0.00
36202FTL0	GNMA II	4.50%	05/20/2041	04/13/2011	726,230.89	744,982.41	793,611.43	801,154.43	7,543.00	0.00
	Totals for Cusip				8,977,332.55	9,212,234.27	9,810,259.78	9,903,502.95	93,243.17	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	742,125.13	782,710.09	810,980.34	818,688.44	7,708.10	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	742,125.13	782,710.09	810,980.34	818,688.44	7,708.10	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	742,125.13	782,710.09	810,980.34	818,688.44	7,708.10	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	371,062.59	391,355.08	405,490.20	409,344.25	3,854.05	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	8,906,392.51	9,396,244.10	9,732,737.86	9,825,244.18	92,506.32	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/22/2011	1,680,386.87	1,774,383.51	1,836,295.10	1,853,748.45	17,453.35	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	742,125.13	782,710.09	810,980.34	818,688.44	7,708.10	0.00
Totals for Cusip					13,926,342.49	14,692,823.05	15,218,444.52	15,363,090.64	144,646.12	0.00
36202FXE1	GNMA II	5.50%	09/20/2041	02/29/2012	758,548.91	841,449.37	841,449.37	832,539.79	0.00	(8,909.58)
Totals for Cusip					758,548.91	841,449.37	841,449.37	832,539.79	0.00	(8,909.58)
36202UAG8	GNMA	6.00%	05/15/2033	06/03/2004	110,574.85	112,345.75	126,497.62	125,322.62	0.00	(1,175.00)
36202UAG8	GNMA	6.00%	05/15/2033	06/03/2004	46,282.34	47,023.59	52,947.00	52,455.18	0.00	(491.82)
Totals for Cusip					156,857.19	159,369.34	179,444.62	177,777.80	0.00	(1,666.82)
36202VD65	GNMA	5.50%	09/15/2033	09/25/2006	511,176.52	510,417.74	577,070.38	565,111.45	0.00	(11,958.93)
Totals for Cusip					511,176.52	510,417.74	577,070.38	565,111.45	0.00	(11,958.93)
36202VDH1	GNMA	5.50%	08/15/2033	09/25/2006	704,354.31	703,308.77	795,663.60	795,180.00	0.00	(483.60)
Totals for Cusip					704,354.31	703,308.77	795,663.60	795,180.00	0.00	(483.60)
36202XDA2	GNMA	5.50%	06/15/2033	05/15/2006	144,414.81	140,669.05	163,978.51	164,074.92	96.41	0.00
Totals for Cusip					144,414.81	140,669.05	163,978.51	164,074.92	96.41	0.00
36203ASR8	GNMA	7.00%	07/15/2023	09/25/2000	4,612.10	4,548.68	5,322.13	5,378.31	56.18	0.00
Totals for Cusip					4,612.10	4,548.68	5,322.13	5,378.31	56.18	0.00
36203CJR4	GNMA	7.00%	12/15/2023	09/25/2000	3,089.28	3,046.79	3,564.87	3,602.50	37.63	0.00
Totals for Cusip					3,089.28	3,046.79	3,564.87	3,602.50	37.63	0.00
36203CST0	GNMA	7.00%	06/15/2023	09/25/2000	22,705.20	22,393.02	26,200.65	26,477.23	276.58	0.00
Totals for Cusip					22,705.20	22,393.02	26,200.65	26,477.23	276.58	0.00
36203DJH4	GNMA	7.00%	11/15/2023	09/25/2000	12,551.08	12,378.50	14,483.31	14,636.20	152.89	0.00
Totals for Cusip					12,551.08	12,378.50	14,483.31	14,636.20	152.89	0.00
36203EBL1	GNMA	7.00%	07/15/2023	09/25/2000	26,212.95	25,852.53	30,248.41	30,567.73	319.32	0.00
36203EBL1	GNMA	7.00%	07/15/2023	09/25/2000	22,366.10	22,058.57	25,809.35	26,081.80	272.45	0.00
Totals for Cusip					48,579.05	47,911.10	56,057.76	56,649.53	591.77	0.00
36203FWS0	GNMA	7.00%	07/15/2023	09/25/2000	1,082.78	1,067.90	1,249.47	1,262.66	13.19	0.00
Totals for Cusip					1,082.78	1,067.90	1,249.47	1,262.66	13.19	0.00
36203GPG2	GNMA	7.00%	06/15/2023	09/25/2000	31,889.23	31,450.74	36,798.54	37,187.02	388.48	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					31,889.23	31,450.74	36,798.54	37,187.02	388.48	0.00
36203HDJ7	GNMA	7.00%	07/15/2023	09/25/2000	1,244.52	1,227.43	1,436.12	1,451.27	15.15	0.00
Totals for Cusip					1,244.52	1,227.43	1,436.12	1,451.27	15.15	0.00
36203LEN8	GNMA	7.00%	07/15/2023	09/25/2000	1,813.68	1,788.72	2,092.89	2,114.99	22.10	0.00
Totals for Cusip					1,813.68	1,788.72	2,092.89	2,114.99	22.10	0.00
36203LF80	GNMA	7.00%	05/15/2023	09/25/2000	12,259.14	12,090.59	14,146.43	14,295.76	149.33	0.00
Totals for Cusip					12,259.14	12,090.59	14,146.43	14,295.76	149.33	0.00
36203N5M6	GNMA	7.00%	09/15/2023	09/25/2000	22,722.67	22,410.22	26,220.80	26,497.61	276.81	0.00
Totals for Cusip					22,722.67	22,410.22	26,220.80	26,497.61	276.81	0.00
36203NRC4	GNMA	7.00%	05/15/2023	10/04/2000	3,717.87	3,667.32	4,290.22	4,335.52	45.30	0.00
Totals for Cusip					3,717.87	3,667.32	4,290.22	4,335.52	45.30	0.00
36203NZ43	GNMA	7.50%	04/15/2023	06/06/2000	47,273.21	47,036.84	54,710.44	55,130.99	420.55	0.00
Totals for Cusip					47,273.21	47,036.84	54,710.44	55,130.99	420.55	0.00
36203Q6C0	GNMA	7.00%	08/15/2023	09/25/2000	2,755.81	2,717.90	3,180.07	3,213.64	33.57	0.00
Totals for Cusip					2,755.81	2,717.90	3,180.07	3,213.64	33.57	0.00
36203RGL7	GNMA	7.00%	09/15/2023	09/25/2000	16,871.75	16,639.76	19,469.14	19,674.67	205.53	0.00
Totals for Cusip					16,871.75	16,639.76	19,469.14	19,674.67	205.53	0.00
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	11,121.48	10,970.28	12,833.62	12,969.10	135.48	0.00
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	32,888.12	32,441.06	37,951.23	38,351.85	400.62	0.00
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	33,140.32	32,689.81	38,242.25	38,645.95	403.70	0.00
Totals for Cusip					77,149.92	76,101.15	89,027.10	89,966.90	939.80	0.00
36203VK74	GNMA	7.00%	10/15/2023	09/25/2000	4,434.39	4,373.43	5,117.07	5,171.08	54.01	0.00
Totals for Cusip					4,434.39	4,373.43	5,117.07	5,171.08	54.01	0.00
36203WE87	GNMA	7.00%	11/15/2023	09/25/2000	5,592.28	5,515.40	6,453.20	6,521.33	68.13	0.00
Totals for Cusip					5,592.28	5,515.40	6,453.20	6,521.33	68.13	0.00
36204BGG2	GNMA	7.00%	11/15/2023	09/25/2000	8,049.52	7,938.84	9,288.75	9,386.79	98.04	0.00
Totals for Cusip					8,049.52	7,938.84	9,288.75	9,386.79	98.04	0.00
36204C4M0	GNMA	7.00%	09/15/2023	09/25/2000	1,308.68	1,290.69	1,510.14	1,526.09	15.95	0.00
Totals for Cusip					1,308.68	1,290.69	1,510.14	1,526.09	15.95	0.00

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36204FBC6	GNMA	7.00%	12/15/2023	09/25/2000	31,580.88	31,146.64	36,442.75	36,827.44	384.69	0.00
36204FBC6	GNMA	7.00%	12/15/2023	09/25/2000	29,094.75	28,694.69	33,573.86	33,928.29	354.43	0.00
	Totals for Cusip				60,675.63	59,841.33	70,016.61	70,755.73	739.12	0.00
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	90,700.13	92,152.75	103,222.43	102,046.02	0.00	(1,176.41)
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	42,555.52	43,237.07	48,430.84	47,878.89	0.00	(551.95)
	Totals for Cusip				133,255.65	135,389.82	151,653.27	149,924.91	0.00	(1,728.36)
36208LL39	GNMA	5.50%	12/15/2033	03/11/2004	253,172.72	262,389.78	287,469.73	287,638.73	169.00	0.00
	Totals for Cusip				253,172.72	262,389.78	287,469.73	287,638.73	169.00	0.00
3620A8JX2	GNMA	4.00%	08/15/2039	02/29/2012	741,909.35	800,132.96	800,132.96	816,490.25	16,357.29	0.00
	Totals for Cusip				741,909.35	800,132.96	800,132.96	816,490.25	16,357.29	0.00
3620A9S93	GNMA	4.00%	09/15/2039	04/25/2012	1,355,137.31	1,464,395.26	1,464,395.26	1,491,363.33	26,968.07	0.00
	Totals for Cusip				1,355,137.31	1,464,395.26	1,464,395.26	1,491,363.33	26,968.07	0.00
3620AL7M0	GNMA	5.00%	04/15/2040	02/29/2012	74,523.84	82,843.08	82,843.08	81,786.49	0.00	(1,056.59)
	Totals for Cusip				74,523.84	82,843.08	82,843.08	81,786.49	0.00	(1,056.59)
3620AMIA44	GNMA	5.00%	05/15/2040	02/29/2012	226,632.04	251,905.17	251,905.17	248,718.24	0.00	(3,186.93)
	Totals for Cusip				226,632.04	251,905.17	251,905.17	248,718.24	0.00	(3,186.93)
3620ASAH2	GNMA	4.50%	03/15/2041	03/17/2011	4,710,605.82	4,902,158.19	5,157,671.53	5,236,333.74	78,662.21	0.00
	Totals for Cusip				4,710,605.82	4,902,158.19	5,157,671.53	5,236,333.74	78,662.21	0.00
3620C0YW2	GNMA	4.00%	06/15/2040	04/25/2012	1,816,011.45	1,962,427.38	1,962,427.38	2,005,377.17	42,949.79	0.00
	Totals for Cusip				1,816,011.45	1,962,427.38	1,962,427.38	2,005,377.17	42,949.79	0.00
3620C54T1	GNMA	4.00%	12/15/2040	02/29/2012	244,170.66	263,332.70	263,332.70	269,631.71	6,299.01	0.00
	Totals for Cusip				244,170.66	263,332.70	263,332.70	269,631.71	6,299.01	0.00
36210GC93	GNMA	6.00%	01/15/2034	03/09/2004	1,282,273.49	1,348,190.37	1,466,920.86	1,453,294.92	0.00	(13,625.94)
	Totals for Cusip				1,282,273.49	1,348,190.37	1,466,920.86	1,453,294.92	0.00	(13,625.94)
36212DTV1	GNMA	7.00%	11/15/2032	11/15/2002	193,406.34	204,527.22	226,831.10	230,037.10	3,206.00	0.00
	Totals for Cusip				193,406.34	204,527.22	226,831.10	230,037.10	3,206.00	0.00
36212DYY5	GNMA	7.00%	11/15/2032	11/15/2002	288,837.29	305,445.49	338,754.59	343,542.48	4,787.89	0.00
	Totals for Cusip				288,837.29	305,445.49	338,754.59	343,542.48	4,787.89	0.00
36213CTS9	GNMA	5.50%	07/15/2035	09/18/2006	1,220,071.86	1,206,155.43	1,374,677.90	1,344,990.58	0.00	(29,687.32)



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36213FB51	GNMA	6.50%	09/15/2032	09/24/2002	1,220,071.86	1,206,155.43	1,374,677.90	1,344,990.58	0.00	(29,687.32)
Totals for Cusip										
36213RW5	GNMA	5.50%	01/15/2034	05/15/2006	142,782.98	149,431.31	165,534.55	166,708.87	1,174.32	0.00
Totals for Cusip										
36213TEP4	GNMA	6.50%	09/15/2032	09/24/2002	120,524.46	117,398.35	136,060.82	133,241.16	0.00	(2,819.66)
Totals for Cusip										
362147A6	GNMA	12.50%	12/15/2014	12/31/1997	189,973.13	198,818.74	220,244.14	222,524.93	2,280.79	0.00
Totals for Cusip										
362147A6	GNMA	12.50%	12/15/2014	12/31/1997	522.88	575.68	579.89	564.77	0.00	(15.12)
Totals for Cusip										
36215KK33	GNMA	8.50%	08/15/2016	12/31/1997	647.55	720.24	718.14	699.43	0.00	(18.71)
Totals for Cusip										
362163VU8	GNMA	8.50%	01/15/2017	12/31/1997	256.98	211.03	261.77	261.49	0.00	(0.28)
Totals for Cusip										
362167LJ5	GNMA	8.50%	01/15/2017	12/31/1997	536.31	586.71	555.07	538.27	0.00	(16.80)
Totals for Cusip										
362167NP9	GNMA	8.50%	01/15/2017	12/31/1997	739.13	661.46	805.96	800.65	0.00	(5.31)
Totals for Cusip										
36216FWY2	GNMA	8.50%	01/15/2017	12/31/1997	555.63	493.71	557.70	557.66	0.00	(0.04)
Totals for Cusip										
36216NL35	GNMA	9.00%	10/15/2016	12/31/1997	608.51	693.30	610.76	610.70	0.00	(0.06)
Totals for Cusip										
36217AE44	GNMA	8.50%	02/15/2017	12/31/1997	2,964.25	3,506.56	3,328.20	3,292.27	0.00	(35.93)
Totals for Cusip										
36217AE44	GNMA	8.50%	02/15/2017	12/31/1997	546.87	614.73	548.85	548.84	0.00	(0.01)
36217AE44	GNMA	8.50%	02/15/2017	12/31/1997	2,379.64	2,674.97	2,388.36	2,388.19	0.00	(0.17)
36217AE44	GNMA	8.50%	02/15/2017	12/31/1997	3,064.30	3,444.59	3,075.53	3,075.31	0.00	(0.22)
Totals for Cusip										
36217MGL2	GNMA	8.50%	01/15/2017	12/31/1997	5,990.81	6,734.29	6,012.74	6,012.34	0.00	(0.40)
Totals for Cusip										
36217Q5T8	GNMA	9.00%	02/15/2017	12/31/1997	1,010.83	1,115.97	1,042.24	1,034.28	0.00	(7.96)
Totals for Cusip										
36217Q5T8	GNMA	9.00%	02/15/2017	12/31/1997	1,010.83	1,115.97	1,042.24	1,034.28	0.00	(7.96)
Totals for Cusip										
36217Q5T8	GNMA	9.00%	02/15/2017	12/31/1997	1,593.21	1,834.01	1,608.87	1,599.59	0.00	(9.28)

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Totals for Cusip					1,593.21	1,834.01	1,608.87	1,599.59	0.00	(9.28)
36217SQB0	GNMA	8.50%	01/15/2017	12/31/1997	138.92	131.57	141.67	141.45	0.00	(0.22)
Totals for Cusip					138.92	131.57	141.67	141.45	0.00	(0.22)
36217UB54	GNMA	8.50%	03/15/2017	12/31/1997	656.93	597.47	659.36	659.33	0.00	(0.03)
Totals for Cusip					656.93	597.47	659.36	659.33	0.00	(0.03)
36217UW44	GNMA	8.50%	03/15/2017	12/31/1997	1,903.56	2,082.66	1,948.74	1,937.40	0.00	(11.34)
Totals for Cusip					1,903.56	2,082.66	1,948.74	1,937.40	0.00	(11.34)
36217V4M3	GNMA	8.50%	01/15/2017	12/31/1997	321.99	361.77	323.18	323.17	0.00	(0.01)
36217V4M3	GNMA	8.50%	01/15/2017	12/31/1997	45.05	50.60	45.25	45.21	0.00	(0.04)
36217V4M3	GNMA	8.50%	01/15/2017	12/31/1997	560.71	629.98	562.79	562.76	0.00	(0.03)
Totals for Cusip					927.75	1,042.35	931.22	931.14	0.00	(0.08)
36217WM90	GNMA	8.50%	04/15/2017	12/31/1997	1,249.87	1,191.92	1,311.63	1,254.46	0.00	(57.17)
Totals for Cusip					1,249.87	1,191.92	1,311.63	1,254.46	0.00	(57.17)
36217XRU6	GNMA	8.50%	02/15/2017	12/31/1997	528.72	495.07	541.97	538.89	0.00	(3.08)
Totals for Cusip					528.72	495.07	541.97	538.89	0.00	(3.08)
362181V22	GNMA	7.12%	10/15/2017	07/01/2009	14,588.16	15,576.92	16,139.12	16,008.65	0.00	(130.47)
Totals for Cusip					14,588.16	15,576.92	16,139.12	16,008.65	0.00	(130.47)
362181YW3	GNMA	7.12%	12/15/2017	07/01/2009	34,184.26	36,501.23	37,818.64	37,512.88	0.00	(305.76)
Totals for Cusip					34,184.26	36,501.23	37,818.64	37,512.88	0.00	(305.76)
362181YX1	GNMA	7.12%	12/15/2017	07/01/2009	13,064.01	13,949.48	14,452.94	14,336.09	0.00	(116.85)
Totals for Cusip					13,064.01	13,949.48	14,452.94	14,336.09	0.00	(116.85)
362181ZB8	GNMA	7.12%	07/15/2017	07/01/2009	1,136.12	1,213.13	1,256.91	1,246.75	0.00	(10.16)
Totals for Cusip					1,136.12	1,213.13	1,256.91	1,246.75	0.00	(10.16)
362181ZD4	GNMA	7.12%	08/15/2017	07/01/2009	32,779.91	35,001.67	36,264.98	35,971.78	0.00	(293.20)
Totals for Cusip					32,779.91	35,001.67	36,264.98	35,971.78	0.00	(293.20)
362181ZE2	GNMA	7.12%	08/15/2017	07/01/2009	47,851.40	51,094.69	52,938.84	52,510.82	0.00	(428.02)
Totals for Cusip					47,851.40	51,094.69	52,938.84	52,510.82	0.00	(428.02)
362181ZH5	GNMA	7.12%	07/15/2017	07/01/2009	93,812.02	100,170.44	103,785.87	102,946.75	0.00	(839.12)
Totals for Cusip					93,812.02	100,170.44	103,785.87	102,946.75	0.00	(839.12)

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362181ZQ5	GNMA	7.12%	10/15/2017	07/01/2009	72,422.94	77,331.65	80,122.75	79,474.96	0.00	(647.79)
Totals for Cusip					72,422.94	77,331.65	80,122.75	79,474.96	0.00	(647.79)
362181ZR3	GNMA	7.12%	11/15/2017	07/01/2009	27,880.49	29,770.19	30,844.65	30,595.29	0.00	(249.36)
Totals for Cusip					27,880.49	29,770.19	30,844.65	30,595.29	0.00	(249.36)
362181ZW2	GNMA	7.12%	10/15/2017	07/01/2009	46,062.58	49,184.62	50,959.83	50,547.82	0.00	(412.01)
Totals for Cusip					46,062.58	49,184.62	50,959.83	50,547.82	0.00	(412.01)
362181HD9	GNMA	7.12%	06/15/2017	07/01/2009	23,442.02	25,030.87	25,934.32	25,724.63	0.00	(209.69)
Totals for Cusip					23,442.02	25,030.87	25,934.32	25,724.63	0.00	(209.69)
362181KUT2	GNMA	7.00%	03/15/2023	10/04/2000	7,671.43	7,567.15	8,852.42	8,945.89	93.47	0.00
Totals for Cusip					7,671.43	7,567.15	8,852.42	8,945.89	93.47	0.00
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	41,191.86	40,123.45	46,531.78	45,538.07	0.00	(993.71)
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	84,688.61	82,492.03	95,667.26	93,624.22	0.00	(2,043.04)
Totals for Cusip					125,880.47	122,615.48	142,199.04	139,162.29	0.00	(3,036.75)
36220JJ23	GNMA	8.50%	09/15/2019	12/31/1997	807.11	739.28	810.12	810.12	0.00	(0.00)
Totals for Cusip					807.11	739.28	810.12	810.12	0.00	(0.00)
36220KA52	GNMA	8.09%	07/15/2019	07/01/2009	37,341.37	40,222.52	38,084.84	37,922.89	0.00	(161.95)
Totals for Cusip					37,341.37	40,222.52	38,084.84	37,922.89	0.00	(161.95)
36220UF71	GNMA	8.09%	11/15/2019	07/01/2009	35,400.96	38,132.40	36,012.50	35,896.93	0.00	(115.57)
Totals for Cusip					35,400.96	38,132.40	36,012.50	35,896.93	0.00	(115.57)
36224BGQ6	GNMA	7.00%	02/15/2023	09/25/2000	1,068.92	1,054.23	1,233.47	1,246.50	13.03	0.00
Totals for Cusip					1,068.92	1,054.23	1,233.47	1,246.50	13.03	0.00
36224ECK7	GNMA	7.00%	07/15/2023	09/25/2000	3,871.05	3,817.82	4,467.00	4,514.15	47.15	0.00
Totals for Cusip					3,871.05	3,817.82	4,467.00	4,514.15	47.15	0.00
36224EQQ9	GNMA	8.50%	08/15/2022	12/31/1997	5,548.75	5,905.76	5,569.73	5,569.64	0.00	(0.09)
Totals for Cusip					5,548.75	5,905.76	5,569.73	5,569.64	0.00	(0.09)
36224EQV8	GNMA	8.50%	08/15/2022	12/31/1997	6,720.02	7,138.73	6,943.33	6,906.57	0.00	(36.76)
Totals for Cusip					6,720.02	7,138.73	6,943.33	6,906.57	0.00	(36.76)
36224HCE4	GNMA	8.50%	08/15/2022	12/31/1997	3,972.39	4,319.68	4,121.58	4,088.19	0.00	(33.39)
Totals for Cusip					3,972.39	4,319.68	4,121.58	4,088.19	0.00	(33.39)

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36224NAC7	GNMA	7.00%	08/15/2023	09/25/2000	2,198.31	2,168.07	2,536.74	2,563.52	26.78	0.00
Totals for Cusip					2,198.31	2,168.07	2,536.74	2,563.52	26.78	0.00
36224NTQ6	GNMA	7.00%	01/15/2023	09/25/2000	4,633.21	4,569.50	5,346.49	5,402.93	56.44	0.00
36224NTQ6	GNMA	7.00%	01/15/2023	09/25/2000	3,761.88	3,710.16	4,341.03	4,386.84	45.81	0.00
Totals for Cusip					8,395.09	8,279.66	9,687.52	9,789.77	102.25	0.00
36224UTQ0	GNMA	7.00%	10/15/2023	09/25/2000	1,828.64	1,803.49	2,110.15	2,132.43	22.28	0.00
Totals for Cusip					1,828.64	1,803.49	2,110.15	2,132.43	22.28	0.00
36224WV42	GNMA	7.00%	05/15/2023	09/25/2000	2,054.66	2,026.44	2,370.97	2,396.00	25.03	0.00
36224WV42	GNMA	7.00%	05/15/2023	10/04/2000	1,367.09	1,348.52	1,577.55	1,594.21	16.66	0.00
Totals for Cusip					3,421.75	3,374.96	3,948.52	3,990.21	41.69	0.00
36225A5U0	GNMA	7.50%	09/15/2013	07/01/2009	7,014.01	7,442.18	7,040.13	7,057.33	17.20	0.00
Totals for Cusip					7,014.01	7,442.18	7,040.13	7,057.33	17.20	0.00
36225AAW0	GNMA	7.50%	12/15/2023	07/01/2009	1,040,532.90	1,136,930.36	1,210,354.62	1,218,098.99	7,744.37	0.00
Totals for Cusip					1,040,532.90	1,136,930.36	1,210,354.62	1,218,098.99	7,744.37	0.00
36225AN48	GNMA	6.50%	10/15/2024	12/31/1997	493,186.73	477,155.80	560,866.18	559,012.02	0.00	(1,854.16)
Totals for Cusip					493,186.73	477,155.80	560,866.18	559,012.02	0.00	(1,854.16)
36225ANX4	GNMA	7.00%	12/15/2023	10/04/2000	8,467.68	8,352.56	9,685.62	9,839.54	153.92	0.00
Totals for Cusip					8,467.68	8,352.56	9,685.62	9,839.54	153.92	0.00
36225ATR1	GNMA	6.50%	05/15/2024	12/31/1997	1,049,334.00	1,016,531.93	1,192,718.27	1,188,722.63	0.00	(3,995.64)
Totals for Cusip					1,049,334.00	1,016,531.93	1,192,718.27	1,188,722.63	0.00	(3,995.64)
36225AZF0	GNMA	7.00%	09/15/2024	10/04/2000	13,499.12	13,315.60	15,554.63	15,790.98	236.35	0.00
Totals for Cusip					13,499.12	13,315.60	15,554.63	15,790.98	236.35	0.00
36241LAR7	GNMA	5.00%	07/15/2039	04/30/2012	4,948,873.83	5,478,557.98	5,478,557.98	5,399,122.67	0.00	(79,435.31)
Totals for Cusip					4,948,873.83	5,478,557.98	5,478,557.98	5,399,122.67	0.00	(79,435.31)
36290SFR7	GNMA	5.50%	08/15/2033	05/15/2006	19,013.42	18,520.25	21,589.14	21,528.16	0.00	(60.98)
Totals for Cusip					19,013.42	18,520.25	21,589.14	21,528.16	0.00	(60.98)
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	160,151.14	155,997.23	180,795.62	177,048.90	0.00	(3,746.72)
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	90,837.89	88,481.80	102,547.47	100,422.32	0.00	(2,125.15)
Totals for Cusip					250,989.03	244,479.03	283,343.09	277,471.22	0.00	(5,871.87)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	66,819.44	65,086.31	75,391.14	73,723.48	0.00	(1,667.66)

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36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	161,667.64	157,474.35	182,406.57	178,371.76	0.00	(4,034.81)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	300,408.28	292,616.44	338,945.04	331,447.62	0.00	(7,497.42)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	300,408.29	292,616.45	338,945.05	331,447.63	0.00	(7,497.42)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	300,408.87	292,617.01	338,945.72	331,448.27	0.00	(7,497.45)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	300,408.32	292,616.48	338,945.08	331,447.67	0.00	(7,497.41)
Totals for Cusip					1,430,120.84	1,393,027.04	1,613,578.60	1,577,886.43	0.00	(35,692.17)
36290UXF8	GNMA	5.50%	09/15/2034	09/20/2004	400,110.48	408,987.92	455,438.29	445,077.44	0.00	(10,360.85)
Totals for Cusip					400,110.48	408,987.92	455,438.29	445,077.44	0.00	(10,360.85)
36290UXH4	GNMA	5.50%	09/15/2034	09/20/2004	373,220.09	381,500.91	424,829.44	415,164.94	0.00	(9,664.50)
Totals for Cusip					373,220.09	381,500.91	424,829.44	415,164.94	0.00	(9,664.50)
36290W3L4	GNMA	5.50%	11/15/2034	05/15/2006	37,882.45	36,899.85	42,599.16	41,658.16	0.00	(941.00)
Totals for Cusip					37,882.45	36,899.85	42,599.16	41,658.16	0.00	(941.00)
36290Y2U1	GNMA	6.00%	12/15/2033	06/03/2004	5,972.39	6,068.03	6,796.97	6,749.35	0.00	(47.62)
Totals for Cusip					5,972.39	6,068.03	6,796.97	6,749.35	0.00	(47.62)
36290YY44	GNMA	6.00%	12/15/2033	06/03/2004	19,491.38	19,803.58	22,182.43	21,929.60	0.00	(252.83)
Totals for Cusip					19,491.38	19,803.58	22,182.43	21,929.60	0.00	(252.83)
36291CCW3	GNMA	5.50%	07/15/2034	05/15/2006	115,673.23	112,672.98	130,584.22	127,805.77	0.00	(2,778.45)
Totals for Cusip					115,673.23	112,672.98	130,584.22	127,805.77	0.00	(2,778.45)
36291F4D7	GNMA	5.50%	06/15/2034	08/15/2007	925,183.58	903,138.20	1,045,023.80	1,018,930.22	0.00	(26,093.58)
Totals for Cusip					925,183.58	903,138.20	1,045,023.80	1,018,930.22	0.00	(26,093.58)
36291XXE4	GNMA	5.50%	06/15/2035	07/18/2006	344,257.05	333,176.26	387,880.88	379,504.28	0.00	(8,376.60)
Totals for Cusip					344,257.05	333,176.26	387,880.88	379,504.28	0.00	(8,376.60)
36292LBZ6	GNMA	5.50%	03/15/2036	08/15/2007	317,111.66	309,481.17	357,791.16	347,808.10	0.00	(9,983.06)
Totals for Cusip					317,111.66	309,481.17	357,791.16	347,808.10	0.00	(9,983.06)
36295HBY5	GNMA	6.00%	10/15/2039	02/29/2012	183,625.59	206,543.20	206,543.20	204,989.02	0.00	(1,554.18)
Totals for Cusip					183,625.59	206,543.20	206,543.20	204,989.02	0.00	(1,554.18)
36297F6C1	GNMA	5.00%	01/15/2040	02/29/2012	558,136.16	620,418.39	620,418.39	612,602.28	0.00	(7,816.11)
Totals for Cusip					558,136.16	620,418.39	620,418.39	612,602.28	0.00	(7,816.11)
36297F6D9	GNMA	5.00%	01/15/2040	02/29/2012	520,500.39	578,582.86	578,582.86	571,290.50	0.00	(7,292.36)

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					520,500.39	578,582.86	578,582.86	571,290.50	0.00	(7,292.36)
Totals for Mortgage-Backed					605,459,998.29	634,457,910.63	655,365,899.15	659,518,689.25	5,582,961.95	(1,430,171.84)
Municipals										
072024ND0	Bay Area Toll Auth Calif Toll	6.26%	04/01/2049	10/28/2009	3,355,000.00	3,355,000.00	4,377,335.60	4,646,272.40	268,936.80	0.00
072024ND0	Bay Area Toll Auth Calif Toll	6.26%	04/01/2049	02/29/2012	700,000.00	934,206.00	934,206.00	969,416.00	35,210.00	0.00
Totals for Cusip					4,055,000.00	4,289,206.00	5,311,541.60	5,615,688.40	304,146.80	0.00
13063A5E0	California State	7.50%	04/01/2034	05/13/2010	1,090,000.00	1,123,975.30	1,307,836.50	1,515,917.50	208,081.00	0.00
Totals for Cusip					1,090,000.00	1,123,975.30	1,307,836.50	1,515,917.50	208,081.00	0.00
13063A5G5	California State	7.55%	04/01/2039	04/22/2009	100,000.00	101,376.00	122,272.00	144,180.00	21,908.00	0.00
Totals for Cusip					100,000.00	101,376.00	122,272.00	144,180.00	21,908.00	0.00
13063A7D0	California State	7.30%	10/01/2039	10/08/2009	3,900,000.00	3,932,097.00	4,611,477.00	5,404,230.00	792,753.00	0.00
13063A7D0	California State	7.30%	10/01/2039	02/29/2012	900,000.00	1,149,219.00	1,149,219.00	1,247,130.00	97,911.00	0.00
Totals for Cusip					4,800,000.00	5,081,316.00	5,760,696.00	6,651,360.00	890,664.00	0.00
167593AN2	Chicago Ill O Hare Intl Arpt	6.40%	01/01/2040	04/15/2010	2,475,000.00	2,475,000.00	2,985,691.50	3,224,504.25	238,812.75	0.00
167593AN2	Chicago Ill O Hare Intl Arpt	6.40%	01/01/2040	02/29/2012	880,000.00	1,121,410.40	1,121,410.40	1,146,490.40	25,080.00	0.00
Totals for Cusip					3,355,000.00	3,596,410.40	4,107,101.90	4,370,994.65	263,892.75	0.00
4521518V8	Illinois State	4.42%	01/01/2015	05/15/2012	1,980,000.00	2,088,127.80	2,088,127.80	2,099,097.00	10,969.20	0.00
Totals for Cusip					1,980,000.00	2,088,127.80	2,088,127.80	2,099,097.00	10,969.20	0.00
544495VY7	Los Angeles Calif Dept Wtr	6.57%	07/01/2045	02/29/2012	1,100,000.00	1,496,231.00	1,496,231.00	1,541,133.00	44,902.00	0.00
Totals for Cusip					1,100,000.00	1,496,231.00	1,496,231.00	1,541,133.00	44,902.00	0.00
574300HZ5	Maryland St Transn Auth Transn	5.89%	07/01/2043	02/29/2012	350,000.00	449,897.00	449,897.00	465,129.00	15,232.00	0.00
Totals for Cusip					350,000.00	449,897.00	449,897.00	465,129.00	15,232.00	0.00
592125AM0	Metropolitan Govt Nashville	6.73%	07/01/2043	04/14/2010	2,405,000.00	2,405,000.00	2,827,630.65	2,905,552.65	77,922.00	0.00
Totals for Cusip					2,405,000.00	2,405,000.00	2,827,630.65	2,905,552.65	77,922.00	0.00
646139X83	New Jersey Tpk Auth	7.10%	01/01/2041	12/08/2010	940,000.00	940,000.00	1,286,916.40	1,354,850.20	67,933.80	0.00
Totals for Cusip					940,000.00	940,000.00	1,286,916.40	1,354,850.20	67,933.80	0.00
64971MZG0	New York N Y City Transitional	5.77%	08/01/2036	10/16/2009	2,750,000.00	2,750,000.00	3,220,662.50	3,407,662.50	187,000.00	0.00
Totals for Cusip					2,750,000.00	2,750,000.00	3,220,662.50	3,407,662.50	187,000.00	0.00
677632MV0	Ohio St Univ Gen Repts	4.91%	06/01/2040	09/15/2010	1,050,000.00	1,050,000.00	1,188,936.00	1,240,323.00	51,387.00	0.00
Totals for Cusip					1,050,000.00	1,050,000.00	1,188,936.00	1,240,323.00	51,387.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
67766WQG0	Ohio St Wtr Dev Auth Wtr	4.88%	12/01/2034	08/12/2010	645,000.00	645,000.00	716,001.60	726,334.50	10,332.90	0.00
67766WQG0	Ohio St Wtr Dev Auth Wtr	4.88%	12/01/2034	02/29/2012	300,000.00	337,386.00	337,386.00	337,830.00	444.00	0.00
	Totals for Cusip				945,000.00	982,386.00	1,053,387.60	1,064,164.50	10,776.90	0.00
68607DNL5	Oregon St Dept Transn Hwy User	5.83%	11/15/2034	04/01/2010	1,070,000.00	1,081,416.90	1,315,768.30	1,402,759.30	86,991.00	0.00
	Totals for Cusip				1,070,000.00	1,081,416.90	1,315,768.30	1,402,759.30	86,991.00	0.00
759136QP2	Regional Transn Dist Colo Sale	5.84%	11/01/2050	11/10/2010	1,490,000.00	1,490,000.00	1,902,387.30	2,042,223.80	139,836.50	0.00
759136QP2	Regional Transn Dist Colo Sale	5.84%	11/01/2050	02/29/2012	360,000.00	469,144.80	469,144.80	493,423.20	24,278.40	0.00
	Totals for Cusip				1,850,000.00	1,959,144.80	2,371,532.10	2,535,647.00	164,114.90	0.00
79575DE63	Salt River Project Ariz Agric	4.84%	01/01/2041	02/29/2012	295,000.00	342,049.55	342,049.55	353,082.55	11,033.00	0.00
	Totals for Cusip				295,000.00	342,049.55	342,049.55	353,082.55	11,033.00	0.00
88283LHT6	Texas ST Transn Commn	5.03%	04/01/2026	07/26/2010	750,000.00	750,000.00	866,467.50	913,050.00	46,582.50	0.00
88283LHT6	Texas ST Transn Commn	5.03%	04/01/2026	02/29/2012	700,000.00	855,673.00	855,673.00	852,180.00	0.00	(3,493.00)
	Totals for Cusip				1,450,000.00	1,605,673.00	1,722,140.50	1,765,230.00	46,582.50	(3,493.00)
	Totals for Municipals				29,585,000.00	31,342,209.75	35,972,727.40	38,432,771.25	2,463,536.85	(3,493.00)

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Preferred Stock										
173080201	Citigroup Capital XIII	0.00%	01/31/3100	09/30/2010	44,000.00	1,100,000.00	1,146,640.00	1,227,600.00	80,960.00	0.00
Totals for Cusip					44,000.00	1,100,000.00	1,146,640.00	1,227,600.00	80,960.00	0.00
Totals for Preferred Stock					44,000.00	1,100,000.00	1,146,640.00	1,227,600.00	80,960.00	0.00
US Govt Bonds										
912803AA1	US Treasury Strip	0.00%	02/15/2015	03/06/2012	32,000,000.00	31,579,520.00	31,579,520.00	31,797,408.00	217,888.00	0.00
912803AA1	US Treasury Strip	0.00%	02/15/2015	03/05/2012	20,000,000.00	19,730,600.00	19,730,600.00	19,873,380.00	142,780.00	0.00
912803AA1	US Treasury Strip	0.00%	02/15/2015	06/28/2012	18,680,000.00	18,479,937.20	18,479,937.20	18,561,736.92	81,799.72	0.00
Totals for Cusip					70,680,000.00	69,790,057.20	69,790,057.20	70,232,524.92	442,467.72	0.00
912803AE3	US Treasury Strip	0.00%	11/15/2015	12/18/2012	6,820,000.00	6,740,274.20	6,740,274.20	6,760,945.62	20,671.42	0.00
Totals for Cusip					6,820,000.00	6,740,274.20	6,740,274.20	6,760,945.62	20,671.42	0.00
912810DW5	US Treasury Bond	7.25%	05/15/2016	06/22/2012	25,000,000.00	31,367,187.50	31,367,187.50	30,691,400.00	0.00	(675,787.50)
Totals for Cusip					25,000,000.00	31,367,187.50	31,367,187.50	30,691,400.00	0.00	(675,787.50)
912810QX9	US Treasury Bond	2.75%	08/15/2042	08/20/2012	5,610,000.00	5,415,403.12	5,415,403.12	5,417,156.25	1,753.13	0.00
912810QX9	US Treasury Bond	2.75%	08/15/2042	09/13/2012	2,120,000.00	2,027,515.00	2,027,515.00	2,047,125.00	19,610.00	0.00
Totals for Cusip					7,730,000.00	7,442,918.12	7,442,918.12	7,464,281.25	21,363.13	0.00
912810QY7	US Treasury Bond	2.75%	11/15/2042	12/14/2012	6,420,000.00	6,227,400.00	6,227,400.00	6,185,271.96	0.00	(42,128.04)

