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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

Note. The foundation may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

2011

For calendar year 2011, or tax year beginning 01-01-2011 , and ending 12-31-2011

G Check all that apply

☐ Initial return

☐ Initial return of a former public charity

☐ Final return

☐ Amended return

☐ Address change

☐ Name change

Name of foundation
NATIONAL GRID FOUNDATION

% NATIONAL GRID FOUNDATION

Number and street (or P O box number if mail is not delivered to street address)
175 EAST OLD COUNTRY ROAD

City or town, state, and ZIP code
HICKSVILLE, NY 11801

A Employer identification number
11-3466416

B Telephone number (see page 10 of the instructions)
(516) 545-6100

C If exemption application is pending, check here ☐

D 1. Foreign organizations, check here ☐

2. Foreign organizations meeting the 85% test, check here and attach computation ☐

E If private foundation status was terminated under section 507(b)(1)(A), check here ☐

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

H Check type of organization

☒ Section 501(c)(3) exempt private foundation

☐ Section 4947(a)(1) nonexempt charitable trust

☐ Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col. (c), line 16)
\$ 29,457,950

J Accounting method ☐ Cash ☒ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis.)

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)	5,000,000			
	2 Check ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities.	730,726	840,247		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10	391,628			
	b Gross sales price for all assets on line 6a _____ 7,444,138				
	7 Capital gain net income (from Part IV, line 2)		189,864		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	0	-14,139		
	12 Total. Add lines 1 through 11	6,122,354	1,015,972		
	13 Compensation of officers, directors, trustees, etc	154,735			154,735
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule).				
	b Accounting fees (attach schedule).				
	c Other professional fees (attach schedule)	161,267	34,917		126,350
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions)	5,196	8,168		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule).	87,094	8,144		
	24 Total operating and administrative expenses.				
	Add lines 13 through 23	408,292	51,229		281,085
	25 Contributions, gifts, grants paid	876,800			916,800
	26 Total expenses and disbursements. Add lines 24 and 25	1,285,092	51,229		1,197,885
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	4,837,262			
	b Net investment income (if negative, enter -0-)		964,743		
	c Adjusted net income (if negative, enter -0-)				

Part II

Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing		
	2	Savings and temporary cash investments	253,608	771,156
	3	Accounts receivable ▶ <u>36,864</u>		
		Less allowance for doubtful accounts ▶ _____	37,445	36,864
	4	Pledges receivable ▶ _____		
		Less allowance for doubtful accounts ▶ _____		
	5	Grants receivable		
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)		
	7	Other notes and loans receivable (attach schedule) ▶ _____		
		Less allowance for doubtful accounts ▶ _____		
	8	Inventories for sale or use		
	9	Prepaid expenses and deferred charges		
	10a	Investments—U S and state government obligations (attach schedule)		
	b	Investments—corporate stock (attach schedule)	1,513,571	1,677,157
	c	Investments—corporate bonds (attach schedule).		
	11	Investments—land, buildings, and equipment basis ▶ _____		
		Less accumulated depreciation (attach schedule) ▶ _____		
Liabilities	12	Investments—mortgage loans		
	13	Investments—other (attach schedule)	24,340,138	26,955,890
	14	Land, buildings, and equipment basis ▶ _____		
		Less accumulated depreciation (attach schedule) ▶ _____		
	15	Other assets (describe ▶ _____)	15,984	16,883
	16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	26,160,746	29,457,950
	17	Accounts payable and accrued expenses	4,651	183,156
	18	Grants payable	40,000	0
	19	Deferred revenue		
	20	Loans from officers, directors, trustees, and other disqualified persons		
	21	Mortgages and other notes payable (attach schedule)		
	22	Other liabilities (describe ▶ _____)	140,059	120,366
Net Assets or Fund Balances	23	Total liabilities (add lines 17 through 22)	184,710	303,522
		Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.		
	24	Unrestricted	25,976,036	29,154,428
	25	Temporarily restricted		
	26	Permanently restricted		
		Foundations that do not follow SFAS 117, check here ▶ ☐ and complete lines 27 through 31.		
	27	Capital stock, trust principal, or current funds		
	28	Paid-in or capital surplus, or land, bldg , and equipment fund		
	29	Retained earnings, accumulated income, endowment, or other funds		
	30	Total net assets or fund balances (see page 17 of the instructions)	25,976,036	29,154,428
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	26,160,746	29,457,950

Part III

Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year’s return)	1	25,976,036
2	Enter amount from Part I, line 27a	2	4,837,262
3	Other increases not included in line 2 (itemize) ▶ _____	3	-1,658,870
4	Add lines 1, 2, and 3	4	29,154,428
5	Decreases not included in line 2 (itemize) ▶ _____	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	29,154,428

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1 a	SEE ATTACHMENT 17			
b	PASS THROUGH ENTITIES INVESTMENT	P		
c				
d				
e				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 7,444,138		7,024,356	419,782
b			-229,918
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			419,782
b			-229,918
c			
d			
e			

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	189,864
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8		3	

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	1,283,234	24,190,377	0 053047
2009	776,648	21,342,637	0 03639
2008	1,418,122	24,320,427	0 05831
2007	1,234,847	26,121,208	0 047274
2006	1,319,946	23,156,908	0 057

2 Total of line 1, column (d).	2	0 252021
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0 050404
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5.	4	29,753,150
5 Multiply line 4 by line 3.	5	1,499,678
6 Enter 1% of net investment income (1% of Part I, line 27b).	6	9,647
7 Add lines 5 and 6.	7	1,509,325
8 Enter qualifying distributions from Part XII, line 4.	8	1,197,885

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 18

Part VIExcise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the instructions)

1a		Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1			
		Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b		Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	19,295
c		All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2		Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	
3		Add lines 1 and 2.		3	19,295
4		Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5		Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	19,295
6		Credits/Payments			
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	34,501		
b	Exempt foreign organizations—tax withheld at source	6b			
c	Tax paid with application for extension of time to file (Form 8868)	6c	3,600		
d	Backup withholding erroneously withheld	6d			
7		Total credits and payments Add lines 6a through 6d.		7	38,101
8		Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	
9		Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	
10		Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid.		10	18,806
11		Enter the amount of line 10 to be Credited to 2012 estimated tax 18,806 Refunded		11	

Part VII-AStatements Regarding Activities

1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? ☒		Yes	No
		1a		No
b	Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?			No
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.			
c	Did the foundation file Form 1120-POL for this year?	1c		No
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ (2) On foundation managers \$			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS?	2		No
	If "Yes," attach a detailed description of the activities.			
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes ☒	3		No
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a		No
b	If "Yes," has it filed a tax return on Form 990-T for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year?	5		No
	If "Yes," attach the statement required by General Instruction T. ☒			
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either			
	• By language in the governing instrument, or			
	• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	Yes	
7	Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ☒ NY			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation .	8b	Yes	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV on page 27)? If "Yes," complete Part XIV	9		No
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		No

Part VII-A

Statements Regarding Activities *(continued)*

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions).	11		No
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address WWW.NATIONALGRIDUS.COM	13	Yes	
14	The books are in care of NATIONAL GRID FOUNDATION Telephone no (516) 545-6100 Located at 1 METROTECH CENTER BROOKLYN NY ZIP+4 11201			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 —Check here ☐ and enter the amount of tax-exempt interest received or accrued during the year.	15		
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes", enter the name of the foreign country.				

Part VII-B

Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			Yes	No
1a	During the year did the foundation (either directly or indirectly) (1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No (6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days). ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here. ☐	1b		No
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c		No
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years 20____, 20____, 20____, 20____			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 20 of the instructions).	2b		No
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 20____, 20____, 20____, 20____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (<i>Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011.</i>)	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b		No

Part VII-B

Statements Regarding Activities for Which Form 4720 May Be Required (continued)

5a

During the year did the foundation pay or incur any amount to

(1)

Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

YesNo

(2)

Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

YesNo

(3)

Provide a grant to an individual for travel, study, or other similar purposes?

YesNo

(4)

Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions).

YesNo

(5)

Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

YesNo

5b

If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here.

YesNo

6a

Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

YesNo

6b

Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

YesNo

7a

At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

YesNo

7b

If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?

YesNo

Part VIII

Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1

List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Additional Data Table				

2

Compensation of five highest-paid employees (other than those included on line 1—see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances

Total

number of other employees paid over \$50,000.

Part VIII

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE".

[illegible]

Total number of others receiving over \$50,000 for professional services.	▶
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Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
--	----------

1	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 23 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
--	--------

1 NONE	
2	
All other program-related investments See page 24 of the instructions	
3	

Total. Add lines 1 through 3.	▶
--------------------------------------	--

Part X

Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 24 of the instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities.	1a	29,795,796
b	Average of monthly cash balances.	1b	410,448
c	Fair market value of all other assets (see page 24 of the instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	30,206,244
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	
2	Acquisition indebtedness applicable to line 1 assets.	2	0
3	Subtract line 2 from line 1d.	3	30,206,244
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions).	4	453,094
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	29,753,150
6	Minimum investment return. Enter 5% of line 5.	6	1,487,658

Part XI

Distributable Amount (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☒ and do not complete this part.)

1	Minimum investment return from Part X, line 6.	1	1,487,658
2a	Tax on investment income for 2011 from Part VI, line 5.	2a	19,295
b	Income tax for 2011 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	19,295
3	Distributable amount before adjustments Subtract line 2c from line 1.	3	1,468,363
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	1,468,363
6	Deduction from distributable amount (see page 25 of the instructions).	6	
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1.	7	1,468,363

Part XII

Qualifying Distributions (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
a	Expenses, contributions, gifts, etc —total from Part I, column (d), line 26.	1a	1,197,885
b	Program-related investments—total from Part IX-B.	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes.	2	0
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	0
b	Cash distribution test (attach the required schedule).	3b	0
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,197,885
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 26 of the instructions).	5	
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	1,197,885
Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years			

Part XIII

Undistributed Income (see page 26 of the instructions)

		(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1		Distributable amount for 2011 from Part XI, line 7			
2		Undistributed income, if any, as of the end of 2011			
a		Enter amount for 2010 only.			
b		Total for prior years 2009 , 2008 , 2007			
3		Excess distributions carryover, if any, to 2011			
a	From 2006.	209,545			
b	From 2007.	0			
c	From 2008.	222,003			
d	From 2009.	0			
e	From 2010.	93,555			
f Total of lines 3a through e.		525,103			1,468,363
4		Qualifying distributions for 2011 from Part XII, line 4 \$ 1,197,885			
a		Applied to 2010, but not more than line 2a			
b		Applied to undistributed income of prior years (Election required—see page 26 of the instructions)			
c		Treated as distributions out of corpus (Election required—see page 26 of the instructions).			
d		Applied to 2011 distributable amount.			
e		Remaining amount distributed out of corpus			
5		Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a).)			
6		Enter the net total of each column as indicated below:			
a		Corpus Add lines 3f, 4c, and 4e Subtract line 5			
b		Prior years' undistributed income Subtract line 4b from line 2b.			
c		Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.			
d		Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions.			
e		Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions.			
f		Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011.			
7		Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions).			
8		Excess distributions carryover from 2006 not applied on line 5 or line 7 (see page 27 of the instructions).			
9		Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a.			
10		Analysis of line 9			
a	Excess from 2007.	0			
b	Excess from 2008.	222,003			
c	Excess from 2009.	0			
d	Excess from 2010.	93,555			
e	Excess from 2011.				

Part XIVPrivate Operating Foundations (see page 27 of the instructions and Part VII-A, question 9)

1a

If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling.

b

Check box to indicate whether the organization is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

☐ 4942(j)(3) or ☐ 4942(j)(5)

2a	Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed.	Tax year	Prior 3 years			(e) Total
		(a) 2011	(b) 2010	(c) 2009	(d) 2008	
b	85% of line 2a					
c	Qualifying distributions from Part XII, line 4 for each year listed.					
d	Amounts included in line 2c not used directly for active conduct of exempt activities.					
e	Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c.					
3	Complete 3a, b, or c for the alternative test relied upon					
a	"Assets" alternative test—enter					
	(1) Value of all assets					
	(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b	"Endowment" alternative test— enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed.					
c	"Support" alternative test—enter					
	(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties).					
	(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii).					
	(3) Largest amount of support from an exempt organization					
	(4) Gross investment income					

Part XVSupplementary Information (Complete this part only if the organization had \$5,000 or more in assets at any time during the year—see page 27 of the instructions.)

1

Information Regarding Foundation Managers:

a

List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2))

b

List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

2

Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a

The name, address, and telephone number of the person to whom applications should be addressed

Robert G Keller President
175 Old Country Rd Hicksville NY
Hicksville, NY 11801
(516) 545-6100

b

The form in which applications should be submitted and information and materials they should include

APPLICATIONS ARE ACCEPTED THROUGH THE ON-LINE APPLICATION SYSTEM VIA CYBERGRANTS

c

Any submission deadlines

THE FOUNDATION ACCEPTS APPLICATIONS THROUGH OCTOBER 31 OF EACH CALENDAR YEAR

d

Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

GENERALLY GRANTS ARE AWARDED ON A COMPETITIVE BASIS FROM INSTITUTIONS EITHER LOCATED IN, OR PROVIDING SERVICES WITHIN THE NATIONAL GRID FOUNDATION GRANT MAKING AREA. FURTHER, GRANTS ARE TYPICALLY AWARDED TO 501(C)(3) ORGANIZATIONS ENGAGED IN PROGRAMS OR PROJECTS RELATED TO EDUCATION OR THE ENVIRONMENT.