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912810QY7	US Treasury Bond	2.75%	11/15/2042	12/19/2012	2,905,000.00	2,756,572.66	2,756,572.66	2,798,787.39	42,214.73	0.00
912810QY7	US Treasury Bond	2.75%	11/15/2042	12/18/2012	2,905,000.00	2,756,118.75	2,756,118.75	2,798,787.39	42,668.64	0.00
912810QY7	US Treasury Bond	2.75%	11/15/2042	12/17/2012	5,040,000.00	4,913,212.50	4,913,212.50	4,855,727.52	0.00	(57,484.98)
912810QY7	US Treasury Bond	2.75%	11/15/2042	12/18/2012	5,205,000.00	5,009,812.50	5,009,812.50	5,014,694.79	4,882.29	0.00
	Totals for Cusip				22,475,000.00	21,663,116.41	21,663,116.41	21,653,269.05	89,765.66	(99,613.02)
912828FY1	US Treasury Note	4.62%	11/15/2016	12/27/2011	7,490,000.00	8,802,505.47	8,845,225.62	8,667,338.12	0.00	(177,887.50)
	Totals for Cusip				7,490,000.00	8,802,505.47	8,845,225.62	8,667,338.12	0.00	(177,887.50)
912828LP3	US Treasury Note	3.00%	09/30/2016	08/16/2011	3,895,000.00	4,265,633.59	4,293,933.69	4,256,810.45	0.00	(37,123.24)
912828LP3	US Treasury Note	3.00%	09/30/2016	08/16/2011	11,815,000.00	12,939,271.09	13,025,115.93	12,912,507.17	0.00	(112,608.76)
	Totals for Cusip				15,710,000.00	17,204,904.68	17,319,049.62	17,169,317.62	0.00	(149,732.00)
912828MD9	US Treasury Note	3.25%	12/31/2016	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
912828NA4	US Treasury Note	3.12%	04/30/2017	03/26/2012	4,990,000.00	5,474,380.86	5,474,380.86	5,529,543.75	55,162.89	0.00
912828NA4	US Treasury Note	3.12%	04/30/2017	04/20/2012	17,505,000.00	19,387,050.08	19,387,050.08	19,397,728.13	10,678.05	0.00
	Totals for Cusip				22,495,000.00	24,861,430.94	24,861,430.94	24,927,271.88	65,840.94	0.00
912828QT0	US Treasury Note	2.38%	06/30/2018	09/27/2012	7,230,000.00	7,879,287.89	7,879,287.89	7,835,512.50	0.00	(43,775.39)
	Totals for Cusip				7,230,000.00	7,879,287.89	7,879,287.89	7,835,512.50	0.00	(43,775.39)
912828RF9	US Treasury Note	1.00%	08/31/2016	09/13/2012	10,760,000.00	10,987,809.38	10,987,809.38	10,965,107.12	0.00	(22,702.26)
	Totals for Cusip				10,760,000.00	10,987,809.38	10,987,809.38	10,965,107.12	0.00	(22,702.26)
912828TY6	US Treasury Note	1.62%	11/15/2022	11/21/2012	520,000.00	517,237.50	517,237.50	514,312.24	0.00	(2,925.26)
912828TY6	US Treasury Note	1.62%	11/15/2022	11/21/2012	1,310,000.00	1,302,631.25	1,302,631.25	1,295,671.22	0.00	(6,960.03)
912828TY6	US Treasury Note	1.62%	11/15/2022	11/27/2012	400,000.00	399,187.50	399,187.50	395,624.80	0.00	(3,562.70)
	Totals for Cusip				2,230,000.00	2,219,056.25	2,219,056.25	2,205,608.26	0.00	(13,447.99)
912828UA6	US Treasury Note	0.62%	11/30/2017	11/28/2012	3,050,000.00	3,048,950.83	3,048,950.83	3,039,755.05	0.00	(9,195.78)
	Totals for Cusip				3,050,000.00	3,048,950.83	3,048,950.83	3,039,755.05	0.00	(9,195.78)
912828UE8	US Treasury Note	0.75%	12/31/2017	12/18/2012	22,790,000.00	22,779,137.48	22,779,137.48	22,827,398.39	48,260.91	0.00
912828UE8	US Treasury Note	0.75%	12/31/2017	12/20/2012	12,530,000.00	12,514,337.50	12,514,337.50	12,550,561.73	36,224.23	0.00
912828UE8	US Treasury Note	0.75%	12/31/2017	12/19/2012	16,250,000.00	16,229,687.50	16,229,687.50	16,276,666.25	46,978.75	0.00
	Totals for Cusip				51,570,000.00	51,523,162.48	51,523,162.48	51,654,626.37	131,463.89	0.00
912828UF5	US Treasury Note	1.12%	12/31/2019	12/28/2012	200,000.00	199,835.94	199,835.94	199,437.60	0.00	(398.34)

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 EBIA (PRU WCT)

For the Period 12/31/2011 Through 12/31/2012

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					200,000.00	199,835.94	199,835.94	199,437.60	0.00	(398.34)
912833KJ8	US Treasury Strip	0.00%	08/15/2016	03/05/2012	10,000,000.00	9,657,700.00	9,657,700.00	9,821,810.00	164,110.00	0.00
Totals for Cusip					10,000,000.00	9,657,700.00	9,657,700.00	9,821,810.00	164,110.00	0.00
912833KK5	US Treasury Strip	0.00%	11/15/2016	10/26/2011	19,810,000.00	18,674,490.80	18,937,171.40	19,399,873.57	462,702.17	0.00
Totals for Cusip					19,810,000.00	18,674,490.80	18,937,171.40	19,399,873.57	462,702.17	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	11/17/2009	10,100,000.00	5,352,495.00	7,449,053.00	7,928,045.50	478,992.50	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	02/09/2010	20,000,000.00	10,493,000.00	14,750,600.00	15,699,100.00	948,500.00	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	02/18/2010	15,300,000.00	7,745,319.00	11,284,209.00	12,009,811.50	725,602.50	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	08/16/2011	9,210,000.00	6,226,788.90	6,792,651.30	7,229,435.55	436,784.25	0.00
912833LR9	US Treasury Strip	0.00%	05/15/2024	08/16/2011	14,475,000.00	9,774,243.75	10,675,746.75	11,362,223.63	686,476.88	0.00
Totals for Cusip					69,085,000.00	39,591,846.65	50,952,260.05	54,228,616.18	3,276,356.13	0.00
912833LV0	US Treasury Strip	0.00%	05/15/2025	11/04/2009	10,415,000.00	5,132,407.85	7,372,934.73	7,842,640.81	469,706.08	0.00
912833LV0	US Treasury Strip	0.00%	05/15/2025	02/25/2010	4,000,000.00	1,961,080.00	2,831,660.00	3,012,056.00	180,396.00	0.00
Totals for Cusip					14,415,000.00	7,093,487.85	10,204,594.73	10,854,696.81	650,102.08	0.00
912833PC8	US Treasury Strip	0.00%	02/15/2027	10/18/2012	20,695,000.00	14,230,088.95	14,230,088.95	14,499,931.06	269,842.11	0.00
Totals for Cusip					20,695,000.00	14,230,088.95	14,230,088.95	14,499,931.06	269,842.11	0.00
912833PE4	US Treasury Strip	0.00%	08/15/2027	11/29/2012	17,670,000.00	12,408,757.50	12,408,757.50	12,135,826.68	0.00	(272,930.82)
Totals for Cusip					17,670,000.00	12,408,757.50	12,408,757.50	12,135,826.68	0.00	(272,930.82)
912833WQ9	US Treasury Strip	0.00%	05/15/2028	09/22/2011	20,000,000.00	12,642,200.00	12,625,560.00	13,344,700.00	719,140.00	0.00
Totals for Cusip					20,000,000.00	12,642,200.00	12,625,560.00	13,344,700.00	719,140.00	0.00
912833XS4	US Treasury Strip	0.00%	05/15/2029	12/17/2012	1,900,000.00	1,219,635.56	1,219,635.56	1,220,434.60	799.03	0.00
912833XS4	US Treasury Strip	0.00%	05/15/2029	12/17/2012	15,750,000.00	10,127,407.50	10,127,407.50	10,116,760.50	0.00	(10,647.00)
Totals for Cusip					17,650,000.00	11,347,043.06	11,347,043.06	11,337,195.10	799.03	(10,647.00)
Totals for US Govt Bonds					442,765,000.00	389,376,112.10	404,250,538.07	409,089,044.76	6,314,624.28	(1,476,117.60)

Totals for 8217 EBIA (PRU WCT)

Add cash at broker	2,370,075,142
Total	<u>84.157</u>
	2,370,159,299

	2,525,772,813
	<u>84.157</u>
	2,525,856,970

Appendix V

9032-MORISA
Schedule of Assets Held for Investment Purposes at End of Plan Year

MORTGAGES				12/31/2012
Loan #	Name	Interest Rate	Maturity Date	Current Market
6102318	82 Blue, LLP	7.28%	11/15/2017	2,169,082
6102112	Powers Distribution	7.18%	6/15/2013	4,214,625
6102253	Loves Home Improvement	7.30%	12/15/2018	4,211,385
6104923	The Walk	7.65%	12/15/2024	10,781,429
6106765	The Walk (Supplemental)	7.23%	12/15/2024	3,454,456
6108201	Northcreek Office Park	7.90%	8/5/2014	14,415,438
6108202	11204 Norwalk Blvd.	7.25%	10/5/2019	16,273,521
Total Mortgages				<u>\$ 55,519,937</u>
Cash and Cash Equivalents				1,923,323
Other Net Assets				<u>(1,114,549)</u>
GRAND TOTAL				<u>\$ 56,328,711</u>
Total Cost				47,308,525



Appendix VI

WCT - WCOT
Schedule of Assets Held for Investment Purposes at End of Plan Year

	NAME	12/31/12 Current Market
127101	685 Market Street	71,212,775
165301	City Base Landing	37,200,000
173501	Cognac Great American Parkway	-
173502	Cognac Great American Parkway Land	-
193201	Steeplechase at Malta	34,300,000
194001	Dulles Corner II	6,120,000
405101	WCOT Glendale, LLC	12,600,000
412601	Harborview Point	90,200,000
173401	Florin Associates LLC	44,400,000
409302	Havengate Center LLC	6,230,000
409402	Centrelake Plaza LLC	15,100,000
420504	Riverdale Road Holdings WO	70,000,000
408202	Harbor Bay Labs	37,600,000
425102	McBee Wholly Owned	36,000,000
	Total Real Estate Owned	\$ 460,962,775
106000	One Lincoln Park	45,248,212
106200-106217	Extra Space Storage	30,950,703
114901	Acorn Park	15,800,312
119501	230 West 41st	115,632
121501	Morris Corp. Center IV, Phase II	-
170201	ESS WCOT LLC	137,498,303
172901	247 W. 46th Street	10,000
173301	5900 Wilshire	73,654,284
191601	PK3 Holdings LLC	71,344,076
196701	Extra Space West II	32,368,019
403201	Thompson & Benjamin	36,683,888
400401	1100 Broadway	(11,591,788)
408201	Harbor Bay Labs	-
414001	McKinney Center	9,868,966
416501	WCOT/JSM Ferrara, LLC	32,075,210
420301	WCOT/JSM MTA Apartments	9,710,346
420601	Horizon Center II	3,260,366
425101	McBee Station-CJV	-
420801	WCOT Glenbrook Common	11,413,607
154701	Morris Corp Center V & VI	860,645
410702	Dulles View Office	20,536,735
168802	Broadstone W 18th Street	-
422402	Baltram and Crosstown Rollup	-
171902	United Storage All Delray Beach	6,760,036
165101	Georgia -Pacific Site	16,592,744
155502	Riverview Valley Forge	32,061,329
183502	La Hacienda Apartments	-
184202	Alexan Vaught Ranch	21,356,798
410802	3900 San Clemente JV	23,467,671

WCT - WCOT
Schedule of Assets Held for Investment Purposes at End of Plan Year

NAME	12/31/12 Current Market
422302 Horizon Corporate center	14,241,167
426801 Alexan Redmond	37,949,281
414902 USAC Bermuda Dunes	11,314,914
422602 Broadstone Sonata	1,936,610
424202 WCOT Hill Country JV LLC	4,742,320
420702 Sanatoga Springs - JV	19,550,000
425103 Mcbee Condo	2,698,311
421203 Alexan Laguna Beach	11,796,741
Total Real Estate Partnerships	\$ 724,275,437
140501 Malvern Hills Mezz Debt	-
173801 Bridgeview Mezz	-
Total Mortgage Loans Receivable	\$ -
420703 Sanatoga Springs	-
432701 O'neill Partner Loan	-
Total Other Real Estate Investments	\$ -
172901 247 W. 46th Street	991,626
414801 Alexan Wellborn Village	-
421201 Alexan Laguna Beach	-
Total Forward Contracts With Conditions Waived	\$ 991,626
Cash and Cash Equivalents	\$ 53,596,509
Other Net Assets	\$ (27,299,809)
GRAND TOTAL	\$ 1,212,526,538

Cost
\$1,433,630,100
53,696,509
(27,299,809)

Appendix VII

Mellon Capital Management

(a) Identity of issue, borrower, lessor or similar party	(b) Description of investment including maturity date, rate of interest, collateral par, or maturity value	(c) Cost	(d) Current value
Cash and cash equivalents	Cash and cash equivalents	\$ 14,699	\$ 14,699
EB Daily Valued Stock Index Fund	Common/commingled fund	1,594,596,803	2,252,508,098
EB Daily Valued Market Completion Fund	Common/commingled fund	400,071,297	799,884,499
EB International Equity Alpha Plus Fund	Common/commingled fund	1,615,269,449	1,482,193,605
EB DV ACWI ex US Fund	Common/commingled fund	841,567,326	798,277,388
Total Portfolio	Total Portfolio	<u>\$ 4,451,519,574</u>	<u>\$ 5,332,878,289</u>

Appendix VIII

UBS Holdings No. 260 LLC

Property name	City, State	date	Cost	Fair value
Apartments				
Village Park of Ann Arbor	Ann Arbor, MI	3/95	\$ 15,624	\$ 19,200
Village Green of Rochester	Rochester, MI	8/01	37,700	39,600
Villas d'Este	Delray Beach, FL	5/03	32,733	38,000
Drexel at Oakley	Cincinnati, OH	10/04	24,571	29,000
RiverEast	New York, NY	8/05	98,505	97,400
Autumn Park (a)	Charlotte, NC	8/06	-	-
Edgewood (b)	N. Reading, MA	2/07	83,865	95,174
Thornberry Woods	Naperville, IL	1/08	41,237	45,600
Meridian at Pentagon City (c)	Arlington, VA	4/09	24,667	62,996
Apartments total (40%)			<u>358,902</u>	<u>426,970</u>
Office				
Executive Place	Westmont, IL	8/98	38,432	25,348
MetroPlace I	Vienna, VA	5/99	39,366	53,000
Quail Ridge Office Center	Westmont, IL	9/99	15,613	10,868
Northgate Plaza	Seattle, WA	2/00	27,720	28,900
Raytheon Campus at Aurora	Aurora, CO	9/01	20,965	22,200
Xerox Centre (b)	Santa Ana, CA	1/06	85,875	68,400
One Deerfield Centre	Alpharetta, GA	1/06	82,020	75,847
Office total (27%)			<u>309,991</u>	<u>284,563</u>
Retail				
Hamilton Plaza	Campbell, CA	8/90	28,374	69,540
Broadway Pointe	Walnut Creek, CA	12/00	24,995	66,300
Warner Marketplace	Los Angeles, CA	10/05	54,281	49,110
Retail total (17%)			<u>107,650</u>	<u>184,950</u>
Industrial				
Eastmeadow Distribution Center	Tampa, FL	2/95	25,094	31,900
Arbor Drive	Romeoville, IL	8/96	10,996	15,400
Westport Drive	Haslet, TX	8/96	7,975	8,700
JC Penney Logistics Center	Lathrop, CA	3/08	36,690	30,506
Diamond Lake Industrial Center II & III	Rogers, MN	9/11	35,136	35,105
Edward Don & Company Headquarters	Woodridge, IL	7/12	27,259	27,200
McCook Industrial	McCook, IL	12/12	21,641	21,641
Industrial total (16%)			<u>164,791</u>	<u>170,452</u>
Total real estate investments (100%)			<u>\$ 941,334</u>	<u>\$ 1,066,935</u>
	Cash and Equivalents		6,772,622	6,772,622
	Other Net Assets		(232,158,466)	(232,158,466)
	Total		715,948,156	841,549,156

Appendix IX

Northern Trust

(a) Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral par, or maturity value (c)	Cost (d)	Current value (e)
Collective Short-Term Investment Fund	Common/commingled Fund	\$ 1,713	\$ 1,713
Collective Daily Extended Equity Market Index Fund	Common/commingled Fund	443,565,064	970,029,899
Collective Daily S&P 500 Equity Index Fund	Common/commingled Fund	1,246,068,096	1,747,523,503
Total Portfolio		<u>\$ 1,689,634,873</u>	<u>\$ 2,717,555,115</u>

Appendix X

W.R. Huff Asset Management

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	EB TEMPORARY INVESTMENT FD II	CASH & CAS	125,524.78	1.0000	125,524.78	125,524.78
	ADELPHIA RECOVERY TRUST	EQUITY	5,107,789.000	0.0300	2,438,841.97	153,233.67
	ADELPHIA RECOVERY TRUST	EQUITY	10,669,204.000	0.0010	851,509.33	10,669.20
				Total WR Huff Portfolio	<u>3,415,876.08</u>	<u>289,427.65</u>

Appendix XI

TA Realty Associates - TA/Western LLC

(a) Identity of issue, borrower, lessor or similar party	(b) Description of investment including maturity date, rate of interest, collateral par, or maturity value	(c) Cost	(d) Current value
Shady Grove Portfolio	Real estate	\$ 64,268,944	\$ 47,182,507
Pompano Marketplace	Real estate	18,913,422	29,057,987
Cash and cash equivalents	Cash and cash equivalents	3,439,314	3,439,314
Other net assets	Other net assets	(1,002,458)	(1,002,458)
	Total TA Realty portfolio	\$ 85,619,222	\$ 78,677,350

Appendix XII

Goldman Sachs Asset Management Account - Bonds

(a) Identity of issue, borrower, lessor or similar party	(b) Security description	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	Cost (d)	Current Value (e)
CASH - BROKER			0.000	1.0000	4,567,143.18	4,567,143.18
CASH COLLATERAL AT BK OF AMERICA			99,689.730	1.0000	99,689.73	99,689.73
EB TEMPORARY INVESTMENT FD II	VAR RT 12/31/49 FEE CL 15		278,725,100.780	1.0000	278,725,100.78	278,725,100.78
NON-BASE CURRENCY			0.000	1.0000	1,232.80	1,529.77
NON-BASE CURRENCY - BROKER			0.000	1.0000	-3.91	-3.47
NON-BASE CURRENCY - BROKER			0.000	1.0000	2,332.87	2,347.38
SWAP COLLATERAL WITH CITIBANK			-700,365.330	1.0000	-700,365.33	-700,365.33
SWAP COLLATERAL WITH CREDIT SUISSE			-600,039.930	1.0000	-600,039.93	-600,039.93
SWAP COLLATERAL WITH DEUTSCHE			-950,597.680	1.0000	-950,597.68	-950,597.68
SWAP COLLATERAL WITH JP MORGAN			440,202.710	1.0000	440,202.71	440,202.71
SWAP COLLATERAL WITH MORGAN STANLEY			-289,928.340	1.0000	-289,928.34	-289,928.34
SWAP COLLATERAL WITH MORGAN STANLEY			310,000.000	1.0000	310,000.00	310,000.00
ABBAY NATIONAL TREASURY SERVIC	4.000% 04/27/2016 DD 04/27/11		4,150,000.000	105.7380	4,148,340.00	4,388,127.00
ABBVIE INC 144A	1.750% 11/06/2017 DD 11/08/12		6,850,000.000	101.0880	6,929,607.50	6,924,528.00
ABN AMRO MORTGAGE CORP 8 A2	5.500% 06/25/2033 DD 06/01/03		34,513.750	2.6360	4,355.90	909.78
ACCESS MIDSTREAM PARTNERS LP / AEGON NV	4.875% 05/15/2023 DD 12/19/12		3,050,000.000	101.5000	3,111,000.00	3,095,750.00
ALTRIA GROUP INC	4.750% 06/01/2013 DD 05/20/03		75,000.000	101.5410	74,981.25	76,155.75
ALTRIA GROUP INC	9.700% 11/10/2018 DD 11/10/08		440,000.000	139.9930	587,295.50	615,969.20
AMERICAN GENERAL CAPITAL II	2.850% 08/09/2022 DD 08/09/12		1,125,000.000	98.9530	1,123,740.00	1,113,221.25
AMERICAN INTERNATIONAL GROUP I	8.500% 07/01/2030 DD 06/27/00		1,675,000.000	125.5000	2,072,812.50	2,102,125.00
AMERICAN INTERNATIONAL GROUP I	6.400% 12/15/2020 DD 12/03/10		600,000.000	124.0800	675,198.00	744,480.00
AMERICAN MUNI PWR-OHIO INC OH	4.875% 06/01/2022 DD 05/24/12		1,425,000.000	114.1620	1,462,711.18	1,626,808.50
ANADARKO PETROLEUM CORP	6.270% 02/15/2050 DD 05/23/11		1,300,000.000	120.2230	1,300,000.00	1,562,899.00
ANZ CAPITAL TRUST II	8.700% 03/15/2019 DD 03/05/09		700,000.000	134.9470	922,187.00	944,629.00
ARCH CAPITAL GROUP LTD	5.360% 11/29/2049 DD 11/26/03		4,550,000.000	102.0000	4,549,818.00	4,641,000.00
ARIZONA PUBLIC SERVICE CO	7.350% 05/01/2034 DD 05/04/04		1,075,000.000	126.3830	1,089,387.39	1,358,617.25
ASHLAND INC 144A	4.650% 05/15/2015 DD 05/12/03		850,000.000	108.3900	798,821.50	921,315.00
ASPEN INSURANCE HOLDINGS LTD	4.750% 08/15/2022 DD 08/07/12		475,000.000	104.0000	495,187.50	494,000.00
AT&T INC	6.000% 08/15/2014 DD 02/15/05		1,700,000.000	106.5260	1,682,899.68	1,810,942.00
BANK OF AMERICA CORP	2.625% 12/01/2022 DD 12/11/12		2,900,000.000	100.1650	2,897,738.00	2,904,785.00
BANK OF AMERICA CORP	5.625% 06/15/2016 DD 08/18/04		5,625,000.000	114.7780	6,317,212.50	6,456,262.50
BANK OF AMERICA CORP	5.875% 01/05/2021 DD 12/21/10		825,000.000	119.7280	805,736.25	987,756.00
BANK OF AMERICA CORP	3.625% 03/17/2016 DD 03/17/11		950,000.000	105.9600	945,617.68	1,006,620.00
BANK OF AMERICA CORP	6.000% 09/01/2017 DD 08/23/07		1,900,000.000	117.1020	2,164,613.00	2,224,938.00
BANK OF AMERICA CORP	5.700% 01/24/2022 DD 01/24/12		3,850,000.000	120.2550	3,881,523.05	4,629,817.50
BARCLAYS BANK PLC 144A	6.050% 12/04/2017 DD 12/04/07		2,675,000.000	110.6390	2,906,056.25	2,959,593.25
BEAR STEARNS ALT-A TRUST 3 A1	VAR RT 04/25/2034 DD 03/31/04		239,538.070	92.3240	239,538.07	221,151.13
BEAR STEARNS ARM TRUST 9 22A1	VAR RT 11/25/2034 DD 10/01/04		2,022,380.510	100.4100	1,963,955.27	2,030,672.27
BEAR STEARNS COS LLC/THE	7.250% 02/01/2018 DD 02/01/08		3,550,000.000	125.3040	3,719,050.42	4,448,292.00
BEAR STEARNS ARM TRUST 20 5 1A1	VAR RT 08/25/2033 DD 07/01/03		58,138.960	99.2690	59,165.48	57,713.96
BLACKSTONE HOLDINGS FINAN 144A	6.250% 08/15/2042 DD 08/17/12		950,000.000	112.9040	910,394.50	1,072,588.00
BLACKSTONE HOLDINGS FINAN 144A	4.750% 02/15/2023 DD 08/17/12		975,000.000	106.3060	958,980.50	1,036,483.50
BOARDWALK PIPELINES LP	5.875% 11/15/2016 DD 11/21/06		2,825,000.000	111.7120	2,817,236.25	3,155,864.00
BP CAPITAL MARKETS PLC	3.200% 03/11/2016 DD 03/11/11		1,900,000.000	106.6720	1,898,252.00	2,026,768.00
BP CAPITAL MARKETS PLC	3.245% 05/06/2022 DD 05/07/12		3,260,000.000	105.3510	3,373,296.80	3,434,442.60
BP CAPITAL MARKETS PLC	4.500% 10/01/2020 DD 10/01/10		3,400,000.000	115.2460	3,458,525.50	3,918,364.00
BRAZOS HIGHER EDUCATION 3 A14	VAR RT 09/25/2023 DD 11/22/05		550,817.000	99.7710	542,899.00	549,555.63
BRAZOS HIGHER EDUCATION A 1 A2	VAR RT 02/25/2030 DD 03/18/11		6,800,000.000	101.3610	6,708,369.66	6,892,548.00
BRAZOS TX HGR EDUC AUTH	VAR RT 06/25/2022 DD 10/27/04		2,355,989.960	99.6420	2,325,803.84	2,347,555.52

Goldman Sachs Asset Management Account - Bonds

Description of investment including maturity date, rate of interest, collateral, par or maturity value

(a) Identity of issue, borrower, lessor or similar party

(b)

(c) Security description

Shares/Par

Price

Cost

Current Value

(a)	(b)	(c)	Shares/Par	Price	Cost (d)	Current Value (e)
CALIFORNIA ST		FIXED INCOME SECURITIES	1,540,000,000	144.1800	1,506,477.58	2,220,372.00
CAPITAL ONE CAPITAL III		FIXED INCOME SECURITIES	3,750,000,000	100.0000	3,815,312.50	3,750,000.00
CAPITAL ONE CAPITAL VI		FIXED INCOME SECURITIES	1,250,000,000	100.0000	1,273,437.50	1,250,000.00
CAPITAL ONE FINANCIAL CO		FIXED INCOME SECURITIES	2,150,000,000	99.6620	2,143,356.50	2,142,733.00
CCO HOLDINGS LLC / CCO HOLDING		FIXED INCOME SECURITIES	1,925,000,000	101.2500	1,970,718.75	1,949,062.50
CF INDUSTRIES INC		FIXED INCOME SECURITIES	1,050,000,000	125.8540	1,305,370.50	1,321,467.00
CHASE MORTGAGE FINANCE A1 4A1		FIXED INCOME SECURITIES	1,087,083,430	100.9900	1,075,660.56	1,097,845.56
CHUBB CORP/THE		FIXED INCOME SECURITIES	1,809,000,000	109.0000	1,802,965.86	1,962,000.00
CIGNA CORP		FIXED INCOME SECURITIES	1,425,000,000	105.1940	1,423,874.25	1,499,014.50
CIT MORTGAGE LOAN T 1 2A2 144A		FIXED INCOME SECURITIES	1,868,337,560	97.0313	1,868,337.56	1,812,871.29
CITIGROUP INC		FIXED INCOME SECURITIES	1,355,000,000	119.0160	1,511,522.90	1,612,666.80
CITIGROUP INC		FIXED INCOME SECURITIES	1,550,000,000	111.5700	1,723,197.00	1,729,335.00
CITIGROUP INC		FIXED INCOME SECURITIES	4,150,000,000	105.2090	4,045,479.50	4,366,173.50
CLEAN HARBORS INC		FIXED INCOME SECURITIES	1,025,000,000	104.2500	1,053,578.50	1,068,562.50
CNA FINANCIAL CORP		FIXED INCOME SECURITIES	450,000,000	108.5680	449,662.50	488,556.00
COLLEGE LOAN CORP TRUST 1 A4		FIXED INCOME SECURITIES	2,900,000,000	94.2210	2,711,500.00	2,732,409.00
COMMIT TO PUR FLMC GOLD SFM		FIXED INCOME SECURITIES	2,000,000,000	104.5470	2,092,500.00	2,090,940.00
COMMIT TO PUR FLMC GOLD SFM		FIXED INCOME SECURITIES	3,000,000,000	107.9220	3,239,531.25	3,237,660.00
COMMIT TO PUR FLMC GOLD SFM		FIXED INCOME SECURITIES	23,000,000,000	107.5940	24,734,375.00	24,746,620.00
COMMIT TO PUR FLMC GOLD SFM		FIXED INCOME SECURITIES	25,000,000,000	104.3590	26,013,715.29	26,089,750.00
COMMIT TO PUR FNMA SF MTG		FIXED INCOME SECURITIES	105,000,000,000	104.7810	109,834,687.51	110,020,050.00
COMMIT TO PUR FNMA SF MTG		FIXED INCOME SECURITIES	7,000,000,000	106.6130	7,461,365.02	7,462,910.00
COMMIT TO PUR FNMA SF MTG		FIXED INCOME SECURITIES	52,000,000,000	107.1880	55,683,335.94	55,737,760.00
COMMIT TO PUR FNMA SF MTG		FIXED INCOME SECURITIES	73,000,000,000	108.0200	78,717,382.81	78,854,600.00
COMMIT TO PUR FNMA SF MTG		FIXED INCOME SECURITIES	103,000,000,000	108.3130	111,618,593.75	111,562,390.00
COMMIT TO PUR FNMA SF MTG		FIXED INCOME SECURITIES	3,000,000,000	109.2190	3,285,937.50	3,276,570.00
CONTINENTAL RESOURCES INC/OK		FIXED INCOME SECURITIES	3,375,000,000	107.7500	3,543,750.00	3,636,562.50
COUNTRYWIDE ALTERNATIVE 51 4A1		FIXED INCOME SECURITIES	3,936,316,460	66.8950	3,933,974.69	2,633,198.90
COUNTRYWIDE ALTERNATIVE 61 1A1		FIXED INCOME SECURITIES	1,728,265,680	80.7230	1,728,265.68	1,395,107.90
COUNTRYWIDE HOME EQUITY L J 2A		FIXED INCOME SECURITIES	234,542,540	75.6090	234,542.54	177,335.27
COUNTRYWIDE HOME EQUITY LO I A		FIXED INCOME SECURITIES	1,761,365,290	73.8420	1,761,365.29	1,300,627.36
COUNTRYWIDE HOME LOAN HYB6 A2		FIXED INCOME SECURITIES	941,484,350	91.0140	919,943.41	856,882.57
COUNTRYWIDE HOME LOAN M 37 1A1		FIXED INCOME SECURITIES	47,133,800	94.6060	47,907.10	44,591.40
COX COMMUNICATIONS INC 144A		FIXED INCOME SECURITIES	2,175,000,000	103.1260	2,171,650.50	2,242,990.50
CREDIT SUISSE FIRST BO AR18 2X		FIXED INCOME SECURITIES	1,575,022,210	0.0001	30,052.27	1.58
CREDIT SUISSE FIRST BO AR20 2X		FIXED INCOME SECURITIES	2,004,760,430	0.0001	31,463.00	2.00
CREDIT SUISSE FIRST BOS 19 1A2		FIXED INCOME SECURITIES	138,362,880	7.7670	20,333.11	10,746.64
CROWN CASTLE INTL CORP 144A		FIXED INCOME SECURITIES	3,450,000,000	107.0000	3,450,000.00	3,691,500.00
CSC HOLDINGS LLC		FIXED INCOME SECURITIES	1,293,000,000	119.5000	1,548,367.50	1,545,135.00
CVS CAREMARK CORP		FIXED INCOME SECURITIES	1,425,000,000	124.5060	1,789,614.75	1,774,210.50
CVS CAREMARK CORP		FIXED INCOME SECURITIES	3,025,000,000	100.3720	3,020,795.25	3,036,253.00
DDR CORP		FIXED INCOME SECURITIES	200,000,000	122.7600	245,938.00	245,520.00
DDR CORP		FIXED INCOME SECURITIES	3,325,000,000	119.9480	3,552,669.25	3,988,271.00
DIRECTV HOLDINGS LLC / DIRECTV		FIXED INCOME SECURITIES	1,025,000,000	110.9580	987,177.50	1,137,319.50
DIRECTV HOLDINGS LLC / DIRECTV		FIXED INCOME SECURITIES	2,725,000,000	118.1950	2,852,557.75	3,220,813.75
DISCOVER FINANCIAL SERVICES		FIXED INCOME SECURITIES	1,925,000,000	113.8720	1,916,587.75	2,192,036.00
DISH DBS CORP		FIXED INCOME SECURITIES	250,000,000	114.0000	289,687.50	285,000.00
DOW CHEMICAL CO/THE		FIXED INCOME SECURITIES	1,263,000,000	109.1780	1,315,268.79	1,378,918.14
DR HORTON INC		FIXED INCOME SECURITIES	2,775,000,000	102.0000	2,802,750.00	2,830,500.00

Goldman Sachs Asset Management Account - Bonds

Description of investment including maturity date, rate of interest, collateral, par or maturity value

(a)	(b)	(c)	Shares/Par	Price	Cost (d)	Current Value (e)
DSLA MORTGAGE LOAN TR AR6 2A1A		VAR RT 10/19/2045 DD 09/30/05	2,518,549.440	82.0980	2,518,549.44	2,067,678.72
EASTMAN CHEMICAL CO		2.400% 06/01/2017 DD 06/05/12	3,350,000.000	103.3240	3,443,630.50	3,461,354.00
ECOLAB INC		4.350% 12/08/2021 DD 12/08/11	1,200,000.000	111.6180	1,335,840.00	1,339,416.00
ECOLAB INC		3.000% 12/08/2016 DD 12/08/11	1,500,000.000	106.2710	1,499,917.23	1,594,065.00
EDUCATION FUNDING CAPITAL 1 A2		VAR RT 12/15/2022 DD 05/12/04	941,998.219	99.2890	930,517.62	935,300.61
EL PASO PIPELINE PARTNERS OPER		6.500% 04/01/2020 DD 03/30/10	2,950,000.000	121.9330	3,126,817.00	3,597,023.50
ENDURANCE SPECIALTY HOLDINGS L		6.150% 10/15/2015 DD 10/17/05	875,000.000	109.8890	878,111.60	961,528.75
ENTERPRISE PRODUCTS OPERATING		VAR RT 08/01/2066 DD 07/18/06	2,225,000.000	114.1250	1,748,000.00	2,539,281.25
ENTERPRISE PRODUCTS OPERATING		VAR RT 01/15/2068 DD 05/24/07	3,015,000.000	114.5000	3,417,075.00	3,452,175.00
EQUINIX INC		7.000% 07/15/2021 DD 07/13/11	3,100,000.000	111.0000	3,482,400.00	3,441,000.00
ERAC USA FINANCE LLC 144A		7.000% 10/15/2037 DD 10/17/07	2,027,000.000	126.9830	2,604,978.78	2,573,945.41
ERP OPERATING LP		4.625% 12/15/2021 DD 12/12/11	2,150,000.000	112.6410	2,439,927.50	2,421,781.50
EXPRESS SCRIPTS HOLDING C 144A		2.650% 02/15/2017 DD 02/09/12	1,530,000.000	103.9390	1,587,849.30	1,590,266.70
FHLMC POOL #G1-1686		5.500% 04/01/2020 DD 03/01/05	755,972.890	108.5490	754,201.09	820,601.01
FHLMC POOL #G1-1295		5.500% 09/01/2017 DD 08/01/02	28,815.600	107.5490	28,788.57	30,990.89
FHLMC POOL #G1-1597		5.000% 06/01/2019 DD 07/01/04	578,787.420	109.1190	562,373.39	631,567.04
FHLMC POOL #C6-8048		7.000% 06/01/2032 DD 06/01/02	352,146.200	117.2050	364,333.76	412,732.95
FHLMC POOL #C6-9012		7.000% 07/01/2032 DD 07/01/02	8,515.000	117.2050	8,847.62	9,980.01
FHLMC POOL #C7-7987		7.000% 07/01/2032 DD 07/01/02	471,922.960	117.2050	490,357.44	553,117.31
FHLMC POOL #C7-7995		6.000% 04/01/2033 DD 04/01/03	423,965.150	111.2000	444,236.04	471,449.25
FHLMC POOL #C7-8923		6.000% 04/01/2033 DD 04/01/03	516,531.170	111.2000	541,227.79	574,382.66
FHLMC POOL #C7-8930		6.000% 05/01/2033 DD 05/01/03	423,663.100	111.2000	443,919.47	471,113.37
FHLMC POOL #C7-8942		6.000% 05/01/2033 DD 05/01/03	383,349.340	111.2000	401,678.24	426,284.47
FHLMC POOL #C7-9305		6.000% 05/01/2033 DD 05/01/03	560,862.550	111.2000	587,678.79	623,679.16
FHLMC POOL #C7-9400		6.000% 05/01/2033 DD 05/01/03	1,757,556.380	110.9500	1,844,610.33	1,950,008.80
FHLMC POOL #E9-1987		6.500% 02/01/2014 DD 12/01/00	1,803.230	100.9610	1,815.07	1,820.56
FHLMC POOL #E9-2454		5.000% 11/01/2017 DD 11/01/02	29,470.380	107.4500	28,429.68	31,665.92
FHLMC POOL #E9-3465		5.500% 11/01/2017 DD 12/01/02	80,292.000	107.5490	80,216.73	86,353.24
FHLMC POOL #E9-7137		5.000% 06/01/2018 DD 06/01/03	300,779.420	108.1510	297,219.42	325,295.95
FHLMC POOL #E9-9763		4.500% 09/01/2018 DD 09/01/03	36,809.890	109.0260	35,527.29	40,132.35
FHLMC POOL #E9-9764		4.500% 09/01/2018 DD 09/01/03	36,626.120	109.0260	35,349.91	39,931.99
FHLMC POOL #A4-0357		5.000% 08/01/2018 DD 09/01/03	4,737.550	109.1190	4,607.26	5,169.57
FHLMC POOL #A6-5457		5.500% 11/01/2035 DD 11/01/05	2,910,757.320	110.7150	2,893,588.40	3,222,644.97
FHLMC POOL #A6-5456		6.000% 09/01/2037 DD 09/01/07	30,917.176	110.7390	32,252.89	34,237.37
FHLMC POOL #A6-5580		6.000% 09/01/2037 DD 09/01/07	10,984.393	110.9650	11,413.47	12,188.83
FHLMC POOL #A6-5581		6.000% 09/01/2037 DD 09/01/07	17,401.313	110.7390	18,153.11	19,270.04
FHLMC POOL #A6-5582		6.000% 09/01/2037 DD 09/01/07	33,939.501	110.9650	35,405.79	37,660.97
FHLMC POOL #A6-5583		6.000% 09/01/2037 DD 09/01/07	23,566.988	110.7390	24,487.58	26,097.85
FHLMC POOL #A6-5969		6.000% 09/01/2037 DD 09/01/07	31,169.893	110.9650	32,387.49	34,587.67
FHLMC POOL #A6-5954		6.000% 09/01/2037 DD 09/01/07	19,203.321	110.7390	19,953.45	21,265.57
FHLMC POOL #A6-5958		6.000% 09/01/2037 DD 09/01/07	28,558.834	110.9650	29,674.41	31,690.31
FHLMC POOL #A6-5968		6.000% 09/01/2037 DD 09/01/07	24,165.791	109.8330	25,109.74	26,542.01
FHLMC POOL #A6-5991		6.000% 09/01/2037 DD 09/01/07	20,800.650	110.7390	21,613.16	23,034.43
FHLMC POOL #A6-7877		6.000% 04/01/2037 DD 06/01/07	16,224.695	110.9650	16,858.47	18,003.73
FHLMC POOL #A7-2610		6.000% 02/01/2038 DD 02/01/08	35,273.992	110.7390	36,797.93	39,062.07
FHLMC POOL #A7-2617		6.000% 02/01/2038 DD 02/01/08	38,932.430	110.9650	40,614.41	43,201.37
FHLMC POOL #A7-3274		6.000% 02/01/2038 DD 02/01/08	16,674.636	110.7390	17,395.02	18,465.33

Goldman Sachs Asset Management Account - Bonds

(a)	(b)	(c)	(d)	(e)	
Identity of issue, borrower, lessor or similar party	Security description	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	
				Cost	
				Current Value	
FHLMC POOL #A7-5427	FIXED INCOME SECURITIES	6.000% 03/01/2038 DD 03/01/08	20,499.277	21,384.91	22,700.69
FHLMC POOL #A7-9211	FIXED INCOME SECURITIES	6.000% 07/01/2038 DD 06/01/08	50,866.824	53,085.29	56,466.56
FHLMC POOL #G0-1838	FIXED INCOME SECURITIES	5.000% 07/01/2035 DD 06/01/05	8,186.809	8,821.29	8,850.43
FHLMC POOL #G0-1840	FIXED INCOME SECURITIES	5.000% 07/01/2035 DD 06/01/05	49,335.111	53,158.58	53,334.22
FHLMC POOL #G0-1883	FIXED INCOME SECURITIES	5.000% 08/01/2035 DD 08/01/05	686,004.874	739,170.25	740,754.92
FHLMC POOL #G0-1912	FIXED INCOME SECURITIES	5.000% 09/01/2035 DD 09/01/05	41,903.853	45,151.40	45,248.20
FHLMC POOL #G0-1981	FIXED INCOME SECURITIES	5.000% 12/01/2035 DD 12/01/05	206,918.030	200,839.81	231,708.88
FHLMC POOL #G0-3045	FIXED INCOME SECURITIES	5.000% 06/01/2037 DD 06/01/07	1,064,975.400	1,150,506.24	1,150,471.63
FHLMC POOL #G0-3094	FIXED INCOME SECURITIES	5.000% 06/01/2037 DD 06/01/07	9,269.212	9,987.58	9,974.23
FHLMC POOL #G0-3143	FIXED INCOME SECURITIES	5.000% 07/01/2037 DD 07/01/07	2,751.217	2,858.70	3,052.89
FHLMC POOL #G0-4691	FIXED INCOME SECURITIES	5.000% 06/01/2038 DD 09/01/08	9,469.295	10,203.17	10,189.53
FHLMC POOL #G0-4778	FIXED INCOME SECURITIES	6.000% 07/01/2038 DD 10/01/08	296,508.693	309,047.04	329,020.87
FHLMC POOL #G0-4817	FIXED INCOME SECURITIES	5.000% 09/01/2038 DD 11/01/08	6,018.234	6,484.65	6,475.98
FHLMC POOL #G0-4883	FIXED INCOME SECURITIES	5.000% 02/01/2038 DD 11/01/08	220,689.249	237,792.67	238,302.46
FHLMC POOL #G0-4913	FIXED INCOME SECURITIES	5.000% 03/01/2038 DD 11/01/08	19,919.049	21,462.78	21,452.82
FHLMC POOL #G0-5124	FIXED INCOME SECURITIES	6.000% 12/01/2038 DD 12/01/08	181,221.722	188,300.70	208,975.83
FHLMC POOL #G0-5253	FIXED INCOME SECURITIES	5.000% 02/01/2039 DD 02/01/09	22,197.372	23,917.67	23,885.70
FHLMC POOL #G0-5250	FIXED INCOME SECURITIES	5.000% 03/01/2038 DD 02/01/09	20,951.216	22,574.94	22,564.46
FHLMC POOL #G0-5425	FIXED INCOME SECURITIES	5.000% 12/01/2038 DD 04/01/09	106,057.606	114,277.07	114,654.64
FHLMC POOL #G0-6927	FIXED INCOME SECURITIES	5.000% 02/01/2037 DD 03/01/12	648,404.242	698,655.57	700,963.89
FHLMC POOL #G0-7006	FIXED INCOME SECURITIES	5.000% 02/01/2037 DD 05/01/12	2,739,661.061	2,951,984.79	2,958,313.41
FHLMC POOL #G1-2537	FIXED INCOME SECURITIES	5.000% 02/01/2019 DD 01/01/07	38,627.060	38,590.84	41,277.26
FHLMC POOL #G1-2677	FIXED INCOME SECURITIES	5.500% 03/01/2017 DD 04/01/07	44,833.440	44,791.42	47,895.56
FHLMC POOL #G1-2678	FIXED INCOME SECURITIES	5.500% 12/01/2019 DD 04/01/07	136,957.760	136,829.36	147,296.70
FHLMC POOL #G1-2679	FIXED INCOME SECURITIES	5.000% 08/01/2020 DD 04/01/07	356,633.540	356,299.21	387,122.14
FHLMC POOL #G0-8510	FIXED INCOME SECURITIES	3.000% 11/01/2042 DD 11/01/12	999,999.357	1,048,280.58	1,046,469.33
FHLMC POOL #G1-8250	FIXED INCOME SECURITIES	4.500% 05/01/2023 DD 05/01/08	6,932.614	6,990.02	7,378.52
FHLMC POOL #C9-0913	FIXED INCOME SECURITIES	5.500% 08/01/2025 DD 08/01/05	298,723.240	296,669.52	325,503.78
FHLMC POOL #A8-0687	FIXED INCOME SECURITIES	6.000% 08/01/2038 DD 08/01/08	24,409.146	25,463.68	27,085.61
FHLMC POOL #A8-2377	FIXED INCOME SECURITIES	6.000% 10/01/2038 DD 10/01/08	21,048.407	21,957.76	23,356.36
FHLMC POOL #A8-2395	FIXED INCOME SECURITIES	6.000% 10/01/2038 DD 10/01/08	40,221.355	41,959.03	44,540.73
FHLMC POOL #A8-2706	FIXED INCOME SECURITIES	6.000% 10/01/2038 DD 10/01/08	36,475.509	38,051.37	40,475.05
FHLMC POOL #A8-2776	FIXED INCOME SECURITIES	6.000% 01/01/2039 DD 01/01/09	7,707.025	8,008.08	8,552.10
FHLMC POOL #A8-3402	FIXED INCOME SECURITIES	5.000% 12/01/2038 DD 12/01/08	11,217.244	12,086.58	12,070.43
FHLMC POOL #C0-2964	FIXED INCOME SECURITIES	6.000% 07/01/2037 DD 07/01/07	1,310.124	1,361.31	1,453.78
FHLMC POOL #C0-9022	FIXED INCOME SECURITIES	3.000% 12/01/2042 DD 12/01/12	43,000,900.000	45,127,973.90	44,999,151.82
FHLMC POOL #A8-3928	FIXED INCOME SECURITIES	6.000% 01/01/2039 DD 12/01/08	15,730.744	16,345.24	17,277.55
FHLMC POOL #A8-3935	FIXED INCOME SECURITIES	6.000% 01/01/2039 DD 12/01/08	32,783.435	34,064.04	36,378.14
FHLMC POOL #A8-4083	FIXED INCOME SECURITIES	6.000% 01/01/2039 DD 01/01/09	18,496.645	19,219.17	20,524.80
FHLMC POOL #A8-4100	FIXED INCOME SECURITIES	6.000% 01/01/2039 DD 01/01/09	7,541.695	7,836.29	8,368.64
FHLMC POOL #A8-4146	FIXED INCOME SECURITIES	6.000% 01/01/2039 DD 01/01/09	9,989.249	10,379.45	11,084.57
FHLMC POOL #A8-8411	FIXED INCOME SECURITIES	4.500% 09/01/2039 DD 08/01/09	209,095.609	211,202.89	233,787.71
FHLMC POOL #A8-8440	FIXED INCOME SECURITIES	4.500% 09/01/2039 DD 08/01/09	153,872.236	155,422.95	172,043.01
FHLMC POOL #A9-3463	FIXED INCOME SECURITIES	5.000% 08/01/2040 DD 08/01/10	37,728.562	40,652.53	41,927.00
FHLMC POOL #A9-5090	FIXED INCOME SECURITIES	4.500% 11/01/2040 DD 11/01/10	13,505.197	14,195.21	14,542.94
FHLMC POOL #A9-7331	FIXED INCOME SECURITIES	4.500% 03/01/2041 DD 03/01/11	100,901.235	106,056.66	108,875.46
FHLMC POOL #A9-7944	FIXED INCOME SECURITIES	5.000% 04/01/2041 DD 03/01/11	32,628.428	35,157.13	35,976.60
FHLMC POOL #EO-1156	FIXED INCOME SECURITIES	6.500% 05/01/2017 DD 05/01/02	55,897.940	57,667.13	60,557.59
FHLMC POOL #EO-1279	FIXED INCOME SECURITIES	5.500% 01/01/2018 DD 01/01/03	60,590.240	60,533.44	65,236.91

Goldman Sachs Asset Management Account - Bonds

(a)	(b)	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	Cost (d)	Current Value (e)
Identity of issue, borrower, lessor or similar party	Security description (c)					
FHLMC POOL #A1-4237	FIXED INCOME SECURITIES	5.000% 10/01/2033 DD 10/01/03	41,821.928	108.6060	45,063.13	45,421.12
FHLMC POOL #B1-9219	FIXED INCOME SECURITIES	5.000% 04/01/2020 DD 04/01/05	8,630.280	107.9320	8,325.51	9,314.83
FHLMC POOL #A3-8009	FIXED INCOME SECURITIES	5.000% 10/01/2035 DD 09/01/05	12,886.525	107.9910	13,885.23	13,915.00
FHLMC POOL #C4-6870	FIXED INCOME SECURITIES	7.500% 01/01/2031 DD 01/01/01	8,871.810	122.6790	9,063.81	10,883.85
FHLMC POOL #Z4-0045	FIXED INCOME SECURITIES	5.000% 02/01/2039 DD 07/01/12	3,776,196.319	107.6060	4,058,526.00	4,063,413.81
FHLMC POOL #Q0-1536	FIXED INCOME SECURITIES	5.000% 06/01/2041 DD 06/01/11	49,793.497	108.6690	53,652.49	54,110.10
FHLMC POOL #Q0-2717	FIXED INCOME SECURITIES	4.000% 08/01/2036 DD 08/01/11	105,944.859	111.871.14	111,871.14	112,997.61
FHLMC POOL #Q0-3351	FIXED INCOME SECURITIES	4.000% 09/01/2036 DD 09/01/11	151,115.762	106.6490	159,568.81	161,465.68
FHLMC POOL #Q0-3352	FIXED INCOME SECURITIES	4.000% 09/01/2036 DD 09/01/11	79,277.212	106.8490	83,711.78	84,706.91
FHLMC POOL #Q0-3631	FIXED INCOME SECURITIES	4.000% 09/01/2036 DD 09/01/11	52,070.488	106.8490	54,983.18	55,636.80
FHLMC POOL #Q0-3632	FIXED INCOME SECURITIES	4.000% 10/01/2036 DD 09/01/11	201,879.639	106.8490	213,172.27	215,706.38
FHLMC POOL #Q0-4082	FIXED INCOME SECURITIES	4.000% 10/01/2036 DD 10/01/11	121,682.782	106.8490	128,489.41	130,016.84
FHLMC POOL #Q0-4441	FIXED INCOME SECURITIES	4.000% 11/01/2041 DD 10/01/11	1,777,206.920	107.7750	1,862,046.22	1,926,162.26
FHLMC POOL #Q0-4897	FIXED INCOME SECURITIES	4.000% 12/01/2036 DD 11/01/11	281,434.736	106.8490	297,177.50	300,710.20
FHLMC POOL #Q0-5153	FIXED INCOME SECURITIES	4.000% 12/01/2036 DD 12/01/11	79,205.710	106.8490	83,636.29	84,630.51
FHLMC POOL #Q0-5154	FIXED INCOME SECURITIES	4.000% 12/01/2036 DD 12/01/11	110,162.631	106.8490	116,324.86	117,707.67
FHLMC POOL #Q1-2366	FIXED INCOME SECURITIES	3.000% 11/01/2042 DD 10/01/12	3,999,998.540	104.6770	4,187,342.24	4,187,078.47
FHLMC POOL #Q1-2388	FIXED INCOME SECURITIES	3.000% 10/01/2042 DD 10/01/12	1,999,999.822	104.6470	2,099,843.56	2,092,939.81
FHLMC POOL #Q1-3639	FIXED INCOME SECURITIES	3.000% 11/01/2042 DD 11/01/12	17,000,009.972	104.6470	17,823,494.65	17,790,000.44
FHLMC POOL #Q1-3745	FIXED INCOME SECURITIES	3.000% 11/01/2042 DD 11/01/12	3,999,997.692	104.6470	4,193,122.60	4,185,877.58
FHLMC POOL #C9-0800	FIXED INCOME SECURITIES	4.500% 12/01/2023 DD 12/01/03	400,176.540	109.3560	383,919.38	437,617.06
FHLMC POOL #C9-0698	FIXED INCOME SECURITIES	6.500% 08/01/2023 DD 08/01/03	219,897.690	109.3560	210,964.34	240,471.32
FHLMC MULTICLASS MTG 2019 Z	FIXED INCOME SECURITIES	6.500% 12/15/2027 DD 12/01/97	1,219,900.700	112.8050	1,289,590.54	1,376,108.98
FEDERAL HOME LN BK CONS BD	FIXED INCOME SECURITIES	5.000% 09/28/2029 DD 09/29/09	2,000,000.000	128.1590	2,030,960.00	2,563,180.00
FEDERAL HOME LN MTG CORP	FIXED INCOME SECURITIES	1.000% 08/20/2014 DD 07/26/11	6,600,000.000	101.1670	6,662,068.31	6,677,022.00
FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	6.250% 05/15/2029 DD 05/15/99	3,800,000.000	143.6590	5,473,709.40	5,459,042.00
FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	6.625% 11/15/2030 DD 11/03/00	1,400,000.000	152.3000	2,117,822.00	2,132,200.00
FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	4.125% 04/15/2014 DD 03/25/04	1,300,000.000	105.0120	1,409,037.40	1,365,156.00
FNMA GTD REMIC PT 97-13 Z	FIXED INCOME SECURITIES	7.000% 04/18/2027 DD 03/01/97	714,949.640	115.7930	767,534.34	827,861.64
FNMA GTD REMIC PT 97-2 ZA	FIXED INCOME SECURITIES	8.500% 02/17/2027	228,964.310	115.9330	239,474.38	265,445.19
FNMA GTD REMIC PT 99-41 PE	FIXED INCOME SECURITIES	6.500% 08/25/2014 DD 07/01/99	83,831.550	101.2690	89,699.75	84,895.37
FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	0.750% 12/19/2014 DD 11/17/11	3,400,000.000	100.8870	3,399,379.77	3,430,158.00
FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	0.375% 03/16/2015 DD 02/06/12	900,000.000	100.1330	896,696.01	901,197.00
FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	0.875% 08/28/2017 DD 07/20/12	10,100,000.000	100.2880	10,068,729.88	10,129,088.00
FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	0.875% 10/26/2017 DD 09/24/12	7,000,000.000	100.4050	6,984,268.90	7,028,350.00
FNMA POOL #0190344	FIXED INCOME SECURITIES	6.000% 12/01/2033 DD 11/01/03	284,343.350	111.7000	292,651.51	317,611.52
FNMA POOL #0190391	FIXED INCOME SECURITIES	6.000% 09/01/2038 DD 08/01/08	2,786,519.192	109.2620	3,079,756.81	3,044,606.60
FNMA GTD REMIC PT 12-M9 A2	FIXED INCOME SECURITIES	2.482% 04/25/2022 DD 08/01/12	2,900,000.000	102.7000	2,928,866.60	2,978,300.00
FIFTH THIRD BANCORP	FIXED INCOME SECURITIES	3.625% 01/25/2016 DD 01/25/11	1,200,000.000	106.8420	1,198,584.00	1,282,104.00
FINANCING CORP STRIP	FIXED INCOME SECURITIES	10.350% 08/03/2018 DD 08/03/88	7,000,000.000	148.2070	10,165,960.00	10,374,490.00
FNMA GTD REMIC PT 12-M8 ASQ2	FIXED INCOME SECURITIES	1.520% 04/25/2018 DD 07/01/12	900,000.000	102.3250	908,999.91	920,925.00
FNMA GTD REMIC PT 12-M8 A2	FIXED INCOME SECURITIES	2.349% 05/25/2022 DD 07/01/12	900,000.000	101.5260	908,999.64	913,734.00
FNMA GTD REMIC PT 12-M13 A2	FIXED INCOME SECURITIES	2.377% 05/25/2022 DD 09/01/12	8,700,000.000	101.7620	8,786,678.10	8,853,294.00
FNMA POOL #0253035	FIXED INCOME SECURITIES	7.500% 01/01/2020 DD 12/01/99	497,786.070	113.4310	531,231.08	564,643.72
FNMA POOL #0253607	FIXED INCOME SECURITIES	7.500% 11/01/2030 DD 11/01/00	46,871.250	111.2650	47,647.55	52,151.30
FNMA POOL #0253683	FIXED INCOME SECURITIES	7.500% 01/01/2031 DD 01/01/01	49,932.620	112.2140	51,017.10	56,031.39
FNMA POOL #0254762	FIXED INCOME SECURITIES	5.000% 05/01/2023 DD 04/01/03	27,343.002	108.5410	29,786.77	29,678.37
FNMA POOL #0256552	FIXED INCOME SECURITIES	5.000% 12/01/2016 DD 11/01/06	58,548.060	108.4350	57,518.89	63,486.59
FNMA POOL #0256559	FIXED INCOME SECURITIES	5.000% 01/01/2017 DD 12/01/06	119,428.960	107.4740	119,277.67	128,352.93

Goldman Sachs Asset Management Account - Bonds

Description of investment including maturity date, rate of interest, collateral, par or maturity value

Identity of issue, borrower, lessor or similar party	(b)	Security description	(c)	Shares/Par	Price	Cost	Current Value
(a)					(d)	(e)	
FNMA	POOL #0256588	FIXED INCOME SECURITIES	5.000% 12/01/2016 DD 12/01/06	74,355,160	108.4350	73,048.14	80,627.02
FNMA	POOL #0255842	FIXED INCOME SECURITIES	5.000% 09/01/2035 DD 08/01/05	0,010	108.5750	0.01	0.01
FNMA	POOL #0255898	FIXED INCOME SECURITIES	5.000% 10/01/2035 DD 09/01/05	2,323,931,730	108.5750	2,533,811.83	2,523,208.88
FNMA	POOL #0256343	FIXED INCOME SECURITIES	5.000% 06/01/2026 DD 06/01/06	87,342,940	109.2620	95,210.63	95,432.64
FNMA	POOL #0256605	FIXED INCOME SECURITIES	5.000% 02/01/2017 DD 01/01/07	21,394,420	108.4350	21,018.35	23,199.04
FNMA	POOL #0256681	FIXED INCOME SECURITIES	5.000% 04/01/2017 DD 03/01/07	186,473,490	108.4350	183,195.65	202,202.53
FNMA	POOL #0256718	FIXED INCOME SECURITIES	5.000% 05/01/2017 DD 04/01/07	64,786,960	108.4350	63,648.14	70,251.74
FNMA	POOL #0256755	FIXED INCOME SECURITIES	5.000% 06/01/2017 DD 05/01/07	233,448,240	108.4350	229,344.66	253,139.60
FNMA	POOL #0256959	FIXED INCOME SECURITIES	6.000% 11/01/2037 DD 10/01/07	1,712,201,748	109.4810	1,892,250.46	1,874,535.60
FNMA	POOL #0257162	FIXED INCOME SECURITIES	6.000% 04/01/2038 DD 03/01/08	496,883,320	109.2620	549,133.71	542,904.65
FNMA	POOL #0310013	FIXED INCOME SECURITIES	6.000% 03/01/2037 DD 01/01/09	235,120,207	109.7150	260,065.00	257,962.14
FNMA	POOL #0310083	FIXED INCOME SECURITIES	5.000% 11/01/2036 DD 05/01/11	1,042,441,390	108.6060	1,135,365.28	1,132,153.90
FNMA	POOL #0357850	FIXED INCOME SECURITIES	5.500% 07/01/2035 DD 07/01/05	29,210,764	110.6220	30,246.85	32,313.53
FHLMC MULTICLASS MTG K019 A2		FIXED INCOME SECURITIES	2.272% 03/25/2022 DD 08/01/12	19,500,000,000	101.0100	19,791,798.00	19,696,950.00
FHLMC MULTICLASS MTG K020 A2		FIXED INCOME SECURITIES	2.373% 05/25/2022 DD 09/01/12	4,700,000,000	101.4750	4,793,929.50	4,769,325.00
FEDERAL HOME LN MTG CORP		FIXED INCOME SECURITIES	1.375% 02/25/2014 DD 01/06/11	20,300,000,000	101.3440	20,165,386.03	20,572,832.00
FEDERAL HOME LN MTG CORP		FIXED INCOME SECURITIES	2.375% 01/13/2022 DD 01/13/12	12,700,000,000	104.4670	12,971,492.10	13,267,309.00
FEDERAL HOME LN MTG CORP		FIXED INCOME SECURITIES	1.250% 08/01/2019 DD 07/30/12	5,300,000,000	100.1380	5,277,369.00	5,307,314.00
FNMA	POOL #0467288	FIXED INCOME SECURITIES	8.000% 03/01/2018 DD 02/01/11	3,768,597,974	107.8280	3,634,047.24	4,063,603.82
FNMA	POOL #0468123	FIXED INCOME SECURITIES	3.840% 05/01/2018 DD 05/01/11	2,640,000,000	112.2480	2,677,950.00	2,963,347.20
FNMA	POOL #0544844	FIXED INCOME SECURITIES	VAR RT 03/01/2028 DD 06/01/00	3,354,201,140	104.5200	3,417,092.39	3,505,811.03
FNMA	POOL #0555285	FIXED INCOME SECURITIES	6.000% 03/01/2033 DD 02/01/03	51,425,790	111.9740	52,928.40	57,583.51
FNMA	POOL #0556228	FIXED INCOME SECURITIES	7.000% 11/01/2019 DD 09/01/00	59,416,830	112.2510	58,377.03	66,695.99
FNMA	POOL #0556229	FIXED INCOME SECURITIES	7.500% 12/01/2019 DD 09/01/00	58,412,790	111.5460	58,412.79	65,157.13
FNMA	POOL #0555522	FIXED INCOME SECURITIES	5.000% 06/01/2033 DD 05/01/03	3,311,308	108.9500	3,610.36	3,607.67
FNMA	POOL #0555662	FIXED INCOME SECURITIES	5.500% 07/01/2033 DD 07/01/03	5,965,311	110.6220	6,176.90	6,598.95
FNMA	POOL #0556041	FIXED INCOME SECURITIES	8.000% 11/01/2030 DD 11/01/00	146,047,800	112.9320	148,261.32	164,934.70
FNMA	POOL #0AH0352	FIXED INCOME SECURITIES	4.000% 02/01/2041 DD 02/01/11	48,701,725	107.3370	51,776.02	52,274.97
FNMA	POOL #0AH0530	FIXED INCOME SECURITIES	4.000% 12/01/2040 DD 12/01/10	47,657,324	108.5560	50,665.71	51,734.88
FNMA	POOL #0AH2442	FIXED INCOME SECURITIES	4.000% 01/01/2041 DD 01/01/11	48,607,193	107.3690	51,675.53	52,158.43
FNMA	POOL #0AH3526	FIXED INCOME SECURITIES	4.500% 02/01/2041 DD 02/01/11	477,910,217	108.3690	508,582.35	517,906.52
FNMA	POOL #0AH4429	FIXED INCOME SECURITIES	4.000% 02/01/2041 DD 01/01/11	27,626,676	107.3060	29,370.60	29,645.08
FNMA	POOL #0AH4008	FIXED INCOME SECURITIES	4.000% 03/01/2041 DD 03/01/11	1,553,068,895	107.3140	1,607,850.97	1,666,660.35
FNMA	POOL #0AH4794	FIXED INCOME SECURITIES	5.000% 02/01/2041 DD 01/01/11	44,859,276	110.2620	48,868.57	49,462.73
FNMA	POOL #0AH6150	FIXED INCOME SECURITIES	4.000% 03/01/2041 DD 03/01/11	122,261,259	107.3370	129,979.00	131,231.57
FNMA	POOL #0AH8437	FIXED INCOME SECURITIES	5.000% 04/01/2041 DD 03/01/11	87,467,887	109.1690	95,346.83	95,487.82
FNMA	POOL #0AH8183	FIXED INCOME SECURITIES	4.500% 05/01/2041 DD 05/01/11	24,396,294	108.5560	25,951.55	26,483.64
FNMA	POOL #0AI2295	FIXED INCOME SECURITIES	4.000% 05/01/2041 DD 05/01/11	25,206,195	107.3370	26,797.33	27,055.57
FNMA	POOL #0AI3940	FIXED INCOME SECURITIES	4.000% 09/01/2041 DD 09/01/11	72,524,310	107.3370	77,102.41	77,845.42
FNMA	POOL #0AI4563	FIXED INCOME SECURITIES	5.000% 06/01/2041 DD 06/01/11	1,819,401,956	109.1690	1,983,716.69	1,986,222.92
FNMA	POOL #0AI6581	FIXED INCOME SECURITIES	4.500% 07/01/2041 DD 07/01/11	1,750,659,900	108.5560	1,854,058.25	1,900,446.36
FNMA	POOL #0AI7379	FIXED INCOME SECURITIES	4.000% 08/01/2041 DD 08/01/11	87,845,320	107.3370	93,390.55	94,290.53
FNMA	POOL #0AI7961	FIXED INCOME SECURITIES	5.000% 08/01/2041 DD 08/01/11	77,611,789	108.2650	84,602.91	84,026.40
FNMA	POOL #0AI8762	FIXED INCOME SECURITIES	4.000% 08/01/2041 DD 07/01/11	40,302,281	107.3370	42,846.36	43,259.26
FNMA	POOL #0AI8783	FIXED INCOME SECURITIES	4.000% 08/01/2036 DD 08/01/11	88,569,265	109.2120	96,728.27	96,728.27
FNMA	POOL #0AI8842	FIXED INCOME SECURITIES	4.500% 08/01/2041 DD 08/01/11	611,349,205	108.5560	649,916.73	663,656.24
FNMA	POOL #0AJ0803	FIXED INCOME SECURITIES	4.000% 09/01/2036 DD 09/01/11	92,058,676	107.2750	97,165.06	97,165.06
FNMA	POOL #0AJ0804	FIXED INCOME SECURITIES	4.000% 09/01/2036 DD 09/01/11	186,463,296	107.2750	196,806.19	200,028.50
FNMA	POOL #0AJ0761	FIXED INCOME SECURITIES	4.500% 09/01/2041 DD 08/01/11	430,346,835	108.5560	461,815.94	467,167.31

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(a)	(b)	(c)	Shares/Par	Price	Cost (d)	Current Value (e)
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost (d)	Current Value (e)
FNMA POOL #0AJ1921	4.500% 09/01/2041 DD 09/01/11	FIXED INCOME SECURITIES	2,536,196.040	108.5560	2,682,027.30	2,753,192.97
FNMA POOL #0AJ2227	4.500% 09/01/2041 DD 09/01/11	FIXED INCOME SECURITIES	868,587.154	108.5560	919,888.08	942,903.47
FNMA POOL #0AJ3145	4.500% 10/01/2041 DD 09/01/11	FIXED INCOME SECURITIES	439,928.025	108.5560	472,097.75	477,568.27
FNMA POOL #0AJ3146	4.500% 10/01/2041 DD 09/01/11	FIXED INCOME SECURITIES	165,334.483	108.5560	175,764.74	179,480.50
FNMA POOL #0AJ3365	4.000% 10/01/2041 DD 10/01/11	FIXED INCOME SECURITIES	142,962.859	107.3370	149,591.64	153,452.04
FNMA POOL #0AJ8001	4.000% 01/01/2042 DD 02/01/12	FIXED INCOME SECURITIES	75,076.142	108.5250	79,815.32	81,476.38
FNMA POOL #0AJ7560	4.500% 12/01/2041 DD 12/01/11	FIXED INCOME SECURITIES	395,936.312	108.5560	420,806.08	429,812.62
FNMA POOL #0AJ8376	4.500% 01/01/2042 DD 12/01/11	FIXED INCOME SECURITIES	6,888,380.181	108.5560	7,319,980.26	7,477,749.99
FNMA POOL #0AK3559	4.000% 02/01/2037 DD 02/01/12	FIXED INCOME SECURITIES	56,248.563	107.2750	59,465.28	60,340.65
FNMA POOL #0AK3984	4.000% 02/01/2037 DD 02/01/12	FIXED INCOME SECURITIES	98,130.257	103.7420	103,742.08	105,269.23
FNMA POOL #0AK5034	4.000% 03/01/2037 DD 02/01/12	FIXED INCOME SECURITIES	67,281.041	107.2750	71,128.68	72,175.74
FNMA POOL #0AL0044	6.000% 12/01/2037 DD 02/01/11	FIXED INCOME SECURITIES	253,373.502	109.4810	280,254.85	277,395.84
FNMA POOL #0AL0152	6.000% 06/01/2040 DD 04/01/11	FIXED INCOME SECURITIES	290,154.067	109.4810	320,937.60	317,663.57
FNMA POOL #0AL0160	4.500% 05/01/2041 DD 04/01/11	FIXED INCOME SECURITIES	20,791.409	108.3690	22,116.86	22,531.44
FNMA POOL #0AL0544	5.000% 02/01/2038 DD 07/01/11	FIXED INCOME SECURITIES	706,580.041	108.9500	769,509.82	769,818.95
FNMA POOL #0AL1596	6.000% 07/01/2040 DD 04/01/12	FIXED INCOME SECURITIES	3,826,216.752	109.4810	4,229,314.67	4,188,980.36
FNMA POOL #0AL1597	6.000% 07/01/2040 DD 04/01/12	FIXED INCOME SECURITIES	33,516.076	109.4810	37,040.50	36,693.74
FNMA POOL #0AL1847	5.000% 10/01/2041 DD 05/01/12	FIXED INCOME SECURITIES	530,278.935	108.3250	577,672.61	574,424.66
FNMA POOL #0AL2293	4.374% 06/01/2021 DD 08/01/12	FIXED INCOME SECURITIES	4,085,184.810	116.3520	4,704,345.62	4,753,194.23
FNMA POOL #0AP3094	3.500% 10/01/2042 DD 10/01/12	FIXED INCOME SECURITIES	1,960,802.520	106.9180	2,091,624.81	2,096,450.84
FNMA POOL #0AP9900	3.500% 10/01/2042 DD 10/01/12	FIXED INCOME SECURITIES	1,984,253.060	106.7150	2,112,144.37	2,117,495.65
FNMA POOL #0AQ0453	3.500% 10/01/2042 DD 10/01/12	FIXED INCOME SECURITIES	1,993,232.700	106.9180	2,123,415.71	2,131,124.54
FNMA POOL #0AQ6216	3.500% 11/01/2042 DD 11/01/12	FIXED INCOME SECURITIES	2,794,548.900	106.9180	2,979,687.76	2,987,875.79
FNMA POOL #0FN0004	3.632% 12/01/2020 DD 03/01/11	FIXED INCOME SECURITIES	2,239,793.270	111.7660	2,173,211.92	2,503,327.35
FNMA POOL #0FN0009	3.416% 10/01/2020 DD 03/01/11	FIXED INCOME SECURITIES	2,918,992.440	110.3770	2,793,110.90	3,221,896.29
FNMA POOL #0650173	5.000% 11/01/2032 DD 11/01/02	FIXED INCOME SECURITIES	126,987.287	108.9500	138,297.09	138,352.65
FNMA POOL #0681357	5.000% 03/01/2018 DD 03/01/03	FIXED INCOME SECURITIES	256,001.750	107.5160	251,091.73	275,242.84
FNMA POOL #0681405	5.000% 03/01/2018 DD 03/01/03	FIXED INCOME SECURITIES	204,118.490	107.4470	200,203.56	219,319.19
FNMA POOL #0682079	6.000% 11/01/2032 DD 12/01/02	FIXED INCOME SECURITIES	42,582.220	111.7310	43,826.40	47,577.54
FNMA POOL #0689080	5.000% 06/01/2018 DD 06/01/03	FIXED INCOME SECURITIES	226,630.350	107.5480	222,283.65	243,736.41
FNMA POOL #0689351	5.000% 03/01/2033 DD 03/01/03	FIXED INCOME SECURITIES	192,910.464	108.9500	210,287.48	210,175.95
FNMA POOL #0695838	5.500% 04/01/2018 DD 04/01/03	FIXED INCOME SECURITIES	74,380.010	107.6340	74,263.78	80,058.18
FNMA POOL #0695840	5.500% 04/01/2018 DD 04/01/03	FIXED INCOME SECURITIES	133,425.750	107.6650	133,873.96	143,652.83
FNMA POOL #0703440	5.500% 05/01/2018 DD 05/01/03	FIXED INCOME SECURITIES	16,744.320	108.3070	16,718.17	18,135.27
FNMA POOL #0720325	5.500% 07/01/2018 DD 07/01/03	FIXED INCOME SECURITIES	1,731,222.720	109.3540	1,814,808.30	1,893,161.29
FNMA POOL #0725314	5.000% 04/01/2034 DD 03/01/04	FIXED INCOME SECURITIES	284,044.928	108.9500	309,431.45	309,466.95
FNMA POOL #0727181	5.000% 08/01/2033 DD 08/01/03	FIXED INCOME SECURITIES	53,861.628	109.6690	55,065.11	59,069.51
FNMA POOL #0730727	5.000% 08/01/2033 DD 07/01/03	FIXED INCOME SECURITIES	23,117.511	111.0120	23,634.05	25,663.21
FNMA POOL #0732093	5.000% 09/01/2018 DD 08/01/03	FIXED INCOME SECURITIES	29,426.440	109.2050	28,890.81	32,135.14
FNMA POOL #0735288	5.000% 03/01/2035 DD 02/01/05	FIXED INCOME SECURITIES	881,427.811	109.0560	959,998.84	961,249.91
FNMA POOL #0735287	5.749% 09/01/2014 DD 11/01/04	FIXED INCOME SECURITIES	7,780,935.750	105.5360	8,183,356.05	8,211,688.35
FNMA POOL #0735504	5.000% 09/01/2019 DD 02/01/05	FIXED INCOME SECURITIES	41,175.840	110.1430	40,683.65	45,352.31
FNMA POOL #0735578	6.000% 04/01/2035 DD 04/01/05	FIXED INCOME SECURITIES	631,937.600	111.7000	651,735.03	705,874.30
FNMA POOL #0735579	5.000% 06/01/2035 DD 05/01/05	FIXED INCOME SECURITIES	1,917,442.222	108.5750	2,088,813.63	2,081,862.89
FNMA POOL #0735578	5.000% 06/01/2035 DD 05/01/05	FIXED INCOME SECURITIES	15,504.505	108.7500	16,886.58	16,853.40
FNMA POOL #0735649	6.000% 12/01/2032 DD 06/01/05	FIXED INCOME SECURITIES	187,261.040	111.7000	193,026.20	209,170.58
FNMA POOL #0735667	5.000% 07/01/2035 DD 06/01/05	FIXED INCOME SECURITIES	4,720,187.894	109.1550	5,136,039.46	5,152,321.10
FNMA POOL #0735669	5.000% 04/01/2035 DD 06/01/05	FIXED INCOME SECURITIES	126,342.666	108.9500	137,595.06	137,650.33
FNMA POOL #0735676	5.000% 07/01/2035 DD 06/01/05	FIXED INCOME SECURITIES	2,879,259.738	108.7930	3,135,243.93	3,132,433.05

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FNMA POOL #0735893	5.000% 10/01/2035 DD 09/01/05	2,864,190,288	108.8380	3,120,177.28	3,117,327.43	
FNMA POOL #0738166	5.000% 09/01/2033 DD 09/01/03	26,525,136	108.9500	28,895.82	28,899.14	
FNMA POOL #0741862	5.000% 09/01/2033 DD 09/01/03	10,954,374	110.6220	11,294.96	12,117.95	
FNMA POOL #0745275	5.000% 02/01/2036 DD 01/01/06	4,179,622,973	108.7570	4,552,414.88	4,545,632.56	
FNMA POOL #0745355	5.000% 03/01/2036 DD 02/01/06	954,555,299	108.8400	1,039,644.96	1,038,937.99	
FNMA POOL #0745498	7.000% 11/01/2018 DD 04/01/06	174,587,400	109.0970	180,343.34	190,469.62	
FNMA POOL #0745755	5.000% 12/01/2035 DD 07/01/06	4,340,930,865	108.7000	4,727,884.15	4,718,591.85	
FNMA POOL #0749491	5.000% 11/01/2018 DD 10/01/03	27,315,670	109.2050	26,814.18	29,830.08	
FNMA POOL #0754222	5.000% 12/01/2033 DD 12/01/03	5,524,554	110.6220	5,720.51	6,111.37	
FNMA POOL #0753465	5.000% 11/01/2018 DD 11/01/03	81,944,510	109.2050	80,440.06	89,487.50	
FNMA POOL #0753650	5.000% 12/01/2018 DD 11/01/03	122,848,430	109.2050	120,228.30	134,156.63	
FNMA POOL #0757582	5.000% 12/01/2018 DD 12/01/03	38,284,580	109.2050	37,581.68	41,808.68	
FNMA POOL #0759495	5.000% 02/01/2019 DD 01/01/04	32,587,940	109.2050	31,989.64	35,587.66	
FNMA POOL #0766173	5.000% 02/01/2019 DD 02/01/04	6,409,530	110.1430	6,332.92	7,059.65	
FNMA POOL #0775776	5.000% 02/01/2034 DD 02/01/04	15,393,295	110.6220	15,871.93	17,028.37	
FNMA POOL #0776962	5.000% 05/01/2034 DD 05/01/04	23,719,463	110.4250	24,560.75	26,192.22	
FNMA POOL #0776974	5.000% 04/01/2029 DD 04/01/04	74,593,838	109.2000	81,243.18	81,456.47	
FNMA POOL #0776974	5.000% 04/01/2034 DD 04/01/04	2,489,578	113.6530	2,566.99	2,829.48	
FNMA POOL #0779676	5.000% 06/01/2034 DD 06/01/04	624,715,743	108.7000	680,403.30	679,066.01	
FNMA POOL #0781629	5.000% 12/01/2034 DD 12/01/04	122,067,478	110.4250	125,863.01	134,793.01	
FNMA POOL #0785506	5.000% 06/01/2034 DD 06/01/04	256,995,380	108.7000	279,904.11	279,353.98	
FNMA POOL #0786818	5.000% 08/01/2019 DD 07/01/04	15,821,480	108.3380	15,761.53	17,140.68	
FNMA POOL #0786917	5.000% 08/01/2019 DD 07/01/04	24,839,030	108.3380	24,744.91	26,910.11	
FNMA POOL #0790063	5.000% 08/01/2019 DD 07/01/04	26,512,410	108.3380	26,411.94	28,723.01	
FNMA POOL #0790644	5.000% 09/01/2019 DD 08/01/04	4,546,360	108.3380	4,529.13	4,925.44	
FNMA POOL #0794738	5.000% 10/01/2019 DD 09/01/04	18,434,760	108.3380	18,364.89	19,971.85	
FNMA POOL #0794215	5.000% 09/01/2019 DD 08/01/04	19,583,810	108.3380	19,509.61	21,216.71	
FNMA POOL #0794625	5.000% 10/01/2019 DD 09/01/04	25,099,840	108.3380	25,004.75	27,192.66	
FNMA POOL #0798839	5.000% 10/01/2019 DD 09/01/04	20,845,410	108.3380	20,766.42	22,583.50	
FNMA POOL #0796284	5.000% 12/01/2034 DD 12/01/04	782,967,773	108.7000	852,945.52	851,085.97	
FNMA POOL #0796668	5.000% 09/01/2019 DD 09/01/04	16,809,510	109.3540	16,866.01	18,381.87	
FNMA POOL #0796669	5.000% 09/01/2019 DD 09/01/04	8,267,000	108.3380	8,235.67	8,956.30	
FNMA POOL #0797634	5.000% 08/01/2035 DD 08/01/05	45,713,567	108.5750	49,799.22	49,633.51	
FNMA POOL #0799880	5.000% 11/01/2019 DD 10/01/04	29,549,390	108.3380	29,437.43	32,013.22	
FNMA POOL #0820263	5.000% 07/01/2035 DD 07/01/05	744,222,847	108.5750	810,737.77	808,039.96	
FNMA POOL #0822815	5.000% 04/01/2035 DD 04/01/05	28,185,545	110.6220	29,185.26	31,179.41	
FNMA POOL #0823291	5.000% 07/01/2035 DD 06/01/05	25,216,439	108.5750	27,470.16	27,378.75	
FNMA POOL #0829478	5.000% 07/01/2035 DD 07/01/05	93,434,005	108.5750	101,850.37	101,445.97	
FNMA POOL #0838452	5.000% 09/01/2035 DD 09/01/05	20,231,951	112.5590	20,861.03	22,772.88	
FNMA POOL #0850761	6.000% 12/01/2035 DD 12/01/05	7,503,578	111.6690	7,797.86	8,379.17	
FNMA POOL #0865171	5.000% 02/01/2036 DD 01/01/06	346,992	110.4250	357.80	383.17	
FNMA POOL #0869206	5.000% 05/01/2036 DD 04/01/06	89,470,010	108.3250	97,529.30	96,918.39	
FNMA POOL #0880125	6.000% 04/01/2036 DD 04/01/06	9,369,796	111.4250	9,737.27	10,440.30	
FNMA POOL #0882321	6.000% 09/01/2036 DD 08/01/06	283,271,732	109.4810	312,793.96	310,128.72	
FNMA POOL #0882302	6.000% 06/01/2036 DD 06/01/06	501,644,500	109.4810	554,302.60	549,205.42	
FNMA POOL #0882483	6.000% 05/01/2036 DD 05/01/06	898,384,288	109.4810	992,714.64	983,560.10	
FNMA POOL #0887320	6.000% 08/01/2036 DD 08/01/06	459,157,498	109.3760	507,010.32	502,208.11	
FNMA POOL #0888344	5.000% 10/01/2035 DD 04/01/07	44,080,991	108.5750	48,020.73	47,860.94	
FNMA POOL #0888101	5.000% 11/01/2035 DD 12/01/06	222,700,172	108.9500	242,551.80	242,631.84	