Form 990-PF (2011)

Part XV **Supplementary Information** (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> SEE STATEMENT 16 109 Otisco Street 2nd Floor Syrac new york, NY 13204			Write Stuff Project	916,800
Total			3a	916,800
b <i>Approved for future payment</i>				
Total			3b	

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments. . . .					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities. . . .			14	730,726	
5 Net rental income or (loss) from real estate					
a Debt-financed property.					
b Not debt-financed property.					
6 Net rental income or (loss) from personal property					
7 Other investment income.					
8 Gain or (loss) from sales of assets other than inventory			18	391,628	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory. .					
11 Other revenue a _____					
b _____					
c _____					
d _____					
e _____					
12 Subtotal Add columns (b), (d), and (e). .				1,122,354	
13 Total. Add line 12, columns (b), (d), and (e).			13		1,122,354

[illegible]

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		Yes	No
a Transfers from the reporting foundation to a noncharitable exempt organization of			
(1) Cash.	1a(1)		No
(2) Other assets.	1a(2)		No
b Other transactions			
(1) Sales of assets to a noncharitable exempt organization.	1b(1)		No
(2) Purchases of assets from a noncharitable exempt organization.	1b(2)		No
(3) Rental of facilities, equipment, or other assets.	1b(3)		No
(4) Reimbursement arrangements.	1b(4)		No
(5) Loans or loan guarantees.	1b(5)		No
(6) Performance of services or membership or fundraising solicitations.	1b(6)		No
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees.	1c		No
d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received			

[illegible]

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule

		(a) Name of organization	(b) Type of organization	(c) Description of relationship	
Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge				
	*****		2013-02-01	*****	
	Signature of officer or trustee		Date	Title	
	Paid Preparer's Use Only	Preparer's Signature  Mitchell Titus LLP		Date	Check if self-employed ☒
		Firm's name  MITCHELL & TITUS LLP		Firm's EIN 	
Firm's address  ONE BATTERY PARK PLAZA NEW YORK, NY 10004		Phone no (212) 709-4500			

May the IRS discuss this return with the preparer shown above? See instructions ☒ Yes ☐ No

Schedule B (Form 990, 990-EZ, or 990-PF) Department of the Treasury Internal Revenue Service	Schedule of Contributors ▶ Attach to Form 990, 990-EZ, or 990-PF.	OMB No 1545-0047
		2011

Name of organization NATIONAL GRID FOUNDATION	Employer identification number 11-3466416
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Organization type (check one)

Filers of:	Section:
Form 990 or 990-EZ	☐ 501(c)() (enter number) organization ☐ 4947(a)(1) nonexempt charitable trust not treated as a private foundation ☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation ☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation ☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.
Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule—

☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ, that met the 33¹/₃% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), and received from any one contributor, during the year, a contribution of the greater of **(1)** \$5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990, or 990-EZ, that received from any one contributor, during the year, aggregate contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990, or 990-EZ, that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. ▶ \$ _____

Caution. An Organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer “No” on Part IV, line 2 of its Form 990, or check the box in the heading of its Form 990-EZ, or on line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization NATIONAL GRID FOUNDATION	Employer identification number 11-3466416
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Part I

Contributors (see Instructions) Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	National Grid USA 1 Metrotech Center Brooklyn, NY 11201	\$ 5,000,000	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization NATIONAL GRID FOUNDATION	Employer identification number 11-3466416
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Part II Noncash Property (see Instructions) Use duplicate copies of Part II if additional space is needed			
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
—		\$	
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
—		\$	
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
—		\$	
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
—		\$	
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
—		\$	
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
—		\$	

Name of organization NATIONAL GRID FOUNDATION	Employer identification number 11-3466416
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Part III

Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations aggregating more than \$1,000 for the year. (Complete columns (a) through (e) and the following line entry)

For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc , contributions of **\$1,000 or less** for the year (Enter this information once See instructions) ➤ \$

Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee

Form 990PF Part VIII Line 1 - List all officers, directors, trustees, foundation managers and their compensation

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
MICHAEL J TAUNTON	TREASURER 1 0	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
ALBERT WILTSHIRE	VICE CHAIRMAN 0 3	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
ROBERT B CATELL	DIRECTOR 0 3	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
CARMEN FIELDS	DIRECTOR 0 23	0	0	968
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
BASIL A PATERSON	CHAIRMAN 0 42	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
DONALD H ELLIOTT	VICE CHAIRMAN 0 38	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
EILEEN R COHEN	DIRECTOR 0 3	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
REV GARY V SIMPSON	DIRECTOR 0 23	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
STEPHEN W MCCAFFREY	CHIEF COUNSEL 2 9	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
GEORGE MAYHEW	DIRECTOR 0 23	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
SUSAN M CROSSETT	DIRECTOR 0 23	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
ROBERT G KELLER	PRESIDENT 40 0	154,735	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
JEAN T TESORIERO	SECRETARY and program officer 40 0	0	0	1,053
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
Melanie W Littlejohn	Director 0 23	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				

Additional Data

Software ID:
Software Version:
EIN: 11-3466416
Name: NATIONAL GRID FOUNDATION

Form 990PF - Special Condition Description:

Special Condition Description

**TY 2011 All Other Program
Related Investments Schedule**

Name: NATIONAL GRID FOUNDATION
EIN: 11-3466416

Category	Amount
NONE	

Note: To capture the full content of this document, please select landscape mode (11" x 8.5") when printing.

TY 2011 Depreciation Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

**TY 2011 Investments Corporate
Stock Schedule**

Name: NATIONAL GRID FOUNDATION
EIN: 11-3466416

Name of Stock	End of Year Book Value	End of Year Fair Market Value
EQUITIES	1,677,157	1,677,157

TY 2011 Investments - Other Schedule**Name:** NATIONAL GRID FOUNDATION**EIN:** 11-3466416

Category / Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
LIMITED PARTNERSHIPS		3,078,979	3,078,979
COMMINGLED FUNDS		6,649,404	6,649,404
FUND OF FUNDS		1,137,921	1,137,921
FIXED INCOME FUNDS		2,911,951	2,911,951
MUTUAL FUNDS		13,177,635	13,177,635

TY 2011 Land, Etc. Schedule**Name:** NATIONAL GRID FOUNDATION**EIN:** 11-3466416

TY 2011 Other Assets Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Description	Beginning of Year - Book Value	End of Year - Book Value	End of Year - Fair Market Value
ACCRUED INTEREST RECEIVABLE	15,984	16,883	16,883

TY 2011 Other Expenses Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
GENERAL & ADMINISTRATIVE EXP	87,094	0		
OTHER EXP FROM PARTNERSHIPS	0	8,144		

TY 2011 Other Income Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
other income from partnerships	0	-14,139	

TY 2011 Other Increases Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Description	Amount
UNREALIZED (LOSSES) GAINS	-1,658,870

TY 2011 Other Liabilities Schedule**Name:** NATIONAL GRID FOUNDATION**EIN:** 11-3466416

Description	Beginning of Year - Book Value	End of Year - Book Value
PAYABLE TO NATIONAL GRID CORP	81,477	78,088
EXCISE TAX PAYABLE	3,000	5,500
DEFERRED EXCISE TAX PAYABLE	55,582	36,778

TY 2011 Taxes Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FEDERAL/EXCISE TAX	5,196	0		
FOREIGN TAXES PAID-PARTNERSHIP	0	8,168		

Schedule A

Source Account	Source Account Name	Trading Date	Transact on Code	Security ID	Units 1	Description 1	Description 2	Actual Settle Date	Base Amount	Base Cost	Base Gain/Loss	Investment Gain/Loss Base - Short	Investment Gain/Loss Base - Long	Base Price
KEFF10000002	JENNISON INVESTMENTS	12/29/2011	CW	806605101	0 0000	SCHERING-PLOUGH CORP (2001)	CLASS ACT PROCESSING FEE	12/29/2011	-21 18	-21 18	0 00	0 00	0 00	0 000000
KEFF10000002	JENNISON INVESTMENTS	12/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002		12/29/2011	-684 76	-684 76	0 00	0 00	0 00	0 000000
KEFF10000002	JENNISON INVESTMENTS	12/29/2011	CD	806605101	0 0000	SCHERING-PLOUGH CORP (2001)	CLASS ACT PROCEEDS	12/29/2011	705 94	705 94	705 94	705 94	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	3/29/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		3/29/2011	340 000 00	340 000 00	0 00	0 00	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	3/29/2011	B	9999999A5	340 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	3/29/2011	-340 000 00	340 000 00	0 00	0 00	0 00	1 000000
KEFF10100002	MACKAY SHIELDS CONVE	3/29/2011	B	56063N600	20 035 3570	MAINSTAY CONVERTIBLE FUND	1110880059990	3/30/2011	-340 000 00	340 000 00	0 00	0 00	0 00	16 970000
KEFF10100002	MACKAY SHIELDS CONVE	3/29/2011	S	9999999A5	-340 000 0000	COMMIT TO PUR MUTUAL FD	1110880059990	3/30/2011	340 000 00	-340 000 00	0 00	0 00	0 00	1 000000
KEFF10100002	MACKAY SHIELDS CONVE	3/30/2011	B	56063N600	845 5650	MAINSTAY CONVERTIBLE FUND		3/30/2011	-14 433 79	14 433 79	0 00	0 00	0 00	17 070000
KEFF10100002	MACKAY SHIELDS CONVE	3/30/2011	DV	56063N600	0 0000	MAINSTAY CONVERTIBLE FUND		3/30/2011	14 433 79	14 433 79	0 00	0 00	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	6/29/2011	B	56063N600	1 122 2930	MAINSTAY CONVERTIBLE FUND		6/29/2011	-18 630 07	18 630 07	0 00	0 00	0 00	16 600000
KEFF10100002	MACKAY SHIELDS CONVE	6/29/2011	DV	56063N600	0 0000	MAINSTAY CONVERTIBLE FUND		6/29/2011	18 630 07	18 630 07	0 00	0 00	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		8/22/2011	25 000 00	25 000 00	0 00	0 00	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	8/22/2011	B	9999999A5	25 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	8/22/2011	-25 000 00	25 000 00	0 00	0 00	0 00	1 000000
KEFF10100002	MACKAY SHIELDS CONVE	8/22/2011	B	56063N600	1 751 9270	MAINSTAY CONVERTIBLE FUND	1112340050206	8/23/2011	-25 000 00	25 000 00	0 00	0 00	0 00	14 270001
KEFF10100002	MACKAY SHIELDS CONVE	8/22/2011	S	9999999A5	-25 000 0000	COMMIT TO PUR MUTUAL FD	1112340050206	8/23/2011	25 000 00	-25 000 00	0 00	0 00	0 00	1 000000
KEFF10100002	MACKAY SHIELDS CONVE	9/29/2011	B	56063N600	1 286 7560	MAINSTAY CONVERTIBLE FUND		9/29/2011	-18 066 06	18 066 06	0 00	0 00	0 00	14 040000
KEFF10100002	MACKAY SHIELDS CONVE	9/29/2011	DV	56063N600	0 0000	MAINSTAY CONVERTIBLE FUND		9/29/2011	18 066 06	18 066 06	0 00	0 00	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	12/13/2011	B	56063N600	2 405 0320	MAINSTAY CONVERTIBLE FUND		12/13/2011	-33 309 70	33 309 70	0 00	0 00	0 00	13 850000
KEFF10100002	MACKAY SHIELDS CONVE	12/13/2011	B	56063N600	8 348 9500	MAINSTAY CONVERTIBLE FUND		12/13/2011	-115 632 96	115 632 96	0 00	0 00	0 00	13 850000
KEFF10100002	MACKAY SHIELDS CONVE	12/13/2011	B	56063N600	1 534 4350	MAINSTAY CONVERTIBLE FUND		12/13/2011	-21 251 93	21 251 93	0 00	0 00	0 00	13 850000
KEFF10100002	MACKAY SHIELDS CONVE	12/13/2011	CD	56063N600	0 0000	SHORT TERM CAPITAL GAIN	MAINSTAY CONVERTIBLE FUND	12/13/2011	33 309 70	33 309 70	33 309 70	33 309 70	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	12/13/2011	CD	56063N600	0 0000	LONG TERM CAPITAL GAIN	MAINSTAY CONVERTIBLE FUND	12/13/2011	115 632 96	115 632 96	115 632 96	115 632 96	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	12/13/2011	DV	56063N600	1 0000	MAINSTAY CONVERTIBLE FUND		12/13/2011	21 251 93	21 251 93	0 00	0 00	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	12/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		12/23/2011	150 000 00	150 000 00	0 00	0 00	0 00	0 000000
KEFF10100002	MACKAY SHIELDS CONVE	12/23/2011	B	9999999A5	150 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	12/23/2011	-150 000 00	150 000 00	0 00	0 00	0 00	1 000000
KEFF10100002	MACKAY SHIELDS CONVE	12/23/2011	B	56063N600	10 585 7450	MAINSTAY CONVERTIBLE FUND	1113570056555	12/27/2011	-150 000 00	150 000 00	0 00	0 00	0 00	14 169999
KEFF10100002	MACKAY SHIELDS CONVE	12/23/2011	S	9999999A5	-150 000 0000	COMMIT TO PUR MUTUAL FD	1113570056555	12/27/2011	150 000 00	-150 000 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	12/1/2010	DV	28336L109	736 0000	EL PASO CORP	REC DIV ON 736 000	1/3/2011	7 36	7 36	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/13/2010	DV	695156109	219 0000	PACKAGING CORP OF AMERICA	REC DIV ON 219 000	1/14/2011	32 85	32 85	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/21/2010	DV	786514208	492 0000	SAFeway INC	REC DIV ON 492 000	1/13/2011	59 04	59 04	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/29/2010	DV	260543103	253 0000	DOW CHEMICAL CO/THE	REC DIV ON 253 000	1/28/2011	37 95	37 95	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/29/2010	DV	302491303	80 0000	FMC CORP	REC DIV ON 80 000	1/20/2011	10 00	10 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/30/2010	DV	760759100	357 0000	REPUBLIC SERVICES INC	REC DIV ON 357 000	1/18/2011	71 40	71 40	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	1/3/2011	B	996191052	7 3600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/3/2011	-7 36	7 36	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	1/3/2011	DV	755111507	220 0000	RAYTHEON CO	REC DIV ON 220 000	2/10/2011	82 50	82 50	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	1/4/2011	B	996191052	2 7600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/4/2011	-2 76	2 76	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	1/4/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/4/2011	2 76	2 76	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	1/5/2011	DV	574599106	514 0000	MASCO CORP	REC DIV ON 514 000	2/7/2011	38 55	38 55	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	1/6/2011	DV	708160106	421 0000	JC PENNEY CO INC	REC DIV ON 421 000	2/1/2011	84 20	84 20	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	1/13/2011	B	996191052	59 0400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/13/2011	-59 04	59 04	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	1/14/2011	B	996191052	32 8500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/14/2011	-32 85	32 85	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	1/18/2011	B	996191052	71 4000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/18/2011	-71 40	71 40	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	1/18/2011	DV	24522P103	477 0000	DEL MONTE FOODS CO	REC DIV ON 477 000	2/3/2011	42 93	42 93	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	1/20/2011	B	996191052	10 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/20/2011	-10 00	10 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	1/24/2011	S	25179M103	-10 0000	DEVON ENERGY CORP		1/27/2011	841 75	-706 80	134 95	134 95	0 00	84 216800
KEFF10200002	SASCO MID CAP VALUE	1/24/2011	S	25179M103	-10 0000	DEVON ENERGY CORP		1/27/2011	849 27	-694 16	155 11	155 11	0 00	84 969200
KEFF10200002	SASCO MID CAP VALUE	1/27/2011	B	996191052	1 691 0200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/27/2011	-1 691 02	1 691 02	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	1/27/2011	DV	682680103	174 0000	ONEOK INC	REC DIV ON 174 000	2/14/2011	90 48	90 48	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	1/28/2011	B	996191052	37 9500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/28/2011	-37 95	37 95	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/1/2011	B	996191052	84 2000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/1/2011	-84 20	84 20	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/2/2011	B	996191052	2 9500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/2/2011	-2 95	2 95	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/2/2011	2 95	2 95	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/3/2011	B	996191052	42 9300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/3/2011	-42 93	42 93	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/7/2011	B	996191052	38 5500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/7/2011	-38 55	38 55	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/7/2011	DV	349631101	162 0000	FORTUNE BRANDS INC	REC DIV ON 162 000	3/1/2011	30 78	30 78	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/8/2011	DV	872540109	219 0000	TJX COS INC	REC DIV ON 219 000	3/3/2011	32 85	32 85	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/9/2011	DV	26441C105	491 0000	DUKE ENERGY CORP	REC DIV ON 491 000	3/16/2011	120 30	120 30	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/10/2011	CW	NA9123459	0 0000	SASCO P/E 12/31/10 INV MGMT	FEES	2/10/2011	-414 00	-414 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/10/2011	S	996191052	-331 5000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/10/2011	331 50	-331 50	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/11/2011	DV	205944101	185 0000	CON-WAY INC	REC DIV ON 185 000	3/15/2011	18 50	18 50	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/14/2011	B	996191052	90 4800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/14/2011	-90 48	90 48	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/16/2011	B	349631101	10 0000	FORTUNE BRANDS INC		2/22/2011	-605 77	605 77	0 00	0 00	0 00	60 537100
KEFF10200002	SASCO MID CAP VALUE	2/16/2011	B	690768403	10 0000	OWENS-ILLINOIS INC		2/22/2011	-309 88	309 88	0 00	0 00	0 00	30 948300
KEFF10200002	SASCO MID CAP VALUE	2/16/2011	B	760759100	10 0000	REPUBLIC SERVICES INC		2/22/2011	-300 22	300 22	0 00	0 00	0 00	29 982400
KEFF10200002	SASCO MID CAP VALUE	2/16/2011	B	803111103	20 0000	SARA LEE CORP		2/22/2011	-340 17	340 17	0 00	0 00	0 00	16 968700
KEFF10200002	SASCO MID CAP VALUE	2/16/2011	B	803111103	20 0000	SARA LEE CORP		2/22/2011	-338 20	338 20	0 00	0 00	0 0	