Goldman Sachs Asset Management Account - Bonds

(a)	(b)	(c)	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	Cost (d)	Current Value (e)
Identity of issue, borrower, lessor or similar party	Security description						
FNMA POOL #0888094	FIXED INCOME SECURITIES	5.000%	11/01/2035 DD 12/01/06	57,567.489	108.5750	62,712.58	62,503.90
FNMA POOL #0888222	FIXED INCOME SECURITIES	6.000%	02/01/2037 DD 02/01/07	208,704.861	109.4810	230,708.55	228,492.17
FNMA POOL #0888509	FIXED INCOME SECURITIES	VAR RT	06/01/2033 DD 06/01/07	121,330.860	105.3830	121,131.70	127,862.10
FNMA POOL #0888568	FIXED INCOME SECURITIES	5.000%	12/01/2034 DD 07/01/07	727,713.222	108.9500	792,582.03	792,843.56
FNMA POOL #0888673	FIXED INCOME SECURITIES	6.000%	04/01/2035 DD 08/01/07	326,164.090	111.9710	335,694.21	365,209.19
FNMA POOL #0888967	FIXED INCOME SECURITIES	6.000%	12/01/2037 DD 12/01/07	127,913.427	114.2000	133,279.77	146,077.13
FNMA POOL #0890277	FIXED INCOME SECURITIES	6.000%	09/01/2039 DD 03/01/11	64,888.858	109.4810	71,702.19	71,040.97
FNMA POOL #0891282	FIXED INCOME SECURITIES	6.000%	09/01/2036 DD 09/01/06	266,653.277	109.4810	294,651.87	291,934.67
FNMA POOL #0893262	FIXED INCOME SECURITIES	6.000%	08/01/2036 DD 08/01/06	221,589.033	109.4810	244,682.77	242,597.89
FNMA POOL #0893317	FIXED INCOME SECURITIES	6.000%	08/01/2036 DD 08/01/06	253,478.956	109.4810	279,896.21	277,511.30
FNMA POOL #0895105	FIXED INCOME SECURITIES	6.000%	08/01/2036 DD 08/01/06	717,145.575	109.4810	792,445.86	785,138.15
FNMA POOL #0896053	FIXED INCOME SECURITIES	6.000%	07/01/2036 DD 07/01/06	215,473.827	109.4810	238,191.17	235,902.90
FNMA POOL #0897536	FIXED INCOME SECURITIES	5.000%	01/01/2037 DD 01/01/07	77,356.395	108.3250	84,324.51	83,796.31
FNMA POOL #0899119	FIXED INCOME SECURITIES	5.500%	04/01/2037 DD 04/01/07	2,330.542	110.6220	2,399.01	2,578.09
FNMA POOL #0899178	FIXED INCOME SECURITIES	6.000%	02/01/2037 DD 02/01/07	14,899.482	109.4810	16,466.25	16,312.10
FNMA POOL #0899677	FIXED INCOME SECURITIES	6.000%	08/01/2037 DD 08/01/07	742,127.809	109.4810	820,167.19	812,488.95
FNMA POOL #0902076	FIXED INCOME SECURITIES	6.000%	12/01/2036 DD 12/01/06	284,143.078	109.4810	313,756.12	311,082.68
FNMA POOL #0906227	FIXED INCOME SECURITIES	5.000%	01/01/2037 DD 01/01/07	214,021.025	109.6140	302,579.16	300,365.41
FNMA POOL #0906222	FIXED INCOME SECURITIES	5.000%	01/01/2037 DD 01/01/07	87,294.227	108.3250	95,157.53	94,561.47
FNMA POOL #0908682	FIXED INCOME SECURITIES	6.000%	12/01/2036 DD 01/01/07	270,607.487	109.4810	298,809.86	296,263.78
FNMA POOL #0911576	FIXED INCOME SECURITIES	5.500%	04/01/2037 DD 04/01/07	438.976	110.6220	452.62	485.60
FNMA POOL #0911594	FIXED INCOME SECURITIES	6.000%	04/01/2037 DD 04/01/07	233,937.450	109.4810	258,756.75	256,117.06
FNMA POOL #0918882	FIXED INCOME SECURITIES	5.000%	04/01/2037 DD 04/01/07	83,530.959	108.3250	91,055.27	90,484.91
FNMA POOL #0923076	FIXED INCOME SECURITIES	6.000%	04/01/2037 DD 04/01/07	5,189.035	109.3730	5,406.74	5,675.40
FNMA POOL #0925992	FIXED INCOME SECURITIES	6.000%	10/01/2038 DD 10/01/08	22,068.027	114.2000	22,993.85	25,201.69
FNMA POOL #0928062	FIXED INCOME SECURITIES	5.500%	02/01/2037 DD 02/01/07	1,598.887	110.4250	1,645.84	1,765.57
FNMA POOL #0928570	FIXED INCOME SECURITIES	6.000%	08/01/2037 DD 08/01/07	617,213.502	109.4810	681,729.04	675,731.51
FNMA POOL #0930069	FIXED INCOME SECURITIES	6.000%	10/01/2038 DD 10/01/08	13,363.454	114.2000	13,924.10	15,261.06
FNMA POOL #0934138	FIXED INCOME SECURITIES	6.000%	10/01/2038 DD 10/01/08	555,298.966	109.2620	613,843.96	606,730.76
FNMA POOL #0934624	FIXED INCOME SECURITIES	6.000%	10/01/2038 DD 10/01/08	16,371.223	114.2000	17,058.02	18,695.94
FNMA POOL #0938488	FIXED INCOME SECURITIES	6.000%	11/01/2038 DD 10/01/08	15,492.199	112.1630	16,142.12	17,376.52
FNMA POOL #0939493	FIXED INCOME SECURITIES	5.500%	05/01/2037 DD 05/01/07	3,249.701	110.4250	3,350.73	3,588.48
FNMA POOL #0939751	FIXED INCOME SECURITIES	5.500%	06/01/2037 DD 06/01/07	1,110.100	109.6370	1,142.72	1,217.08
FNMA POOL #0940664	FIXED INCOME SECURITIES	6.000%	07/01/2037 DD 07/01/07	115,600.315	109.4810	127,738.35	126,560.38
FNMA POOL #0949294	FIXED INCOME SECURITIES	6.000%	09/01/2037 DD 09/01/07	505,898.532	109.4810	559,571.20	553,862.77
FNMA POOL #0950989	FIXED INCOME SECURITIES	6.000%	10/01/2037 DD 09/01/07	344,207.230	109.4810	380,725.47	376,841.52
FNMA POOL #0950789	FIXED INCOME SECURITIES	6.000%	10/01/2037 DD 10/01/07	213,912.382	109.4810	236,465.10	234,193.41
FNMA POOL #0952386	FIXED INCOME SECURITIES	6.000%	10/01/2037 DD 10/01/07	14,575.489	114.2000	15,186.99	16,645.21
FNMA POOL #0952452	FIXED INCOME SECURITIES	6.000%	11/01/2037 DD 11/01/07	1,155,419.759	109.4810	1,276,919.37	1,264,965.11
FNMA POOL #0960605	FIXED INCOME SECURITIES	6.000%	09/01/2037 DD 09/01/07	1,356,908.020	109.4810	1,500,231.44	1,485,556.47
FNMA POOL #0963359	FIXED INCOME SECURITIES	5.000%	08/01/2037 DD 12/01/07	2,903,799.924	108.7000	3,164,234.48	3,156,430.52
FNMA POOL #0963450	FIXED INCOME SECURITIES	6.000%	05/01/2038 DD 05/01/08	68,836.135	114.2000	71,724.01	78,610.87
FNMA POOL #0963498	FIXED INCOME SECURITIES	6.000%	06/01/2038 DD 05/01/08	57,237.847	114.2000	59,639.14	65,365.62
FNMA POOL #0963607	FIXED INCOME SECURITIES	6.000%	06/01/2038 DD 07/01/08	145,029.820	114.2000	151,114.29	165,624.05
FNMA POOL #0964930	FIXED INCOME SECURITIES	5.500%	07/01/2038 DD 05/01/08	1,151.790	110.4250	1,187.60	1,271.86
FNMA POOL #0966403	FIXED INCOME SECURITIES	5.500%	08/01/2038 DD 08/01/08	1,543.648	109.6370	1,589.23	1,692.41
FNMA POOL #0966608	FIXED INCOME SECURITIES	5.500%	12/01/2037 DD 12/01/07	636.047	110.4250	654.73	702.35
FNMA POOL #09668371	FIXED INCOME SECURITIES	5.500%	02/01/2038 DD 02/01/08	1,494.986	110.6220	1,538.90	1,653.78
FNMA POOL #0968371	FIXED INCOME SECURITIES	5.500%	09/01/2038 DD 09/01/08	3,532.937	110.6220	3,641.54	3,908.21

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Description of investment including maturity date, rate of interest, collateral, par or maturity value

(a)	(b)	(c)	Shares/Par	Price	Cost (d)	Current Value (e)
Identity of issue, borrower, lessor or similar party	Security description					
FNMA POOL #0970704	FIXED INCOME SECURITIES	6.000% 11/01/2038 DD 10/01/08	49,782.789	114.2000	51,871.34	56,851.95
FNMA POOL #0970721	FIXED INCOME SECURITIES	6.000% 11/01/2038 DD 10/01/08	16,458.981	114.2000	17,149.49	18,796.16
FNMA POOL #0970131	FIXED INCOME SECURITIES	5.000% 03/01/2038 DD 02/01/08	3,607.408	109.6370	3,713.37	3,955.05
FNMA POOL #0970593	FIXED INCOME SECURITIES	5.000% 10/01/2038 DD 10/01/08	35,405.635	114.2000	36,891.02	40,433.24
FNMA POOL #0971403	FIXED INCOME SECURITIES	5.000% 05/01/2038 DD 05/01/08	30,528.179	108.3250	33,256.65	33,069.65
FNMA POOL #0972541	FIXED INCOME SECURITIES	6.000% 02/01/2038 DD 02/01/08	20,841.452	109.2620	23,033.07	22,771.79
FNMA POOL #0972263	FIXED INCOME SECURITIES	5.000% 03/01/2038 DD 03/01/08	80,851.144	108.3250	88,134.07	87,582.00
FNMA POOL #0973772	FIXED INCOME SECURITIES	6.000% 03/01/2038 DD 03/01/08	209,735.032	109.2620	231,986.61	229,160.69
FNMA POOL #0974152	FIXED INCOME SECURITIES	6.000% 02/01/2038 DD 02/01/08	399,691.623	109.2620	441,721.70	436,711.06
FNMA POOL #0975219	FIXED INCOME SECURITIES	6.000% 03/01/2038 DD 03/01/08	495,192.830	109.2620	547,270.24	541,057.59
FNMA POOL #0977009	FIXED INCOME SECURITIES	5.000% 05/01/2038 DD 05/01/08	83,968.454	108.3250	91,532.17	90,958.83
FNMA POOL #0981586	FIXED INCOME SECURITIES	5.000% 06/01/2038 DD 05/01/08	223,109.424	108.3250	243,206.70	241,683.28
FNMA POOL #0981307	FIXED INCOME SECURITIES	6.000% 06/01/2038 DD 06/01/08	268,436.033	109.8400	296,915.42	294,850.14
FNMA POOL #0981313	FIXED INCOME SECURITIES	5.500% 06/01/2038 DD 06/01/08	3,614.340	110.6220	3,726.74	3,998.26
FNMA POOL #0983003	FIXED INCOME SECURITIES	5.000% 05/01/2038 DD 05/01/08	1,015.483	110.6220	1,045.32	1,123.35
FNMA POOL #0983367	FIXED INCOME SECURITIES	6.000% 08/01/2038 DD 08/01/08	57,592.079	114.2000	60,008.24	65,770.15
FNMA POOL #0984346	FIXED INCOME SECURITIES	5.500% 05/01/2038 DD 05/01/08	557.035	110.4250	573.40	615.11
FNMA POOL #0984623	FIXED INCOME SECURITIES	6.000% 06/01/2038 DD 05/01/08	23,035.129	114.2000	24,001.50	26,306.12
FNMA POOL #0985620	FIXED INCOME SECURITIES	6.000% 11/01/2038 DD 06/01/08	432,640.868	111.2000	478,135.76	481,096.65
FNMA POOL #0985108	FIXED INCOME SECURITIES	5.500% 07/01/2038 DD 07/01/08	5,049.003	110.6220	5,198.12	5,585.31
FNMA POOL #0987369	FIXED INCOME SECURITIES	6.000% 09/01/2038 DD 09/01/08	14,784.215	112.1630	15,404.45	16,582.42
FNMA POOL #0987414	FIXED INCOME SECURITIES	5.500% 07/01/2038 DD 07/01/08	831.214	110.4250	855.73	917.87
FNMA POOL #0987032	FIXED INCOME SECURITIES	5.500% 08/01/2038 DD 08/01/08	2,084.171	110.4250	2,145.72	2,301.45
FNMA POOL #0987081	FIXED INCOME SECURITIES	6.000% 08/01/2038 DD 08/01/08	19,561.214	114.2000	20,381.85	22,338.91
FNMA POOL #0988029	FIXED INCOME SECURITIES	5.000% 08/01/2038 DD 08/01/08	78,882.581	108.3250	85,988.17	85,449.56
FNMA POOL #0988045	FIXED INCOME SECURITIES	5.000% 08/01/2038 DD 08/01/08	93,734.095	108.3250	102,177.48	101,537.46
FNMA POOL #0991052	FIXED INCOME SECURITIES	6.000% 10/01/2038 DD 10/01/08	26,262.337	114.2000	27,364.11	29,991.59
FNMA POOL #0990741	FIXED INCOME SECURITIES	6.000% 09/01/2038 DD 09/01/08	246,278.550	109.2620	272,407.16	269,088.87
FNMA POOL #0991909	FIXED INCOME SECURITIES	6.000% 11/01/2038 DD 11/01/08	25,382.378	114.2000	26,447.25	28,986.68
FNMA POOL #0993050	FIXED INCOME SECURITIES	5.500% 11/01/2038 DD 12/01/08	1,870.822	110.6220	1,926.06	2,069.54
FNMA POOL #0994322	FIXED INCOME SECURITIES	6.000% 01/01/2039 DD 12/01/08	211,210.206	109.2620	233,478.03	230,772.50
FNMA POOL #0995203	FIXED INCOME SECURITIES	5.000% 07/01/2035 DD 12/01/08	31,119.399	109.1550	33,929.87	33,968.38
FNMA POOL #0995246	FIXED INCOME SECURITIES	5.000% 12/01/2035 DD 12/01/08	97,487.714	108.5750	1,043,811.22	1,039,592.29
FNMA POOL #0995429	FIXED INCOME SECURITIES	5.500% 09/01/2023 DD 01/01/09	704,254.560	108.3380	727,032.78	762,975.31
FNMA POOL #0995430	FIXED INCOME SECURITIES	5.500% 09/01/2023 DD 01/01/09	594,782.760	108.3380	615,228.42	644,375.75
FNMA POOL #0995432	FIXED INCOME SECURITIES	5.500% 10/01/2023 DD 01/01/09	303,573.260	109.3540	314,435.50	331,969.50
FNMA POOL #0995407	FIXED INCOME SECURITIES	6.000% 12/01/2038 DD 01/01/09	771,257.690	109.2620	852,239.75	842,691.58
FNMA POOL #0995926	FIXED INCOME SECURITIES	5.000% 06/01/2039 DD 06/01/09	74,277.219	108.7000	80,967.97	80,739.34
FNMA POOL #0AA3220	FIXED INCOME SECURITIES	5.000% 04/01/2039 DD 04/01/09	1,227,227.617	108.3250	1,336,911.09	1,329,394.32
FNMA POOL #0AA4221	FIXED INCOME SECURITIES	4.500% 04/01/2039 DD 04/01/09	38,990.394	112.4940	39,340.68	43,861.85
FNMA POOL #0AA4260	FIXED INCOME SECURITIES	5.000% 04/01/2039 DD 04/01/09	160,762.619	108.3250	175,243.81	174,146.11
FNMA POOL #0AA6753	FIXED INCOME SECURITIES	5.000% 06/01/2039 DD 06/01/09	602,646.029	108.3250	656,507.52	652,816.31
FNMA POOL #0AA9133	FIXED INCOME SECURITIES	4.500% 08/01/2039 DD 08/01/09	48,215.854	112.4940	48,532.26	54,239.94
FNMA POOL #0AB0074	FIXED INCOME SECURITIES	5.000% 02/01/2035 DD 05/01/09	45,103.520	109.5260	49,134.64	49,400.08
FNMA POOL #0AC1487	FIXED INCOME SECURITIES	4.000% 08/01/2039 DD 08/01/09	23,155.852	107.2750	24,617.57	24,840.44
FNMA POOL #0AC2645	FIXED INCOME SECURITIES	4.500% 10/01/2039 DD 10/01/09	766,476.641	108.0560	819,650.96	828,224.00
FNMA POOL #0AC2861	FIXED INCOME SECURITIES	4.500% 08/01/2039 DD 08/01/09	96,420.545	112.4940	97,053.34	108,467.33
FNMA POOL #0AC3909	FIXED INCOME SECURITIES	4.500% 12/01/2039 DD 12/01/09	25,711.584	108.0560	27,350.70	27,782.91
FNMA POOL #0AC5011	FIXED INCOME SECURITIES	4.000% 01/01/2040 DD 01/01/10	20,091.153	107.2750	21,359.41	21,552.78

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(a)	(b)	(c)	(d)	(e)	
Identity of issue, borrower, lessor or similar party	Security description	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	
				Cost	
				Current Value	
FNMA POOL #0AC5566	FIXED INCOME SECURITIES	4.500% 02/01/2040 DD 01/01/10	762,232.160	808,442.49	826,023.37
FNMA POOL #0AC6121	FIXED INCOME SECURITIES	4.500% 11/01/2039 DD 10/01/09	48,420.557	112,494.0	54,470.22
FNMA POOL #0MA0023	FIXED INCOME SECURITIES	5.000% 04/01/2029 DD 03/01/09	9,306,860.806	108,387.0	10,087,427.22
FNMA POOL #0MA1273	FIXED INCOME SECURITIES	3.000% 12/01/2042 DD 11/01/12	198,452.990	106,918.0	212,181.97
FNMA POOL #0AD0095	FIXED INCOME SECURITIES	6.000% 11/01/2038 DD 08/01/09	1,280,268.467	109,481.0	1,401,650.72
FNMA POOL #0AD0127	FIXED INCOME SECURITIES	6.000% 07/01/2039 DD 08/01/09	1,184,379.734	109,262.0	1,294,076.98
FNMA POOL #0AD0119	FIXED INCOME SECURITIES	6.000% 07/01/2038 DD 08/01/09	301,238.020	109,421.0	329,617.65
FNMA POOL #0AD0311	FIXED INCOME SECURITIES	5.000% 05/01/2038 DD 10/01/09	9,564,046.130	108,700.0	10,396,118.14
FNMA POOL #0AD0336	FIXED INCOME SECURITIES	5.000% 02/01/2024 DD 10/01/09	942,892.740	108,674.0	1,024,679.26
FNMA POOL #0AD0441	FIXED INCOME SECURITIES	6.000% 10/01/2039 DD 11/01/09	225,431.340	109,481.0	246,804.49
FNMA POOL #0AD0586	FIXED INCOME SECURITIES	4.500% 12/01/2039 DD 12/01/09	398,861.201	112,494.0	448,694.92
FNMA POOL #0AD1005	FIXED INCOME SECURITIES	5.000% 02/01/2040 DD 01/01/10	79,003.681	108,325.0	85,580.74
FNMA POOL #0AD8842	FIXED INCOME SECURITIES	5.000% 06/01/2040 DD 06/01/10	20,917.076	108,325.0	22,658.42
FNMA POOL #0AD9328	FIXED INCOME SECURITIES	4.500% 08/01/2040 DD 08/01/10	874,902.875	108,369.0	948,123.50
FNMA POOL #0AE0825	FIXED INCOME SECURITIES	6.000% 10/01/2039 DD 02/01/11	17,628.761	109,481.0	19,300.14
FNMA POOL #0AE0825	FIXED INCOME SECURITIES	6.000% 12/01/2038 DD 05/01/10	1,888,955.757	109,481.0	2,068,047.65
FNMA POOL #0AE0378	FIXED INCOME SECURITIES	5.500% 05/01/2025 DD 09/01/10	7,984,956.752	107,713.0	8,600,836.47
FNMA POOL #0AE0698	FIXED INCOME SECURITIES	4.500% 02/01/2040 DD 12/01/10	7,043,988.560	108,369.0	7,633,496.71
FNMA POOL #0AE0728	FIXED INCOME SECURITIES	6.000% 09/01/2039 DD 12/01/10	221,509.828	109,481.0	242,511.17
FNMA POOL #0AE3871	FIXED INCOME SECURITIES	4.000% 10/01/2040 DD 10/01/10	51,396.713	107,306.0	55,151.76
FNMA POOL #0AE3914	FIXED INCOME SECURITIES	4.000% 11/01/2040 DD 10/01/10	21,369.007	108,880.0	23,266.57
FNMA POOL #0AE3916	FIXED INCOME SECURITIES	4.000% 11/01/2040 DD 10/01/10	256,050.899	107,306.0	272,214.11
FNMA POOL #0AE4309	FIXED INCOME SECURITIES	4.000% 09/01/2040 DD 09/01/10	1,805,062.333	107,306.0	1,936,940.19
FNMA POOL #0AE6348	FIXED INCOME SECURITIES	4.000% 11/01/2040 DD 11/01/10	28,113.964	107,306.0	30,167.97
FNMA POOL #0AE7533	FIXED INCOME SECURITIES	4.000% 11/01/2040 DD 11/01/10	23,302.777	107,306.0	24,773.76
FNMA POOL #0AE7620	FIXED INCOME SECURITIES	4.500% 11/01/2040 DD 11/01/10	782,662.366	108,369.0	833,413.12
FNMA POOL #0AE7857	FIXED INCOME SECURITIES	4.000% 12/01/2040 DD 12/01/10	18,745.552	107,306.0	20,115.10
FNMA POOL #0AE9313	FIXED INCOME SECURITIES	4.000% 12/01/2040 DD 12/01/10	6,405,875.082	107,306.0	6,873,888.32
FNMA POOL #0MC0018	FIXED INCOME SECURITIES	5.500% 12/01/2038 DD 12/01/10	274.207	99,983.0	274.16
FNMA POOL #0405603	FIXED INCOME SECURITIES	7.000% 04/15/2026 DD 04/01/96	81,436.720	118,627.0	84,528.75
FORD MOTOR CREDIT CO LLC	FIXED INCOME SECURITIES	8.000% 12/15/2016 DD 12/18/06	1,300,000.000	120,747.0	1,569,711.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME SECURITIES	5.000% 05/15/2018 DD 05/03/11	3,400,000.000	110,344.0	3,751,696.00
GCO EDUCATION LOAN FUND 1 A11L	FIXED INCOME SECURITIES	VAR RT 05/25/2036 DD 01/18/06	1,200,000.000	86,918.0	1,043,016.00
GE CAPITAL TRUST I	FIXED INCOME SECURITIES	VAR RT 11/15/2067 DD 11/15/09	2,016,000.000	105,375.0	2,124,360.00
GENERAL ELECTRIC CAPITAL CORP	FIXED INCOME SECURITIES	5.875% 01/14/2038 DD 01/14/08	975,000.000	120,625.0	1,176,093.75
GENERAL ELECTRIC CO	FIXED INCOME SECURITIES	2.700% 10/09/2022 DD 10/09/12	3,167,000.000	101,931.0	3,236,309.25
GNMAC MORTGAGE CORP LOA AR1 12A	FIXED INCOME SECURITIES	VAR RT 06/25/2034 DD 04/01/04	919,381.560	103,090.0	947,790.45
GNMA POOL #0412405	FIXED INCOME SECURITIES	7.000% 05/15/2026 DD 06/01/96	8,483.680	118,627.0	10,063.94
GNMA POOL #0520046	FIXED INCOME SECURITIES	7.000% 06/15/2031 DD 06/01/01	2,960.860	119,196.0	3,529.23
GNMA POOL #0780186	FIXED INCOME SECURITIES	7.000% 07/15/2025 DD 07/01/95	36,313.560	116,730.0	42,388.82
GNMA POOL #0780463	FIXED INCOME SECURITIES	7.000% 11/15/2026 DD 11/01/96	18,139.680	118,037.0	21,411.53
GNMA POOL #0752842	FIXED INCOME SECURITIES	3.950% 07/15/2025 DD 12/01/10	1,284,190.350	108,995.0	1,399,703.27
FED HOME LOAN MTG	FIXED INCOME SECURITIES	4.375% 15-JAN-2014	2,500,000.000	136,266.3	3,406,656.61
GS MORTGAGE SECURITIES GG10 A4	FIXED INCOME SECURITIES	VAR RT 08/10/2045 DD 07/01/07	3,400,000.000	115,291.0	3,919,894.00
HARBORVIEW MORTGAGE LO 15 2A11	FIXED INCOME SECURITIES	VAR RT 10/20/2045 DD 10/31/05	1,331,158.430	78,830.0	1,049,352.19
HCA INC	FIXED INCOME SECURITIES	7.500% 02/15/2022 DD 08/01/11	750,000.000	114,500.0	858,750.00
HCA INC	FIXED INCOME SECURITIES	7.875% 02/15/2020 DD 02/15/10	1,375,000.000	111,250.0	1,529,687.50
HCP INC	FIXED INCOME SECURITIES	2.625% 02/01/2020 DD 11/19/12	2,975,000.000	99,610.0	2,966,937.50
HEALTHCARE REALTY TRUST INC	FIXED INCOME SECURITIES	6.500% 01/17/2017 DD 12/04/09	2,575,000.000	114,340.0	2,944,255.00

Goldman Sachs Asset Management Account - Bonds

(a) Identity of issue, borrower, lessor or similar party	(b) Security description	Shares/Par	Price	Cost (d)	Current Value (e)
	Description of investment including maturity date, rate of interest, collateral, par or maturity value				
	(c)				
HEINEKEN NV 144A	FIXED INCOME SECURITIES	1,900,000.000	99.6980	1,893,730.00	1,894,262.00
HEWLETT-PACKARD CO	FIXED INCOME SECURITIES	870,000.000	99.0500	889,951.09	861,735.00
HEWLETT-PACKARD CO	FIXED INCOME SECURITIES	3,700,000.000	97.4160	3,698,614.47	3,604,392.00
HSBC BANK USA NA	FIXED INCOME SECURITIES	650,000.000	111.4440	649,642.50	724,386.00
HSBC CAPITAL FUNDING LP/JERSEY	FIXED INCOME SECURITIES	3,925,000.000	99.8100	3,925,000.00	3,917,542.50
ILLINOIS ST	FIXED INCOME SECURITIES	1,500,000.000	100.0000	1,517,039.00	1,500,000.00
ILLINOIS ST	FIXED INCOME SECURITIES	1,900,000.000	121.4590	1,907,238.30	2,307,720.85
IMPAC CMB TRUST SERIES 2 10 2A	FIXED INCOME SECURITIES	314,440.120	81.1630	311,546.41	255,209.03
IMPAC CMB TRUST SERIES 2 6 1A1	FIXED INCOME SECURITIES	1,897,657.870	74.1950	1,897,657.87	1,407,967.26
ING BANK NV 144A	FIXED INCOME SECURITIES	4,325,000.000	100.7400	4,312,500.75	4,357,005.00
ISRAEL ST AID	FIXED INCOME SECURITIES	200,000.000	132.2640	260,300.00	264,528.00
ISRAEL ST AID	FIXED INCOME SECURITIES	700,000.000	132.3470	942,019.83	926,429.00
ISRAEL ST AID	FIXED INCOME SECURITIES	2,800,000.000	131.8200	3,740,824.00	3,690,960.00
ISRAEL ST AID	FIXED INCOME SECURITIES	4,100,000.000	134.7350	4,843,198.00	5,524,135.00
JP MORGAN CHASE COMMERCIAL C8 A3	FIXED INCOME SECURITIES	4,400,000.000	102.5040	4,509,982.40	4,510,176.00
KRAFT FOODS GROUP INC 144A	FIXED INCOME SECURITIES	1,200,000.000	102.9780	1,227,720.00	1,235,736.00
LB-UBS COMMERCIAL MORTGA C6 A4	FIXED INCOME SECURITIES	1,750,000.000	122.5120	2,170,717.50	2,143,960.00
MAS TR ADJUSTABLE RATE MO 2 3AX	FIXED INCOME SECURITIES	3,512,000.000	114.9730	3,608,803.20	4,037,851.76
MAS TR ADJUSTABLE RATE MO 2 4AX	FIXED INCOME SECURITIES	622,173.550	0.3280	8,707.28	2,040.73
MAS TR ADJUSTABLE RATE O2 4A1A	FIXED INCOME SECURITIES	238,784.180	0.9680	5,918.21	2,311.43
MERRILL LYNCH & CO INC	FIXED INCOME SECURITIES	1,475,267.750	38.5540	1,458,373.13	568,774.73
MERRILL LYNCH & CO INC	FIXED INCOME SECURITIES	9,037,076.320	42.0160	8,998,262.23	3,797,017.99
MERRILL LYNCH & CO INC	FIXED INCOME SECURITIES	925,000.000	120.5450	1,075,876.75	1,115,041.25
MERRILL LYNCH & CO INC	FIXED INCOME SECURITIES	1,775,000.000	117.4360	1,772,408.50	2,084,489.00
MERRILL LYNCH ALTERNAT OAR3 A1	FIXED INCOME SECURITIES	326,308.500	66.2140	126,444.58	216,061.91
MERRILL LYNCH/COUNTRYWIDE 3 A4	FIXED INCOME SECURITIES	4,546,000.000	114.9780	5,189,187.97	5,226,899.88
MGM RESORTS INTL	FIXED INCOME SECURITIES	3,500,000.000	100.0000	3,548,125.00	3,500,000.00
MONDELEZ INTERNATIONAL INC	FIXED INCOME SECURITIES	1,625,000.000	134.3350	1,609,335.00	2,182,943.75
MONDELEZ INTERNATIONAL INC	FIXED INCOME SECURITIES	1,755,000.000	120.7260	2,105,053.10	2,118,741.30
MORGAN STANLEY	FIXED INCOME SECURITIES	950,000.000	112.5010	1,054,946.50	1,068,759.50
MORGAN STANLEY	FIXED INCOME SECURITIES	1,400,000.000	103.5390	1,395,044.00	1,449,546.00
MORGAN STANLEY	FIXED INCOME SECURITIES	2,150,000.000	113.5370	2,322,999.50	2,441,045.50
MORGAN STANLEY	FIXED INCOME SECURITIES	3,050,000.000	114.4550	3,241,853.75	3,490,877.50
MORGAN STANLEY	FIXED INCOME SECURITIES	4,100,000.000	117.8570	4,157,026.18	4,832,137.00
MYLAN INC/PA 144A	FIXED INCOME SECURITIES	1,225,000.000	118.1760	1,448,687.50	1,447,656.00
NBCUNIVERSAL MEDIA LLC	FIXED INCOME SECURITIES	1,825,000.000	100.4260	1,821,660.25	1,832,774.50
NBCUNIVERSAL MEDIA LLC	FIXED INCOME SECURITIES	3,125,000.000	112.3340	3,128,188.50	3,510,437.50
NCUA GUARANTEED NOTES	FIXED INCOME SECURITIES	2,800,000.000	110.2870	2,797,032.00	3,068,036.00
NCUA GUARANTEED NOTES TR R1 2A	FIXED INCOME SECURITIES	550,128.990	101.6410	550,079.33	559,156.61
NETAPP INC	FIXED INCOME SECURITIES	2,475,000.000	99.6440	2,462,476.50	2,466,189.00
NEWS AMERICA INC	FIXED INCOME SECURITIES	3,025,000.000	126.6580	3,026,207.75	3,831,404.50
NEXEN INC	FIXED INCOME SECURITIES	1,405,000.000	129.2800	1,786,448.65	1,816,384.00
NEXEN INC	FIXED INCOME SECURITIES	1,425,000.000	144.7330	1,537,892.95	2,062,445.25
NORTHSTAR EDUCATION FINAN 1 A1	FIXED INCOME SECURITIES	377,006.733	99.8840	371,498.90	376,569.41
PERNOD-RICARD SA 144A	FIXED INCOME SECURITIES	2,050,000.000	105.1730	2,111,606.75	2,156,046.50
PERNOD-RICARD SA 144A	FIXED INCOME SECURITIES	3,200,000.000	110.5980	3,410,812.25	3,539,136.00
PPL WEM HOLDINGS PLC 144A	FIXED INCOME SECURITIES	1,820,000.000	112.4700	1,819,545.00	2,046,954.00
PRINCIPAL FINANCIAL GROU	FIXED INCOME SECURITIES	2,300,000.000	99.2880	2,296,734.00	2,283,624.00
PROGRESS ENERGY INC	FIXED INCOME SECURITIES	700,000.000	113.1230	699,531.00	791,861.00

Goldman Sachs Asset Management Account - Bonds

Description of investment including maturity date, rate of interest, collateral, par or maturity value

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party	Security description	Shares/Par	Price	Current Value
PROGRESS ENERGY INC	FIXED INCOME SECURITIES	1,675,000,000	136.6110	1,990,670.50
PROLOGIS LP	FIXED INCOME SECURITIES	1,625,000,000	114.3630	1,853,133.75
PRUDENTIAL FINANCIAL INC	FIXED INCOME SECURITIES	3,025,000,000	103.6300	3,024,818.50
PUGET SOUND ENERGY INC	VAR RT 06/15/2043 DD 11/19/12	1,275,000,000	106.2190	908,187.50
PVH CORP	FIXED INCOME SECURITIES	3,553,000,000	101.0000	3,561,775.00
QBE CAPITAL FUNDING III L 144A	FIXED INCOME SECURITIES	1,875,000,000	103.5000	1,875,000.00
QBE INSURANCE GROUP LTD	VAR RT 05/24/2041 DD 05/24/11	5,150,000,000	99.4200	4,950,590.16
RANGE RESOURCES CORP	VAR RT 07/01/2023 DD 06/17/03	300,000,000	105.0000	322,125.00
REGENCY ENERGY PARTNERS LP / R	FIXED INCOME SECURITIES	650,000,000	107.2500	728,812.50
REGIONS BANK/BIRMINGHAM AL	9.375% 06/01/2016 DD 05/20/09	1,275,000,000	120.6250	1,507,687.50
REGIONS FINANCIAL CORP	FIXED INCOME SECURITIES	2,450,000,000	108.1250	2,639,875.00
RENSSELAER POLYTECHNIC INSTITU	5.750% 06/15/2018 DD 05/16/08	3,475,000,000	115.4530	3,469,335.75
RESONA PREFERRED GLOBAL SECURI	5.600% 09/01/2020 DD 04/20/10	4,075,000,000	109.1270	4,100,342.95
REYNOLDS GROUP ISSUER INC 144A	VAR RT 12/29/2049 DD 07/25/05	3,400,000,000	103.2500	3,536,000.00
ROYAL BANK OF SCOTLAND PLC/THE	5.625% 08/24/2020 DD 08/24/10	2,400,000,000	116.0970	2,398,728.00
SABMILLER HOLDINGS INC 144A	2.450% 01/15/2017 DD 01/17/12	2,425,000,000	104.2400	2,420,368.25
SANTANDER HOLDINGS USA INC/PA	3.000% 09/24/2015 DD 09/24/12	1,800,000,000	101.8340	1,803,870.00
SBA GTD PARTN CTF5 1998-20E 1	6.300% 09/01/2018	286,692,590	110.2800	289,783.50
SBA GTD PARTN CTF5 1998-20F 1	6.300% 06/01/2018 DD 06/17/98	523,866,680	109.4640	526,124.45
SEALED AIR CORP 144A	FIXED INCOME SECURITIES	3,150,000,000	114.2500	3,535,875.00
SIMON PROPERTY GROUP LP	5.650% 02/01/2020 DD 01/25/10	3,100,000,000	120.0010	3,088,251.00
SLM STUDENT LOAN 10A A1B 144A	VAR RT 12/15/2016 DD 09/30/03	1,400,000,000	100.0000	1,400,000.00
SLM STUDENT LOAN 10A A1C 144A	VAR RT 12/15/2016 DD 09/30/03	100,000,000	100.0000	100,000.00
SLM STUDENT LOAN 10A A1D 144A	VAR RT 12/15/2016 DD 09/30/03	500,000,000	100.0000	500,000.00
SLM STUDENT LOAN 10A A1G 144A	VAR RT 12/15/2016 DD 09/30/03	4,300,000,000	100.0000	4,300,000.00
SLM STUDENT LOAN 10A A1H 144A	VAR RT 12/15/2016 DD 09/30/03	1,500,000,000	100.0000	1,500,000.00
SLM STUDENT LOAN TRUST 2 A	VAR RT 01/25/2029 DD 03/15/12	4,503,746,160	101.2920	4,503,746.16
SLM STUDENT LOAN TRUST 5 A4	VAR RT 07/25/2023 DD 04/30/08	6,823,000,000	105.5400	7,185,471.88
SOUTHERN UNION CO	FIXED INCOME SECURITIES	4,220,000,000	85.6250	3,655,606.25
SPRINT NEXTEL CORP	VAR RT 11/01/2066 DD 10/23/06	3,150,000,000	109.2500	3,484,687.50
STANDARD CHARTERED PLC 144A	7.000% 08/15/2020 DD 08/14/12	1,625,000,000	107.6900	1,745,397.50
STRUCTURED ADJUSTABLE R 19 2A2	5.500% 11/18/2014 DD 05/18/09	1,467,107,080	74.5280	1,411,412.80
STRUCTURED ASSET SECURIT 6 2A2	VAR RT 01/25/2035 DD 12/01/04	407,051,690	103.7970	427,277.07
SUNTRUST BANKS INC	FIXED INCOME SECURITIES	2,000,000,000	106.8150	1,999,220.00
TECH DATA CORP	3.600% 04/15/2016 DD 03/24/11	4,025,000,000	102.5810	4,009,745.25
TELEFONICA EMISIONES SAU	FIXED INCOME SECURITIES	650,000,000	106.6250	640,125.00
TENNESSEE GAS PIPELINE CO LLC	5.462% 02/16/2021 DD 02/16/11	2,425,000,000	143.6720	2,960,634.00
TENNESSEE VALLEY AUTH BD	8.375% 06/15/2032 DD 06/10/02	1,000,000,000	119.7710	986,930.00
TENNESSEE VALLEY AUTH BD	4.625% 09/15/2060 DD 09/15/10	4,700,000,000	109.5760	4,974,010.00
TRANSCANADA HOLDINGS INC	4.375% 06/15/2015 DD 06/21/05	1,700,000,000	110.4900	1,816,110.00
TRANSCANADA PIPELINES LTD	VAR RT 05/15/2067 DD 05/03/07	2,275,000,000	107.1880	2,015,562.50
TRANSOCEAN INC	6.000% 03/15/2018 DD 12/11/07	1,175,9790	115.9790	1,375,537.25
TRANSOCEAN INC	6.375% 12/15/2021 DD 12/05/11	1,200,000,000	121.5310	1,426,128.00
TRANSOCEAN INC	2.500% 11/15/2020 DD 09/21/10	6,295,000,000	121.1120	6,709,431.85
U S TREASURY BOND	FIXED INCOME SECURITIES	3,400,000,000	96.3440	3,291,413.30
U S TREASURY NOTE	0.250% 03/31/2014 DD 03/31/12	14,400,000,000	100.0470	14,401,173.24
U S TREASURY NOTE	0.250% 05/31/2014 DD 05/31/12	41,800,000,000	100.0470	41,763,403.27
U S TREASURY NOTE	0.250% 09/30/2014 DD 09/30/12	44,500,000,000	100.0230	44,512,317.04
U S TREASURY NOTE	0.250% 05/15/2015 DD 05/15/12	78,400,000,000	99.8750	78,141,481.39

Goldman Sachs Asset Management Account - Bonds

(a)	(b)	(c)	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	Cost (d)	Current Value (e)
Identity of issue, borrower, lessor or similar party	Security description						
UBS AG/STAMFORD CT	FIXED INCOME SECURITIES	7.625% 08/17/2022 DD 08/17/12	1,125,000,000	110.4540	1,125,000.00	1,242,607.50	
UBS-BARCLAYS COMMERCIAL C3 A4	FIXED INCOME SECURITIES	3.091% 08/10/2049 DD 09/01/12	9,100,000,000	104.4960	9,454,757.81	9,509,136.00	
UBS-BARCLAYS COMMERCIAL C4 A5	FIXED INCOME SECURITIES	2.850% 12/10/2045 DD 12/01/12	4,000,000,000	102.8300	4,099,990.00	4,113,200.00	
UNION BANK NA	FIXED INCOME SECURITIES	2.125% 06/16/2017 DD 06/18/12	4,175,000,000	102.8300	4,162,433.25	4,293,152.50	
US BANCORP	FIXED INCOME SECURITIES	2.950% 07/15/2022 DD 07/23/12	3,300,000,000	101.0230	3,289,539.00	3,333,759.00	
US EDUCATION LOAN TR 1 A2 144A	FIXED INCOME SECURITIES	VAR RT 03/01/2025 DD 03/14/06	741,982,070	99.3438	725,287.47	737,112.81	
US TREAS-CPI	FIXED INCOME SECURITIES	0.125% 07/15/2022 DD 07/15/12	3,721,830,000	108.5530	4,036,770.30	4,040,232.56	
US TREAS-CPI	FIXED INCOME SECURITIES	0.750% 02/15/2042 DD 02/15/12	4,299,624,000	109.5250	4,617,310.44	4,709,077.19	
US TREAS-CPI INFLAT	FIXED INCOME SECURITIES	1.875% 07/15/2015 DD 07/15/05	12,000	109.0230	13.42	13.08	
US TREAS-CPI INFLAT	FIXED INCOME SECURITIES	1.625% 01/15/2015 DD 01/15/05	1,211,450,000	106.2420	1,317,672.64	1,287,068.71	
VIDEOTRON LTD	FIXED INCOME SECURITIES	5.000% 07/15/2022 DD 07/15/12	3,350,000,000	104.8750	3,510,500.00	3,513,312.50	
VIRGIN MEDIA FINANCE PLC	FIXED INCOME SECURITIES	5.250% 02/15/2022 DD 03/13/12	1,325,000,000	106.0000	1,400,562.50	1,404,500.00	
WACHOVIA BANK COMMERCIA C31 A4	FIXED INCOME SECURITIES	5.509% 04/15/2047 DD 05/01/07	12,534,818,000	115.5390	13,365,249.69	14,482,603.37	
WALGREEN CO	FIXED INCOME SECURITIES	1.800% 09/15/2017 DD 09/13/12	1,725,000,000	100.5570	1,729,703.50	1,734,608.25	
WAMU MORTGAGE PASS THRO ART A6	FIXED INCOME SECURITIES	VAR RT 03/25/2033 DD 01/01/03	97,150,660	100.4830	98,349.87	97,619.90	
WEA FINANCE LLC 144A	FIXED INCOME SECURITIES	7.125% 04/15/2018 DD 04/16/08	1,925,000,000	123.2200	1,909,985.00	2,371,985.00	
WEA FINANCE/WT FIN AUST 144A	FIXED INCOME SECURITIES	3.375% 10/03/2022 DD 10/03/12	825,000,000	102.7710	814,786.50	847,860.75	
WEATHERFORD INTERNATIONAL LTD/	FIXED INCOME SECURITIES	9.625% 03/01/2019 DD 01/08/09	1,610,000,000	130.4640	2,096,147.59	2,100,470.40	
WELLS FARGO MORTGAGE AR16 1A1	FIXED INCOME SECURITIES	VAR RT 08/25/2033 DD 09/01/05	1,695,253,430	102.5200	1,701,252.95	1,737,973.82	
WELLS FARGO MORTGAGE BAC G AIO	FIXED INCOME SECURITIES	VAR RT 06/25/2033 DD 06/01/03	1,926,930,070	0.2260	29,477.41	4,354.86	
WESTERN GAS PARTNERS LP	FIXED INCOME SECURITIES	4.000% 07/01/2022 DD 06/28/12	1,650,000,000	105.2490	1,636,701.00	1,736,608.50	
WILLIAMS COS INC/THE	FIXED INCOME SECURITIES	3.700% 01/15/2023 DD 12/18/12	2,100,000,000	100.8650	2,094,162.00	2,118,165.00	
WISCONSIN ST GEN FUND ANNUAL A	FIXED INCOME SECURITIES	4.800% 05/01/2013 DD 12/18/03	5,500,000,000	101.4800	5,902,600.00	5,581,400.00	
WPP FINANCE UK	FIXED INCOME SECURITIES	8.000% 09/15/2014 DD 06/10/09	2,134,000,000	110.5840	2,450,221.78	2,359,862.56	
XSTRATA FINANCE CANADA 144A	FIXED INCOME SECURITIES	2.450% 10/25/2017 DD 10/25/12	4,850,000,000	100.9690	4,841,852.00	4,896,996.50	
XYLEM INC/NY	FIXED INCOME SECURITIES	3.550% 09/20/2016 DD 03/20/12	2,475,000,000	106.5330	2,470,272.75	2,636,691.75	
ZFS FINANCE USA TRUST II	FIXED INCOME SECURITIES	VAR RT 12/15/2065 DD 12/09/05	2,275,000,000	107.0000	2,318,168.75	2,434,250.00	
COBANK ACB	PREFERRED SECURITIES	PFD 6.250%	5,775,000	104.1560	577,500.00	601,500.90	

Total Goldman Sachs 1,817,002,412.18 1,837,606,175.09

Appendix XIII

Camden Asset Management

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	CUSIP	Shares/Par	Price	Cost	Current Value
	Identity of issue, borrower, lessor or similar party		(c)		(d)	(e)
	Long US T-Bills / T-Notes					
	TREASURY BILL 0% 022113 REG	9127957G0	81,400,000	99.9993	81,382,702.50	81,399,411.40
	Long US T-Bills / T-Notes Total				81,382,702.50	81,399,411.40
	Long Convertible Preferreds					
	TRIBUNE CO CV UNITS 2% 051529 REG	896047305	345,740	19.5000	20,789,263.59	6,741,929.99
	Long Convertible Preferreds Total				20,789,263.59	6,741,929.99
	Long Common Stock					
	UNAPIX ENTERTAINMENT INC RST	XX9L29289	104,880	0.0000	17,546.12	0.00
	Long Common Stock Total				17,546.12	0.00
	Long Convertible Bond					
	ADC TELECOMMUNICA CV SUB 3.5% 071515 REG	000886AE1	5,414,000	100.0000	4,075,011.14	5,414,000.00
	AMTRUST FINANCIAL S CV 5.5% 121521 144A	032359AB7	8,700,000	123.4375	9,386,364.65	10,739,062.50
	NORTHGATE MINERALS C CV 3.5% 100116 REG	666416AB8	20,450,000	108.4375	22,113,195.45	22,175,468.75
	GENERAL CABLE CO CV 4.5 111529 REG	369300AL2	33,609,000	107.8750	36,485,651.43	36,255,708.77
	BIOMED REALTY LP CV 3.75% 011530 144A	09064AAB7	16,805,000	117.0000	19,295,070.99	19,661,850.00
	BROADSOFT INC CV 1.5% 070118 REG	11133BAB8	4,450,000	112.3125	4,445,856.00	4,997,906.25
	BOSTON PROPER CV SR NTS 3.75% 051536 REG	10112RAG9	10,612,000	108.9375	12,115,228.30	11,560,447.50
	CUBIST PHARMACEUTICA CV 2.5% 110117 REG	229678AD9	18,575,000	156.8750	21,153,717.10	29,139,531.25
	CBIZ INC CV 4.875% 090115 144A	124805AC6	9,450,000	103.5625	9,974,252.75	9,786,656.25
	CADENCE DESIGN SY CV 2.625% 060115 REG	127387AJ7	23,137,000	183.6250	29,102,857.75	42,485,316.25
	CIENA CORP CV 3.75% 101518 144A	171779AG6	10,400,000	112.5625	10,167,341.50	11,706,500.00
	CSG SYSTEMS INTL I CV 3% 030117 144A	126349AC3	9,615,000	104.6250	10,023,242.13	10,059,693.74
	COINSTAR INC CV SR UNSEC 4% 090114 REG	19259PAF9	5,250,000	141.5625	7,492,369.75	7,432,031.25
	CONVERGYS CORP CV DEB 5.75% 091529 REG	212485AE6	19,223,000	162.8750	26,896,775.90	31,309,461.25
	DFC GLOBAL CORP CV 3% 2028-04-01 REG	256664AC7	11,325,000	112.9375	12,009,466.73	12,790,171.89
	DFC GLOBAL CORP CV 3.25% 041517 144A	23324TAA5	1,850,000	108.9375	1,954,076.40	2,015,343.75
	DENDREON CORP CV 2.875% 011516 REG	24823QAC1	5,549,000	75.5000	4,620,151.75	4,189,495.00
	ELECTRONIC ARTS INC CV 0.75% 071516 REG	285512AA7	7,150,000	92.1875	6,818,800.00	6,591,406.25
	CALLAWAY GOLF CO CV 3.75% 081519 144A	131193AB0	22,123,000	105.6250	26,232,577.84	23,367,418.75
	FIDELITY NATL FINAN CV 4.25% 081518 REG	31620RAE5	6,027,000	127.8750	7,286,962.49	7,707,026.25
	FPA MEDICAL CV 6.5% 123104	302543AD5	6,400,000	0.0000	32,000.00	0.00
	GILEAD SCIENCES IN CV 1.625% 050116 REG	375558AP8	11,879,000	168.6250	16,435,499.11	20,030,963.75
	HEALTH CARE REIT INC CV 3% 120129 REG	42217KAR7	8,558,000	122.6875	9,720,842.83	10,499,596.26
	INTEGRA LIFESCIENC CV 1.625% 121516 REG	457985AK5	11,900,000	100.5625	10,925,789.50	11,966,937.50
	INTERDIGITAL INC CV 2.5% 031516 REG	458660AB3	6,300,000	106.3750	6,058,619.25	6,701,625.00
	ILLUMINA INC CV 0.25% 031516 144A	452327AC3	13,200,000	96.9375	11,883,638.40	12,795,750.00
	INTEROIL CORP CV 2.75% 111515 REG	460951AC0	4,159,000	87.1875	3,627,151.54	3,626,128.13
	JAGUAR MINING INC CV 5.5% 033116 REG	47009MAJ2	8,350,000	43.5000	8,241,333.75	3,632,250.00
	KAMAN CORP CV 3.25% 111517 144A	483548AD5	6,700,000	125.6250	7,200,132.85	8,416,875.00
	KINROSS GOLD CV SR NTS 1.75% 031528 REG	496902AD9	5,544,000	99.9375	5,384,610.00	5,540,535.00
	LIBERTY INTERACTIVE CORP CV DEB 3.75% 02	530715AL5	39,994,000	64.0000	21,724,765.00	25,596,160.00
	LIBERTY INTERACTIVE CORP CV DEB 4% 11152	530715AG6	16,107,000	66.5000	7,816,090.00	10,711,155.00
	LINEAR TECHNOL CV SR UNSUB 3% 050127 REG	535678AC0	7,301,000	104.1250	7,562,380.04	7,602,166.25
	LAM RESEARCH CORP CV 0.5% 051516 REG	512807AJ7	26,400,000	96.2500	25,214,177.90	25,410,000.00
	MICRON TECHNOLOGY CV 2.375% 050132 144A	595112AN3	23,050,000	96.3750	22,954,718.20	22,214,437.50
	NEWMONT MI CV COGUARNT 1.625% 071517 REG	651639AJ5	6,578,000	129.8750	9,372,860.77	8,543,177.50
	NATIONAL FINANCIAL PA CV 4% 061517 REG	63607PAC3	2,800,000	148.1250	3,734,948.00	4,147,500.00
	PRICELINE.COM INC CV 1% 031518 144A	741503AP1	5,750,000	106.8125	5,838,258.40	6,141,718.75
	PSS WORLD M CV SR NTS 3.125% 080114 144A	69366AAC4	12,482,000	141.3750	16,810,910.10	17,646,427.50
	REGENERON PHARMACE CV 1.875% 100116 REG	75886FAD9	7,900,000	209.1250	14,127,077.10	16,520,875.00
	ROYAL GOLD INC CV 2.875% 061519 REG	780287AA6	4,850,000	111.1875	5,022,454.00	5,392,593.75
	REGIS CORP CV SR UNSEC 5% 071514 REG	758932AA5	17,381,000	122.9375	22,474,845.53	21,367,766.88
	RAMBUS INC CV SR UNSEC 5% 061514 REG	750917AC0	10,750,000	99.8750	11,424,511.75	10,736,562.50
	SMITHFIELD FOO CV SR UNSEC 4% 063013 REG	832248AR9	6,400,000	105.9375	6,917,935.55	6,780,000.00
	SALIX PHARMACEUTICA CV 1.5% 031519 144A	795435AD8	4,100,000	96.3125	3,980,773.60	3,948,812.50
	SANDISK CORP CV 1.5% 081517 REG	80004CAD3	5,850,000	116.0000	6,623,831.90	6,786,000.00
	STILLWATER MINING C CV 1.75% 101532 REG	86074QAL6	5,300,000	116.5625	5,422,245.45	6,177,812.50
	TELEFLEX INC CV 3.875% 080117 REG	879369AA4	10,280,000	128.1250	12,304,410.60	13,171,250.00
	TIBCO SOFTWARE INC CV 2.25% 050132 144A	88632QAA1	23,900,000	95.0625	24,443,678.85	22,719,937.50
	TIVO INC CV 4% 031516 144A	888706AD0	12,625,000	133.5625	15,179,982.88	16,862,265.63

Camden Asset Management

		Description of investment including maturity date, rate of interest, collateral, par or maturity value					
(a)	(b)	Identity of issue, borrower, lessor or similar party	CUSIP	Shares/Par	Price	Cost	Current Value
				(c)		(d)	(e)
		DEALERTRACK HOLDING CV 1.5% 031517 144A	242309AA0	10,925,000	105.5625	11,618,881.10	11,532,703.13
		TRW AUTOMOTIVE I CV 3.5% 2015-12-01 REG	87264MAH2	6,950,000	191.0625	11,870,415.00	13,278,843.75
		TTM TECHNOLOGIES CV 3.25% 051515 REG	87305RAC3	950,000	100.8750	988,667.85	958,312.50
		UNITED THERAPEUTICS CO CV 1% 091516 REG	91307CAF9	21,157,000	125.7500	24,399,695.52	26,604,927.50
		VIRGIN MEDIA INC CV 6.5% 111516 REG	92769LAB7	16,292,000	205.8125	25,724,757.09	33,530,972.50
		VOLCANO CORP CV 1.75% 120117 REG	928645AB6	12,400,000	100.7500	12,511,620.55	12,493,000.00
		VOLCANO CORP CV 2.875% 090115 REG	928645AA8	3,484,000	107.9375	3,970,717.55	3,760,542.50
		VERISIGN INC CV SUB 3.25% 081537 REG	92343EAD4	17,515,000	126.1250	20,438,902.82	22,090,793.75
		WRIGHT MEDICAL GROUP CV 2% 081517 144A	98235TAB3	6,450,000	105.6250	6,569,458.20	6,812,812.50
		Long Convertible Bond Total				728,202,558.58	782,134,683.18
		Long Convertible Preferreds					
		ASPEN INSURANCE HLDS L 5.625% CV PFD	G05384113	412,226	59.6875	22,497,269.92	24,604,739.38
		AMG CAPITAL TRUST II 5.15% CV PFD	00170F209	39,866	47.1875	1,579,686.20	1,881,176.88
		BUNGE LTD 4.875% CV PFD	G16962204	135,404	102.3750	13,155,977.31	13,861,984.50
		CENTERPOINT ENERGY CV PFD FLT 091529 REG	15189T206	1,032,541	41.1250	31,792,291.49	42,463,248.63
		EAST WEST BANCORP INC 8% CV PFD A	27579R203	15,402	1,471.2500	21,542,029.18	22,660,192.50
		EXCEL TRUST INC 7% CV PFD A 144A	30068C208	166,500	25.1406	4,136,898.16	4,185,909.90
		FIFTH THIRD BANCORP 8.5% CV PFD G	316773209	175,867	141.1875	24,626,991.23	24,830,222.07
		GENERAL DATACOMM IND 9% CV PFD 144A	369487202	188,000	0.0000	1,188,000.00	0.00
		GENERAL MOTORS CORP 6.25% CV PFD C *ESCR	370ESC717	223,097	0.0000	0.00	0.00
		GENESEE & WYOMING INC 5% CV PFD	371559204	215,700	111.4100	22,836,562.52	24,031,137.00
		HUNTINGTON BANCSHARES 8.5% CV PFD A	446150401	16,401	1,230.0000	19,284,911.72	20,173,230.00
		HARTFORD FINL SVCS GRP 7.25% CV PFD	416515708	141,700	20.6719	2,917,986.60	2,929,208.23
		ICG FUNDING LLC 6.75% CV PFD	44924Q400	55,000	0.0000	586,162.50	0.00
		INTERPUBLIC GROUP OF COS 5.25% CV PFD B	460690803	3,100	1,060.0000	3,219,018.30	3,286,000.00
		KEYCORP 7.75% CV PFD A	493267405	242,409	125.3125	25,974,984.81	30,376,877.81
		LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P	52523J453	18,300	0.4000	9,117,879.00	7,320.00
		LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q	52520W218	23,400	0.0000	10,074,900.00	0.00
		L&H CAPITAL TRUST I 4.75% CV PFD 144A	501608202	105,000	0.0000	4,755,905.00	0.00
		LTV CORP 8.25% CV PFD 144A	501921209	80,000	0.0000	4,018,750.00	0.00
		METLIFE INC 5% CV PFD	59156R116	1,661,500	43.5900	81,508,122.25	72,424,785.00
		NEXTERA ENERGY INC 5.599% CV PFD	65339F705	271,275	49.8500	13,529,530.60	13,523,058.75
		NEXTERA ENERGY INC 5.889% CV PFD	65339F887	587,300	49.6890	29,264,521.96	29,182,349.70
		NEXTERA ENERGY INC 7% CV PFD	65339F507	373,779	53.6250	20,211,775.77	20,043,898.88
		PPL CORPORATION 8.75% CV PFD	69351T114	424,800	53.8500	22,498,515.48	22,875,480.00
		PPL CORPORATION 9.5% CV PFD	69351T601	101,323	52.5100	5,363,136.68	5,320,470.73
		SANDRIDGE ENERGY INC 7% CV PFD	80007P877	81,600	102.6250	8,653,388.50	8,374,200.00
		SYNOVUS FINANCIAL CORP 8.25% CV PFD TMED	87161C204	779,300	21.9300	17,226,809.74	17,090,049.00
		UNITED TECHNOLOGIES CORP 7.5% CV PFD	913071117	487,388	55.3800	25,422,255.05	26,991,547.44
		WEBSTER FINANCIAL 8.5 CVP A	947890307	8,791	1,196.8750	9,275,527.10	10,521,728.13
		WELLS FARGO CO 7.5% CV PFD L	949746804	30,601	1,225.0000	32,500,936.30	37,486,225.00
		WINTRUST FINANCIAL CORP 7.5% CV PFD	97650W207	173,730	54.5000	9,670,451.75	9,468,285.00
		Long Convertible Preferreds Total				498,431,175.12	488,593,324.53
		Long Preferred Stocks					
		MOTORS LIQUIDATION CO 7.5% PFD *ESCROW*	370ESC121	126,100	0.0000	0.00	0.00
		Long Preferred Stocks Total				0.00	0.00
		Long Straight Bond					
		BANKUNITED FINA CV 6.37% 051712 REG	06652BAF0	18,400,000	7.7500	11,248,670.00	1,426,000.00
		Long Straight Bond Total				11,248,670.00	1,426,000.00
		Long Convertible Preferreds					
		PROMOTORA DE INFORMACIONES SA COM	74343G303	364,820	1.1602	2,993,594.34	423,264.18
		Long Convertible Preferreds Total				2,993,594.34	423,264.18
		Cash					
		Cash				1,434,100,439.00	1,434,100,439.00
		Cash Total				1,434,100,439.00	1,434,100,439.00
		Camden Asset Management total				2,777,165,949.25	2,794,819,052.28

Appendix XIV

<u>Invesco</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
	<u>Identity of issue, borrower, lessor or similar party</u>		(c)		(d)	(e)
	EB TEMPORARY INVESTMENT FD II	CCT	12,753,498.700	1.0000	12,753,498.70	12,753,498.70
	AOL INC	EQUITY	188,500.000	29.6100	4,036,886.30	5,581,485.00
	AT&T INC	EQUITY	534,600.000	33.7100	16,480,153.68	18,021,366.00
	ABBOTT LABORATORIES	EQUITY	221,600.000	65.5000	13,328,794.01	14,514,800.00
	ACTIVISION BLIZZARD INC	EQUITY	501,300.000	10.6200	5,622,710.17	5,323,806.00
	ALLSTATE CORP/THE	EQUITY	220,500.000	40.1700	8,293,274.40	8,857,485.00
	AMERICAN EAGLE OUTFITTERS INC	EQUITY	181,100.000	20.5100	3,431,663.90	3,714,361.00
	AMERICAN INTERNATIONAL GROUP I	EQUITY	90,000.000	35.3000	2,927,993.70	3,177,000.00
	AMGEN INC	EQUITY	223,700.000	86.2000	12,165,040.12	19,282,940.00
	APOLLO GROUP INC	EQUITY	127,600.000	20.9200	5,554,575.60	2,669,392.00
	APPLE INC	EQUITY	53,160.000	532.1730	17,503,023.65	28,290,316.68
	ASSURANT INC	EQUITY	199,300.000	34.7000	7,591,887.10	6,915,710.00
	BMC SOFTWARE INC	EQUITY	45,400.000	39.6200	1,821,856.60	1,798,748.00
	BERKSHIRE HATHAWAY INC	EQUITY	141,500.000	89.7000	11,000,619.46	12,692,550.00
	H&R BLOCK INC	EQUITY	78,200.000	18.5700	1,367,639.80	1,452,174.00
	CF INDUSTRIES HOLDINGS INC	EQUITY	60,050.000	203.1600	12,190,482.90	12,199,758.00
	CVS CAREMARK CORP	EQUITY	334,300.000	48.3500	15,137,003.90	16,163,405.00
	CA INC	EQUITY	45,800.000	21.9800	1,165,518.40	1,006,684.00
	CAMPBELL SOUP CO	EQUITY	79,800.000	34.8900	2,938,555.20	2,784,222.00
	CELGENE CORP	EQUITY	34,000.000	78.4700	2,360,172.42	2,667,980.00
	CHEVRON CORP	EQUITY	252,600.000	108.1400	16,680,287.31	27,316,164.00
	CISCO SYSTEMS INC	EQUITY	1,047,400.000	19.6490	18,686,393.38	20,580,362.60
	CITIGROUP INC	EQUITY	156,700.000	39.5600	6,534,851.28	6,199,052.00
	COCA-COLA CO/THE	EQUITY	533,300.000	36.2500	14,524,544.06	19,332,125.00
	COMCAST CORP	EQUITY	527,600.000	37.3600	16,806,594.80	19,711,136.00
	COMPUTER SCIENCES CORP	EQUITY	145,300.000	40.0500	5,613,520.20	5,819,265.00
	CONOCOPHILLIPS	EQUITY	297,000.000	57.9900	13,955,135.80	17,223,030.00
	CONSTELLATION BRANDS INC	EQUITY	86,700.000	35.3900	3,080,190.90	3,068,313.00
	DEAN FOODS CO	EQUITY	356,100.000	16.5100	5,789,430.90	5,879,211.00
	DIAMOND OFFSHORE DRILLING INC	EQUITY	58,800.000	67.9600	4,067,153.40	3,996,048.00
	DISCOVER FINANCIAL SERVICES	EQUITY	393,800.000	38.5500	9,262,836.51	15,180,990.00
	DISH NETWORK CORP	EQUITY	173,000.000	36.4000	4,064,635.00	6,297,200.00
	DOLBY LABORATORIES INC	EQUITY	92,300.000	29.3300	3,096,797.90	2,707,159.00
	DR PEPPER SNAPPLE GROUP INC	EQUITY	35,800.000	44.1800	1,349,409.40	1,581,644.00
	DUKE ENERGY CORP NEW COM	EQUITY	54,300.000	63.8000	3,212,873.03	3,464,340.00
	EDISON INTERNATIONAL	EQUITY	99,400.000	45.1900	3,523,312.60	4,491,886.00
	ENTERGY CORP	EQUITY	165,100.000	63.7500	11,245,847.23	10,525,125.00
	EXPEDIA INC	EQUITY	235,900.000	61.4400	8,141,333.39	14,493,696.00
	EXXON MOBIL CORP	EQUITY	492,700.000	86.5500	25,344,063.35	42,643,185.00
	FOREST LABORATORIES INC	EQUITY	231,700.000	35.3200	7,313,503.30	8,183,644.00
	FREEMPORT-MCMORAN COPPER & GOLD	EQUITY	73,000.000	34.2000	2,372,960.50	2,496,600.00
	GAMESTOP CORP	EQUITY	391,200.000	25.0900	9,182,884.68	9,815,208.00
	GANNETT CO INC	EQUITY	321,900.000	18.0100	5,029,239.30	5,797,419.00
	GAP INC/THE	EQUITY	375,000.000	31.0400	9,994,874.50	11,640,000.00
	GENERAL ELECTRIC CO	EQUITY	1,353,000.000	20.9900	26,050,623.83	28,399,470.00
	GENERAL GROWTH PROPERTIES INC	EQUITY	231,000.000	19.8500	4,450,908.00	4,585,350.00
	GILEAD SCIENCES INC	EQUITY	57,200.000	73.4500	2,213,354.00	4,201,340.00
	GOOGLE INC	EQUITY	4,605.000	707.3800	3,105,705.68	3,257,484.90
	HOLLYFRONTIER CORP	EQUITY	149,300.000	46.5500	4,761,189.56	6,949,915.00
	IAC/INTERACTIVECORP	EQUITY	196,000.000	47.2420	4,433,530.50	9,259,432.00
	ITT CORP	EQUITY	19,800.000	23.4600	394,475.40	464,508.00
	INTEL CORP	EQUITY	885,300.000	20.6200	21,547,290.00	18,254,886.00
	INTERNATIONAL BUSINESS MACHINE	EQUITY	93,000.000	191.5500	8,882,337.17	17,814,150.00
	JPMORGAN CHASE & CO	EQUITY	607,000.000	43.9690	21,478,236.56	26,689,183.00
	JOHNSON & JOHNSON	EQUITY	376,000.000	70.1000	21,227,605.32	26,357,600.00
	KROGER CO/THE	EQUITY	211,000.000	26.0200	5,135,955.22	5,490,220.00
	ELI LILLY & CO	EQUITY	123,200.000	49.3200	6,112,444.80	6,076,224.00
	LINCOLN NATIONAL CORP	EQUITY	157,900.000	25.9000	3,975,053.55	4,089,610.00
	LOCKHEED MARTIN CORP	EQUITY	10,700.000	92.2900	932,697.60	987,503.00
	MACY'S INC	EQUITY	381,800.000	39.0200	10,160,556.61	14,897,836.00
	MCDONALD'S CORP	EQUITY	34,400.000	88.2100	3,104,948.25	3,034,424.00
	MCGRAW-HILL COS INC/THE	EQUITY	29,300.000	54.6700	1,348,207.70	1,601,831.00
	MERCK & CO INC	EQUITY	98,700.000	40.9400	4,389,866.30	4,040,778.00

<u>Invesco</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
	<u>Identity of issue, borrower, lessor or similar party</u>		(c)		(d)	(e)
	MICROSOFT CORP	EQUITY	993,300.000	26.7100	26,999,125.28	26,531,043.00
	MONSANTO CO	EQUITY	125,000.000	94.6500	9,527,494.53	11,831,250.00
	MOODY'S CORP	EQUITY	60,800.000	50.3200	1,953,029.59	3,059,456.00
	MOTOROLA SOLUTIONS INC	EQUITY	72,000.000	55.6800	3,561,741.57	4,008,960.00
	NASDAQ OMX GROUP INC/THE	EQUITY	244,100.000	24.9900	6,119,716.80	6,100,059.00
	NEXTERA ENERGY INC	EQUITY	65,000.000	69.1900	4,362,539.17	4,497,350.00
	NORTHROP GRUMMAN CORP	EQUITY	138,800.000	67.5800	9,363,433.70	9,380,104.00
	PEPSICO INC	EQUITY	181,900.000	68.4300	12,697,347.60	12,447,417.00
	PETSMART INC	EQUITY	46,400.000	68.3400	2,094,673.73	3,170,976.00
	PFIZER INC	EQUITY	1,024,400.000	25.0790	21,397,938.96	25,690,927.60
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	251,800.000	83.6400	12,658,026.92	21,060,552.00
	PHILLIPS 66	EQUITY	83,000.000	53.1000	2,277,695.78	4,407,300.00
	PROCTER & GAMBLE CO/THE	EQUITY	134,600.000	67.8900	8,255,791.25	9,137,994.00
	PUBLIC SERVICE ENTERPRISE GROU	EQUITY	12,100.000	30.6000	375,416.50	370,260.00
	PUBLIC STORAGE	EQUITY	17,700.000	144.9600	1,944,020.42	2,565,792.00
	PULTEGROUP INC	EQUITY	641,400.000	18.1600	8,082,755.47	11,647,824.00
	RAYTHEON CO	EQUITY	75,700.000	57.5600	4,233,749.60	4,357,292.00
	REGIONS FINANCIAL CORP	EQUITY	1,759,100.000	7.1300	12,464,044.50	12,542,383.00
	RESEARCH IN MOTION LTD	EQUITY	630,800.000	11.8700	5,605,919.60	7,487,596.00
	RESMED INC	EQUITY	51,500.000	41.5700	2,104,135.50	2,140,855.00
	SAIC INC	EQUITY	341,700.000	11.3200	3,931,216.10	3,868,044.00
	SLM CORP	EQUITY	38,000.000	17.1300	372,171.00	650,940.00
	SAFEWAY INC	EQUITY	85,600.000	18.0900	1,776,661.75	1,548,504.00
	SCHLUMBERGER LTD	EQUITY	67,800.000	69.2990	4,741,050.60	4,698,472.20
	SCRIPPS NETWORKS INTERACTIVE I	EQUITY	61,600.000	57.9200	3,627,761.30	3,567,872.00
	SIMON PROPERTY GROUP INC	EQUITY	97,050.000	158.0900	12,551,215.01	15,342,634.50
	STATE STREET CORP	EQUITY	201,200.000	47.0100	8,584,301.63	9,458,412.00
	SUNCOR ENERGY INC	EQUITY	157,800.000	32.9800	5,228,861.20	5,204,244.00
	SYMANTEC CORP	EQUITY	574,100.000	18.8200	10,778,620.20	10,804,562.00
	TJX COS INC	EQUITY	33,700.000	42.4500	1,389,080.30	1,430,565.00
	TEXTRON INC	EQUITY	366,400.000	24.7900	10,204,240.00	9,083,056.00
	3M CO	EQUITY	83,600.000	92.8500	6,731,085.00	7,762,260.00
	UNITED PARCEL SERVICE INC	EQUITY	90,500.000	73.7300	7,013,633.00	6,672,565.00
	UNITEDHEALTH GROUP INC	EQUITY	179,800.000	54.2400	7,462,367.09	9,752,352.00
	VERIZON COMMUNICATIONS INC	EQUITY	501,600.000	43.2700	18,076,996.58	21,704,232.00
	WAL-MART STORES INC	EQUITY	151,700.000	68.2300	11,273,689.50	10,350,491.00
	WASHINGTON POST CO/THE	EQUITY	2,980.000	365.2100	1,048,797.98	1,088,325.80
	WASTE MANAGEMENT INC	EQUITY	157,300.000	33.7400	5,090,250.76	5,307,302.00
	WELLS FARGO & CO	EQUITY	584,400.000	34.1800	17,376,145.41	19,974,792.00
	WEYERHAEUSER CO	EQUITY	142,900.000	27.8200	3,943,909.30	3,975,478.00
	WPX ENERGY INC	EQUITY	24,100.000	14.8800	415,966.00	358,608.00
	WYNDHAM WORLDWIDE CORP	EQUITY	84,700.000	53.2100	3,866,750.95	4,506,887.00
	YUM! BRANDS INC	EQUITY	5,400.000	66.4000	390,134.34	358,560.00
	COVIDIEN PLC	EQUITY	6,700.000	57.7400	385,993.70	386,858.00
	INGERSOLL-RAND PUBLIC LIMITED	EQUITY	51,600.000	47.9600	2,414,221.20	2,474,736.00
	SEAGATE TECHNOLOGY	EQUITY	361,100.000	30.4200	6,939,026.20	10,984,662.00
	FLEXTRONICS INTERNATIONAL LTD	EQUITY	87,800.000	6.2100	616,570.57	545,238.00
	Invesco Total				<u>832,558,321.92</u>	<u>989,058,271.98</u>

Appendix XV

Invesco Common Commingled Funds

(a) Identity of issue, borrower, lessor or similar party	(b) Description of investment including maturity date, rate of interest, collateral par, or maturity value	(c) Cost	(d) Current value
Invesco Balanced-Risk Commodity Trust	Common/Commingled Funds	\$ 100,000,000	\$ 99,271,137
Invesco Balanced-Risk Allocation Trust	Common/Commingled Funds	250,000,000	445,194,384
Total Portfolio		\$ 350,000,000	\$ 544,465,521