KEFF10200002	SASCO MID CAP VALUE	2/17/2011	B	803111103	120 0000	SARA LEE CORP			2/23/2011	-2 043 00	2 043 00	0 00	0 00	0 00	17 000000
KEFF10200002	SASCO MID CAP VALUE	2/17/2011	S	24522P103	-10 0000	DEL MONTE FOODS CO			2/23/2011	189 19	-109 47	79 72	0 00	79 72	18 960000
KEFF10200002	SASCO MID CAP VALUE	2/17/2011	S	24522P103	-50 0000	DEL MONTE FOODS CO			2/23/2011	946 54	-547 33	399 21	0 00	399 21	18 971200
KEFF10200002	SASCO MID CAP VALUE	2/17/2011	S	24522P103	-20 0000	DEL MONTE FOODS CO			2/23/2011	378 48	-218 93	159 55	0 00	159 55	18 964600
KEFF10200002	SASCO MID CAP VALUE	2/17/2011	S	24522P103	-20 0000	DEL MONTE FOODS CO			2/23/2011	378 39	-218 93	159 46	0 00	159 46	18 960000
KEFF10200002	SASCO MID CAP VALUE	2/17/2011	S	26441C105	-50 0000	DUKE ENERGY CORP			2/23/2011	901 45	-878 00	23 45	0 00	23 45	18 069300
KEFF10200002	SASCO MID CAP VALUE	2/17/2011	S	26441C105	-40 0000	DUKE ENERGY CORP			2/23/2011	720 88	-702 40	18 48	0 00	18 48	18 062400
KEFF10200002	SASCO MID CAP VALUE	2/17/2011	S	962166104	-10 0000	WEYERHAEUSER CO			2/23/2011	251 79	-415 86	-164 07	0 00	-164 07	25 220200
KEFF10200002	SASCO MID CAP VALUE	2/18/2011	B	690768403	10 0000	OWENS-ILLINOIS INC			2/24/2011	-315 72	315 72	0 00	0 00	0 00	31 532000
KEFF10200002	SASCO MID CAP VALUE	2/18/2011	B	760759100	40 0000	REPUBLIC SERVICES INC			2/24/2011	-1 199 62	1 199 62	0 00	0 00	0 00	29 950400
KEFF10200002	SASCO MID CAP VALUE	2/18/2011	B	803111103	30 0000	SARA LEE CORP			2/24/2011	-511 16	511 16	0 00	0 00	0 00	16 998800
KEFF10200002	SASCO MID CAP VALUE	2/18/2011	S	24522P103	-20 0000	DEL MONTE FOODS CO			2/24/2011	378 39	-218 93	159 46	0 00	159 46	18 960000
KEFF10200002	SASCO MID CAP VALUE	2/18/2011	S	24522P103	-10 0000	DEL MONTE FOODS CO			2/24/2011	189 19	-109 47	79 72	0 00	79 72	18 960000
KEFF10200002	SASCO MID CAP VALUE	2/18/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			2/24/2011	358 98	-351 20	7 78	0 00	7 78	17 989700
KEFF10200002	SASCO MID CAP VALUE	2/18/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			2/24/2011	357 69	-351 20	6 49	0 00	6 49	17 924800
KEFF10200002	SASCO MID CAP VALUE	2/22/2011	B	996191052	1 738 4600	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	2/22/2011	-1 738 46	1 738 46	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/22/2011	B	690768403	10 0000	OWENS-ILLINOIS INC			2/25/2011	-308 11	308 11	0 00	0 00	0 00	30 771300
KEFF10200002	SASCO MID CAP VALUE	2/22/2011	B	803111103	10 0000	SARA LEE CORP			2/25/2011	-170 16	170 16	0 00	0 00	0 00	16 975500
KEFF10200002	SASCO MID CAP VALUE	2/22/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			2/25/2011	357 56	-351 20	6 36	0 00	6 36	17 918400
KEFF10200002	SASCO MID CAP VALUE	2/22/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			2/25/2011	358 33	-351 20	7 13	0 00	7 13	17 956900
KEFF10200002	SASCO MID CAP VALUE	2/22/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			2/25/2011	357 70	-351 20	6 50	0 00	6 50	17 925700
KEFF10200002	SASCO MID CAP VALUE	2/23/2011	B	349631101	20 0000	FORTUNE BRANDS INC			2/28/2011	-1 218 57	1 218 57	0 00	0 00	0 00	60 888400
KEFF10200002	SASCO MID CAP VALUE	2/23/2011	B	803111103	20 0000	SARA LEE CORP			2/28/2011	-341 42	341 42	0 00	0 00	0 00	17 030800
KEFF10200002	SASCO MID CAP VALUE	2/23/2011	S	996191052	-1 643 7400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	2/23/2011	1 643 74	-1 643 74	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/23/2011	S	24522P103	-20 0000	DEL MONTE FOODS CO			2/28/2011	377 89	-218 93	158 96	0 00	158 96	18 935200
KEFF10200002	SASCO MID CAP VALUE	2/23/2011	S	24522P103	-20 0000	DEL MONTE FOODS CO			2/28/2011	377 76	-218 93	158 83	0 00	158 83	18 928500
KEFF10200002	SASCO MID CAP VALUE	2/23/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			2/28/2011	358 47	-351 20	7 27	0 00	7 27	17 964200
KEFF10200002	SASCO MID CAP VALUE	2/24/2011	B	349631101	10 0000	FORTUNE BRANDS INC			3/1/2011	-606 26	606 26	0 00	0 00	0 00	60 586300
KEFF10200002	SASCO MID CAP VALUE	2/24/2011	S	996191052	-742 2500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	2/24/2011	742 25	-742 25	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/24/2011	S	24522P103	-20 0000	DEL MONTE FOODS CO			3/1/2011	377 87	-218 93	158 94	0 00	158 94	18 934100
KEFF10200002	SASCO MID CAP VALUE	2/25/2011	B	996191052	595 3200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	2/25/2011	-595 32	595 32	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/25/2011	B	349631101	10 0000	FORTUNE BRANDS INC			3/2/2011	-614 93	614 93	0 00	0 00	0 00	61 453300
KEFF10200002	SASCO MID CAP VALUE	2/25/2011	S	24522P103	-10 0000	DEL MONTE FOODS CO			3/2/2011	188 99	-109 47	79 52	0 00	79 52	18 940000
KEFF10200002	SASCO MID CAP VALUE	2/25/2011	S	24522P103	-40 0000	DEL MONTE FOODS CO			3/2/2011	755 98	-437 86	318 12	0 00	318 12	18 940000
KEFF10200002	SASCO MID CAP VALUE	2/25/2011	S	26441C105	-10 0000	DUKE ENERGY CORP			3/2/2011	178 09	-175 60	2 49	0 00	2 49	17 850400
KEFF10200002	SASCO MID CAP VALUE	2/25/2011	DV	058498106	264 0000	BALL CORP	REC DIV	ON 264 000	3/15/2011	18 48	18 48	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/25/2011	DV	803111103	955 0000	SARA LEE CORP	REC DIV	ON 955 000	4/8/2011	109 83	109 83	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/25/2011	DV	962166104	314 0000	WEYERHAEUSER CO	REC DIV	ON 314 000	3/15/2011	47 10	47 10	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	2/28/2011	B	260543103	10 0000	DOW CHEMICAL CO/THE			3/3/2011	-369 30	369 30	0 00	0 00	0 00	36 889600
KEFF10200002	SASCO MID CAP VALUE	2/28/2011	B	260543103	10 0000	DOW CHEMICAL CO/THE			3/3/2011	-370 02	370 02	0 00	0 00	0 00	36 962200
KEFF10200002	SASCO MID CAP VALUE	2/28/2011	B	349631101	10 0000	FORTUNE BRANDS INC			3/3/2011	-616 97	616 97	0 00	0 00	0 00	61 657000
KEFF10200002	SASCO MID CAP VALUE	2/28/2011	B	786514208	30 0000	SAFEWAY INC			3/3/2011	-655 95	655 95	0 00	0 00	0 00	21 825100
KEFF10200002	SASCO MID CAP VALUE	2/28/2011	S	996191052	-445 8700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	2/28/2011	445 87	-445 87	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	2/28/2011	S	24522P103	-30 0000	DEL MONTE FOODS CO			3/3/2011	567 00	-328 40	238 60	0 00	238 60	18 940600
KEFF10200002	SASCO MID CAP VALUE	2/28/2011	S	26441C105	-30 0000	DUKE ENERGY CORP			3/3/2011	538 78	-526 80	11 98	0 00	11 98	18 000000
KEFF10200002	SASCO MID CAP VALUE	2/28/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			3/3/2011	358 82	-351 20	7 62	0 00	7 62	17 981700
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	B	349631101	10 0000	FORTUNE BRANDS INC			3/4/2011	-611 43	611 43	0 00	0 00	0 00	61 103300
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	B	786514208	10 0000	SAFEWAY INC			3/4/2011	-218 73	218 73	0 00	0 00	0 00	21 832500
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	S	996191052	-197 6100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/1/2011	197 61	-197 61	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	S	24522P103	-10 0000	DEL MONTE FOODS CO			3/4/2011	188 99	-109 47	79 52	0 00	79 52	18 940000
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	S	24522P103	-10 0000	DEL MONTE FOODS CO			3/4/2011	188 99	-109 47	79 52	0 00	79 52	18 940000
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	S	24522P103	-50 0000	DEL MONTE FOODS CO			3/4/2011	944 98	-547 33	397 65	0 00	397 65	18 940000
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	S	26441C105	-10 0000	DUKE ENERGY CORP			3/4/2011	179 66	-175 60	4 06	0 00	4 06	18 006700
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			3/4/2011	359 59	-351 20	8 39	0 00	8 39	18 020000
KEFF10200002	SASCO MID CAP VALUE	3/1/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			3/4/2011	359 19	-351 20	7 99	0 00	7 99	18 000000
KEFF10200002	SASCO MID CAP VALUE	3/2/2011	B	996191052	510 9900	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/2/2011	-510 99	510 99	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/2/2011	S	24522P103	-20 0000	DEL MONTE FOODS CO			3/7/2011	377 99	-218 93	159 06	0 00	159 06	18 940000
KEFF10200002	SASCO MID CAP VALUE	3/2/2011	S	24522P103	-77 0000	DEL MONTE FOODS CO			3/7/2011	1 455 69	-842 89	612 80	0 00	612 80	18 945500
KEFF10200002	SASCO MID CAP VALUE	3/2/2011	S	26441C105	-10 0000	DUKE ENERGY CORP			3/7/2011	179 28	-175 60	3 68	0 00	3 68	17 969300
KEFF10200002	SASCO MID CAP VALUE	3/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/2/2011	2 86	2 86	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	3/2/2011	DV	25746U109	279 0000	DOMINION RESOURCES INC/VA	REC DIV	ON 279 000	3/20/2011	137 41	137 41	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	3/2/2011	DV	28336L109	736 0000	EL PASO CORP	REC DIV	ON 736 000	4/1/2011	7 36	7 36	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	3/3/2011	S	996191052	-514 7900	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/3/2011	514 79	-514 79	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/3/2011	S	26441C105	-10 0000	DUKE ENERGY CORP			3/8/2011	179 91	-175 60	4 31	0 00	4 31	18 031700
KEFF10200002	SASCO MID CAP VALUE	3/3/2011	S	26441C105	-40 0000	DUKE ENERGY CORP			3/8/2011	721 94	-680 56	41 38	0 00	41 38	18 089100
KEFF10200002	SASCO MID CAP VALUE	3/3/2011	S	26441C105	-20 0000	DUKE ENERGY CORP			3/8/2011	360 56	-340 00	20 56	0 00	20 56	18 068500
KEFF10200002	SASCO MID CAP VALUE	3/3/2011	S	26441C105	-10 0000	DUKE ENERGY CORP			3/8/2011	179 88	-170 00	9 88	0 00	9 88	18 028700
KEFF10200002	SASCO MID CAP VALUE	3/4/2011	B	996191052	1 391 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/4/2011	-1 391 24	1 391 24	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/4/2011	B	349631101	20 0000	FORTUNE BRANDS INC			3/9/2011	-1 215 82	1 215 82	0 00	0 00	0 00	60 750900