Appendix XVI

<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	EB TEMPORARY INVESTMENT FD II	CCT	7,488,958.300	1.0000	7,488,958.30	7,488,958.30
	AFLAC INC	EQUITY	7,200.000	53.1200	304,916.18	382,464.00
	AGL RESOURCES INC	EQUITY	5,800.000	39.9700	229,761.76	231,826.00
	AES CORP/THE	EQUITY	26,900.000	10.7000	338,501.82	287,830.00
	AT&T INC	EQUITY	563,122.000	33.7100	16,176,370.39	18,982,842.62
	ABBOTT LABORATORIES	EQUITY	60,800.000	65.5000	3,882,636.05	3,982,400.00
	ADOBE SYSTEMS INC	EQUITY	49,400.000	37.6800	1,576,212.14	1,861,392.00
	AGILENT TECHNOLOGIES INC	EQUITY	5,500.000	40.9400	211,319.64	225,170.00
	AIRGAS INC	EQUITY	22,000.000	91.2900	1,805,601.76	2,008,380.00
	AKAMAI TECHNOLOGIES INC	EQUITY	1,900.000	40.9100	60,950.25	77,729.00
	ALEXION PHARMACEUTICALS INC	EQUITY	58,300.000	93.7400	5,606,401.09	5,465,042.00
	ALLSTATE CORP/THE	EQUITY	100,300.000	40.1700	3,745,389.24	4,029,051.00
	ALTRIA GROUP INC	EQUITY	288,100.000	31.4400	7,227,526.15	9,057,864.00
	AMAZON.COM INC	EQUITY	1,200.000	250.8700	303,001.91	301,044.00
	AMEREN CORP	EQUITY	53,900.000	30.7200	1,674,727.37	1,655,808.00
	AMERICAN ELECTRIC POWER CO INC	EQUITY	15,200.000	42.6800	649,636.76	648,736.00
	AMERICAN EXPRESS CO	EQUITY	49,100.000	57.4800	2,378,758.70	2,822,268.00
	AMERICAN INTERNATIONAL GROUP I	EQUITY	71,300.000	35.3000	2,297,064.50	2,516,890.00
	AMERICAN TOWER CORP	EQUITY	51,200.000	77.2700	3,432,534.48	3,956,224.00
	AMERIPRISE FINANCIAL INC	EQUITY	29,200.000	62.6300	1,435,722.50	1,828,796.00
	AMGEN INC	EQUITY	48,700.000	86.2000	3,980,149.83	4,197,940.00
	AMPHENOL CORP	EQUITY	7,500.000	64.7000	427,922.01	485,250.00
	ANALOG DEVICES INC	EQUITY	4,300.000	42.0600	163,716.11	180,858.00
	APARTMENT INVESTMENT & MANAGEM	EQUITY	58,500.000	27.0600	1,542,376.96	1,583,010.00
	APPLE INC	EQUITY	67,900.000	532.1730	19,481,957.99	36,134,546.70
	AUTODESK INC	EQUITY	32,800.000	35.3500	1,148,386.30	1,159,480.00
	AUTOMATIC DATA PROCESSING INC	EQUITY	89,700.000	56.9300	4,581,985.15	5,106,621.00
	AUTONATION INC	EQUITY	13,500.000	39.7000	549,158.64	535,950.00
	AUTOZONE INC	EQUITY	2,800.000	354.4300	755,655.89	992,404.00
	AVALONBAY COMMUNITIES INC	EQUITY	1,700.000	135.5900	229,636.56	230,503.00
	AVERY DENNISON CORP	EQUITY	39,800.000	34.9200	1,232,281.69	1,389,816.00
	BB&T CORP	EQUITY	272,500.000	29.1100	8,098,394.63	7,932,475.00
	BMC SOFTWARE INC	EQUITY	40,300.000	39.6200	1,667,934.00	1,596,686.00
	BAKER HUGHES INC	EQUITY	13,300.000	40.8480	564,983.15	543,278.40
	BALL CORP	EQUITY	41,900.000	44.7500	1,462,359.77	1,875,025.00
	BANK OF AMERICA CORP	EQUITY	415,852.000	11.6100	3,326,546.21	4,828,041.72
	BANK OF NEW YORK MELLON CORP/T	EQUITY	22,400.000	25.7000	531,693.38	575,680.00
	CR BARD INC	EQUITY	28,900.000	97.7400	2,863,581.77	2,824,686.00
	BAXTER INTERNATIONAL INC	EQUITY	15,700.000	66.6600	892,833.05	1,046,562.00
	BEAM INC	EQUITY	29,700.000	61.0900	1,785,096.60	1,814,373.00
	BED BATH & BEYOND INC	EQUITY	4,300.000	55.9100	263,104.12	240,413.00
	BERKSHIRE HATHAWAY INC	EQUITY	28,761.000	89.7000	2,271,932.48	2,579,861.70
	BIG LOTS INC	EQUITY	37,200.000	28.4600	1,448,784.57	1,058,712.00
	BIOGEN IDEC INC	EQUITY	38,700.000	146.3700	4,368,774.61	5,664,519.00
	BLACKROCK INC	EQUITY	4,600.000	206.7100	788,201.08	950,866.00
	H&R BLOCK INC	EQUITY	169,500.000	18.5700	2,657,521.83	3,147,615.00
	BOSTON PROPERTIES INC	EQUITY	4,400.000	105.8100	461,061.92	465,564.00
	BRISTOL-MYERS SQUIBB CO	EQUITY	54,900.000	32.5900	1,612,354.60	1,789,191.00
	BROWN-FORMAN CORP	EQUITY	47,000.000	63.2500	2,331,102.50	2,972,750.00
	CBS CORP	EQUITY	211,300.000	38.0500	5,258,945.62	8,039,965.00
	CF INDUSTRIES HOLDINGS INC	EQUITY	9,700.000	203.1600	1,397,221.99	1,970,652.00
	CME GROUP INC	EQUITY	13,800.000	50.6700	766,665.82	699,246.00
	CMS ENERGY CORP	EQUITY	65,700.000	24.3800	1,244,480.91	1,601,766.00
	CSX CORP	EQUITY	15,800.000	19.7300	328,574.54	311,734.00
	CVS CAREMARK CORP	EQUITY	104,123.000	48.3500	4,299,990.07	5,034,347.05
	CA INC	EQUITY	230,800.000	21.9800	5,897,913.42	5,072,984.00
	CABLEVISION SYSTEMS CORP	EQUITY	61,000.000	14.9400	888,022.25	911,340.00
	CABOT OIL & GAS CORP	EQUITY	32,800.000	49.7400	1,555,878.04	1,631,472.00
	CAPITAL ONE FINANCIAL CORP	EQUITY	65,100.000	57.9300	3,424,720.34	3,771,243.00
	CARNIVAL CORP	EQUITY	52,100.000	36.7700	1,965,758.16	1,915,717.00
	CATERPILLAR INC	EQUITY	40,000.000	89.6090	3,545,030.41	3,584,360.00
	CELGENE CORP	EQUITY	8,900.000	78.4700	603,835.46	698,383.00
	CENTERPOINT ENERGY INC	EQUITY	13,900.000	19.2500	277,859.47	267,575.00

<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u> (c)	<u>Shares/Par</u> (c)	<u>Price</u> (d)	<u>Cost</u> (d)	<u>Current Value</u> (e)
	CENTURYLINK INC	EQUITY	120,191.000	39.1200	4,589,058.82	4,701,871.92
	CHEVRON CORP	EQUITY	151,533.000	108.1400	12,005,618.24	16,386,778.62
	CHIPOTLE MEXICAN GRILL INC	EQUITY	1,000.000	297.4600	315,429.64	297,460.00
	CHUBB CORP	EQUITY	2,800.000	75.3200	161,222.35	210,896.00
	CINCINNATI FINANCIAL CORP	EQUITY	95,000.000	39.1600	3,516,253.84	3,720,200.00
	CISCO SYSTEMS INC	EQUITY	387,100.000	19.6490	7,040,315.99	7,606,127.90
	CINTAS CORP	EQUITY	48,200.000	40.9000	1,791,870.06	1,971,380.00
	CITIGROUP INC	EQUITY	28,530.000	39.5600	894,577.78	1,128,646.80
	CITRIX SYSTEMS INC	EQUITY	1,800.000	65.6200	94,146.20	118,116.00
	COCA-COLA CO/THE	EQUITY	186,400.000	36.2500	5,274,484.96	6,757,000.00
	COCA-COLA ENTERPRISES INC	EQUITY	6,800.000	31.7300	217,278.83	215,764.00
	COGNIZANT TECHNOLOGY SOLUTIONS	EQUITY	7,300.000	73.8820	339,769.21	539,338.60
	COLGATE-PALMOLIVE CO	EQUITY	19,200.000	104.5400	1,860,468.28	2,007,168.00
	COMCAST CORP	EQUITY	274,250.000	37.3600	7,964,106.30	10,245,980.00
	COMERICA INC	EQUITY	105,100.000	30.3400	3,118,645.90	3,188,734.00
	COMPUTER SCIENCES CORP	EQUITY	5,600.000	40.0500	220,937.45	224,280.00
	CONAGRA FOODS INC	EQUITY	2,700.000	29.5000	68,861.62	79,650.00
	CONOCOPHILLIPS	EQUITY	49,171.000	57.9900	2,449,500.74	2,851,426.29
	CONSOLIDATED EDISON INC	EQUITY	3,600.000	55.5400	175,432.84	199,944.00
	CONSTELLATION BRANDS INC	EQUITY	15,200.000	35.3900	537,963.27	537,928.00
	COSTCO WHOLESALE CORP	EQUITY	13,000.000	98.7300	1,192,864.90	1,283,490.00
	CROWN CASTLE INTERNATIONAL COR	EQUITY	95,500.000	72.1600	5,635,229.95	6,891,280.00
	CUMMINS INC	EQUITY	1,700.000	108.3500	187,918.00	184,195.00
	DR HORTON INC	EQUITY	183,700.000	19.7800	2,678,930.47	3,633,586.00
	DTE ENERGY CO	EQUITY	25,000.000	60.0500	1,411,296.26	1,501,250.00
	DAVITA HEALTHCARE PARTNERS INC	EQUITY	36,100.000	110.5300	3,806,352.18	3,990,133.00
	DEAN FOODS CO	EQUITY	16,700.000	16.5100	1,069,893.00	1,266,317.00
	WALT DISNEY CO/THE	EQUITY	215,200.000	49.7900	10,754,448.72	10,714,808.00
	DISCOVER FINANCIAL SERVICES	EQUITY	174,900.000	38.5500	4,762,904.52	6,742,395.00
	DISCOVERY COMMUNICATIONS INC	EQUITY	47,600.000	63.4800	2,490,031.60	3,021,648.00
	DIRECTV	EQUITY	4,200.000	50.1600	209,029.68	210,672.00
	DOLLAR GENERAL CORP	EQUITY	24,500.000	44.0900	1,089,052.30	1,080,205.00
	DOLLAR TREE INC	EQUITY	73,900.000	40.5600	3,281,658.00	2,997,384.00
	DOMINION RESOURCES INC/VA	EQUITY	6,900.000	51.8000	330,069.84	357,420.00
	DOW CHEMICAL CO/THE	EQUITY	66,900.000	32.3290	2,069,837.99	2,162,810.10
	DR PEPPER SNAPPLE GROUP INC	EQUITY	40,600.000	44.1800	1,793,130.02	1,793,708.00
	EI DU PONT DE NEMOURS & CO	EQUITY	97,200.000	44.9790	4,636,630.32	4,371,958.80
	DUKE ENERGY CORP NEW COM	EQUITY	77,099.000	63.8000	4,644,840.31	4,918,916.20
	DUN & BRADSTREET CORP	EQUITY	10,200.000	78.6500	701,006.37	802,230.00
	EQT CORP	EQUITY	13,100.000	58.9800	769,016.33	772,638.00
	EASTMAN CHEMICAL CO	EQUITY	32,200.000	68.0500	1,697,090.05	2,191,210.00
	EBAY INC	EQUITY	67,100.000	50.9980	3,005,181.43	3,421,965.80
	ECOLAB INC	EQUITY	96,800.000	71.9000	5,917,720.21	6,959,920.00
	EDISON INTERNATIONAL	EQUITY	78,900.000	45.1900	3,488,214.19	3,565,491.00
	EDWARDS LIFESCIENCES CORP	EQUITY	53,400.000	90.1700	4,868,327.26	4,815,078.00
	ENTERGY CORP	EQUITY	3,700.000	63.7500	231,982.72	235,875.00
	EQUIFAX INC	EQUITY	75,500.000	54.1200	3,334,118.56	4,086,060.00
	EQUITY RESIDENTIAL	EQUITY	13,500.000	56.6700	774,907.78	765,045.00
	EXPEDIA INC	EQUITY	57,100.000	61.4400	2,455,442.40	3,508,224.00
	EXPRESS SCRIPTS HOLDING CO	EQUITY	77,200.000	54.0000	4,544,126.65	4,168,800.00
	EXXON MOBIL CORP	EQUITY	429,800.000	86.5500	30,031,594.76	37,199,190.00
	FMC CORP	EQUITY	48,700.000	58.5200	2,558,183.80	2,849,924.00
	FAMILY DOLLAR STORES INC	EQUITY	8,700.000	63.4100	557,015.22	551,667.00
	FASTENAL CO	EQUITY	42,000.000	46.6500	1,723,653.29	1,959,300.00
	FEDERATED INVESTORS INC	EQUITY	44,800.000	20.2300	938,941.28	906,304.00
	FEDEX CORP	EQUITY	300.000	91.7200	26,417.40	27,516.00
	FIDELITY NATIONAL INFORMATION	EQUITY	48,700.000	34.8100	1,551,806.39	1,695,247.00
	FIFTH THIRD BANCORP	EQUITY	106,600.000	15.2000	1,397,360.47	1,620,320.00
	FIRST HORIZON NATIONAL CORP	EQUITY	36,100.000	9.9100	297,755.64	357,751.00
	FISERV INC	EQUITY	33,100.000	79.0300	2,179,138.53	2,615,893.00
	FIRSTENERGY CORP	EQUITY	33,256.000	41.7600	1,350,365.40	1,388,770.56
	FLOWSERVE CORP	EQUITY	22,600.000	146.8000	2,500,035.18	3,317,680.00
	FRANKLIN RESOURCES INC	EQUITY	2,200.000	125.7000	249,972.29	276,540.00

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	FRONTIER COMMUNICATIONS CORP	EQUITY	163,500.000	4.2800	766,599.10	699,780.00
	GANNETT CO INC	EQUITY	120,400.000	18.0100	1,785,595.09	2,168,404.00
	GAP INC/THE	EQUITY	204,600.000	31.0400	6,606,373.60	6,350,784.00
	GENERAL DYNAMICS CORP	EQUITY	1,900.000	69.2700	120,681.89	131,613.00
	GENERAL ELECTRIC CO	EQUITY	748,500.000	20.9900	17,367,156.29	15,711,015.00
	GENUINE PARTS CO	EQUITY	7,700.000	63.5800	447,043.56	489,566.00
	GILEAD SCIENCES INC	EQUITY	47,500.000	73.4500	2,004,460.54	3,488,875.00
	GOOGLE INC	EQUITY	12,600.000	707.3800	7,013,334.81	8,912,988.00
	WW GRAINGER INC	EQUITY	5,200.000	202.3700	933,495.37	1,052,324.00
	HCP INC	EQUITY	38,900.000	45.1600	1,660,380.38	1,756,724.00
	HARLEY-DAVIDSON INC	EQUITY	24,800.000	48.8300	1,119,710.75	1,210,984.00
	HARRIS CORP	EQUITY	65,900.000	48.9600	3,025,960.30	3,226,464.00
	HASBRO INC	EQUITY	5,800.000	35.9000	214,443.66	208,220.00
	HEALTH CARE REIT INC	EQUITY	33,500.000	61.2900	1,933,859.35	2,053,215.00
	HERSHEY CO/THE	EQUITY	14,100.000	72.2200	1,014,252.65	1,018,302.00
	HOME DEPOT INC/THE	EQUITY	185,400.000	61.8500	9,836,364.17	11,466,990.00
	HONEYWELL INTERNATIONAL INC	EQUITY	40,400.000	63.4700	1,868,901.54	2,564,188.00
	HOSPIRA INC	EQUITY	7,400.000	31.2400	220,738.35	231,176.00
	HOST HOTELS & RESORTS INC	EQUITY	124,300.000	15.6700	1,951,295.20	1,947,781.00
	HUDSON CITY BANCORP INC	EQUITY	149,900.000	8.1300	934,296.34	1,218,687.00
	HUNTINGTON BANCSHARES INC/OH	EQUITY	302,900.000	6.3900	1,803,518.11	1,935,531.00
	ILLINOIS TOOL WORKS INC	EQUITY	69,100.000	60.8100	4,004,743.21	4,201,971.00
	INTEL CORP	EQUITY	278,400.000	20.6200	7,073,975.07	5,740,608.00
	INTEGRYS ENERGY GROUP INC	EQUITY	22,700.000	52.2200	1,234,095.63	1,185,394.00
	INTERNATIONAL BUSINESS MACHINE	EQUITY	110,100.000	191.5500	14,122,470.46	21,089,655.00
	INTERNATIONAL PAPER CO	EQUITY	6,700.000	39.8400	204,775.87	266,928.00
	INTERPUBLIC GROUP OF COS INC/T	EQUITY	15,900.000	11.0200	167,796.09	175,218.00
	INTUITIVE SURGICAL INC	EQUITY	9,300.000	490.3700	4,418,172.39	4,560,441.00
	IRON MOUNTAIN INC	EQUITY	17,000.000	31.0500	533,069.81	527,850.00
	JDS UNIPHASE CORP	EQUITY	2,500.000	13.5000	24,192.35	33,750.00
	JPMORGAN CHASE & CO	EQUITY	161,875.000	43.9690	5,871,275.89	7,117,481.88
	JOHNSON & JOHNSON	EQUITY	107,700.000	70.1000	6,404,183.15	7,549,770.00
	KLA-TENCOR CORP	EQUITY	70,500.000	47.7600	3,476,642.52	3,367,080.00
	KIMBERLY-CLARK CORP	EQUITY	41,200.000	84.4300	3,162,644.88	3,478,516.00
	KIMCO REALTY CORP	EQUITY	102,200.000	19.3200	1,970,944.72	1,974,504.00
	KINDER MORGAN INC/DELAWARE	EQUITY	282,622.000	35.3300	9,583,908.14	9,985,035.26
	KRAFT FOODS GROUP INC	EQUITY	19,066.000	45.4700	703,152.31	866,931.02
	L-3 COMMUNICATIONS HOLDINGS IN	EQUITY	38,700.000	76.6200	2,927,760.20	2,965,194.00
	ESTEE LAUDER COS INC/THE	EQUITY	2,200.000	59.8600	76,345.75	131,692.00
	LEGGETT & PLATT INC	EQUITY	37,300.000	27.2200	1,006,708.64	1,015,306.00
	LENNAR CORP	EQUITY	103,700.000	38.6700	2,668,616.16	4,010,079.00
	ELI LILLY & CO	EQUITY	23,900.000	49.3200	1,074,500.37	1,178,748.00
	LTD BRANDS INC	EQUITY	69,000.000	47.0600	1,999,216.87	3,247,140.00
	LINCOLN NATIONAL CORP	EQUITY	31,200.000	25.9000	649,178.36	808,080.00
	LOCKHEED MARTIN CORP	EQUITY	41,400.000	92.2900	3,351,860.09	3,820,806.00
	LOEWS CORP	EQUITY	22,800.000	40.7500	949,732.70	929,100.00
	LORILLARD INC	EQUITY	3,500.000	116.6700	390,178.10	408,345.00
	LOWE'S COS INC	EQUITY	258,600.000	35.5200	7,032,908.36	9,185,472.00
	M&T BANK CORP	EQUITY	11,000.000	98.4700	1,078,933.20	1,083,170.00
	MACY'S INC	EQUITY	86,400.000	39.0200	3,182,131.15	3,371,328.00
	MARATHON OIL CORP	EQUITY	16,500.000	30.6600	419,962.05	505,890.00
	MARATHON PETROLEUM CORP	EQUITY	64,000.000	63.0000	3,313,818.20	4,032,000.00
	MARSH & MCLENNAN COS INC	EQUITY	119,300.000	34.4700	3,584,594.30	4,112,271.00
	MARRIOTT INTERNATIONAL INC/DE	EQUITY	145,100.000	37.2700	5,485,686.83	5,407,877.00
	MASCO CORP	EQUITY	212,400.000	16.6600	2,773,400.98	3,538,584.00
	MASTERCARD INC	EQUITY	7,300.000	491.2800	2,463,987.67	3,586,344.00
	MATTEL INC	EQUITY	77,100.000	36.6200	2,567,277.80	2,823,402.00
	MCCORMICK & CO INC/MD	EQUITY	33,600.000	63.5300	2,111,050.13	2,134,608.00
	MCDONALD'S CORP	EQUITY	32,400.000	88.2100	2,597,523.99	2,858,004.00
	MCGRAW-HILL COS INC/THE	EQUITY	37,400.000	54.6700	1,454,288.63	2,044,658.00
	MCKESSON CORP	EQUITY	15,100.000	96.9600	1,361,664.28	1,464,096.00
	MEAD JOHNSON NUTRITION CO	EQUITY	55,100.000	65.8900	3,739,837.28	3,630,539.00
	MEADWESTVACO CORP	EQUITY	7,600.000	31.8700	237,149.60	242,212.00

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	MEDTRONIC INC	EQUITY	26,300.000	41.0200	1,119,038.29	1,078,826.00
	MERCK & CO INC	EQUITY	192,471.000	40.9400	7,117,990.60	7,879,762.74
	MICROSOFT CORP	EQUITY	467,700.000	26.7100	13,201,639.15	12,492,267.00
	MOLEX INC	EQUITY	9,100.000	27.3300	238,339.52	248,703.00
	MONDELEZ INTERNATIONAL INC	EQUITY	87,000.000	25.4530	2,043,681.68	2,214,411.00
	MONSANTO CO	EQUITY	24,400.000	94.6500	1,766,418.35	2,309,460.00
	MONSTER BEVERAGE CORP	EQUITY	45,900.000	52.8400	2,654,066.42	2,425,356.00
	MOODY'S CORP	EQUITY	12,500.000	50.3200	412,535.07	629,000.00
	MOTOROLA SOLUTIONS INC	EQUITY	15,600.000	55.6800	686,599.18	868,608.00
	MYLAN INC/PA	EQUITY	39,400.000	27.4500	1,019,726.02	1,081,530.00
	NRG ENERGY INC	EQUITY	65,400.000	22.9900	1,373,014.58	1,503,546.00
	NATIONAL OILWELL VARCO INC	EQUITY	66,600.000	68.3500	4,727,714.45	4,552,110.00
	NEWELL RUBBERMAID INC	EQUITY	84,400.000	22.2700	1,528,373.62	1,879,588.00
	NEWS CORP	EQUITY	65,100.000	25.5100	1,497,835.49	1,660,701.00
	NEXTERA ENERGY INC	EQUITY	73,600.000	69.1900	4,378,464.04	5,092,384.00
	NIKE INC	EQUITY	59,600.000	51.6000	2,836,838.67	3,075,360.00
	NISOURCE INC	EQUITY	34,400.000	24.8900	696,966.21	856,216.00
	NORDSTROM INC	EQUITY	4,600.000	53.5000	229,998.71	246,100.00
	NORFOLK SOUTHERN CORP	EQUITY	4,400.000	61.8400	275,051.68	272,096.00
	NORTHEAST UTILITIES	EQUITY	6,200.000	39.0800	243,250.22	242,296.00
	NORTHERN TRUST CORP	EQUITY	33,300.000	50.1600	1,587,173.46	1,670,328.00
	NORTHROP GRUMMAN CORP	EQUITY	29,500.000	67.5800	1,992,161.49	1,993,610.00
	NUCOR CORP	EQUITY	11,000.000	43.1600	435,565.77	474,760.00
	O'REILLY AUTOMOTIVE INC	EQUITY	52,600.000	89.4200	4,510,102.27	4,703,492.00
	OMNICOM GROUP INC	EQUITY	57,400.000	49.9600	2,813,161.42	2,867,704.00
	ONEOK INC	EQUITY	94,400.000	42.7500	3,042,103.40	4,035,600.00
	ORACLE CORP	EQUITY	33,010.000	33.3200	781,139.74	1,099,893.20
	PG&E CORP	EQUITY	30,600.000	40.1800	1,312,243.76	1,229,508.00
	PNC FINANCIAL SERVICES GROUP I	EQUITY	17,400.000	58.3100	1,030,130.01	1,014,594.00
	PPG INDUSTRIES INC	EQUITY	33,900.000	135.3500	2,943,423.49	4,588,365.00
	PALL CORP	EQUITY	15,800.000	60.2600	858,948.15	952,108.00
	PATTERSON COS INC	EQUITY	26,800.000	34.2300	913,164.34	917,364.00
	PAYCHEX INC	EQUITY	101,900.000	31.1000	3,258,421.77	3,169,090.00
	PEPSICO INC	EQUITY	32,200.000	68.4300	2,027,355.80	2,203,446.00
	PERKINELMER INC	EQUITY	65,700.000	31.7400	1,727,047.01	2,085,318.00
	PERRIGO CO	EQUITY	10,900.000	104.0300	1,161,515.42	1,133,927.00
	PETSMART INC	EQUITY	8,100.000	68.3400	570,436.84	553,554.00
	PFIZER INC	EQUITY	516,930.000	25.0790	10,379,563.85	12,964,087.47
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	175,400.000	83.6400	10,619,928.55	14,670,456.00
	PHILLIPS 66	EQUITY	38,135.000	53.1000	1,136,877.95	2,024,968.50
	PINNACLE WEST CAPITAL CORP	EQUITY	21,600.000	50.9800	1,052,125.63	1,101,168.00
	PIONEER NATURAL RESOURCES CO	EQUITY	19,900.000	106.5900	1,733,030.47	2,121,141.00
	PLUM CREEK TIMBER CO INC	EQUITY	27,500.000	44.3700	1,170,048.71	1,220,175.00
	PRAXAIR INC	EQUITY	2,500.000	109.4500	261,422.54	273,625.00
	T ROWE PRICE GROUP INC	EQUITY	20,000.000	65.1170	1,239,374.53	1,302,340.00
	PRICELINE.COM INC	EQUITY	5,600.000	620.3900	2,522,557.01	3,474,184.00
	PROCTER & GAMBLE CO/THE	EQUITY	107,675.000	67.8900	6,020,684.40	7,310,055.75
	PROGRESSIVE CORP/THE	EQUITY	8,300.000	21.1000	166,943.61	175,130.00
	PROLOGIS INC	EQUITY	36,238.000	36.4900	1,181,092.41	1,322,324.62
	PUBLIC SERVICE ENTERPRISE GROU	EQUITY	14,600.000	30.6000	437,786.47	446,760.00
	PUBLIC STORAGE	EQUITY	15,900.000	144.9600	2,013,439.05	2,304,864.00
	PULTEGROUP INC	EQUITY	199,500.000	18.1600	2,047,467.29	3,622,920.00
	QUALCOMM INC	EQUITY	69,200.000	61.8600	3,797,554.26	4,280,712.00
	QUANTA SERVICES INC	EQUITY	7,700.000	27.2900	207,346.04	210,133.00
	RANGE RESOURCES CORP	EQUITY	4,100.000	62.8300	262,105.41	257,603.00
	RAYTHEON CO	EQUITY	118,100.000	57.5600	6,640,912.05	6,797,836.00
	RED HAT INC	EQUITY	48,500.000	52.9600	2,643,142.03	2,568,560.00
	REGIONS FINANCIAL CORP	EQUITY	784,200.000	7.1300	5,178,467.65	5,591,346.00
	REPUBLIC SERVICES INC	EQUITY	7,200.000	29.3300	215,129.75	211,176.00
	REYNOLDS AMERICAN INC	EQUITY	60,700.000	41.4300	1,951,121.31	2,514,801.00
	ROBERT HALF INTERNATIONAL INC	EQUITY	24,600.000	31.8200	687,613.42	782,772.00
	ROPER INDUSTRIES INC	EQUITY	40,800.000	111.4800	3,441,755.09	4,548,384.00
	ROSS STORES INC	EQUITY	143,100.000	54.0900	6,076,544.47	7,740,279.00

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	SLM CORP	EQUITY	53,200.000	17.1300	828,799.69	911,316.00
	SCANA CORP	EQUITY	68,700.000	45.6400	3,151,658.42	3,135,468.00
	SCHLUMBERGER LTD	EQUITY	11,861.000	69.2990	850,067.26	821,955.44
	CHARLES SCHWAB CORP/THE	EQUITY	140,200.000	14.3600	1,860,481.22	2,013,272.00
	SCRIPPS NETWORKS INTERACTIVE I	EQUITY	50,800.000	57.9200	3,090,756.64	2,942,336.00
	SEMPRA ENERGY	EQUITY	97,100.000	70.9400	6,365,652.76	6,888,274.00
	SHERWIN-WILLIAMS CO/THE	EQUITY	53,600.000	153.8200	7,637,448.77	8,244,752.00
	SIGMA-ALDRICH CORP	EQUITY	15,700.000	73.5800	1,097,266.81	1,155,206.00
	SIMON PROPERTY GROUP INC	EQUITY	20,767.000	158.0900	3,006,695.30	3,283,055.03
	JM SMUCKER CO/THE	EQUITY	500.000	86.2400	37,552.52	43,120.00
	SNAP-ON INC	EQUITY	30,900.000	78.9900	2,206,615.02	2,440,791.00
	SOUTHERN CO	EQUITY	25,700.000	42.8100	1,026,369.47	1,100,217.00
	SOUTHWEST AIRLINES CO	EQUITY	35,600.000	10.2400	321,733.12	364,544.00
	SOUTHWESTERN ENERGY CO	EQUITY	13,600.000	33.4100	452,720.43	454,376.00
	SPECTRA ENERGY CORP	EQUITY	33,700.000	27.3800	947,583.13	922,706.00
	SPRINT NEXTEL CORP	EQUITY	1,365,100.000	5.6700	7,555,579.64	7,740,117.00
	STANLEY BLACK & DECKER INC	EQUITY	7,000.000	73.9700	454,643.11	517,790.00
	STARBUCKS CORP	EQUITY	30,700.000	53.6300	1,460,990.89	1,646,441.00
	STARWOOD HOTELS & RESORTS WORL	EQUITY	12,300.000	57.3600	669,763.72	705,528.00
	STATE STREET CORP	EQUITY	10,000.000	47.0100	445,248.19	470,100.00
	STERICYCLE INC	EQUITY	7,500.000	93.2800	698,766.13	699,600.00
	STRYKER CORP	EQUITY	30,600.000	54.8200	1,629,367.45	1,677,492.00
	SUNTRUST BANKS INC	EQUITY	127,800.000	28.3500	3,383,423.87	3,623,130.00
	TJX COS INC	EQUITY	273,100.000	42.4500	10,299,473.27	11,593,095.00
	TARGET CORP	EQUITY	60,300.000	59.1700	3,521,401.70	3,567,951.00
	TERADATA CORP	EQUITY	23,700.000	61.8900	1,392,817.64	1,466,793.00
	TERADYNE INC	EQUITY	7,000.000	16.8900	106,241.18	118,230.00
	TESORO CORP	EQUITY	55,400.000	44.0500	1,937,799.89	2,440,370.00
	TEXTRON INC	EQUITY	72,800.000	24.7900	1,827,735.76	1,804,712.00
	3M CO	EQUITY	5,500.000	92.8500	455,534.46	510,675.00
	TIME WARNER INC	EQUITY	33,600.000	47.8300	1,434,550.84	1,607,088.00
	TIME WARNER CABLE INC	EQUITY	36,100.000	97.1900	3,413,479.75	3,508,559.00
	TORCHMARK CORP	EQUITY	58,000.000	51.6700	2,503,613.28	2,996,860.00
	TOTAL SYSTEM SERVICES INC	EQUITY	77,000.000	21.4200	1,553,035.35	1,649,340.00
	TRAVELERS COS INC/THE	EQUITY	20,275.000	71.8200	1,305,422.91	1,456,150.50
	TRIPADVISOR INC	EQUITY	40,500.000	41.9200	1,397,348.84	1,697,760.00
	US BANCORP	EQUITY	211,200.000	31.9400	6,400,792.84	6,745,728.00
	UNION PACIFIC CORP	EQUITY	32,900.000	125.7200	3,179,576.65	4,136,188.00
	UNITED PARCEL SERVICE INC	EQUITY	7,600.000	73.7300	567,472.52	560,348.00
	UNITEDHEALTH GROUP INC	EQUITY	62,600.000	54.2400	2,877,464.43	3,395,424.00
	URBAN OUTFITTERS INC	EQUITY	19,300.000	39.3600	591,142.62	759,648.00
	VF CORP	EQUITY	11,400.000	150.9700	1,560,771.42	1,721,058.00
	VALERO ENERGY CORP	EQUITY	57,700.000	34.1200	1,881,594.13	1,968,724.00
	VARIAN MEDICAL SYSTEMS INC	EQUITY	1,200.000	70.2400	69,005.65	84,288.00
	VENTAS INC	EQUITY	25,400.000	64.7200	1,641,029.45	1,643,888.00
	VERISIGN INC	EQUITY	89,500.000	38.8200	3,725,262.15	3,474,390.00
	VERIZON COMMUNICATIONS INC	EQUITY	146,200.000	43.2700	5,514,488.38	6,326,074.00
	VIACOM INC	EQUITY	18,200.000	52.7400	705,895.14	959,868.00
	VISA INC	EQUITY	61,100.000	151.5800	6,766,021.94	9,261,538.00
	VULCAN MATERIALS CO	EQUITY	3,000.000	52.0500	112,587.07	156,150.00
	WAL-MART STORES INC	EQUITY	131,300.000	68.2300	7,789,775.48	8,958,599.00
	WASTE MANAGEMENT INC	EQUITY	5,700.000	33.7400	195,046.02	192,318.00
	WATSON PHARMACEUTICALS INC	EQUITY	13,700.000	86.0000	1,201,591.67	1,178,200.00
	WELLS FARGO & CO	EQUITY	247,447.000	34.1800	6,953,096.84	8,457,738.46
	WESTERN DIGITAL CORP	EQUITY	14,500.000	42.4900	49,930.90	63,735.00
	WESTERN UNION CO/THE	EQUITY	11,700.000	13.6100	228,882.04	159,237.00
	WEYERHAEUSER CO	EQUITY	220,100.000	27.8200	5,696,920.02	6,123,182.00
	WHIRLPOOL CORP	EQUITY	9,400.000	101.7500	942,642.55	956,450.00
	WHOLE FOODS MARKET INC	EQUITY	14,500.000	91.1600	966,039.59	1,321,820.00
	WILLIAMS COS INC/THE	EQUITY	203,000.000	32.7400	5,893,997.11	6,646,220.00
	WISCONSIN ENERGY CORP	EQUITY	83,300.000	36.8500	2,564,564.33	3,069,605.00
	WYNDHAM WORLDWIDE CORP	EQUITY	91,600.000	53.2100	4,495,154.84	4,874,036.00
	XCEL ENERGY INC	EQUITY	71,700.000	26.7100	1,762,087.83	1,915,107.00

Appendix XVII

BlackRock Asset Management

(a)	(b)	Description of investment including maturity date, rate of interest, collateral, par or maturity value		(c)	Shares/Par	Price	Cost	Current Value
	Identity of issue, borrower, lessor or similar party	Security description					(d)	(e)
	EB TEMPORARY INVESTMENT FD II	CASH & CASH EQUIVALENTS	VAR RT 12/31/49 FEE CL 15		12,288,929.450	1.0000	12,288,929.45	12,288,929.45
	GTE CORP	FIXED INCOME SECURITIES	6.940% 04/15/2028 DD 04/15/98		125,000.000	133.0390	138,768.75	166,298.75
	STRUCTURED ASSET SECURI BC1 A2	FIXED INCOME SECURITIES	VAR RT 02/25/2037 DD 01/25/07		203,175.830	99.5140	203,175.83	202,188.40
	FORD MOTOR CREDIT CO LLC	FIXED INCOME SECURITIES	6.625% 08/15/2017 DD 08/04/10		210,000.000	116.8470	236,775.00	245,378.70
	KRAFT FOODS GROUP INC 144A	FIXED INCOME SECURITIES	6.875% 01/26/2039 DD 07/18/12		220,000.000	134.6360	218,880.20	296,199.20
	OMNICOM GROUP INC	FIXED INCOME SECURITIES	5.900% 04/15/2016 DD 03/29/06		222,000.000	113.9870	255,326.64	253,051.14
	BERKSHIRE HATHAWAY INC	FIXED INCOME SECURITIES	2.200% 08/15/2016 DD 08/15/11		235,000.000	104.3390	234,602.85	245,196.65
	ENERGY TRANSFER PARTNERS LP	FIXED INCOME SECURITIES	5.200% 02/01/2022 DD 01/17/12		250,000.000	114.0710	267,947.50	285,177.50
	SANTANDER DRIVE AUTO RECEI A2	FIXED INCOME SECURITIES	0.940% 02/18/2014 DD 05/04/11		288,511.970	100.0220	288,493.97	288,575.44
	LINCOLN NATIONAL CORP	FIXED INCOME SECURITIES	VAR RT 04/20/2067 DD 03/13/07		330,000.000	99.6250	320,621.40	328,762.50
	VERIZON MARYLAND INC	FIXED INCOME SECURITIES	5.125% 06/15/2033 DD 06/16/03		330,000.000	104.5480	282,599.00	345,008.40
	LEHMAN BRTH HLD (RIC) ESCROW	FIXED INCOME SECURITIES	5.857% 11/30/2056 DD 05/17/07		340,000.000	0.0000	340,000.00	0.03
	AMERICAN AIRLINES 2011-2 CLASS	FIXED INCOME SECURITIES	8.625% 10/15/2021 DD 10/04/11		347,848.650	103.7500	350,022.70	360,892.97
	NBCUNIVERSAL MEDIA LLC	FIXED INCOME SECURITIES	5.950% 04/01/2041 DD 04/01/11		354,000.000	122.6030	424,531.23	434,014.62
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	6.500% 01/31/2019 DD 04/03/08		375,000.000	125.3200	435,285.00	469,950.00
	MONDELEZ INTERNATIONAL INC	FIXED INCOME SECURITIES	6.500% 08/11/2017 DD 08/13/07		392,000.000	122.1380	468,378.96	478,780.96
	LB-UBS COMMERCIAL MORTGA C2 A2	FIXED INCOME SECURITIES	5.303% 02/15/2040 DD 04/11/07		406,326.930	100.0690	368,805.18	406,607.30
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	4.450% 02/15/2043 DD 08/13/12		420,000.000	101.2510	410,058.60	425,542.20
	OMNICOM GROUP INC	FIXED INCOME SECURITIES	4.450% 08/15/2020 DD 08/05/10		432,000.000	111.2740	447,501.85	480,703.68
	DIRECTV HOLDINGS LLC / DIRECTV	FIXED INCOME SECURITIES	5.150% 03/15/2042 DD 03/08/12		435,000.000	101.1430	434,134.35	439,972.05
	AETNA INC	FIXED INCOME SECURITIES	4.125% 11/15/2042 DD 11/07/12		445,000.000	99.1620	438,133.65	441,270.90
	FOREST OIL CORP	FIXED INCOME SECURITIES	8.500% 02/15/2014 DD 08/15/09		451,000.000	106.0000	483,133.75	478,060.00
	INTERNATIONAL PAPER CO	FIXED INCOME SECURITIES	7.300% 11/15/2039 DD 12/07/09		455,000.000	135.5560	496,086.50	616,779.80
	GE CAPITAL COMMERCIAL MO C1 A4	FIXED INCOME SECURITIES	5.543% 12/10/2049 DD 05/01/07		465,000.000	114.1580	496,968.75	530,834.70
	FLORIDA POWER & LIGHT CO	FIXED INCOME SECURITIES	4.950% 06/01/2035 DD 06/07/05		475,000.000	116.8430	471,409.00	555,004.25
	NEWS AMERICA INC	FIXED INCOME SECURITIES	8.500% 02/23/2025 DD 02/23/95		500,000.000	135.7790	593,175.00	678,895.00
	DOW CHEMICAL CO/THE	FIXED INCOME SECURITIES	4.375% 11/15/2042 DD 11/14/12		520,000.000	99.3510	515,278.40	516,625.20
	UNITEDHEALTH GROUP INC	FIXED INCOME SECURITIES	3.375% 11/15/2021 DD 11/10/11		520,000.000	106.5370	517,240.20	553,992.40
	DOW CHEMICAL CO/THE	FIXED INCOME SECURITIES	3.000% 11/15/2022 DD 11/14/12		530,000.000	99.7770	524,525.10	528,818.10
	TURLOCK CORP 144A	FIXED INCOME SECURITIES	4.150% 11/02/2042 DD 11/20/12		550,000.000	101.1300	547,860.50	556,215.00
	SOUTHERN CALIFORNIA EDISON CO	FIXED INCOME SECURITIES	5.950% 02/01/2038 DD 01/22/08		575,000.000	131.1840	572,355.00	754,308.00
	ABBVIE INC 144A	FIXED INCOME SECURITIES	4.400% 11/06/2042 DD 11/08/12		590,000.000	106.3130	583,887.60	627,246.70
	COMMERCIAL MORTGAGE PASS C3 AM	FIXED INCOME SECURITIES	VAR RT 06/15/2038 DD 06/01/06		610,000.000	109.8430	617,172.27	707,042.30
	UNITED TECHNOLOGIES CORP	FIXED INCOME SECURITIES	4.500% 06/01/2042 DD 06/01/12		635,000.000	111.1160	677,564.05	675,586.60
	WELLPOINT INC	FIXED INCOME SECURITIES	4.650% 01/15/2043 DD 09/10/12		660,000.000	104.2120	656,178.60	687,799.20
	COX COMMUNICATIONS INC 144A	FIXED INCOME SECURITIES	8.375% 03/01/2039 DD 02/20/09		665,000.000	153.4650	662,426.45	1,020,542.25
	FLORIDA POWER CORP	FIXED INCOME SECURITIES	6.400% 06/15/2038 DD 06/18/08		675,000.000	134.6900	672,151.50	909,157.50
	RBSCF TRUST 2009- RR2 WBB 144A	FIXED INCOME SECURITIES	VAR RT 02/16/2051 DD 12/01/09		680,000.000	116.3890	601,906.25	791,309.20
	CD 2006-CD3 MORTGAGE TR CD3 AJ	FIXED INCOME SECURITIES	5.688% 10/15/2048 DD 10/01/06		700,000.000	84.6520	647,253.91	592,564.00
	JP MORGAN CHASE CO WLDN A 144A	FIXED INCOME SECURITIES	3.905% 05/05/2030 DD 05/01/12		705,000.000	109.4560	766,687.50	771,664.80
	CAPITAL ONE FINANCIAL CORP	FIXED INCOME SECURITIES	6.750% 09/15/2017 DD 09/04/07		720,000.000	122.1280	888,202.60	879,321.60
	INTERNATIONAL LEASE FINAN 144A	FIXED INCOME SECURITIES	6.500% 09/01/2014 DD 08/20/10		760,000.000	106.7500	762,800.00	811,300.00
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	6.500% 08/01/2016 DD 07/28/09		765,000.000	115.4760	825,095.90	883,391.40
	VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	6.900% 04/15/2038 DD 04/04/08		775,000.000	142.3190	930,860.25	1,102,972.25
	QWEST COMMUNICATIONS INTERNATI	FIXED INCOME SECURITIES	7.125% 04/01/2018 DD 01/12/10		776,000.000	104.3400	835,325.00	909,678.40
	ONCOR ELECTRIC DELIVERY CO LLC	FIXED INCOME SECURITIES	5.300% 06/01/2042 DD 05/18/12		810,000.000	114.3300	808,047.90	926,073.00
	PRECISION CASTPARTS CORP	FIXED INCOME SECURITIES	2.500% 01/15/2023 DD 12/20/12		815,000.000	100.6410	810,313.75	820,224.15
	JERSEY CENTRAL POWER & LIGHT C	FIXED INCOME SECURITIES	5.650% 06/01/2017 DD 12/01/07		825,000.000	116.4110	899,811.00	960,390.75
	MERRILL LYNCH/COUNTRYWIDE 3 AM	FIXED INCOME SECURITIES	VAR RT 07/12/2046 DD 09/01/06		835,000.000	111.4670	829,976.95	930,749.45
	TIME WARNER CABLE INC	FIXED INCOME SECURITIES	5.500% 09/01/2041 DD 09/12/11		900,000.000	111.2670	883,944.00	1,001,403.00
	DOMINION RESOURCES INC/VA	FIXED INCOME SECURITIES	7.000% 06/15/2038 DD 06/17/08		950,000.000	141.8390	1,089,042.00	1,347,470.50
	MIDAMERICAN ENERGY HOLDINGS CO	FIXED INCOME SECURITIES	6.500% 09/15/2037 DD 08/28/07		950,000.000	132.8220	941,896.50	1,261,809.00
	DIRECTV HOLDINGS LLC / DIRECTV	FIXED INCOME SECURITIES	3.800% 03/15/2022 DD 03/08/12		955,000.000	103.1650	948,104.90	985,225.75
	EXELON GENERATION CO LLC 144A	FIXED INCOME SECURITIES	4.250% 06/15/2022 DD 06/18/12		961,000.000	103.9780	883,442.11	999,228.58
	XYLEM INC/NY	FIXED INCOME SECURITIES	3.550% 09/20/2016 DD 03/20/12		963,000.000	106.5330	961,160.67	1,025,112.79
	WILLIAMS COS INC/THE	FIXED INCOME SECURITIES	3.700% 01/15/2023 DD 12/18/12		965,000.000	100.8650	962,317.30	973,347.25
	CONSTELLATION ENERGY GROUP INC	FIXED INCOME SECURITIES	5.150% 12/01/2020 DD 12/14/10		1,005,000.000	114.3120	993,658.14	1,148,835.60
	COMCAST CORP	FIXED INCOME SECURITIES	5.650% 06/15/2035 DD 06/09/05		1,025,000.000	117.3330	978,403.50	1,202,663.25
	CAMERON INTERNATIONAL CORP	FIXED INCOME SECURITIES	7.000% 07/15/2038 DD 06/26/08		1,050,000.000	135.3890	1,193,986.50	1,421,584.50
	REYNOLDS AMERICAN INC	FIXED INCOME SECURITIES	4.750% 11/01/2042 DD 10/31/12		1,085,000.000	100.8880	1,092,832.70	1,094,634.80
	ABBVIE INC 144A	FIXED INCOME SECURITIES	2.900% 11/06/2022 DD 11/08/12		1,100,000.000	101.8380	1,092,916.00	1,120,218.00
	ANHEUSER-BUSCH INBEV WORLDWIDE	FIXED INCOME SECURITIES	3.750% 07/15/2042 DD 07/16/12		1,100,000.000	100.4620	1,117,248.00	1,105,082.00
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	7.375% 05/15/2014 DD 05/13/09		1,110,000.000	108.2850	1,197,678.90	1,201,963.50
	MONDELEZ INTERNATIONAL INC	FIXED INCOME SECURITIES	4.125% 02/09/2016 DD 02/08/10		1,138,000.000	108.9510	1,203,800.89	1,239,862.38
	OHIO POWER CO	FIXED INCOME SECURITIES	6.050% 05/01/2018 DD 05/16/08		1,150,000.000	119.9980	1,331,148.00	1,379,977.00
	UNITEDHEALTH GROUP INC	FIXED INCOME SECURITIES	3.875% 10/15/2020 DD 10/25/10		1,150,000.000	110.8170	1,146,147.50	1,274,395.50
	AMGEN INC	FIXED INCOME SECURITIES	5.375% 05/15/2043 DD 05/15/12		1,155,000.000	117.9030	1,154,826.75	1,361,779.65
	CITIGROUP INC	FIXED INCOME SECURITIES	6.125% 05/15/2018 DD 05/12/12		1,200,000.000	119.8410	1,431,012.00	1,438,092.00
	TENNESSEE VALLEY AUTH BD	FIXED INCOME SECURITIES	3.500% 12/15/2042 DD 12/21/08		1,200,000.000	99.3740	1,169,928.00	1,192,488.00
	FORD MOTOR CREDIT CO LLC	FIXED INCOME SECURITIES	8.125% 01/15/2020 DD 12/14/09		1,210,000.000	128.1380	1,473,175.00	1,550,469.80
	QWEST CORP	FIXED INCOME SECURITIES	7.500% 10/01/2014 DD 08/08/06		1,217,000.000	109.4490	1,375,210.00	1,331,994.33
	COMMERCIAL MORTGA LTRT A2 144A	FIXED INCOME SECURITIES	3.400% 10/05/2030 DD 10/01/12		1,225,000.000	104.7090	1,275,911.37	1,282,685.25
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	5.950% 01/18/2018 DD 01/18/08		1,225,000.000	116.3690	1,419,542.25	1,425,520.25
	TURLOCK CORP 144A	FIXED INCOME SECURITIES	2.750% 11/02/2022 DD 11/20/12		1,240,000.000	99.6310	1,235,833.60	1,236,168.40
	JERSEY CENTRAL POWER & LIGHT C	FIXED INCOME SECURITIES	5.625% 05/01/2016 DD 11/01/04		1,250,000.000	113.4580	1,381,400.00	1,418,225.00
	MYLAN INC/PA 144A	FIXED INCOME SECURITIES	6.000% 11/15/2018 DD 11/24/10		1,255,000.000	110.4440	1,365,087.50	1,486,072.20
	FLORIDA POWER & LIGHT CO	FIXED INCOME SECURITIES	5.950% 02/01/2038 DD 01/16/08		1,275,000.000	133.1110	1,268,064.00	1,697,165.25
	MIDAMERICAN ENERGY HOLDINGS CO	FIXED INCOME SECURITIES	5.950% 05/15/2037 DD 05/11/07		1,275,000.000	123.4700	1,268,803.50	1,574,242.50
	HSBC FINANCE CORP	FIXED INCOME SECURITIES	6.676% 01/15/2021 DD 07/15/11		1,305,000.000	118.6370	1,413,067.05	1,548,212.85
	UNITED TECHNOLOGIES CORP	FIXED INCOME SECURITIES	3.100% 06/01/2022 DD 06/01/12		1,320,000.000	105.8990	1,412,571.60	1,397,866.80
	HCP INC	FIXED INCOME SECURITIES	2.625% 02/01/2020 DD 11/19/12		1,335,000.000	99.6100	1,331,382.15	1,329,793.50
	WELLPOINT INC	FIXED INCOME SECURITIES	3.300% 01/15/2023 DD 09/10/12		1,350,000.000	102.6000	1,383,422.00	1,385,100.00
	GENERAL ELECTRIC CO	FIXED INCOME SECURITIES	2.700% 10/09/2022 DD 10/09/12		1,360,000.000	101.9310	1,385,373.40	1,386,261.60
	SANTANDER DRIVE AUTO RECEI 2 C	FIXED INCOME SECURITIES	3.890% 07/17/2017 DD 08/25/10		1,360,000.000	103.4120	1,359,988.17	1,406,403.20
	DOMINION RESOURCES INC/VA	FIXED INCOME SECURITIES	4.900% 08/01/2041 DD 08/05/11		1,375,000.000	112.0480	1,359,271.25	1,540,660.00

Western Conference of Teamsters Pension Plan
Form 5500 - Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2012
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)				(d)	(e)
	WELLS FARGO & CO	FIXED INCOME SECURITIES	3.500% 03/08/2022 DD 03/08/12	1,545,000.000	106.6650	1,544,881.02	1,647,974.25
	WILLIAMS COS INC/THE	FIXED INCOME SECURITIES	7.500% 01/15/2031 DD 01/17/01	1,574,000.000	125.2030	1,993,014.54	1,967,862.02
	DEERE & CO	FIXED INCOME SECURITIES	2.600% 06/08/2022 DD 06/08/12	1,580,000.000	101.2600	1,575,986.80	1,599,908.00
	ANHEUSER-BUSCH INBEV WORLDWIDE ORACLE CORP	FIXED INCOME SECURITIES	2.500% 07/15/2022 DD 07/16/12	1,590,000.000	100.6260	1,582,336.20	1,599,953.40
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES	2.500% 10/15/2022 DD 10/25/12	1,600,000.000	100.9010	1,622,112.00	1,614,416.00
	JP MORGAN CHASE COMMERCIAL CB13 AM	FIXED INCOME SECURITIES	3.250% 09/23/2022 DD 09/24/12	1,615,000.000	102.9780	1,607,829.50	1,663,094.70
	STEELRIVER TRANSMISSION CO LLC	FIXED INCOME SECURITIES	VAR RT 01/12/2043 DD 11/01/05	1,630,000.000	104.6740	1,698,256.25	1,706,186.20
	ANADARKO PETROLEUM CORP	FIXED INCOME SECURITIES	4.710% 06/30/2017 DD 11/22/10	1,642,822.220	104.2240	1,642,822.22	1,712,215.03
	PETROHAWK ENERGY CORP	FIXED INCOME SECURITIES	5.950% 09/15/2016 DD 09/19/06	1,649,000.000	115.1130	1,811,035.45	1,898,213.37
	SABMILLER HOLDINGS INC 144A	FIXED INCOME SECURITIES	7.250% 08/15/2018 DD 08/17/10	1,650,000.000	112.8950	1,915,000.00	1,862,767.50
	GLENCORE FUNDING LLC	FIXED INCOME SECURITIES	3.750% 01/15/2022 DD 01/17/12	1,655,000.000	107.9830	1,787,002.80	1,787,118.65
	WALGREEN CO	FIXED INCOME SECURITIES	6.000% 04/15/2014 DD 04/05/04	1,660,000.000	105.6150	1,800,250.00	1,753,209.00
	MORGAN STANLEY BA CKSV A2 144A	FIXED INCOME SECURITIES	3.100% 09/15/2022 DD 09/13/12	1,665,000.000	100.8670	1,686,813.11	1,679,435.55
	SBA TOWER TRUST 144A	FIXED INCOME SECURITIES	3.277% 10/15/2030 DD 10/01/12	1,670,000.000	102.5780	1,711,611.39	1,713,052.60
	AMERICAN INTERNATIONAL GROUP I	FIXED INCOME SECURITIES	4.254% 04/15/2016 DD 04/16/10	1,700,000.000	105.0581	1,700,000.00	1,785,987.70
	SANTANDER DRIVE AUT S1A C 144A	FIXED INCOME SECURITIES	3.800% 03/22/2017 DD 03/22/12	1,730,000.000	108.2330	1,726,488.10	1,872,430.90
	TIME WARNER CABLE INC	FIXED INCOME SECURITIES	1.890% 05/15/2017 DD 01/15/11	1,767,080.040	100.3790	1,767,069.78	1,773,777.27
	JP MORGAN CHASE C PLSD A2 144A	FIXED INCOME SECURITIES	6.200% 07/01/2013 DD 06/19/08	1,775,000.000	102.7450	1,771,237.00	1,823,723.75
	ENERGY TRANSFER PARTNERS LP	FIXED INCOME SECURITIES	3.364% 11/13/2044 DD 12/09/11	1,800,000.000	107.8170	1,799,437.50	1,940,706.00
	QVC INC 144A	FIXED INCOME SECURITIES	6.500% 02/01/2042 DD 01/17/12	1,810,000.000	122.4340	1,963,007.55	2,216,055.40
	MORGAN STANLEY TR 2012-IO 144A	FIXED INCOME SECURITIES	5.125% 07/02/2022 DD 07/02/12	1,880,000.000	104.8190	1,880,000.00	1,970,597.20
	INTERNATIONAL PAPER CO	FIXED INCOME SECURITIES	1.000% 03/27/2051 DD 12/06/12	1,913,654.440	99.8086	1,909,991.59	1,909,991.59
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	4.750% 02/15/2022 DD 11/16/11	1,975,000.000	113.1540	2,249,014.08	2,234,791.50
	PENSKE TRUCK LEASING CO L 144A	FIXED INCOME SECURITIES	5.650% 05/01/2018 DD 05/02/08	2,025,000.000	116.3440	2,345,274.00	2,355,966.00
	SANTANDER DRIVE AUTO AA B 144A	FIXED INCOME SECURITIES	2.500% 07/11/2014 DD 07/13/12	2,035,000.000	101.0450	2,034,206.35	2,056,265.75
	DIRECTV HOLDINGS LLC / DIRECTV PUBLIC SERVICE ELECTRIC & GAS	FIXED INCOME SECURITIES	1.210% 10/16/2017 DD 12/07/12	2,060,000.000	99.9840	2,059,739.00	2,059,670.40
	NBCUNIVERSAL MEDIA LLC	FIXED INCOME SECURITIES	3.500% 03/01/2016 DD 03/10/11	2,075,000.000	105.9410	2,075,000.00	2,198,275.75
	PENSKE TRUCK LEASING CO L 144A	FIXED INCOME SECURITIES	0.850% 08/15/2014 DD 08/16/11	2,075,000.000	100.3840	2,073,775.75	2,082,968.00
	SANTANDER DRIVE AUTO RECE 1 A3	FIXED INCOME SECURITIES	4.450% 01/15/2043 DD 10/05/12	2,081,000.000	101.2640	2,153,185.82	2,107,303.84
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	3.125% 05/11/2015 DD 05/11/12	2,110,000.000	102.0340	2,107,953.30	2,152,917.40
	BEAR STEARNS COS LLC/THE	FIXED INCOME SECURITIES	1.840% 11/17/2014 DD 05/26/10	2,180,643.190	100.8080	2,180,555.74	2,198,262.79
	WORLD FINANCIAL NETWO C B 144A	FIXED INCOME SECURITIES	3.750% 07/12/2016 DD 07/12/11	2,235,000.000	106.8930	2,187,783.44	2,389,058.55
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	VAR RT 12/20/2041 DD 05/01/10	2,260,000.000	105.2900	2,385,889.06	2,379,554.00
	ABBVIE INC 144A	FIXED INCOME SECURITIES	5.700% 11/15/2014 DD 11/06/02	2,285,000.000	108.6630	2,469,353.80	2,483,040.95
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	3.570% 08/15/2022 DD 07/19/12	2,306,000.000	105.7700	2,305,957.80	2,439,056.20
	SANTANDER DRIVE AUTO RECE 3 A2	FIXED INCOME SECURITIES	5.625% 10/14/2016 DD 10/26/06	2,310,000.000	113.0700	2,300,405.10	2,611,917.00
	ANADARKO PETROLEUM CORP	FIXED INCOME SECURITIES	1.110% 08/15/2014 DD 09/15/11	2,322,984.100	100.1410	2,322,916.73	2,326,259.51
	MORGAN STANLEY CAPITAL HQ4 A7	FIXED INCOME SECURITIES	6.375% 09/15/2017 DD 08/12/10	2,354,000.000	119.4490	2,724,318.28	2,811,829.46
	LEHMAN BRTH HLD (RIC) ESCROW	FIXED INCOME SECURITIES	4.970% 04/14/2040 DD 10/01/04	2,405,000.000	105.2820	2,516,231.25	2,532,032.10
	SCHOLAR FUNDING TRUST A A 144A	FIXED INCOME SECURITIES	0.000% 12/28/2017 DD 12/21/07	2,475,000.000	0.0000	2,473,168.50	0.25
	CAPITAL ONE FINANCIAL CORP	FIXED INCOME SECURITIES	1.750% 11/06/2017 DD 11/08/12	2,480,000.000	101.0880	2,506,798.60	2,506,982.40
	FORD CREDIT FLOORPLAN MAST 1 C	FIXED INCOME SECURITIES	5.250% 10/15/2013 DD 10/14/03	2,480,000.000	103.5010	2,458,002.40	2,566,824.80
	FREMONT MORTGAGE TRU K705 B 144A	FIXED INCOME SECURITIES	VAR RT 10/28/2043 DD 03/29/11	2,486,645.940	99.8770	2,437,569.49	2,482,587.37
	AMERICAN INTERNATIONAL GROUP I	FIXED INCOME SECURITIES	4.750% 07/15/2021 DD 07/19/11	2,500,000.000	115.3160	2,488,425.00	2,882,900.00
	TIERS TRUST/UNITED STATES 144A	FIXED INCOME SECURITIES	VAR RT 01/15/2016 DD 02/15/12	2,560,000.000	100.5240	2,560,000.00	2,573,414.40
	SANTANDER DRIVE AUT AA A3 144A	FIXED INCOME SECURITIES	VAR RT 09/25/2044 DD 02/01/12	2,735,000.000	107.1500	2,543,104.20	2,930,552.50
	SLM STUDENT LOAN TRU C A2 144A	FIXED INCOME SECURITIES	5.450% 05/18/2017 DD 05/18/07	2,750,000.000	114.8520	2,851,879.75	3,158,430.00
	SANTANDER DRIVE AUTO RECEI 4 B	FIXED INCOME SECURITIES	VAR RT 05/12/2014 DD 05/08/12	2,795,000.000	100.2500	2,795,838.50	2,801,987.50
	PROGRESS ENERGY INC	FIXED INCOME SECURITIES	0.650% 03/15/2017 DD 12/07/12	2,825,000.000	100.0160	2,824,622.86	2,825,452.00
	FORD CREDIT FLOORPLAN MAST 2 D	FIXED INCOME SECURITIES	3.310% 10/15/2046 DD 05/31/12	2,865,000.000	106.0860	2,864,633.57	3,039,363.90
	SANTANDER DRIVE AUTO RECEI 5 D	FIXED INCOME SECURITIES	3.300% 09/17/2018 DD 08/15/12	2,865,000.000	103.0200	2,864,431.01	3,051,523.00
	AMERICREDIT AUTOMOBILE REC 2 C	FIXED INCOME SECURITIES	5.625% 01/15/2016 DD 01/13/06	2,900,000.000	113.1230	3,238,285.00	3,280,567.00
	SANTANDER DRIVE AUTO RECEI 4 B	FIXED INCOME SECURITIES	2.860% 09/15/2015 DD 10/12/11	2,910,000.000	100.2140	2,927,278.13	3,202,227.40
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	2.940% 12/15/2017 DD 07/03/12	2,910,000.000	103.4070	2,909,294.62	3,009,143.70
	AMERICREDIT AUTOMOBILE REC 2 C	FIXED INCOME SECURITIES	5.750% 01/24/2022 DD 01/24/12	2,975,000.000	118.2210	3,375,276.28	3,517,074.75
	SANTANDER DRIVE AUTO RECEI 4 B	FIXED INCOME SECURITIES	2.640% 10/10/2017 DD 04/19/12	3,000,000.000	102.7480	2,999,669.10	3,082,440.00
	JP MORGAN CHASE COMMERCIAL LN2 A2	FIXED INCOME SECURITIES	1.830% 03/15/2017 DD 07/03/12	3,020,000.000	101.6140	3,019,997.28	3,068,742.80
	COUNTRYWIDE ALTERNATI 54CB 344	FIXED INCOME SECURITIES	5.115% 07/15/2041 DD 08/01/04	3,030,000.000	105.5770	3,200,319.14	3,198,983.10
	SANTANDER DRIVE AUTO RECE 2 C	FIXED INCOME SECURITIES	5.500% 11/25/2035 DD 09/01/05	3,067,246.980	84.6440	1,874,854.71	2,596,240.53
	MERCEDES-BENZ AUTO LEASE A A2	FIXED INCOME SECURITIES	0.910% 05/15/2015 DD 03/21/12	3,126,494.850	100.2570	3,126,251.29	3,134,529.94
	BANC OF AMERICA CLRN A 144A	FIXED INCOME SECURITIES	0.660% 04/15/2014 DD 03/22/12	3,200,466.500	100.0930	3,200,208.86	3,203,442.93
	LB COMMERCIAL MORTGAGE T C3 A4	FIXED INCOME SECURITIES	VAR RT 08/15/2029 DD 09/25/12	3,210,000.000	100.8570	3,210,000.00	3,237,509.70
	PETROHAWK ENERGY CORP	FIXED INCOME SECURITIES	VAR RT 07/15/2044 DD 07/11/07	3,280,000.000	117.6970	3,743,556.25	3,860,461.60
	EDISON INTERNATIONAL	FIXED INCOME SECURITIES	10.500% 08/01/2014 DD 08/01/09	3,280,000.000	106.5000	3,694,100.00	3,493,200.00
	FORD MOTOR CREDIT CO LLC	FIXED INCOME SECURITIES	VAR RT 06/15/2023 DD 07/26/12	3,338,877.540	100.7500	3,338,877.54	3,363,919.12
	GENERAL ELECTRIC CAPITAL CORP	FIXED INCOME SECURITIES	3.750% 09/15/2017 DD 09/17/10	3,425,000.000	108.4380	3,367,460.00	3,714,001.50
	BMW VEHICLE LEASE TRUST 2 1 A2	FIXED INCOME SECURITIES	5.000% 05/15/2018 DD 05/03/11	3,470,000.000	110.3440	3,469,791.80	3,828,936.80
	CROWN CASTLE TOWERS LLC 144A	FIXED INCOME SECURITIES	2.375% 06/30/2015 DD 06/23/11	3,810,000.000	103.2980	3,908,564.70	3,935,653.80
	AMERICREDIT AUTOMOBILE RE 5 A2	FIXED INCOME SECURITIES	0.590% 06/20/2014 DD 04/26/12	3,883,726.490	100.0760	3,883,456.18	3,886,678.12
	SANTANDER DRIVE AUT AA A2 144A	FIXED INCOME SECURITIES	6.113% 01/15/2020 DD 01/15/10	3,905,000.000	120.4480	3,905,000.00	4,703,494.40
	CNH EQUIPMENT TRUST A A2	FIXED INCOME SECURITIES	0.510% 01/08/2016 DD 11/20/12	3,980,000.000	99.9960	3,979,907.66	3,979,840.80
	SANTANDER DRIVE AUTO RECE 5 A2	FIXED INCOME SECURITIES	0.550% 02/16/2016 DD 12/07/12	4,085,000.000	100.0560	4,084,745.10	4,087,287.60
	CARMAX AUTO OWNER TRUST 3 A2	FIXED INCOME SECURITIES	0.650% 07/15/2015 DD 03/21/12	4,120,581.860	100.1390	4,120,576.51	4,126,309.47
	AMERICREDIT AUTOMOBILE RE 3 A2	FIXED INCOME SECURITIES	0.570% 12/15/2015 DD 08/15/12	4,170,000.000	100.0970	4,169,868.65	4,174,044.90
	AMERICREDIT AUTOMOBILE RE 2 A3	FIXED INCOME SECURITIES	0.430% 09/15/2015 DD 10/11/12	4,280,000.000	100.0410	4,279,882.73	4,281,754.80
	FORD CREDIT AUTO LEASE TR A A3	FIXED INCOME SECURITIES	0.710% 12/08/2015 DD 06/27/12	4,365,000.000	100.1700	4,364,713.66	4,372,420.50
	CITIGROUP INC	FIXED INCOME SECURITIES	1.050% 10/11/2016 DD 04/19/12	4,385,000.000	100.7890	4,384,569.39	4,419,597.65
	DBRR TRUST EZ1 A 144A	FIXED INCOME SECURITIES	0.850% 01/15/2015 DD 03/05/12	4,490,000.000	100.4440	4,489,449.53	4,509,935.60
	SLM STUDENT LOAN TRUST 1 A	FIXED INCOME SECURITIES	4.587% 12/15/2015 DD 12/15/10	6,080,000.000	109.1750	6,415,908.95	6,637,840.00
	FORD CREDIT FLOORPLAN MAST 2 A	FIXED INCOME SECURITIES	0.946% 09/25/2045 DD 09/01/12	6,087,250.210	99.9630	6,085,509.26	6,084,997.93
	NON-BASE CURRENCY	CASH & CASH EQUIVALENTS	VAR RT 03/25/2025 DD 04/15/10	6,450,347.420	100.1710	6,450,347.42	6,461,377.51
	NON-BASE CURRENCY - BROKER	CASH & CASH EQUIVALENTS	1.920% 01/15/2019 DD 02/15/12	6,555,000.000	102.6790	6,553,078.73	6,730,608.45
	NON-BASE CURRENCY	CASH & CASH EQUIVALENTS		0.000	1.0000	29.63	29.69
	NON-BASE CURRENCY	CASH & CASH EQUIVALENTS		0.000	1.0000	871,578.23	862,839.14
	NON-BASE CURRENCY	CASH & CASH EQUIVALENTS		0.000	1.0000	2,070,505.57	2,070,400.36
	NON-BASE CURRENCY	CASH & CASH EQUIVALENTS		0.000			

BlackRock Asset Management

Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)		(d)	(e)	(f)	(g)
	PETROLEOS MEXICANOS	FIXED INCOME SECURITIES	6.000% 03/05/2020 DD 09/05/10	140,000.000	119.5000	163,310.00	167,300.00
	ARRAN RESIDENTIAL 1A A1C 144A	FIXED INCOME SECURITIES	VAR RT 05/16/2047 DD 09/29/10	170,707.680	100.1029	170,707.68	170,883.32
	GLAXOSMITHKLINE CAPITAL PLC	FIXED INCOME SECURITIES	2.850% 05/08/2022 DD 05/09/12	410,000.000	103.8650	414,169.70	425,846.50
	SPAREBANK 1 BOLIGKREDITT 144A	FIXED INCOME SECURITIES	2.300% 06/30/2017 DD 04/03/12	629,000.000	104.3600	627,465.24	656,424.40
	VIRGIN MEDIA SECURED FINANCE P	FIXED INCOME SECURITIES	6.500% 01/15/2018 DD 06/15/10	720,000.000	107.6250	769,831.25	774,900.00
	RUSSIAN FOREIGN BOND - EUROBON	FIXED INCOME SECURITIES	VAR RT /31/2030	778,875.000	128.4400	929,908.38	1,000,387.05
	PETROLEOS MEXICANOS	FIXED INCOME SECURITIES	4.875% 01/24/2022 DD 07/24/12	800,000.000	112.8500	856,600.00	902,800.00
	PETROLEOS MEXICANOS	FIXED INCOME SECURITIES	5.500% 01/21/2021 DD 07/21/10	885,000.000	116.8500	1,000,822.50	1,034,122.50
	HSBC HOLDINGS PLC	FIXED INCOME SECURITIES	6.100% 01/14/2042 DD 11/17/11	890,000.000	133.0570	889,350.30	1,184,207.30
	STATOIL ASA	FIXED INCOME SECURITIES	4.250% 11/23/2041 DD 11/23/11	890,000.000	107.5900	989,831.30	957,551.00
	EKSPORTFINANS ASA	FIXED INCOME SECURITIES	VAR RT 04/05/2013 DD 04/05/11	1,240,000.000	99.5270	1,232,250.00	1,234,134.80
	TRANSCANADA PIPELINES LTD	FIXED INCOME SECURITIES	2.500% 08/01/2022 DD 08/02/12	1,260,000.000	100.2020	1,268,643.69	1,262,545.20
	BAT INTERNATIONAL FINANCE 144A	FIXED INCOME SECURITIES	3.250% 06/07/2022 DD 06/07/12	1,449,000.000	104.2340	1,431,552.29	1,510,350.66
	BP CAPITAL MARKETS PLC	FIXED INCOME SECURITIES	3.245% 05/06/2022 DD 05/07/12	1,725,000.000	105.3510	1,725,000.00	1,817,304.75
	TAKEDA PHARMACEUTICAL CO 144A	FIXED INCOME SECURITIES	1.625% 03/17/2017 DD 07/17/12	1,740,000.000	101.4450	1,740,000.00	1,765,143.00
	PETROBRAS INTERNATIONAL FINANC	FIXED INCOME SECURITIES	3.875% 01/27/2016 DD 01/27/11	1,960,000.000	105.5000	1,953,394.80	2,067,800.00
	CAIXA ECONOMICA FEDERAL 144A	FIXED INCOME SECURITIES	2.375% 11/06/2017 DD 11/05/12	2,115,000.000	99.2500	2,106,621.50	2,099,137.50
	EKSPORTFINANS ASA	FIXED INCOME SECURITIES	1.875% 04/02/2013 DD 03/30/10	2,486,000.000	99.9040	2,483,569.50	2,483,633.44
	EKSPORTFINANS ASA	FIXED INCOME SECURITIES	3.000% 11/17/2014 DD 11/17/09	2,560,000.000	99.2060	2,548,121.60	2,539,673.60
	DNB BOLIGKREDITT AS 144A	FIXED INCOME SECURITIES	2.900% 03/29/2016 DD 03/29/11	2,625,000.000	106.3180	2,731,582.88	2,790,847.50
	EKSPORTFINANS ASA	FIXED INCOME SECURITIES	5.500% 06/26/2017 DD 06/26/07	2,700,000.000	105.2430	2,516,184.00	2,841,561.00
	ARKLE MASTER ISSUE 1A 2A1 144A	FIXED INCOME SECURITIES	VAR RT 05/17/2060 DD 02/14/12	2,886,000.000	102.7861	2,886,000.00	2,966,406.85
	HSBC BANK PLC 144A	FIXED INCOME SECURITIES	3.100% 05/24/2016 DD 05/24/11	3,050,000.000	105.7270	3,048,871.50	3,224,673.50
	MANULIFE FINANCIAL CORP	FIXED INCOME SECURITIES	3.400% 09/17/2015 DD 09/17/10	3,125,000.000	105.1510	3,120,437.50	3,285,968.75
	FMS WERTMANAGEMENT	FIXED INCOME SECURITIES	1.000% 11/21/2017 DD 11/21/12	3,177,000.000	99.8770	3,176,396.37	3,172,869.90
	TRANSOCEAN INC	FIXED INCOME SECURITIES	6.500% 11/15/2020 DD 09/21/10	3,410,000.000	121.1120	3,858,526.10	4,129,919.20
	CREDIT SUISSE/NEW YORK NY	FIXED INCOME SECURITIES	5.500% 05/01/2014 DD 05/04/09	3,605,000.000	106.3990	3,835,864.20	3,835,683.95
	ARKLE MASTER ISSUE 2A 1A1 144A	FIXED INCOME SECURITIES	VAR RT 05/17/2060 DD 10/21/10	4,290,000.000	100.7236	4,290,000.00	4,321,044.16
	CDP FINANCIAL INC 144A	FIXED INCOME SECURITIES	4.400% 11/25/2019 DD 11/25/09	5,325,000.000	115.0630	5,311,794.00	6,127,104.75
	NORDEA EIENDOMSKREDITT A	FIXED INCOME SECURITIES	2.125% 09/22/2017 DD 09/22/11	6,890,000.000	104.1500	6,866,428.90	7,175,936.38
	SWAP COLLATERAL WITH DEUTSCHE	CASH & CASH EQUIVALENTS		276,000.000	1.0000	276,000.00	276,000.00
	FNMA POOL #0A08044	FIXED INCOME SECURITIES	3.500% 07/01/2042 DD 07/01/12	0.001	107.8870	0.00	0.00
	GNMA POOL #0651862	FIXED INCOME SECURITIES	6.500% 06/15/2036 DD 06/01/06	1,930.830	117.3900	2,193.32	2,266.60
	GNMA II POOL #0004060	FIXED INCOME SECURITIES	6.000% 12/20/2037 DD 12/01/07	7,273.210	111.6030	7,463.03	8,117.12
	GNMA POOL #0671127	FIXED INCOME SECURITIES	6.500% 09/15/2037 DD 09/01/07	13,713.131	115.5190	15,577.26	15,841.27
	FNMA POOL #0745257	FIXED INCOME SECURITIES	6.000% 01/01/2036 DD 01/01/06	14,875.080	111.6690	15,005.21	16,610.85
	GNMA POOL #0701768	FIXED INCOME SECURITIES	6.500% 02/15/2038 DD 03/01/09	16,207.483	117.7290	18,410.68	19,080.91
	GNMA POOL #0664543	FIXED INCOME SECURITIES	6.500% 01/15/2038 DD 01/01/08	16,765.853	113.8770	19,044.96	19,092.45
	FNMA POOL #0843071	FIXED INCOME SECURITIES	6.000% 09/01/2035 DD 09/01/05	24,129.910	110.4500	24,341.05	26,651.49
	GNMA POOL #0732087	FIXED INCOME SECURITIES	4.500% 05/15/2040 DD 05/01/10	63,202.248	110.3790	69,769.36	69,762.01
	GNMA II POOL #0005056	FIXED INCOME SECURITIES	5.000% 05/20/2041 DD 05/01/11	64,330.776	109.3790	70,613.08	70,364.36
	FNMA POOL #0555531	FIXED INCOME SECURITIES	5.500% 06/01/2033 DD 05/01/03	73,898.741	109.9030	81,421.40	81,216.93
	FNMA POOL #0851784	FIXED INCOME SECURITIES	6.000% 12/01/2035 DD 02/01/06	74,944.630	114.2000	75,600.39	85,586.77
	FNMA GTD REMIC P/T 04-88 HA	FIXED INCOME SECURITIES	6.500% 07/25/2034 DD 11/01/04	76,334.550	106.5130	82,223.65	81,306.22
	FNMA POOL #0701941	FIXED INCOME SECURITIES	5.500% 04/01/2033 DD 04/01/03	84,574.210	109.9030	86,041.06	92,949.59
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	4.500% 01/01/2028 DD 01/01/13	100,000.000	107.5630	107,563.00	107,563.00
	GNMA II POOL #0782415	FIXED INCOME SECURITIES	6.500% 10/15/2038 DD 10/01/08	129,198.334	115.5190	145,575.23	149,248.62
	FNMA POOL #0694491	FIXED INCOME SECURITIES	5.500% 03/01/2033 DD 03/01/03	137,891.840	109.9030	140,283.39	151,547.27
	GNMA POOL #0783289	FIXED INCOME SECURITIES	4.500% 04/15/2041 DD 04/01/11	139,525.160	110.5460	154,022.70	154,239.48
	GSAA TRUST 5 2A1	FIXED INCOME SECURITIES	VAR RT 03/25/2036 DD 03/30/06	140,300.070	52.8120	136,638.38	74,095.27
	FNMA POOL #0889745	FIXED INCOME SECURITIES	5.500% 06/01/2036 DD 06/01/08	160,271.970	109.9030	163,051.69	176,143.70
	FHLMC MULTICLASS MTG 2864 NA	FIXED INCOME SECURITIES	5.500% 01/15/2031 DD 09/01/04	178,347.220	101.6190	187,083.44	181,234.66
	FNMA POOL #0740228	FIXED INCOME SECURITIES	5.500% 09/01/2033 DD 09/01/03	183,699.920	113.1530	186,885.98	207,861.97
	FHLMC POOL #C0-9001	FIXED INCOME SECURITIES	4.000% 06/01/2042 DD 06/01/12	186,823.009	108.0680	199,886.02	201,895.89
	FNMA POOL #0743540	FIXED INCOME SECURITIES	5.500% 10/01/2033 DD 10/01/03	188,841.050	113.6530	192,116.26	214,623.52
	FNMA POOL #0A05941	FIXED INCOME SECURITIES	3.500% 06/01/2042 DD 06/01/12	197,870.388	107.5120	209,526.19	212,734.41
	FNMA POOL #0A08011	FIXED INCOME SECURITIES	3.500% 07/01/2042 DD 07/01/12	198,425.220	107.8870	210,416.00	214,075.02
	FNMA POOL #0AQ6099	FIXED INCOME SECURITIES	3.000% 11/01/2032 DD 11/01/12	199,411.102	105.2550	210,456.61	209,890.16
	FNMA POOL #0725946	FIXED INCOME SECURITIES	5.500% 11/01/2034 DD 10/01/04	228,718.580	109.4030	225,931.09	250,224.99
	GNMA POOL #0615516	FIXED INCOME SECURITIES	4.500% 09/15/2033 DD 09/01/03	246,244.294	110.0980	273,023.36	271,110.04
	GNMA POOL #0782696	FIXED INCOME SECURITIES	5.000% 06/15/2039 DD 07/01/09	248,532.718	109.0980	276,725.66	271,144.22
	FNMA POOL #0840301	FIXED INCOME SECURITIES	6.000% 11/01/2035 DD 11/01/05	255,265.120	111.6690	257,448.70	285,052.01
	FNMA POOL #0889529	FIXED INCOME SECURITIES	6.000% 03/01/2038 DD 05/01/08	323,855.646	111.6690	361,908.68	361,646.36
	FNMA POOL #0699741	FIXED INCOME SECURITIES	5.500% 07/01/2033 DD 07/01/03	333,856.340	109.9030	339,646.64	366,918.13
	GNMA POOL #0679118	FIXED INCOME SECURITIES	6.500% 11/15/2037 DD 11/01/07	387,448.806	115.5190	440,117.65	447,576.99
	FNMA POOL #0A08632	FIXED INCOME SECURITIES	3.500% 07/01/2042 DD 06/01/12	393,243.828	107.5120	416,408.35	422,784.30
	GNMA POOL #0728627	FIXED INCOME SECURITIES	4.500% 01/15/2040 DD 01/01/10	396,383.438	110.0120	437,570.15	436,069.35
	FNMA POOL #0A06482	FIXED INCOME SECURITIES	VAR RT 07/01/2042 DD 07/01/12	408,401.250	104.1730	421,961.45	425,443.83
	GNMA II POOL #0005018	FIXED INCOME SECURITIES	5.000% 04/20/2041 DD 04/01/11	415,139.951	110.5040	455,680.96	458,746.25
	FNMA POOL #0AB5423	FIXED INCOME SECURITIES	3.500% 06/01/2042 DD 05/01/12	474,298.935	107.5120	502,238.11	509,928.27
	FNMA POOL #0AB7347	FIXED INCOME SECURITIES	3.000% 12/01/2032 DD 11/01/12	498,547.015	105.2550	526,161.85	524,745.66
	FHLMC POOL #1B-8062	FIXED INCOME SECURITIES	VAR RT 03/01/2041 DD 02/01/11	536,138.177	105.3020	564,369.20	564,564.22
	FHLMC POOL #Q0-8656	FIXED INCOME SECURITIES	4.000% 06/01/2042 DD 05/01/12	537,908.380	108.0680	575,519.94	581,306.83
	FHLMC POOL #Q0-2776	FIXED INCOME SECURITIES	4.500% 08/01/2041 DD 08/01/11	555,900.280	109.4970	585,302.20	608,694.13
	GNMA POOL #0783571	FIXED INCOME SECURITIES	5.000% 12/15/2033 DD 05/01/12	567,693.770	110.0980	630,672.30	625,019.49
	FNMA POOL #0888023	FIXED INCOME SECURITIES	5.500% 06/01/2036 DD 11/01/06	569,600.740	109.9030	579,479.77	626,008.30
	FHLMC POOL #G0-3358	FIXED INCOME SECURITIES	5.500% 08/01/2037 DD 09/01/07	575,206.930	110.7150	582,217.26	636,840.35
	GNMA II POOL #0MA0319	FIXED INCOME SECURITIES	4.000% 08/20/2042 DD 08/01/12	583,157.253	108.9500	641,564.09	635,349.83
	GNMA II POOL #0005116	FIXED INCOME SECURITIES	5.000% 07/20/2041 DD 07/01/11	591,351.672	110.8140	649,100.86	655,300.44
	GNMA II POOL #0004292	FIXED INCOME SECURITIES	6.500% 11/20/2038 DD 11/01/08	655,897.857	113.5330	738,704.97	744,660.51
	FNMA POOL #0725424	FIXED INCOME SECURITIES	5.500% 04/01/2034 DD 04/01/04	729,132.210	109.9030	750,902.74	801,338.17
	GNMA II POOL #0004745	FIXED INCOME SECURITIES	4.000% 07/20/2040 DD 07/01/10	737,045.214	109.3250	811,210.40	805,774.68
	GNMA POOL #0736106	FIXED INCOME SECURITIES	4.500% 07/15/2040 DD 07/01/10	742,200.619	110.0140	820,595.56	816,524.59
	FNMA POOL #0AH6958	FIXED INCOME SECURITIES	VAR RT 02/01/2041 DD 02/01/11	743,372.425	104.9430	780,192.60	780,117.32
	FNMA POOL #0357705	FIXED INCOME SECURITIES	5.500% 02/01/2035 DD 02/01/05	757,358.760	109.4030	804,220.35	828,573.20
	COMMIT TO PUR GNMA SF MTG	FIXED INCOME SECURITIES	5.000% 01/15/2043 DD 01/01/13	800,000.000	109.0780	871,250.00	872,624.00
	GNMA POOL #0782573	FIXED INCOME SECURITIES	6.500% 12/15/2038 DD 02/01/09	829,671.250	116.4550	934,838.56	966,193.65
	FNMA POOL #0735227	FIXED INCOME SECURITIES	5.500% 02/				