KEFF10200002	SASCO MID CAP VALUE	3/14/2011	B	786514208	10 0000	SAFEWAY INC			3/17/2011	-226 85	226 85	0 00	0 00	0 00	22 644600
KEFF10200002	SASCO MID CAP VALUE	3/15/2011	B	996191052	84 0800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/15/2011	-84 08	84 08	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/15/2011	B	500467402	10 0000	KONINKLIJKE AHOLD NV	ADR		3/18/2011	-128 71	128 71	0 00	0 00	0 00	12 831000
KEFF10200002	SASCO MID CAP VALUE	3/15/2011	B	786514208	20 0000	SAFEWAY INC			3/18/2011	-454 16	454 16	0 00	0 00	0 00	22 668100
KEFF10200002	SASCO MID CAP VALUE	3/15/2011	B	786514208	10 0000	SAFEWAY INC			3/18/2011	-225 46	225 46	0 00	0 00	0 00	22 505800
KEFF10200002	SASCO MID CAP VALUE	3/16/2011	B	996191052	120 3000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/16/2011	-120 30	120 30	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/16/2011	B	690768403	10 0000	OWENS-ILLINOIS INC			3/21/2011	-293 52	293 52	0 00	0 00	0 00	29 311500
KEFF10200002	SASCO MID CAP VALUE	3/16/2011	B	755111507	20 0000	RAYTHEON CO			3/21/2011	-1 010 91	1 010 91	0 00	0 00	0 00	50 505600
KEFF10200002	SASCO MID CAP VALUE	3/17/2011	B	500467402	10 0000	KONINKLIJKE AHOLD NV	ADR		3/22/2011	-128 47	128 47	0 00	0 00	0 00	12 806800
KEFF10200002	SASCO MID CAP VALUE	3/17/2011	S	996191052	-358 7100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/17/2011	358 71	-358 71	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/18/2011	S	996191052	-808 3300	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/18/2011	808 33	-808 33	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/21/2011	S	996191052	-1 167 0200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/21/2011	1 167 02	-1 167 02	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/22/2011	S	996191052	-128 4700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/22/2011	128 47	-128 47	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/22/2011	DV	786514208	572 0000	SAFEWAY INC	REC DIV	ON 572 000	4/14/2011	68 64	68 64	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	3/24/2011	B	996191052	45 7500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/24/2011	-45 75	45 75	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/25/2011	B	996191052	88 4000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/25/2011	-88 40	88 40	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/28/2011	B	996191052	57 5000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/28/2011	-57 50	57 50	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/29/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002			3/29/2011	50 000 00	50 000 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	3/29/2011	B	996191052	50 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/29/2011	-50 000 00	50 000 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	3/29/2011	DV	260543103	273 0000	DOW CHEMICAL CO/THE	REC DIV	ON 273 000	4/29/2011	40 95	40 95	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	3/29/2011	DV	302491303	80 0000	FMC CORP	REC DIV	ON 80 000	4/21/2011	12 00	12 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	3/30/2011	DV	760759100	437 0000	REPUBLIC SERVICES INC	REC DIV	ON 437 000	4/15/2011	87 40	87 40	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	3/31/2011	B	996191052	17 6000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/31/2011	-17 60	17 60	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/1/2011	B	996191052	7 3600	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/1/2011	-7 36	7 36	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/4/2011	B	996191052	4 0300	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/4/2011	-4 03	4 03	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/4/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/4/2011	4 03	4 03	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	4/4/2011	DV	755111507	240 0000	RAYTHEON CO	REC DIV	ON 240 000	4/28/2011	103 20	103 20	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	4/5/2011	B	126650100	30 0000	CVS CAREMARK CORP			4/8/2011	-1 049 37	1 049 37	0 00	0 00	0 00	34 938900
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	058498106	50 0000	BALL CORP			4/11/2011	-1 844 64	1 844 64	0 00	0 00	0 00	36 852800
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	089302103	20 0000	BIG LOTS INC			4/11/2011	-876 48	876 48	0 00	0 00	0 00	43 784000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	205944101	10 0000	CON-WAY INC			4/11/2011	-389 44	389 44	0 00	0 00	0 00	38 904100
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	228368106	20 0000	CROWN HOLDINGS INC			4/11/2011	-769 80	769 80	0 00	0 00	0 00	38 480000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	25179M103	20 0000	DEVON ENERGY CORP			4/11/2011	-1 837 48	1 837 48	0 00	0 00	0 00	91 834000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	25746U109	20 0000	DOMINION RESOURCES INC/VA			4/11/2011	-901 21	901 21	0 00	0 00	0 00	45 020300
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	260543103	30 0000	DOW CHEMICAL CO/THE			4/11/2011	-1 163 79	1 163 79	0 00	0 00	0 00	38 753100
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	302491303	10 0000	FMC CORP			4/11/2011	-868 00	868 00	0 00	0 00	0 00	86 760000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	349631101	10 0000	FORTUNE BRANDS INC			4/11/2011	-633 90	633 90	0 00	0 00	0 00	63 350000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	437076102	20 0000	HOME DEPOT INC			4/11/2011	-749 87	749 87	0 00	0 00	0 00	37 453500
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	500467402	90 0000	KONINKLIJKE AHOLD NV	ADR		4/11/2011	-1 251 90	1 251 90	0 00	0 00	0 00	13 870000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	574599106	30 0000	MASCO CORP			4/11/2011	-422 40	422 40	0 00	0 00	0 00	14 070000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	682680103	30 0000	ONEOK INC			4/11/2011	-2 016 29	2 016 29	0 00	0 00	0 00	67 169800
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	690768403	70 0000	OWENS-ILLINOIS INC			4/11/2011	-2 126 60	2 126 60	0 00	0 00	0 00	30 340000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	755111507	60 0000	RAYTHEON CO			4/11/2011	-3 047 40	3 047 40	0 00	0 00	0 00	50 780000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	760759100	40 0000	REPUBLIC SERVICES INC			4/11/2011	-1 209 20	1 209 20	0 00	0 00	0 00	30 220000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	786514208	30 0000	SAFEWAY INC			4/11/2011	-716 70	716 70	0 00	0 00	0 00	23 850000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	872540109	30 0000	TJX COS INC			4/11/2011	-1 533 88	1 533 88	0 00	0 00	0 00	51 089200
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	884315102	30 0000	THOMAS & BETTS CORP			4/11/2011	-1 828 70	1 828 70	0 00	0 00	0 00	60 916500
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	B	94106L109	50 0000	WASTE MANAGEMENT INC			4/11/2011	-1 907 10	1 907 10	0 00	0 00	0 00	38 101900
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	DV	574599106	514 0000	MASCO CORP	REC DIV	ON 514 000	5/9/2011	38 55	38 55	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	4/6/2011	DV	708160106	421 0000	JC PENNEY CO INC	REC DIV	ON 421 000	5/2/2011	84 20	84 20	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	4/8/2011	S	996191052	-939 5400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/8/2011	939 54	-939 54	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/11/2011	S	996191052	-26 094 7800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/11/2011	26 094 78	-26 094 78	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/14/2011	B	996191052	68 6400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/14/2011	-68 64	68 64	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/15/2011	B	996191052	131 2000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/15/2011	-131 20	131 20	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/19/2011	DV	126650100	30 0000	CVS CAREMARK CORP	REC DIV	ON 30 000	5/3/2011	3 75	3 75	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	4/21/2011	B	996191052	12 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/21/2011	-12 00	12 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/26/2011	B	574599106	30 0000	MASCO CORP			4/29/2011	-391 12	391 12	0 00	0 00	0 00	12 997200
KEFF10200002	SASCO MID CAP VALUE	4/26/2011	DV	500467402	843 0000	KONINKLIJKE AHOLD NV	ADR		5/3/2011	354 85	354 85	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	4/27/2011	DV	682680103	204 0000	ONEOK INC	REC DIV	ON 204 000	5/13/2011	106 08	106 08	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	4/28/2011	B	996191052	103 2000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/28/2011	-103 20	103 20	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	4/29/2011	S	996191052	-350 1700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/29/2011	350 17	-350 17	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/2/2011	B	996191052	84 2000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/2/2011	-84 20	84 20	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/3/2011	B	996191052	303 7100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/3/2011	-303 71	303 71	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/3/2011	B	089302103	30 0000	BIG LOTS INC			5/6/2011	-1 233 32	1 233 32	0 00	0 00	0 00	41 070800
KEFF10200002	SASCO MID CAP VALUE	5/3/2011	B	228368106	10 0000	CROWN HOLDINGS INC			5/6/2011	-379 55	379 55	0 00	0 00	0 00	37 914900
KEFF10200002	SASCO MID CAP VALUE	5/3/2011	B	349631101	30 0000	FORTUNE BRANDS INC			5/6/2011	-1 932 62	1 932 62	0 00	0 00	0 00	64 380500
KEFF10200002	SASCO MID CAP VALUE	5/3/2011	B	760759100	10 0000	REPUBLIC SERVICES INC			5/6/2011	-318 40	318 40	0 00	0 00	0 00	31 800000
KEFF10200002	SASCO MID CAP VALUE	5/3/2011	B	803111103	60 0000	SARA LEE CORP			5/6/2						

KEFF10200002	SASCO MID CAP VALUE	5/12/2011	DV	205944101	195 0000	CON-WAY INC	REC DIV	ON 195 000	6/15/2011	19 50	19 50	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	5/13/2011	B	996191052	478 0500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/13/2011	-478 05	478 05	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/13/2011	B	20854P109	60 0000	CONSOL ENERGY INC			5/18/2011	-2 837 54	2 837 54	0 00	0 00	0 00	47 262400
KEFF10200002	SASCO MID CAP VALUE	5/16/2011	B	996191052	376 2300	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/16/2011	-376 23	376 23	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/16/2011	B	20854P109	20 0000	CONSOL ENERGY INC			5/19/2011	-963 24	963 24	0 00	0 00	0 00	48 122100
KEFF10200002	SASCO MID CAP VALUE	5/17/2011	B	20854P109	10 0000	CONSOL ENERGY INC			5/20/2011	-483 84	483 84	0 00	0 00	0 00	48 343800
KEFF10200002	SASCO MID CAP VALUE	5/17/2011	B	20854P109	10 0000	CONSOL ENERGY INC			5/20/2011	-475 01	475 01	0 00	0 00	0 00	47 460600
KEFF10200002	SASCO MID CAP VALUE	5/17/2011	B	574599106	50 0000	MASCO CORP			5/20/2011	-651 53	651 53	0 00	0 00	0 00	12 990500
KEFF10200002	SASCO MID CAP VALUE	5/18/2011	B	20854P109	20 0000	CONSOL ENERGY INC			5/23/2011	-981 75	981 75	0 00	0 00	0 00	49 047500
KEFF10200002	SASCO MID CAP VALUE	5/18/2011	S	996191052	-2 837 5400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/18/2011	2 837 54	-2 837 54	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/19/2011	B	089302103	70 0000	BIG LOTS INC			5/24/2011	-2 394 35	2 394 35	0 00	0 00	0 00	34 165000
KEFF10200002	SASCO MID CAP VALUE	5/19/2011	B	20854P109	20 0000	CONSOL ENERGY INC			5/24/2011	-974 80	974 80	0 00	0 00	0 00	48 700100
KEFF10200002	SASCO MID CAP VALUE	5/19/2011	S	996191052	-963 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/19/2011	963 24	-963 24	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/20/2011	B	20854P109	20 0000	CONSOL ENERGY INC			5/25/2011	-976 12	976 12	0 00	0 00	0 00	48 766200
KEFF10200002	SASCO MID CAP VALUE	5/20/2011	S	996191052	-1 610 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/20/2011	1 610 38	-1 610 38	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/23/2011	B	089302103	10 0000	BIG LOTS INC			5/26/2011	-337 43	337 43	0 00	0 00	0 00	33 702600
KEFF10200002	SASCO MID CAP VALUE	5/23/2011	S	996191052	-981 7500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/23/2011	981 75	-981 75	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/24/2011	S	996191052	-3 369 1500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/24/2011	3 369 15	-3 369 15	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/25/2011	S	996191052	-976 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/25/2011	976 12	-976 12	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/25/2011	DV	25746U109	299 0000	DOMINION RESOURCES INC/VA	REC DIV	ON 299 000	6/20/2011	147 26	147 26	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	5/26/2011	B	089302103	20 0000	BIG LOTS INC			6/1/2011	-630 58	630 58	0 00	0 00	0 00	31 489200
KEFF10200002	SASCO MID CAP VALUE	5/26/2011	S	996191052	-337 4300	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/26/2011	337 43	-337 43	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	5/27/2011	DV	058498106	314 0000	BALL CORP	REC DIV	ON 314 000	6/15/2011	21 98	21 98	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	5/27/2011	DV	803111103	1 015 0000	SARA LEE CORP	REC DIV	ON 1015 000	7/8/2011	116 73	116 73	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	5/31/2011	B	28336L109	50 0000	EL PASO CORP			6/3/2011	-1 050 34	1 050 34	0 00	0 00	0 00	20 966800
KEFF10200002	SASCO MID CAP VALUE	5/31/2011	B	28336L109	10 0000	EL PASO CORP			6/3/2011	-210 73	210 73	0 00	0 00	0 00	21 033000
KEFF10200002	SASCO MID CAP VALUE	5/31/2011	S	969457100	-10 0000	WILLIAMS COS INC/THE			6/3/2011	312 85	-218 92	93 93	0 00	93 93	31 325800
KEFF10200002	SASCO MID CAP VALUE	5/31/2011	S	969457100	-20 0000	WILLIAMS COS INC/THE			6/3/2011	623 55	-437 85	185 70	0 00	185 70	31 218500
KEFF10200002	SASCO MID CAP VALUE	5/31/2011	DV	94106L109	310 0000	WASTE MANAGEMENT INC	REC DIV	ON 310 000	6/17/2011	105 40	105 40	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/1/2011	B	28336L109	30 0000	EL PASO CORP			6/6/2011	-634 25	634 25	0 00	0 00	0 00	21 101600
KEFF10200002	SASCO MID CAP VALUE	6/1/2011	B	28336L109	60 0000	EL PASO CORP			6/6/2011	-1 251 08	1 251 08	0 00	0 00	0 00	20 811300
KEFF10200002	SASCO MID CAP VALUE	6/1/2011	B	28336L109	30 0000	EL PASO CORP			6/6/2011	-621 69	621 69	0 00	0 00	0 00	20 682900
KEFF10200002	SASCO MID CAP VALUE	6/1/2011	S	996191052	-526 1000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/1/2011	526 10	-526 10	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/1/2011	DV	28336L109	796 0000	EL PASO CORP	REC DIV	ON 796 000	7/1/2011	7 96	7 96	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/2/2011	B	996191052	47 9200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/2/2011	-47 92	47 92	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/2/2011	4 41	4 41	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/3/2011	S	996191052	-324 6700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/3/2011	324 67	-324 67	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/6/2011	S	996191052	-2 507 0200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/6/2011	2 507 02	-2 507 02	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/7/2011	B	695156109	10 0000	PACKAGING CORP OF AMERICA			6/10/2011	-285 92	285 92	0 00	0 00	0 00	28 552100
KEFF10200002	SASCO MID CAP VALUE	6/7/2011	B	695156109	20 0000	PACKAGING CORP OF AMERICA			6/10/2011	-571 57	571 57	0 00	0 00	0 00	28 538400
KEFF10200002	SASCO MID CAP VALUE	6/8/2011	B	695156109	20 0000	PACKAGING CORP OF AMERICA			6/13/2011	-568 35	568 35	0 00	0 00	0 00	28 377300
KEFF10200002	SASCO MID CAP VALUE	6/8/2011	DV	969457100	430 0000	WILLIAMS COS INC/THE	REC DIV	ON 430 000	6/27/2011	86 00	86 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/10/2011	B	450911102	20 0000	ITT CORP			6/15/2011	-1 103 29	1 103 29	0 00	0 00	0 00	55 124300
KEFF10200002	SASCO MID CAP VALUE	6/10/2011	S	996191052	-857 4900	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/10/2011	857 49	-857 49	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/10/2011	S	437076102	-20 0000	HOME DEPOT INC			6/15/2011	673 28	-749 87	-76 59	-76 59	0 00	33 705200
KEFF10200002	SASCO MID CAP VALUE	6/13/2011	B	450911102	20 0000	ITT CORP			6/16/2011	-1 102 66	1 102 66	0 00	0 00	0 00	55 093100
KEFF10200002	SASCO MID CAP VALUE	6/13/2011	B	695156109	20 0000	PACKAGING CORP OF AMERICA			6/16/2011	-572 28	572 28	0 00	0 00	0 00	28 574200
KEFF10200002	SASCO MID CAP VALUE	6/13/2011	S	996191052	-568 3500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/13/2011	568 35	-568 35	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/13/2011	S	228368106	-10 0000	CROWN HOLDINGS INC			6/16/2011	381 00	-384 90	-3 90	-3 90	0 00	38 141400
KEFF10200002	SASCO MID CAP VALUE	6/13/2011	S	437076102	-50 0000	HOME DEPOT INC			6/16/2011	1 683 74	-1 398 50	285 24	0 00	285 24	33 715500
KEFF10200002	SASCO MID CAP VALUE	6/13/2011	DV	25179M103	130 0000	DEVON ENERGY CORP	REC DIV	ON 130 000	6/30/2011	22 10	22 10	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/13/2011	DV	695156109	269 0000	PACKAGING CORP OF AMERICA	REC DIV	ON 269 000	7/15/2011	53 80	53 80	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/14/2011	S	228368106	-10 0000	CROWN HOLDINGS INC			6/17/2011	383 57	-384 90	-1 33	-1 33	0 00	38 397500
KEFF10200002	SASCO MID CAP VALUE	6/14/2011	S	437076102	-50 0000	HOME DEPOT INC			6/17/2011	1 729 57	-1 398 50	331 07	0 00	331 07	34 632100
KEFF10200002	SASCO MID CAP VALUE	6/14/2011	S	437076102	-40 0000	HOME DEPOT INC			6/17/2011	1 388 90	-1 118 80	270 10	0 00	270 10	34 763200
KEFF10200002	SASCO MID CAP VALUE	6/14/2011	S	437076102	-10 0000	HOME DEPOT INC			6/17/2011	342 70	-279 70	63 00	0 00	63 00	34 311100
KEFF10200002	SASCO MID CAP VALUE	6/14/2011	S	437076102	-10 0000	HOME DEPOT INC			6/17/2011	340 27	-279 70	60 57	0 00	60 57	34 068400
KEFF10200002	SASCO MID CAP VALUE	6/14/2011	DV	437076102	133 0000	HOME DEPOT INC	REC DIV	ON 133 000	6/30/2011	33 25	33 25	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/15/2011	B	450911102	30 0000	ITT CORP			6/20/2011	-1 667 42	1 667 42	0 00	0 00	0 00	55 540800
KEFF10200002	SASCO MID CAP VALUE	6/15/2011	B	695156109	40 0000	PACKAGING CORP OF AMERICA			6/20/2011	-1 112 84	1 112 84	0 00	0 00	0 00	27 780900
KEFF10200002	SASCO MID CAP VALUE	6/15/2011	S	996191052	-388 5300	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/15/2011	388 53	-388 53	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/16/2011	B	996191052	389 8000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/16/2011	-389 80	389 80	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/16/2011	B	450911102	20 0000	ITT CORP			6/21/2011	-1 113 42	1 113 42	0 00	0 00	0 00	55 630800
KEFF10200002	SASCO MID CAP VALUE	6/16/2011	S	437076102	-23 0000	HOME DEPOT INC			6/21/2011	788 89	-643 31	145 58	0 00	145 58	34 340400
KEFF10200002	SASCO MID CAP VALUE	6/17/2011	B	996191052	4 290 4100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/17/2011	-4 290 41	4 290 41	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/20/2011	B	20854P109	20 0000	CONSOL ENERGY INC			6/23/2011	-919 68	919 68	0 00	0 00	0 00	45 943900
KEFF10200002	SASCO MID CAP VALUE	6/20/2011	S	996191052	-2 633 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/20/2011	2 633 00	-2 633 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/21/2011	B	20854P109	10 0000	CONSOL ENERGY INC			6/24/2011	-481 1					