Western Conference of Teamsters Pension Plan
 Form 5500 - Schedule H - Line 4i
 Schedule of Assets Held at End of Year
 December 31, 2012
 EIN 91-6145047
 Plan Number 001

BlackRock Asset Management

(a)	(b)	Description of investment including maturity date, rate of interest, collateral, par or maturity value		(c)	Shares/Par	Price	Cost	Current Value
	Identity of issue, borrower, lessor or similar party	Security description					(d)	(e)
	FNMA POOL #0889466	FIXED INCOME SECURITIES	6.000% 05/01/2038 DD 05/01/08		940,580.672	111.4250	1,051,098.90	1,048,042.01
	FNMA POOL #0973851	FIXED INCOME SECURITIES	5.500% 04/01/2038 DD 04/01/08		956,619.950	111.1530	935,880.72	1,063,311.77
	FHLMC POOL #A7-6692	FIXED INCOME SECURITIES	5.500% 05/01/2038 DD 05/01/08		958,510.780	112.1220	941,137.76	1,074,701.46
	FNMA GTD REMIC P/T 12-35 MA	FIXED INCOME SECURITIES	5.500% 08/25/2029 DD 03/01/12		969,966.630	100.1130	988,456.62	971,062.69
	FHLMC POOL #G0-5205	FIXED INCOME SECURITIES	5.000% 01/01/2039 DD 01/01/09		975,091.040	107.6060	1,042,280.91	1,049,256.46
	FNMA POOL #0AB7136	FIXED INCOME SECURITIES	3.000% 12/01/2032 DD 11/01/12		997,095.490	105.2550	1,048,819.82	1,049,492.86
	FNMA POOL #0AH2190	FIXED INCOME SECURITIES	3.500% 01/01/2026 DD 01/01/11		1,026,564.326	106.1430	1,097,140.62	1,089,626.17
	FHLMC POOL #Q0-8313	FIXED INCOME SECURITIES	4.000% 05/01/2042 DD 05/01/12		1,034,239.329	108.0680	1,106,555.28	1,117,681.76
	FNMA POOL #0AP0006	FIXED INCOME SECURITIES	VAR RT 07/01/2042 DD 07/01/12		1,036,148.240	103.4250	1,063,185.24	1,071,636.32
	FHLMC POOL #2B-0646	FIXED INCOME SECURITIES	VAR RT 07/01/2042 DD 07/01/12		1,067,092.500	103.4450	1,095,353.77	1,103,853.84
	GNMA II POOL #0005083	FIXED INCOME SECURITIES	5.000% 06/20/2041 DD 06/01/11		1,079,244.302	110.4380	1,184,639.25	1,191,895.82
	COMMIT TO PUR GNMA SF MTG	FIXED INCOME SECURITIES	4.500% 01/15/2043 DD 01/01/13		1,100,000.000	109.4840	1,196,679.69	1,204,324.00
	FHLMC POOL #G0-6385	FIXED INCOME SECURITIES	5.500% 08/01/2040 DD 04/01/11		1,110,820.062	108.0280	1,211,488.13	1,199,996.70
	FHLMC POOL #A7-6655	FIXED INCOME SECURITIES	5.500% 05/01/2038 DD 05/01/08		1,159,816.230	112.1220	1,138,794.55	1,300,409.15
	GNMA POOL #0676896	FIXED INCOME SECURITIES	6.500% 01/15/2038 DD 01/01/08		1,168,122.585	113.8770	1,326,914.25	1,330,222.96
	GNMA II POOL #004223	FIXED INCOME SECURITIES	6.500% 08/20/2038 DD 08/01/08		1,180,680.120	113.5330	1,329,740.99	1,340,461.56
	GNMA POOL #0745793	FIXED INCOME SECURITIES	4.500% 07/15/2040 DD 07/01/10		1,187,057.224	110.3790	1,312,254.67	1,310,261.89
	FNMA POOL #0AB7343	FIXED INCOME SECURITIES	3.000% 12/01/2032 DD 11/01/12		1,196,503.416	105.2550	1,262,778.49	1,259,379.67
	FHLMC POOL #G0-5132	FIXED INCOME SECURITIES	5.000% 12/01/2038 DD 01/01/09		1,291,373.347	107.6060	1,381,063.26	1,389,595.20
	FNMA POOL #0AB7443	FIXED INCOME SECURITIES	3.000% 12/01/2032 DD 12/01/12		1,300,000.000	105.2550	1,372,007.81	1,368,315.00
	FHLMC POOL #G0-8492	FIXED INCOME SECURITIES	4.000% 05/01/2042 DD 05/01/12		1,309,693.916	108.0680	1,401,270.17	1,415,360.02
	FNMA POOL #0745412	FIXED INCOME SECURITIES	5.500% 12/01/2035 DD 03/01/06		1,373,495.850	109.4030	1,351,766.70	1,502,645.66
	FNMA POOL #0AB6956	FIXED INCOME SECURITIES	3.000% 11/01/2032 DD 11/01/12		1,395,323.272	105.2550	1,472,611.10	1,468,647.51
	FNMA POOL #0888635	FIXED INCOME SECURITIES	5.500% 09/01/2036 DD 08/01/07		1,403,383.600	109.9030	1,368,463.46	1,542,360.68
	FNMA POOL #0962622	FIXED INCOME SECURITIES	5.500% 04/01/2038 DD 03/01/08		1,472,904.540	113.6530	1,440,972.44	1,674,000.20
	FHLMC POOL #Q1-3216	FIXED INCOME SECURITIES	3.500% 11/01/2042 DD 11/01/12		1,497,517.245	106.6410	1,588,655.21	1,596,967.37
	FNMA POOL #0AB6861	FIXED INCOME SECURITIES	3.000% 11/01/2032 DD 11/01/12		1,594,797.680	105.2550	1,683,134.52	1,678,604.30
	GNMA POOL #0782619	FIXED INCOME SECURITIES	5.000% 04/15/2039 DD 04/01/09		1,672,546.270	109.0980	1,820,462.09	1,824,714.53
	FNMA POOL #0AJ6935	FIXED INCOME SECURITIES	3.500% 11/01/2026 DD 11/01/11		1,788,413.114	106.1430	1,864,211.10	1,898,275.33
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	5.500% 01/01/2028 DD 01/01/13		1,900,000.000	107.3050	2,033,296.88	2,038,795.00
	FNMA POOL #0254548	FIXED INCOME SECURITIES	5.500% 12/01/2032 DD 11/01/02		1,902,949.930	109.9030	1,894,547.67	2,091,399.06
	GNMA POOL #0783610	FIXED INCOME SECURITIES	4.500% 11/15/2041 DD 07/01/12		1,972,682.100	109.9050	2,171,491.47	2,168,076.26
	FNMA POOL #0MA1237	FIXED INCOME SECURITIES	3.000% 11/01/2032 DD 10/01/12		1,985,090.720	105.2550	2,095,201.22	2,089,407.24
	FNMA POOL #0735843	FIXED INCOME SECURITIES	5.500% 08/01/2035 DD 08/01/05		2,067,576.070	109.4030	2,005,427.64	2,261,990.25
	GNMA POOL #0782557	FIXED INCOME SECURITIES	5.000% 01/15/2039 DD 02/01/09		2,211,596.900	109.6530	2,448,306.88	2,425,082.35
	FNMA POOL #0AL1704	FIXED INCOME SECURITIES	6.500% 05/01/2040 DD 04/01/12		2,229,726.290	112.2700	2,507,396.89	2,503,380.60
	FNMA POOL #0555424	FIXED INCOME SECURITIES	5.500% 05/01/2033 DD 04/01/03		2,344,892.198	109.9030	2,531,018.01	2,577,106.87
	FHLMC POOL #G0-1840	FIXED INCOME SECURITIES	5.000% 07/01/2035 DD 06/01/05		2,403,359.425	108.1060	2,605,391.83	2,598,175.74
	FNMA POOL #0AL0533	FIXED INCOME SECURITIES	VAR RT 07/01/2041 DD 07/01/11		2,420,323.330	105.3380	2,517,514.44	2,549,520.19
	FNMA POOL #0AL1938	FIXED INCOME SECURITIES	4.000% 12/01/2026 DD 06/01/12		2,495,289.730	107.1110	2,652,415.02	2,672,729.78
	FNMA POOL #0AH3394	FIXED INCOME SECURITIES	4.000% 01/01/2041 DD 01/01/11		2,528,679.192	107.3060	2,665,781.02	2,713,424.49
	FNMA POOL #0AL3682	FIXED INCOME SECURITIES	4.000% 05/01/2041 DD 11/01/12		2,574,675.950	107.3060	2,758,121.61	2,762,781.77
	FNMA POOL #0995158	FIXED INCOME SECURITIES	4.500% 12/01/2020 DD 11/01/08		2,637,586.910	107.7360	2,714,653.90	2,841,630.63
	FNMA POOL #0AO3369	FIXED INCOME SECURITIES	3.500% 05/01/2042 DD 05/01/12		2,649,068.490	106.9180	2,756,686.90	2,832,331.05
	GS MORTGAGE SECURITIES GG10 A4	FIXED INCOME SECURITIES	VAR RT 08/10/2045 DD 07/01/07		2,670,000.000	115.2910	3,000,952.58	3,078,269.70
	FNMA POOL #0AE6121	FIXED INCOME SECURITIES	4.000% 10/01/2040 DD 10/01/10		2,796,024.428	107.3060	2,966,407.17	3,000,301.97
	GNMA POOL #0783609	FIXED INCOME SECURITIES	4.500% 10/15/2040 DD 07/01/12		2,933,311.690	109.9420	3,234,434.45	3,224,941.54
	FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	2.700% 03/28/2022 DD 03/28/12		2,965,000.000	100.4850	2,965,000.00	2,979,380.25
	FEDERAL HOME LN MTG CORP	FIXED INCOME SECURITIES	0.600% 05/22/2015 DD 05/22/12		3,000,000.000	100.1510	3,000,000.00	3,004,530.00
	FNMA POOL #0AL2683	FIXED INCOME SECURITIES	4.000% 09/01/2026 DD 11/01/12		3,059,729.770	107.1110	3,284,787.24	3,277,307.15
	FHLMC POOL #Q0-2663	FIXED INCOME SECURITIES	4.500% 08/01/2041 DD 08/01/11		3,139,125.370	109.4970	3,305,155.68	3,437,248.11
	FHLMC POOL #G0-1838	FIXED INCOME SECURITIES	5.000% 07/01/2035 DD 06/01/05		3,318,713.142	108.1060	3,597,692.48	3,587,728.03
	FHLMC POOL #G0-6817	FIXED INCOME SECURITIES	5.500% 05/01/2040 DD 11/01/11		3,367,090.770	108.0280	3,636,458.02	3,637,400.82
	FHLMC MULTICLASS MTG 3195 PD	FIXED INCOME SECURITIES	6.500% 07/15/2036 DD 07/01/06		3,387,626.090	112.1670	3,534,643.77	3,799,798.56
	FNMA GTD REMIC P/T 06-M1 D	FIXED INCOME SECURITIES	VAR RT 06/25/2019 DD 03/01/06		3,445,000.000	111.6020	3,332,499.22	3,844,688.90
	FHLMC POOL #G0-4913	FIXED INCOME SECURITIES	5.000% 03/01/2038 DD 11/01/08		3,747,010.332	107.7000	4,011,710.16	4,035,530.13
	FNMA POOL #0AE0028	FIXED INCOME SECURITIES	6.000% 10/01/2039 DD 05/01/10		4,037,360.710	109.4810	4,365,711.67	4,420,142.88
	FNMA POOL #0AL0851	FIXED INCOME SECURITIES	6.000% 10/01/2040 DD 09/01/11		4,041,008.315	109.4810	4,438,795.08	4,424,136.31
	FNMA POOL #0MA1275	FIXED INCOME SECURITIES	3.000% 12/01/2032 DD 11/01/12		4,086,874.875	105.2550	4,292,480.19	4,301,640.15
	FNMA POOL #0AH2380	FIXED INCOME SECURITIES	4.000% 01/01/2041 DD 12/01/10		4,112,644.983	107.3060	4,352,977.68	4,413,114.83
	FHLMC POOL #Q1-0325	FIXED INCOME SECURITIES	3.500% 08/01/2042 DD 08/01/12		4,141,392.322	106.9060	4,376,934.02	4,427,396.88
	FNMA POOL #0995113	FIXED INCOME SECURITIES	5.500% 09/01/2036 DD 11/01/08		4,168,819.844	109.9030	4,467,151.01	4,581,658.07
	FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	6.250% 05/15/2029 DD 05/15/99		4,260,000.000	143.6590	5,760,423.12	6,119,873.40
	FNMA POOL #0AE0949	FIXED INCOME SECURITIES	4.000% 02/01/2041 DD 02/01/11		4,414,327.183	107.0760	4,668,840.73	4,736,837.93
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	4.000% 01/01/2028 DD 01/01/13		5,000,000.000	107.3060	5,342,187.50	5,353,900.00
	FNMA POOL #0AL2302	FIXED INCOME SECURITIES	4.500% 08/01/2041 DD 08/01/12		5,206,433.170	110.1810	5,707,755.73	5,736,500.13
	FHLMC POOL #G0-8368	FIXED INCOME SECURITIES	4.500% 10/01/2039 DD 10/01/09		5,358,937.630	107.3090	5,553,199.11	5,750,622.38
	FNMA POOL #0995203	FIXED INCOME SECURITIES	5.000% 07/01/2035 DD 12/01/08		5,552,717.200	109.1550	6,050,726.53	6,061,068.46
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	3.500% 01/01/2028 DD 01/01/13		6,100,000.000	106.0780	6,467,429.69	6,470,758.00
	FNMA POOL #0AL2781	FIXED INCOME SECURITIES	3.500% 12/01/2042 DD 11/01/12		6,369,893.120	106.9180	6,793,391.48	6,810,562.33
	GNMA II POOL #0004559	FIXED INCOME SECURITIES	VAR RT 10/20/2039 DD 10/01/09		6,455,694.216	110.8140	7,133,542.12	7,153,812.99
	FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	0.000% 10/09/2019 DD 10/09/84		6,840,000.000	87.6060	4,802,265.90	5,992,250.40
	GNMA II POOL #0MA0462	FIXED INCOME SECURITIES	3.500% 10/20/2042 DD 10/01/12		7,063,290.370	108.7880	7,690,157.39	7,684,012.33
	FNMA POOL #0AP9736	FIXED INCOME SECURITIES	3.500% 10/01/2042 DD 10/01/12		7,117,858.652	106.9180	7,570,509.97	7,610,272.11
	FEDERAL HOME LN MTG CORP	FIXED INCOME SECURITIES	0.500% 11/27/2015 DD 11/27/12		7,135,000.000	100.1260	7,135,000.00	7,143,990.16
	FNMA POOL #0AB5477	FIXED INCOME SECURITIES	4.000% 06/01/2042 DD 05/01/12		7,179,736.333	108.5250	7,687,927.05	7,791,808.86
	GNMA II POOL #0MA0221	FIXED INCOME SECURITIES	4.000% 07/20/2042 DD 07/01/12		7,216,148.248	108.9500	7,954,052.81	7,861,993.52
	FEDERAL NATL MTG ASSN	FIXED INCOME SECURITIES	0.600% 07/24/2015 DD 07/24/12		7,450,000.000	100.0250	7,450,000.00	7,451,862.50
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	2.500% 01/01/2028 DD 01/01/13		7,700,000.000	104.5630	8,039,496.10	8,051,351.00
	FNMA POOL #0AO2986	FIXED INCOME SECURITIES	4.000% 05/01/2042 DD 05/01/12		7,900,693.839	108.5250	8,408,066.53	8,574,227.99
	FHLMC POOL #A9-7620	FIXED INCOME SECURITIES	4.500% 03/01/2041 DD 03/01/11		7,999,977.187	107.9030		

BlackRock Asset Management

BlackRock Asset Management		Description of investment including maturity date, rate of interest, collateral, par or maturity value				Cost	Current Value
(a)	(b)	(c)	Shares/Par	Price	(d)	(e)	
Identity of issue, borrower, lessor or similar party	Security description						
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.125% 08/31/2013 DD 08/31/11	2,100,000.000	99.9770	2,096,964.84	2,099,517.00	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.125% 09/30/2013 DD 09/30/11	3,430,000.000	99.9730	3,427,600.16	3,429,073.90	
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.625% 11/15/2022 DD 11/15/12	3,655,000.000	98.9060	3,611,809.85	3,615,014.30	
U S TREASURY BOND	FIXED INCOME SECURITIES	4.750% 02/15/2037 DD 02/15/07	3,795,000.000	136.4380	4,959,754.30	5,177,822.10	
U S TREASURY BOND	FIXED INCOME SECURITIES	6.125% 08/15/2029 DD 08/15/99	4,010,000.000	151.5310	6,096,704.13	6,076,393.10	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.750% 08/15/2013 DD 08/15/10	5,355,000.000	100.3750	5,379,805.83	5,375,081.25	
US TREAS-CPI	FIXED INCOME SECURITIES	0.750% 02/15/2042 DD 02/15/12	5,790,160.320	109.5230	6,463,649.93	6,341,557.29	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.500% 10/15/2013 DD 10/15/10	6,085,000.000	100.2580	6,107,818.75	6,100,699.30	
U S TREASURY BOND	FIXED INCOME SECURITIES	3.125% 02/15/2042 DD 02/15/12	6,425,000.000	104.5630	6,926,805.45	6,718,172.75	
U S TREASURY BOND	FIXED INCOME SECURITIES	7.500% 11/15/2024 DD 08/15/94	6,900,000.000	159.2500	9,726,871.35	10,988,250.00	
U S TREASURY BOND	FIXED INCOME SECURITIES	3.750% 08/15/2041 DD 08/15/11	8,731,000.000	117.5310	9,797,502.25	10,261,631.61	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.750% 09/15/2013 DD 09/15/10	10,605,000.000	100.4180	10,671,191.12	10,649,328.90	
U S TREASURY BOND	FIXED INCOME SECURITIES	2.750% 08/15/2042 DD 08/15/12	11,616,000.000	96.5630	11,365,424.75	11,216,758.08	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.250% 08/31/2014 DD 08/31/12	12,330,000.000	100.0270	12,322,293.75	12,333,329.10	
U S TREASURY BOND	FIXED INCOME SECURITIES	6.625% 02/15/2027 DD 02/15/97	13,030,000.000	153.8280	19,648,369.73	20,043,788.40	
U S TREASURY BOND	FIXED INCOME SECURITIES	2.750% 11/15/2042 DD 11/15/12	16,110,000.000	96.3440	15,776,773.42	15,521,018.40	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.250% 12/15/2015 DD 12/15/12	17,745,000.000	99.7030	17,700,880.32	17,692,297.35	
U S TREASURY BOND	FIXED INCOME SECURITIES	4.500% 02/15/2036 DD 02/15/06	19,865,000.000	131.6090	24,408,979.90	26,144,127.85	
U S TREASURY BOND	FIXED INCOME SECURITIES	6.500% 11/15/2026 DD 11/15/96	29,080,000.000	151.8590	41,608,341.16	44,160,597.20	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.375% 11/15/2015 DD 11/15/12	38,665,000.000	100.0940	38,712,395.07	38,701,345.10	
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.000% 11/30/2019 DD 11/30/12	43,795,000.000	99.0310	43,300,394.59	43,370,626.45	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.625% 11/30/2017 DD 11/30/12	60,845,000.000	99.6640	60,912,268.23	60,640,560.80	
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.250% 11/30/2014 DD 11/30/12	99,395,000.000	100.0040	99,397,640.55	99,398,975.80	
FCE BANK	FIXED INCOME SECURITIES	7.125% 15-JAN-2013 EUR50000	600,000.000	131.9919	864,440.95	791,951.28	
Total Blackrock						<u>1,290,457,561.61</u>	<u>1,315,839,805.40</u>

Appendix XVIII

Western Asset Management

(a)	(b)	(c)	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Price	Cost	Current Value
Identity of issue, borrower, lessor or similar party.	Security description	Shares/Par				
NON-BASE CURRENCY		0.000		1.0000	0.69	1.06
NON-BASE CURRENCY		0.000		1.0000	0.37	0.37
EB TEMPORARY INVESTMENT FD II	VAR RT 12/31/49 FEE CL 15	506.030		1.0000	506.03	506.03
CASH - BROKER		0.000		1.0000	3.09	3.09
ACE SECURITIES CORP HE3 M1	VAR RT 11/25/2034 DD 10/29/04	1,139,681.145		90.1030	943,086.15	1,026,886.90
COUNTRYWIDE HOME LOAN HYB1 1A1	VAR RT 03/25/2035 DD 01/28/05	1,251,527.460		76.1800	1,251,527.46	953,413.62
DSL A MORTGAGE LOAN TRU AR1 A2A	VAR RT 09/19/2044 DD 08/31/04	1,085,549.970		85.3800	825,017.96	926,842.56
GLITNIR BANKI HF	VAR RT 06/15/2016 DD 06/15/06	1,340,000.000		1.2500	1,338,828.80	16,750.00
GREENPOINT MORTGAGE F AR1 1A1A	VAR RT 02/25/2047 DD 02/25/07	2,171,872.430		91.3850	2,168,837.24	1,984,765.62
ING CAPITAL FUNDING TRUST III	VAR RT 12/29/2049 DD 12/15/00	50,000.000		94.9370	48,125.00	47,468.50
KAUPTHING BANK HF	7.125% 05/19/2016 DD 05/19/06	3,490,000.000		1.2500	3,471,572.80	43,625.00
MERRILL LYNCH MORTGAGE I 1 2A2	VAR RT 04/25/2035 DD 04/01/05	779,009.480		100.0370	783,513.14	779,297.71
MORGAN STANLEY MORTGAGE 5AR 2A	VAR RT 07/25/2034 DD 06/01/04	462,100.870		98.3700	397,406.66	454,568.63
MORGAN STANLEY MORTG 11AR 1A2A	VAR RT 01/25/2035 DD 12/29/04	577,227.450		95.0570	577,227.45	548,695.10
RBSGC MORTGAGE LOAN TRUS B 1A4	VAR RT 01/25/2037 DD 03/25/07	1,460,019.690		57.2030	1,182,615.94	835,175.06
WAMU MORTGAGE PASS TH AR2 2A1A	VAR RT 01/25/2045 DD 01/28/05	650,191.719		97.4030	629,385.58	633,306.24
WELLS FARGO MORTGAGE B AR8 2A3	VAR RT 04/25/2036 DD 04/01/06	240,586.990		91.2470	238,763.81	219,528.41

Total Western Asset Management 13,856,418.17 8,470,833.90

Appendix XIX

Mellons Transition Account

(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	Description of investment including maturity date, rate of interest, collateral, par or maturity value			<u>Cost</u> (d)	<u>Current Value</u> (e)
		<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>		
	EB TEMPORARY INVESTMENT FD II	CCT	556,287.03	1.0000	556,287.03	556,287.03
	GPE BRUXELLES LAM STRIP VVPR	EQUITY	235.000	0.0013	3.48	0.24
	GDF SUEZ VVPR STRIP	EQUITY	1,932.000	0.0013	29.97	1.93
	CSF HLDGS INC ESCROW	EQUITY	1,215.000	0.0000	0.00	0.00
	ELOQUENT INC ESCROW	EQUITY	404.000	0.0000	0.00	0.00
	INTL HYDRON CORP ESCROW SHS	EQUITY	278.000	0.0001	0.03	0.03
	KAISER VENTURES LLC UNIT	EQUITY	2,248.000	0.0000	0.00	0.00
	PETROCORP INC ESCROW SHARES	EQUITY	1,075.000	0.0000	0.00	0.00
	ROWE COS/THE	EQUITY	3,475.000	0.0010	1,737.50	3.48
	GLOBAL UNILABS CLINICAL TRIALS	EQUITY	53.000	0.0002	0.01	0.01
	TRENWICK AMER LLC JR SUB SECD	EQUITY	172.000	0.0000	0.00	0.00
	TRENWICK AMER LLC SR SUB SECD	EQUITY	138.910	0.0000	0.00	0.00
	Mellon Transition Account total				558,058.02	556,292.72

Appendix XX

(a)	(b)	(c)	Shares/Par	Price	Cost	Current Value
Identity of issue, borrower, lessor or similar party.	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description				(e)
Oaktree						
EB TEMPORARY INVESTMENT FD II		VAR RT 12/31/49 FEE CL 15	2,701,589.55	1.0000	2,701,589.55	2,701,589.55
AAR CORP CONV CORP DEBT		1.625% 03/01/2014 DD 02/11/08	1,289,000.00	97.6880	1,222,299.79	1,259,198.32
AAR CORP CONV CORP DEBT		2.250% 03/01/2016 DD 02/11/08	923,000.00	94.2500	819,709.01	869,927.50
AMG CAPITAL TRUST II			25,600.00	47.1875	1,138,398.75	1,208,000.00
ADVANCED MICRO DEVICES INC		6.000% 05/01/2015 DD 04/27/07	620,000.00	93.0000	605,119.94	576,600.00
ALASKA COMMUNICATIONS SYSTEMS		5.750% 03/01/2013 DD 04/08/08	55,000.00	100.5000	55,068.75	55,275.00
ALASKA COMMUNICATIONS SYSTEMS		6.250% 05/01/2018 DD 05/10/11	1,389,000.00	67.0000	967,430.19	930,630.00
ALERE INC		3.000% 05/15/2016 DD 05/14/07	860,000.00	93.5000	819,036.00	804,100.00
ALEXANDRIA REAL ESTATE		EQUITIES INC CUMULATIVE CONV	38,400.00	26.6000	1,054,364.00	1,021,440.00
ALLIANCE ONE INTERNATIONAL INC		5.500% 07/15/2014 DD 07/02/09	669,000.00	97.7500	649,919.25	653,947.50
ALLIANT TECHSYSTEMS INC		3.000% 08/15/2024 DD 08/13/04	511,000.00	105.6250	517,757.84	539,743.75
ALPHA NATURAL RESOURCES INC		2.375% 04/15/2015 DD 04/07/08	1,905,000.00	92.8750	1,742,028.72	1,769,268.75
AMERICAN EQUITY INVESTMENT LIF		5.250% 12/06/2024 DD 12/06/04	605,000.00	103.1250	605,000.00	623,906.25
ANNALY CAP MGMT INC		5.000% 05/15/2015 DD 05/14/12	1,635,000.00	101.0630	1,601,743.24	1,652,380.05
APOLLO INVESTMENT MANAGEMENT		5.750% 01/15/2016 DD 01/25/11	1,150,000.00	103.5000	1,071,748.52	1,190,250.00
ARCELORMITTAL		5.000% 05/15/2014 DD 05/06/09	1,420,000.00	103.9380	1,455,172.72	1,475,919.60
ARES CAPITAL CORP 144A		4.875% 03/15/2017 DD 03/14/12	655,000.00	103.3130	648,106.24	676,700.15
ARES CAPITAL CORP 144A		4.750% 01/15/2018 DD 10/10/12	1,050,000.00	101.5000	1,043,267.47	1,065,750.00
ARES COMMERCIAL REAL ESTA 144A		7.000% 12/15/2015 DD 12/19/12	1,140,000.00	100.0000	1,140,000.00	1,140,000.00
AVATAR HOLDINGS INC		7.500% 02/15/2016 DD 02/04/11	885,000.00	101.0000	884,487.50	893,850.00
BGC PARTNERS INC		4.500% 07/15/2016 DD 07/29/11	1,606,000.00	91.7500	1,452,752.05	1,473,505.00
BPZ RESOURCES INC		6.500% 03/01/2015 DD 09/01/10	1,490,000.00	83.1880	1,294,934.01	1,239,501.20
BOSTON PRIVATE CAP TR 1 GTD TR		PFD SECS CONV 4.875%	1,775.00	42.4375	57,687.50	75,326.56
CBIZ INC		4.875% 10/01/2015 DD 09/27/10	344,000.00	103.5630	344,468.99	356,256.72
CARRIZO OIL & GAS INC		4.375% 06/01/2028 DD 05/28/08	987,000.00	100.0000	992,921.80	987,000.00
CEMEX SAB DE CV		4.875% 03/15/2015 DD 03/30/10	457,000.00	109.0000	438,889.43	498,130.00
CENTRAL EUROPEAN DISTRIBUTION		3.000% 03/15/2013 DD 03/07/08	290,000.00	51.0000	275,304.23	147,900.00
CHESAPEAKE ENERGY CORP		PFD 5.750% CUMULATIVE	470.00	888.1250	437,656.74	417,418.75
CHESAPEAKE ENERGY CORP		2.750% 11/15/2035 DD 11/08/05	1,155,000.00	95.6250	1,030,000.43	1,104,468.75
CHESAPEAKE ENERGY CORP		2.500% 05/15/2037 DD 05/15/07	580,000.00	90.0000	536,500.00	522,000.00
CHESAPEAKE ENERGY CORP		4.250% 08/15/2016 DD 02/12/08	2,307,000.00	87.0000	2,010,266.41	2,007,090.00
CHIQUITA BRANDS INTERNATIONAL		0.875% 06/15/2017 DD 06/11/07	760,000.00	86.1880	658,978.84	655,028.80
CIENA CORP		8.250% 12/01/2040 DD 12/08/10	335,000.00	109.6250	248,163.50	367,243.75
CLEARWIRE COMMUNICATIONS LLC/C		CUM CONV SHS SER D	17,841.00	23.0800	370,200.75	411,770.28
COMMONWEALTH REIT 6.50% PFD		CVT PFD	50,000.00	21.9500	962,500.00	1,097,500.00
EPR PROPERTIES		CVT PFD	15,400.00	29.6500	443,906.40	456,610.00
EPR PROPERTIES		0.750% 07/15/2016 DD 07/20/11	1,685,000.00	92.1880	1,551,805.87	1,553,367.80
ELECTRONIC ARTS INC		5.500% 07/15/2016 DD 07/22/11	577,000.00	74.5630	513,049.89	430,228.51
ENDEAVOUR INTERNATIONAL CORP		VAR RT 09/18/2013 DD 06/15/05	839,000.00	93.0000	759,904.56	780,270.00
EXIDE TECHNOLOGIES		5.375% 04/01/2016 DD 04/12/11	1,575,000.00	101.8130	1,429,547.93	1,603,554.75
FIFTH STREET FINANCE CORP		3.750% 10/15/2026 DD 10/18/06	1,511,000.00	99.0630	1,463,567.50	1,496,841.93
FIVE STAR QUALITY CARE INC		3.000% 10/01/2017 DD 09/28/12	155,000.00	72.7500	123,077.49	112,762.50
GT ADV TECHNOLOGIES INC		0.875% 11/15/2013 DD 11/15/06	1,723,000.00	99.0630	1,690,972.25	1,706,855.49
GENERAL CABLE CORP		5.000% 06/01/2017 DD 05/31/12	374,000.00	127.6250	351,329.90	477,317.50
GOLDEN STAR RESOURCES		5.000% 10/01/2029 DD 09/28/09	643,000.00	93.8750	605,279.83	603,616.25
GOODRICH PETROLEUM CORP		2.250% 06/15/2013 DD 03/28/07	1,759,000.00	100.1250	1,736,973.19	1,761,198.75
GREATBATCH INC		5.750% 11/01/2015 DD 11/03/10	569,000.00	89.0630	421,750.00	506,768.47
GREEN PLAINS RENEWABLE ENERGY		3.500% 04/01/2018 DD 04/05/11	2,055,000.00	90.8130	1,783,826.64	1,866,207.15
GREENBRIER COS INC CONV						

<u>Oaktree</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value		Price	Cost (d)	Current Value (e)
(a)	(b)	(c)	Shares/Par			
<u>Identity of issue, borrower, lessor or similar party.</u>	<u>Security description</u>					
SUNPOWER CORP	4.750% 04/15/2014 DD 05/04/09	CONVERTIBLE SECURITIES	464,000,000	94.2500	414,333.67	437,320.00
SUNPOWER CORP	4.500% 03/15/2015 DD 04/01/10	CONVERTIBLE SECURITIES	1,272,000,000	92.7500	1,111,437.74	1,179,780.00
TECHNOLOGY INVESTMENT CA 144A	7.500% 11/01/2017 DD 09/26/12	CONVERTIBLE SECURITIES	1,230,000,000	97.8750	1,231,437.50	1,203,862.50
TTM TECHNOLOGIES INC	3.250% 05/15/2015 DD 05/14/08	CONVERTIBLE SECURITIES	1,419,000,000	100.8750	1,424,437.21	1,431,416.25
TELECOMMUNICATION SYSTEMS INC	4.500% 11/01/2014 DD 11/16/09	CONVERTIBLE SECURITIES	1,160,000,000	95.5000	1,054,793.52	1,107,800.00
TIBCO SOFTWARE INC 144A	2.250% 05/01/2032 DD 04/23/12	CONVERTIBLE SECURITIES	1,290,000,000	95.0630	1,212,674.00	1,226,312.70
TITAN MACHINERY INC 144A	3.750% 05/01/2019 DD 04/24/12	CONVERTIBLE SECURITIES	1,303,000,000	94.0630	1,157,610.22	1,225,640.89
TOWER GROUP INC	5.000% 09/15/2014 DD 09/20/10	CONVERTIBLE SECURITIES	1,862,000,000	101.1250	1,903,017.66	1,882,947.50
WEBMD HEALTH CORP	2.500% 01/31/2018 DD 01/11/11	CONVERTIBLE SECURITIES	1,033,000,000	83.7500	872,811.60	865,137.50
METALICO INC	7.000% 04/30/2028 DD 05/01/08	CONVERTIBLE SECURITIES	1,177,000,000	93.1880	1,036,875.00	1,096,822.76
SHIP FINANCE INTL LTD	3.750% 02/10/2016 DD 02/10/11	CONVERTIBLE SECURITIES	1,400,000,000	93.8500	1,167,687.50	1,313,900.00
LAH JERSEY LTD	7.000% 10/15/2015	CONVERTIBLE SECURITIES	170,000,000	87.8100	161,150.00	148,937.00
PETROMINERALES LTD	2.625% 08/25/2016	CONVERTIBLE SECURITIES	1,800,000,000	97.1000	1,682,280.94	1,747,800.00
PETROBAKKEN ENERGY LTD REGS	3.125% 02/08/2016 DD 01/25/10	CONVERTIBLE SECURITIES	1,100,000,000	98.9500	1,048,470.75	1,088,450.00
Total Oaktree					104,048,396.55	107,762,279.77

Appendix XXI

<u>White Oak</u>									
(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)
<u>Identity of issue, borrower, lessor or similar party.</u>	<u>Description of investment including maturity date, rate of interest, collateral, par or maturity value</u>	<u>Security description</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>			
EB TEMPORARY INVESTMENT FD II									
CASH	CCT	VAR RT 12/31/49 FEE CL 15	6,898,201.510	1.0000	6,898,201.51	6,898,201.51			
TAYLOR MADE GROUP	CASH & CASH EQUIVALENTS		0.000	1.0000	716,208.28	716,208.28			
EUROKITCHEN DESIGN	FIXED INCOME SECURITIES	13.000% 12/31/2049 DD 03/17/08	8,111,617.810	98.7895	8,013,422.88	8,013,422.86			
COMMIT TO PUR	FIXED INCOME SECURITIES	0.010% 12/31/2049 DD 03/17/08	23,419.200	100.0000	23,419.20	23,419.20			
EUROKITCHEN DESIGN B	FIXED INCOME SECURITIES	4.500% 05/25/2047 DD 07/01/12	10,209.590	98.6251	10,069.22	10,069.22			
EUROKITCHEN DESIGN C	FIXED INCOME SECURITIES	0.010% 12/31/2049 DD 03/17/08	468,384.020	100.0000	468,384.02	468,384.02			
NORTHERN BEEF	FIXED INCOME SECURITIES	0.010% 12/31/2049 DD 03/17/08	2,763,465.770	100.0000	2,763,465.77	2,763,465.77			
BRIDGELUX	FIXED INCOME SECURITIES	13.000% 12/31/2049 DD 03/17/08	6,487,385.720	100.0000	6,487,385.72	6,487,385.72			
PROJECT EAGLE SS EQUIPMENT	FIXED INCOME SECURITIES	0.010% 12/31/2049 DD 03/17/08	5,641,214.000	100.0000	5,641,214.00	5,641,214.00			
RELATIVITY MEDIA LLC TERM LOAN	FIXED INCOME SECURITIES	13.000% 12/31/2049 DD 03/17/08	2,482,134.000	100.0000	2,482,134.00	2,482,134.00			
			6,793,008.640	100.0000	6,793,008.64	6,793,008.64			

Total White Oak 40,296,913.24 40,296,913.22

Appendix XXII

Yucaipa

(a) Identity of issue, borrower, lessor or similar party (b)	(c) Description of investment including maturity date, rate of interest, collateral par, or maturity value (c)	(d) Cost (d)	(e) Current value (e)
Yucaipa American Alliance Fund I, LP	Limited Partnership	\$ 49,808,365	\$ 37,182,042
Yucaipa American Alliance Fund II, LP	Limited Partnership	59,219,094	113,974,509
Barnes and Noble	Common Stock	13,105,255	11,021,677
Total Portfolio		<u>\$ 122,132,714</u>	<u>\$ 162,178,228</u>

Appendix XXIII

Collateral Held For Securities on Loan

(a) Identity of issue, borrower, lessor or similar party	(b) Description of investment including maturity date, rate of interest, collateral par, or maturity value	Cost (d)	Current value (e)
Dryden Core Short-Term Bond Account	Pooled account	\$ 2,608,364,398	\$ 2,489,559,875
ASL ERISA Global Securities Lending Pool	Pooled account	364,093,479	363,969,584
Total Portfolio		\$ 2,972,457,877	\$ 2,853,529,459