KEFF10200002	SASCO MID CAP VALUE	6/28/2011	DV	260543103	303 0000	DOW CHEMICAL CO/THE	REC DIV ON 303 000	7/29/2011	75 75	75 75	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/28/2011	DV	302491303	90 0000	FMC CORP	REC DIV ON 90 000	7/21/2011	13 50	13 50	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/29/2011	B	996191052	380 8500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/29/2011	-380 85	380 85	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	6/29/2011	DV	760759100	487 0000	REPUBLIC SERVICES INC	REC DIV ON 487 000	7/15/2011	97 40	97 40	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	6/30/2011	B	996191052	55 3500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/30/2011	-55 35	55 35	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	7/1/2011	B	996191052	7 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/1/2011	-7 96	7 96	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	7/1/2011	DV	755111507	300 0000	RAYTHEON CO	REC DIV ON 300 000	8/11/2011	129 00	129 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	7/5/2011	B	996191052	2 9400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/5/2011	-2 94	2 94	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	7/5/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/5/2011	2 94	2 94	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	7/6/2011	DV	574599106	624 0000	MASCO CORP	REC DIV ON 624 000	8/8/2011	46 80	46 80	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	7/6/2011	DV	708160106	421 0000	JC PENNEY CO INC	REC DIV ON 421 000	8/1/2011	84 20	84 20	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	7/8/2011	B	996191052	116 7300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/8/2011	-116 73	116 73	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	7/11/2011	B	574599106	50 0000	MASCO CORP		7/14/2011	-585 61	585 61	0 00	0 00	0 00	11 672100
KEFF10200002	SASCO MID CAP VALUE	7/12/2011	B	574599106	50 0000	MASCO CORP		7/15/2011	-584 36	584 36	0 00	0 00	0 00	11 647100
KEFF10200002	SASCO MID CAP VALUE	7/14/2011	S	996191052	-498 3200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/14/2011	498 32	-498 32	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	7/15/2011	S	996191052	-433 1600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/15/2011	433 16	-433 16	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	7/20/2011	DV	126650100	30 0000	CVS CAREMARK CORP	REC DIV ON 30 000	8/2/2011	3 75	3 75	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	7/21/2011	B	996191052	13 5000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/21/2011	-13 50	13 50	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	7/27/2011	B	450911102	40 0000	ITT CORP		8/1/2011	-2 199 84	2 199 84	0 00	0 00	0 00	54 955900
KEFF10200002	SASCO MID CAP VALUE	7/27/2011	B	86764P109	40 0000	SUNOCO INC		8/1/2011	-1 638 80	1 638 80	0 00	0 00	0 00	40 930000
KEFF10200002	SASCO MID CAP VALUE	7/28/2011	B	450911102	20 0000	ITT CORP		8/2/2011	-1 098 60	1 098 60	0 00	0 00	0 00	54 890100
KEFF10200002	SASCO MID CAP VALUE	7/28/2011	B	86764P109	10 0000	SUNOCO INC		8/2/2011	-410 98	410 98	0 00	0 00	0 00	41 057500
KEFF10200002	SASCO MID CAP VALUE	7/28/2011	B	86764P109	10 0000	SUNOCO INC		8/2/2011	-407 56	407 56	0 00	0 00	0 00	40 716400
KEFF10200002	SASCO MID CAP VALUE	7/28/2011	S	089302103	-10 0000	BIG LOTS INC		8/2/2011	354 89	-438 24	-83 35	-83 35	0 00	35 529500
KEFF10200002	SASCO MID CAP VALUE	7/28/2011	S	872540109	-20 0000	TJX COS INC		8/2/2011	1 111 56	-1 022 59	88 97	88 97	0 00	55 619700
KEFF10200002	SASCO MID CAP VALUE	7/28/2011	DV	682680103	204 0000	ONEOK INC	REC DIV ON 204 000	8/12/2011	114 24	114 24	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	7/29/2011	B	996191052	75 7500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/29/2011	-75 75	75 75	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	7/29/2011	B	86764P109	30 0000	SUNOCO INC		8/3/2011	-1 218 11	1 218 11	0 00	0 00	0 00	40 563600
KEFF10200002	SASCO MID CAP VALUE	8/1/2011	B	86764P109	20 0000	SUNOCO INC		8/4/2011	-812 38	812 38	0 00	0 00	0 00	40 578900
KEFF10200002	SASCO MID CAP VALUE	8/1/2011	S	996191052	-3 754 4400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/1/2011	3 754 44	-3 754 44	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/2/2011	B	86764P109	20 0000	SUNOCO INC		8/5/2011	-793 44	793 44	0 00	0 00	0 00	39 632000
KEFF10200002	SASCO MID CAP VALUE	8/2/2011	B	86764P109	10 0000	SUNOCO INC		8/5/2011	-402 66	402 66	0 00	0 00	0 00	40 226200
KEFF10200002	SASCO MID CAP VALUE	8/2/2011	B	86764P109	10 0000	SUNOCO INC		8/5/2011	-392 43	392 43	0 00	0 00	0 00	39 202600
KEFF10200002	SASCO MID CAP VALUE	8/2/2011	S	996191052	-445 4800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/2/2011	445 48	-445 48	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/2/2011	1 46	1 46	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/3/2011	B	86764P109	20 0000	SUNOCO INC		8/8/2011	-771 74	771 74	0 00	0 00	0 00	38 546800
KEFF10200002	SASCO MID CAP VALUE	8/3/2011	B	86764P109	10 0000	SUNOCO INC		8/8/2011	-386 85	386 85	0 00	0 00	0 00	38 644700
KEFF10200002	SASCO MID CAP VALUE	8/3/2011	S	996191052	-1 218 1100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/3/2011	1 218 11	-1 218 11	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/3/2011	S	803111103	-20 0000	SARA LEE CORP		8/8/2011	379 76	-384 92	-5 16	-5 16	0 00	19 028700
KEFF10200002	SASCO MID CAP VALUE	8/3/2011	S	803111103	-10 0000	SARA LEE CORP		8/8/2011	189 93	-192 46	-2 53	-2 53	0 00	19 033800
KEFF10200002	SASCO MID CAP VALUE	8/3/2011	S	803111103	-20 0000	SARA LEE CORP		8/8/2011	379 75	-384 91	-5 16	-5 16	0 00	19 027800
KEFF10200002	SASCO MID CAP VALUE	8/4/2011	S	996191052	-812 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/4/2011	812 38	-812 38	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/5/2011	B	20854P109	30 0000	CONSOL ENERGY INC		8/10/2011	-1 271 09	1 271 09	0 00	0 00	0 00	42 329700
KEFF10200002	SASCO MID CAP VALUE	8/5/2011	B	20854P109	10 0000	CONSOL ENERGY INC		8/10/2011	-415 94	415 94	0 00	0 00	0 00	41 553500
KEFF10200002	SASCO MID CAP VALUE	8/5/2011	B	86764P109	20 0000	SUNOCO INC		8/10/2011	-685 37	685 37	0 00	0 00	0 00	34 228300
KEFF10200002	SASCO MID CAP VALUE	8/5/2011	S	996191052	-1 588 5300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/5/2011	1 588 53	-1 588 53	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/5/2011	S	803111103	-30 0000	SARA LEE CORP		8/10/2011	555 63	-535 17	20 46	20 46	0 00	18 561800
KEFF10200002	SASCO MID CAP VALUE	8/8/2011	S	996191052	-162 3500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/8/2011	162 35	-162 35	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/8/2011	DV	20854P109	240 0000	CONSOL ENERGY INC	RECD DIV ON 240 000	8/22/2011	24 00	24 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/8/2011	DV	349631101	302 0000	FORTUNE BRANDS INC	REC DIV ON 302 000	9/1/2011	57 38	57 38	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/9/2011	DV	86764P109	200 0000	SUNOCO INC	RECD DIV ON 200 000	9/9/2011	30 00	30 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/9/2011	DV	872540109	209 0000	TJX COS INC	REC DIV ON 209 000	9/1/2011	39 71	39 71	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/10/2011	S	996191052	-1 816 7700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/10/2011	1 816 77	-1 816 77	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/11/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		8/11/2011	511 28	511 28	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/11/2011	CW	NA9123459	0 0000	SASCO P/E 6/30/11 IM FEES		8/11/2011	-511 28	-511 28	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/11/2011	B	996191052	129 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/11/2011	-129 00	129 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/11/2011	DV	205944101	195 0000	CON-WAY INC	REC DIV ON 195 000	9/15/2011	19 50	19 50	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/12/2011	B	996191052	114 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/12/2011	-114 24	114 24	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/19/2011	B	126650100	40 0000	CVS CAREMARK CORP		8/24/2011	-1 319 51	1 319 51	0 00	0 00	0 00	32 947800
KEFF10200002	SASCO MID CAP VALUE	8/19/2011	B	126650100	30 0000	CVS CAREMARK CORP		8/24/2011	-984 21	984 21	0 00	0 00	0 00	32 766900
KEFF10200002	SASCO MID CAP VALUE	8/19/2011	B	86764P109	30 0000	SUNOCO INC		8/24/2011	-1 025 92	1 025 92	0 00	0 00	0 00	34 157300
KEFF10200002	SASCO MID CAP VALUE	8/19/2011	S	25746U109	-20 0000	DOMINION RESOURCES INC/VA		8/24/2011	967 69	-901 21	66 48	66 48	0 00	48 425300
KEFF10200002	SASCO MID CAP VALUE	8/19/2011	S	500467402	-80 0000	KONINKLIJKE AHOLD NV	ADR	8/24/2011	926 80	-1 112 80	-186 00	-186 00	0 00	11 625200
KEFF10200002	SASCO MID CAP VALUE	8/19/2011	S	872540109	-10 0000	TJX COS INC		8/24/2011	530 94	-511 29	19 65	19 65	0 00	53 136200
KEFF10200002	SASCO MID CAP VALUE	8/19/2011	S	872540109	-10 0000	TJX COS INC		8/24/2011	530 95	-372 50	158 45	158 45	0 00	53 137300
KEFF10200002	SASCO MID CAP VALUE	8/19/2011	S	872540109	-10 0000	TJX COS INC		8/24/2011	530 35	-372 50	157 85	157 85	0 00	53 076700
KEFF10200002	SASCO MID CAP VALUE	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF30000002		8/22/2011	-9 927 00	-9 927 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/22/2011	B	86764P109	10 0000	SUNOCO INC		8/25/2011	-344 26	344 26	0 00	0 00	0 00	34 386300
KEFF10200002	SASCO MID CAP VALUE	8/22/2011	B	86764P109	10 0000	SUNOCO INC		8/25/2011	-343 73	343 73	0 00	0 00	0 00	34 332600
KEFF10200002	SASCO MID CAP VALUE	8/22/2011	S	996191052	-9 903 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/22/2011</						

KEFF10200002	SASCO MID CAP VALUE	8/25/2011	S	996191052	-336 7200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/25/2011	336 72	-336 72	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/26/2011	B	996191052	464 1300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/26/2011	-464 13	464 13	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	8/30/2011	B	349631101	20 0000	FORTUNE BRANDS INC		9/2/2011	-1 130 57	1 130 57	0 00	0 00	0 00	56 488300
KEFF10200002	SASCO MID CAP VALUE	8/30/2011	S	089302103	-10 0000	BIG LOTS INC		9/2/2011	336 21	-438 24	-102 03	-102 03	0 00	33 662000
KEFF10200002	SASCO MID CAP VALUE	8/30/2011	S	94106L109	-10 0000	WASTE MANAGEMENT INC		9/2/2011	334 15	-381 42	-47 27	-47 27	0 00	33 455600
KEFF10200002	SASCO MID CAP VALUE	8/30/2011	DV	058498106	314 0000	BALL CORP	REC DIV ON 314 000	9/15/2011	21 98	21 98	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/30/2011	DV	962166104	314 0000	WEYERHAEUSER CO	REC DIV ON 314 000	9/15/2011	47 10	47 10	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	8/31/2011	B	349631101	10 0000	FORTUNE BRANDS INC		9/6/2011	-571 22	571 22	0 00	0 00	0 00	57 081700
KEFF10200002	SASCO MID CAP VALUE	8/31/2011	S	089302103	-30 0000	BIG LOTS INC		9/6/2011	1 020 20	-1 233 32	-213 12	-213 12	0 00	34 047300
KEFF10200002	SASCO MID CAP VALUE	8/31/2011	S	94106L109	-10 0000	WASTE MANAGEMENT INC		9/6/2011	329 70	-381 42	-51 72	-51 72	0 00	33 010900
KEFF10200002	SASCO MID CAP VALUE	8/31/2011	S	94106L109	-20 0000	WASTE MANAGEMENT INC		9/6/2011	667 45	-762 84	-95 39	-95 39	0 00	33 413600
KEFF10200002	SASCO MID CAP VALUE	8/31/2011	DV	28336L109	916 0000	EL PASO CORP	REC DIV ON 916 000	10/3/2011	9 16	9 16	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/1/2011	B	996191052	97 0900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/1/2011	-97 09	97 09	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/1/2011	B	349631101	10 0000	FORTUNE BRANDS INC		9/7/2011	-570 46	570 46	0 00	0 00	0 00	57 006300
KEFF10200002	SASCO MID CAP VALUE	9/1/2011	S	089302103	-10 0000	BIG LOTS INC		9/7/2011	338 07	-342 05	-3 98	-3 98	0 00	33 847600
KEFF10200002	SASCO MID CAP VALUE	9/1/2011	S	94106L109	-20 0000	WASTE MANAGEMENT INC		9/7/2011	652 97	-715 47	-62 50	-54 93	-7 57	32 689600
KEFF10200002	SASCO MID CAP VALUE	9/1/2011	DV	803111103	935 0000	SARA LEE CORP	REC DIV ON 935 000	10/7/2011	107 53	107 53	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/1/2011	DV	94106L109	270 0000	WASTE MANAGEMENT INC	REC DIV ON 270 000	9/23/2011	91 80	91 80	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/2/2011	S	996191052	-459 7000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/2/2011	459 70	-459 70	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/2/2011	0 51	0 51	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/6/2011	B	996191052	1 446 1300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/6/2011	-1 446 13	1 446 13	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/7/2011	B	996191052	420 5800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/7/2011	-420 58	420 58	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/9/2011	B	996191052	30 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/9/2011	-30 00	30 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/12/2011	B	996191052	86 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/12/2011	-86 00	86 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/13/2011	DV	25179M103	130 0000	DEVON ENERGY CORP	REC DIV ON 130 000	9/30/2011	22 10	22 10	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/13/2011	DV	695156109	329 0000	PACKAGING CORP OF AMERICA	REC DIV ON 329 000	10/14/2011	65 80	65 80	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/15/2011	B	996191052	88 5800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/15/2011	-88 58	88 58	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/20/2011	B	996191052	137 4100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/20/2011	-137 41	137 41	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/20/2011	DV	786514208	602 0000	SAFEWAY INC	REC DIV ON 602 000	10/13/2011	87 29	87 29	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/23/2011	B	996191052	91 8000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/23/2011	-91 80	91 80	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	9/28/2011	DV	260543103	303 0000	DOW CHEMICAL CO/THE	REC DIV ON 303 000	10/28/2011	75 75	75 75	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/28/2011	DV	302491303	90 0000	FMC CORP	REC DIV ON 90 000	10/20/2011	13 50	13 50	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/29/2011	DV	760759100	487 0000	REPUBLIC SERVICES INC	REC DIV ON 487 000	10/17/2011	107 14	107 14	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	9/30/2011	B	996191052	22 1000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/30/2011	-22 10	22 10	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/3/2011	B	996191052	59 1600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/3/2011	-59 16	59 16	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/3/2011	DV	755111507	300 0000	RAYTHEON CO	REC DIV ON 300 000	11/3/2011	129 00	129 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	10/4/2011	B	996191052	0 2700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/4/2011	-0 27	0 27	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/4/2011	MM	073730103	342 0000	BEAM INC	MERGER EFFECTIVE 04-OCT-11		0 00	13 630 74	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	10/4/2011	MW	349631101	-342 0000	FORTUNE BRANDS INC	MERGER EFFECTIVE 04-OCT-11		0 00	-17 421 38	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	10/4/2011	MM	34964C106	342 0000	FORTUNE BRANDS HOME & SECURITY	INC		0 00	3 790 64	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	10/4/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/4/2011	0 27	0 27	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	10/5/2011	B	34964C106	20 0000	FORTUNE BRANDS HOME & SECURITY	INC		-241 80	241 80	0 00	0 00	0 00	12 059900
KEFF10200002	SASCO MID CAP VALUE	10/5/2011	DV	574599106	724 0000	MASCO CORP	REC DIV ON 724 000	11/7/2011	54 30	54 30	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	10/5/2011	DV	708160106	421 0000	JC PENNEY CO INC	REC DIV ON 421 000	11/1/2011	84 20	84 20	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	10/6/2011	B	34964C106	20 0000	FORTUNE BRANDS HOME & SECURITY	INC		-251 97	251 97	0 00	0 00	0 00	12 568700
KEFF10200002	SASCO MID CAP VALUE	10/6/2011	S	073730103	-20 0000	BEAM INC		10/12/2011	920 35	-1 008 07	-87 72	-87 72	0 00	46 058500
KEFF10200002	SASCO MID CAP VALUE	10/7/2011	B	996191052	107 5300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/7/2011	-107 53	107 53	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/7/2011	B	34964C106	20 0000	FORTUNE BRANDS HOME & SECURITY	INC		-249 78	249 78	0 00	0 00	0 00	12 459100
KEFF10200002	SASCO MID CAP VALUE	10/7/2011	S	073730103	-10 0000	BEAM INC		10/13/2011	461 26	-504 04	-42 78	-42 78	0 00	46 167000
KEFF10200002	SASCO MID CAP VALUE	10/7/2011	S	073730103	-10 0000	BEAM INC		10/13/2011	461 58	-495 97	-34 39	-34 39	0 00	46 198700
KEFF10200002	SASCO MID CAP VALUE	10/10/2011	B	34964C106	10 0000	FORTUNE BRANDS HOME & SECURITY	INC		-122 42	122 42	0 00	0 00	0 00	12 211600
KEFF10200002	SASCO MID CAP VALUE	10/10/2011	S	073730103	-10 0000	BEAM INC		10/13/2011	467 46	-482 73	-15 27	-15 27	0 00	46 786900
KEFF10200002	SASCO MID CAP VALUE	10/11/2011	B	34964C106	30 0000	FORTUNE BRANDS HOME & SECURITY	INC		-368 59	368 59	0 00	0 00	0 00	12 256400
KEFF10200002	SASCO MID CAP VALUE	10/11/2011	S	996191052	-241 8000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/11/2011	241 80	-241 80	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/11/2011	S	073730103	-10 0000	BEAM INC		10/14/2011	470 02	-481 13	-11 11	-11 11	0 00	47 043000
KEFF10200002	SASCO MID CAP VALUE	10/12/2011	B	996191052	668 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/12/2011	-668 38	668 38	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/12/2011	B	34964C106	30 0000	FORTUNE BRANDS HOME & SECURITY	INC		-380 04	380 04	0 00	0 00	0 00	12 628100
KEFF10200002	SASCO MID CAP VALUE	10/12/2011	S	073730103	-10 0000	BEAM INC		10/17/2011	471 80	-478 39	-6 59	-6 59	0 00	47 221000
KEFF10200002	SASCO MID CAP VALUE	10/13/2011	B	996191052	1 105 3900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/13/2011	-1 105 39	1 105 39	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/13/2011	B	34964C106	20 0000	FORTUNE BRANDS HOME & SECURITY	INC		-252 44	252 44	0 00	0 00	0 00	12 581900
KEFF10200002	SASCO MID CAP VALUE	10/14/2011	B	996191052	167 2300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/14/2011	-167 23	167 23	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/17/2011	B	996191052	198 9000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/17/2011	-198 90	198 90	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/17/2011	B	20854P109	10 0000	CONSOL ENERGY INC		10/20/2011	-397 52	397 52	0 00	0 00	0 00	39 712000
KEFF10200002	SASCO MID CAP VALUE	10/17/2011	B	690742101	10 0000	OWENS CORNING		10/20/2011	-234 52	234 52	0 00	0 00	0 00	23 411900
KEFF10200002	SASCO MID CAP VALUE	10/17/2011	B	690768403	10 0000	OWENS-ILLINOIS INC		10/20/2011	-175 64	175 64	0 00	0 00	0 00	17 524100
KEFF10200002	SASCO MID CAP VALUE	10/17/2011	B	786514208	20 0000	SAFEWAY INC		10/20/2011	-353 80	353 80	0 00	0 00	0 00	17 650200
KEFF10200002	SASCO MID CAP VALUE	10/17/2011	B	86764P109	20 0000	SUNOCO INC		10/20/2011	-684 48	684 48	0 00	0 00	0 00	34 183800
KEFF10200002	SASCO MID CAP VALUE	10/17/2011	S	28336L109	-370 0000	EL PASO CORP		10/20/2011	8 966 03	-5 516 09	3 449 94	593 76	2 856 18	24 263000
KEFF10200002	SASCO MID CAP VALUE	10/18/2011	B	20854P109										

KEFF10200002	SASCO MID CAP VALUE	10/20/2011	B	996191052	7 133 5700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/20/2011	-7 133 57	7 133 57	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/20/2011	B	690742101	10 0000	OWENS CORNING		10/25/2011	-245 70	245 70	0 00	0 00	0 00	24 530000
KEFF10200002	SASCO MID CAP VALUE	10/21/2011	S	996191052	-3 014 5000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/21/2011	3 014 50	-3 014 50	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/24/2011	S	996191052	-2 818 4900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/24/2011	2 818 49	-2 818 49	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/25/2011	S	996191052	-245 7000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/25/2011	245 70	-245 70	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	10/28/2011	B	996191052	75 7500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/28/2011	-75 75	75 75	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/1/2011	B	996191052	96 7000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/1/2011	-96 70	96 70	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/1/2011	B	34964C106	10 0000	FORTUNE BRANDS HOME & SECURITY	INC	11/4/2011	-143 29	143 29	0 00	0 00	0 00	14 298600
KEFF10200002	SASCO MID CAP VALUE	11/1/2011	MM	30162A108	200 0000	EXELIS INC	MERGER EFFECTIVE 01-NOV-11		0 00	2 643 04	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/1/2011	MW	450911102	-200 0000	ITT CORP	MERGER EFFECTIVE 01-NOV-11		0 00	-11 110 26	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/1/2011	MM	450911201	100 0000	ITT CORP	MERGER EFFECTIVE 01-NOV-11		0 00	2 104 98	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/1/2011	MM	98419M100	200 0000	XYLEM INC COM	MERGER EFFECTIVE 01-NOV-11		0 00	6 362 24	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	B	996191052	0 4200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/2/2011	-0 42	0 42	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	B	34964C106	10 0000	FORTUNE BRANDS HOME & SECURITY	INC	11/7/2011	-149 98	149 98	0 00	0 00	0 00	14 968000
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	B	969457100	40 0000	WILLIAMS COS INC/THE		11/7/2011	-1 201 54	1 201 54	0 00	0 00	0 00	29 998400
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	B	969457100	50 0000	WILLIAMS COS INC/THE		11/7/2011	-1 508 58	1 508 58	0 00	0 00	0 00	30 131600
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	S	28336L109	-30 0000	EL PASO CORP		11/7/2011	743 88	-276 00	467 88	0 00	467 88	24 836600
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	S	28336L109	-20 0000	EL PASO CORP		11/7/2011	494 33	-184 00	310 33	0 00	310 33	24 756900
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	S	28336L109	-40 0000	EL PASO CORP		11/7/2011	991 48	-368 00	623 48	0 00	623 48	24 827500
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	S	450911201	-50 0000	ITT CORP		11/7/2011	997 69	-1 062 10	-64 41	-64 41	0 00	19 994100
KEFF10200002	SASCO MID CAP VALUE	11/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/2/2011	0 42	0 42	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/3/2011	B	996191052	129 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/3/2011	-129 00	129 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/3/2011	B	34964C106	40 0000	FORTUNE BRANDS HOME & SECURITY	INC	11/8/2011	-593 99	593 99	0 00	0 00	0 00	14 819800
KEFF10200002	SASCO MID CAP VALUE	11/3/2011	B	969457100	50 0000	WILLIAMS COS INC/THE		11/8/2011	-1 531 38	1 531 38	0 00	0 00	0 00	30 587600
KEFF10200002	SASCO MID CAP VALUE	11/3/2011	S	28336L109	-10 0000	EL PASO CORP		11/8/2011	248 33	-92 00	156 33	0 00	156 33	24 873700
KEFF10200002	SASCO MID CAP VALUE	11/3/2011	S	28336L109	-10 0000	EL PASO CORP		11/8/2011	247 39	-92 00	155 39	0 00	155 39	24 779900
KEFF10200002	SASCO MID CAP VALUE	11/3/2011	S	28336L109	-20 0000	EL PASO CORP		11/8/2011	494 67	-184 00	310 67	0 00	310 67	24 774000
KEFF10200002	SASCO MID CAP VALUE	11/3/2011	S	450911201	-40 0000	ITT CORP		11/8/2011	817 01	-834 73	-17 72	-17 72	0 00	20 465800
KEFF10200002	SASCO MID CAP VALUE	11/3/2011	DV	682680103	204 0000	ONEOK INC	REC DIV ON 204 000	11/14/2011	114 24	114 24	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/4/2011	B	34964C106	10 0000	FORTUNE BRANDS HOME & SECURITY	INC	11/9/2011	-149 31	149 31	0 00	0 00	0 00	14 900700
KEFF10200002	SASCO MID CAP VALUE	11/4/2011	S	996191052	-143 2900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/4/2011	143 29	-143 29	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/4/2011	S	28336L109	-40 0000	EL PASO CORP		11/9/2011	997 25	-368 00	629 25	0 00	629 25	24 971800
KEFF10200002	SASCO MID CAP VALUE	11/4/2011	S	28336L109	-20 0000	EL PASO CORP		11/9/2011	495 87	-184 00	311 87	0 00	311 87	24 833900
KEFF10200002	SASCO MID CAP VALUE	11/4/2011	S	450911201	-10 0000	ITT CORP		11/9/2011	203 33	-208 15	-4 82	-4 82	0 00	20 374100
KEFF10200002	SASCO MID CAP VALUE	11/7/2011	B	996191052	421 5800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/7/2011	-421 58	421 58	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/7/2011	B	34964C106	40 0000	FORTUNE BRANDS HOME & SECURITY	INC	11/10/2011	-592 26	592 26	0 00	0 00	0 00	14 776400
KEFF10200002	SASCO MID CAP VALUE	11/7/2011	B	755111507	20 0000	RAYTHEON CO		11/10/2011	-898 64	898 64	0 00	0 00	0 00	44 892200
KEFF10200002	SASCO MID CAP VALUE	11/7/2011	DV	073730103	272 0000	BEAM INC	REC DIV ON 272 000	12/1/2011	51 68	51 68	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/8/2011	B	755111507	10 0000	RAYTHEON CO		11/14/2011	-452 12	452 12	0 00	0 00	0 00	45 182200
KEFF10200002	SASCO MID CAP VALUE	11/8/2011	S	996191052	-317 9700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/8/2011	317 97	-317 97	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/8/2011	DV	20854P109	280 0000	CONSOL ENERGY INC	REC DIV ON 280 000	11/25/2011	35 00	35 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/8/2011	DV	86764P109	300 0000	SUNOCO INC	REC DIV ON 300 000	12/9/2011	45 00	45 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/8/2011	DV	872540109	179 0000	TJX COS INC	REC DIV ON 179 000	12/1/2011	34 01	34 01	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/8/2011	DV	962166104	314 0000	WEYERHAEUSER CO	REC DIV ON 314 000	12/1/2011	47 10	47 10	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/9/2011	B	996191052	1 547 1400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/9/2011	-1 547 14	1 547 14	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/10/2011	S	996191052	-1 490 9000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/10/2011	1 490 90	-1 490 90	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/10/2011	DV	205944101	195 0000	CON-WAY INC	REC DIV ON 195 000	12/15/2011	19 50	19 50	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/14/2011	S	996191052	-337 8800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/14/2011	337 88	-337 88	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/14/2011	DV	98419M100	200 0000	XYLEM INC/NY	REC DIV ON 200 000	12/31/2011	20 24	20 24	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		11/23/2011	430 10	430 10	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/23/2011	CW	NA9123459	0 0000	NATIONAL GRID MGMT FEES	FOR PERIOD ENDING 09/30/14	11/23/2011	-430 10	-430 10	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/25/2011	B	996191052	35 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/25/2011	-35 00	35 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	11/28/2011	DV	94106L109	250 0000	WASTE MANAGEMENT INC	REC DIV ON 250 000	12/16/2011	85 00	85 00	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/29/2011	DV	058498106	314 0000	BALL CORP	REC DIV ON 314 000	12/15/2011	21 98	21 98	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	11/30/2011	DV	25746U109	279 0000	DOMINION RESOURCES INC/A	REC DIV ON 279 000	12/20/2011	137 41	137 41	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/1/2011	B	996191052	132 7900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/1/2011	-132 79	132 79	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	12/2/2011	B	996191052	0 7600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/2/2011	-0 76	0 76	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	12/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/2/2011	0 76	0 76	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/7/2011	DV	969457100	570 0000	WILLIAMS COS INC/THE	REC DIV ON 570 000	12/27/2011	142 50	142 50	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/9/2011	B	996191052	45 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/9/2011	-45 00	45 00	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	12/13/2011	B	98419M100	40 0000	XYLEM INC/NY		12/16/2011	-959 29	959 29	0 00	0 00	0 00	23 942300
KEFF10200002	SASCO MID CAP VALUE	12/13/2011	DV	25179M103	130 0000	DEVON ENERGY CORP	REC DIV ON 130 000	12/30/2011	22 10	22 10	0 00	0 00	0 00	0 000000
KEFF10200002	SASCO MID CAP VALUE	12/14/2011	B	98419M100	10 0000	XYLEM INC/NY		12/19/2011	-233 10	233 10	0 00	0 00	0 00	23 269700
KEFF10200002	SASCO MID CAP VALUE	12/15/2011	B	996191052	41 4800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/15/2011	-41 48	41 48	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	12/16/2011	B	98419M100	20 0000	XYLEM INC/NY		12/21/2011	-493 19	493 19	0 00	0 00	0 00	24 619600
KEFF10200002	SASCO MID CAP VALUE	12/16/2011	B	98419M100	30 0000	XYLEM INC/NY		12/21/2011	-736 27	736 27	0 00	0 00	0 00	24 502200
KEFF10200002	SASCO MID CAP VALUE	12/16/2011	S	996191052	-874 2900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/16/2011	874 29	-874 29	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	12/19/2011	S	996191052	-233 1000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/19/2011	233 10	-233 10	0 00	0 00	0 00	1 000000
KEFF1020														

KEFF10200002	SASCO MID CAP VALUE	12/27/2011	B	760759100	40 0000	REPUBLIC SERVICES INC		12/30/2011	-1 125 57	1 125 57	0 00	0 00	0 00	28 099300
KEFF10200002	SASCO MID CAP VALUE	12/27/2011	S	126650100	-10 0000	CVS CAREMARK CORP		12/30/2011	409 97	-329 88	80 09	80 09	0 00	41 038200
KEFF10200002	SASCO MID CAP VALUE	12/27/2011	S	126650100	-10 0000	CVS CAREMARK CORP		12/30/2011	410 12	-328 07	82 05	82 05	0 00	41 053100
KEFF10200002	SASCO MID CAP VALUE	12/27/2011	S	126650100	-10 0000	CVS CAREMARK CORP		12/30/2011	410 98	-328 07	82 91	82 91	0 00	41 139200
KEFF10200002	SASCO MID CAP VALUE	12/27/2011	S	682680103	-10 0000	ONEOK INC		12/30/2011	868 69	-672 10	196 59	196 59	0 00	86 901100
KEFF10200002	SASCO MID CAP VALUE	12/27/2011	S	94106L109	-10 0000	WASTE MANAGEMENT INC		12/30/2011	328 04	-332 00	-3 96	0 00	-3 96	32 844700
KEFF10200002	SASCO MID CAP VALUE	12/27/2011	S	94106L109	-10 0000	WASTE MANAGEMENT INC		12/30/2011	328 42	-332 00	-3 58	0 00	-3 58	32 882600
KEFF10200002	SASCO MID CAP VALUE	12/28/2011	B	460146103	20 0000	INTERNATIONAL PAPER CO		1/3/2012	-587 26	587 26	0 00	0 00	0 00	29 323200
KEFF10200002	SASCO MID CAP VALUE	12/28/2011	B	460146103	20 0000	INTERNATIONAL PAPER CO		1/3/2012	-587 94	587 94	0 00	0 00	0 00	29 356900
KEFF10200002	SASCO MID CAP VALUE	12/28/2011	S	126650100	-10 0000	CVS CAREMARK CORP		1/3/2012	411 41	-328 07	83 34	83 34	0 00	41 182300
KEFF10200002	SASCO MID CAP VALUE	12/28/2011	S	682680103	-10 0000	ONEOK INC		1/3/2012	860 89	-672 10	188 79	188 79	0 00	86 131400
KEFF10200002	SASCO MID CAP VALUE	12/28/2011	S	94106L109	-20 0000	WASTE MANAGEMENT INC		1/3/2012	647 58	-664 00	-16 42	0 00	-16 42	32 419800
KEFF10200002	SASCO MID CAP VALUE	12/28/2011	S	94106L109	-10 0000	WASTE MANAGEMENT INC		1/3/2012	325 97	-332 00	-6 03	0 00	-6 03	32 637800
KEFF10200002	SASCO MID CAP VALUE	12/29/2011	B	996191052	2 202 6500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/29/2011	-2 202 65	2 202 65	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	12/29/2011	B	460146103	20 0000	INTERNATIONAL PAPER CO		1/4/2012	-592 90	592 90	0 00	0 00	0 00	29 614800
KEFF10200002	SASCO MID CAP VALUE	12/29/2011	S	682680103	-10 0000	ONEOK INC		1/4/2012	866 45	-672 09	194 36	194 36	0 00	86 676700
KEFF10200002	SASCO MID CAP VALUE	12/29/2011	S	94106L109	-10 0000	WASTE MANAGEMENT INC		1/4/2012	326 28	-332 00	-5 72	0 00	-5 72	32 668700
KEFF10200002	SASCO MID CAP VALUE	12/30/2011	B	996191052	727 3300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/30/2011	-727 33	727 33	0 00	0 00	0 00	1 000000
KEFF10200002	SASCO MID CAP VALUE	12/30/2011	B	460146103	20 0000	INTERNATIONAL PAPER CO		1/5/2012	-593 75	593 75	0 00	0 00	0 00	29 677300
KEFF10200002	SASCO MID CAP VALUE	12/30/2011	S	94106L109	-10 0000	WASTE MANAGEMENT INC		1/5/2012	326 75	-332 00	-5 25	0 00	-5 25	32 715800
KEFF10300002	T ROWE PRICE MID CAP	3/29/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		3/29/2011	25 000 00	25 000 00	0 00	0 00	0 00	0 000000
KEFF10300002	T ROWE PRICE MID CAP	3/29/2011	B	779556109	398 6610	T ROWE PRICE MID-CAP GROWTH	FUND	3/30/2011	-25 000 00	25 000 00	0 00	0 00	0 00	62 709921
KEFF10300002	T ROWE PRICE MID CAP	3/29/2011	B	9999999A5	25 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	3/29/2011	-25 000 00	25 000 00	0 00	0 00	0 00	1 000000
KEFF10300002	T ROWE PRICE MID CAP	3/29/2011	S	9999999A5	-25 000 0000	COMMIT TO PUR MUTUAL FD	1110880061487	3/30/2011	25 000 00	-25 000 00	0 00	0 00	0 00	1 000000
KEFF10300002	T ROWE PRICE MID CAP	12/14/2011	B	779556109	91 7350	T ROWE PRICE MID-CAP GROWTH	FUND	12/16/2011	-4 644 55	4 644 55	0 00	0 00	0 00	50 630076
KEFF10300002	T ROWE PRICE MID CAP	12/14/2011	B	779556109	490 8430	T ROWE PRICE MID-CAP GROWTH	FUND	12/16/2011	-24 851 38	24 851 38	0 00	0 00	0 00	50 629998
KEFF10300002	T ROWE PRICE MID CAP	12/16/2011	CD	779556109	0 0000	SHORT TERM CAPITAL GAIN	T ROWE PRICE MID-CAP GROWTH	12/16/2011	4 644 55	4 644 55	4 644 55	4 644 55	0 00	0 000000
KEFF10300002	T ROWE PRICE MID CAP	12/16/2011	CD	779556109	0 0000	LONG TERM CAPITAL GAIN	T ROWE PRICE MID-CAP GROWTH	12/16/2011	24 851 38	24 851 38	24 851 38	24 851 38	0 00	0 000000
KEFF10400002	DFA SMALL CAP VALUE	3/29/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		3/29/2011	25 000 00	25 000 00	0 00	0 00	0 00	0 000000
KEFF10400002	DFA SMALL CAP VALUE	3/29/2011	B	233203819	912 4090	DFA US SMALL CAP VALUE	PORTFOLIO	3/30/2011	-25 000 00	25 000 00	0 00	0 00	0 00	27 399993
KEFF10400002	DFA SMALL CAP VALUE	3/29/2011	B	9999999A5	25 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	3/29/2011	-25 000 00	25 000 00	0 00	0 00	0 00	1 000000
KEFF10400002	DFA SMALL CAP VALUE	3/29/2011	S	9999999A5	-25 000 0000	COMMIT TO PUR MUTUAL FD	1110880057449	3/30/2011	25 000 00	-25 000 00	0 00	0 00	0 00	1 000000
KEFF10400002	DFA SMALL CAP VALUE	6/8/2011	B	233203819	14 2030	DFA US SMALL CAP VALUE	PORTFOLIO	6/8/2011	-359 77	359 77	0 00	0 00	0 00	25 330000
KEFF10400002	DFA SMALL CAP VALUE	6/8/2011	CD	233203819	0 0000	REPS DIVIDEND REINVESTMENT	DFA US SMALL CAP VALUE	6/8/2011	359 77	359 77	0 00	0 00	0 00	0 000000
KEFF10400002	DFA SMALL CAP VALUE	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		8/22/2011	50 000 00	50 000 00	0 00	0 00	0 00	0 000000
KEFF10400002	DFA SMALL CAP VALUE	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002		8/22/2011	-50 000 00	-50 000 00	0 00	0 00	0 00	0 000000
KEFF10400002	DFA SMALL CAP VALUE	8/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		8/23/2011	50 000 00	50 000 00	0 00	0 00	0 00	0 000000
KEFF10400002	DFA SMALL CAP VALUE	8/23/2011	B	233203819	2 299 9080	DFA US SMALL CAP VALUE	PORTFOLIO	8/24/2011	-50 000 00	50 000 00	0 00	0 00	0 00	21 740000
KEFF10400002	DFA SMALL CAP VALUE	8/23/2011	B	9999999A5	50 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	8/23/2011	-50 000 00	50 000 00	0 00	0 00	0 00	1 000000
KEFF10400002	DFA SMALL CAP VALUE	8/23/2011	S	9999999A5	-50 000 0000	COMMIT TO PUR MUTUAL FD	1112350075018	8/24/2011	50 000 00	-50 000 00	0 00	0 00	0 00	1 000000
KEFF10400002	DFA SMALL CAP VALUE	9/8/2011	B	233203819	29 5320	DFA US SMALL CAP VALUE	PORTFOLIO	9/8/2011	-651 48	651 48	0 00	0 00	0 00	22 050000
KEFF10400002	DFA SMALL CAP VALUE	9/8/2011	DV	233203819	17 734 2600	DFA US SMALL CAP VALUE	PORTFOLIO	9/8/2011	651 48	651 48	0 00	0 00	0 00	0 000000
KEFF10400002	DFA SMALL CAP VALUE	12/13/2011	B	233203819	244 7450	DFA US SMALL CAP VALUE	PORTFOLIO	12/13/2011	-5 455 37	5 455 37	0 00	0 00	0 00	22 290000
KEFF10400002	DFA SMALL CAP VALUE	12/13/2011	B	233203819	55 5560	DFA US SMALL CAP VALUE	PORTFOLIO	12/13/2011	-1 238 34	1 238 34	0 00	0 00	0 00	22 290000
KEFF10400002	DFA SMALL CAP VALUE	12/13/2011	CD	233203819	0 0000	LONG TERM CAPITAL GAIN	DFA US SMALL CAP VALUE	12/13/2011	5 455 37	5 455 37	5 455 37	5 455 37	0 00	0 000000
KEFF10400002	DFA SMALL CAP VALUE	12/13/2011	DV	233203819	1 0000	DFA US SMALL CAP VALUE	PORTFOLIO	12/13/2011	1 238 34	1 238 34	0 00	0 00	0 00	0 000000
KEFF10500002	FRIESS SMALL CAP GRO	4/1/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		4/1/2011	75 000 00	75 000 00	0 00	0 00	0 00	0 000000
KEFF10500002	FRIESS SMALL CAP GRO	4/1/2011	B	999D65537	36 4440	FRIESS SMALL CAP TRUST		4/1/2011	-75 000 00	75 000 00	0 00	0 00	0 00	2 057 939360
KEFF10500002	FRIESS SMALL CAP GRO	9/1/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		9/1/2011	50 000 00	50 000 00	0 00	0 00	0 00	0 000000
KEFF10500002	FRIESS SMALL CAP GRO	9/1/2011	B	999D65537	29 7770	FRIESS SMALL CAP TRUST		9/1/2011	-50 000 00	50 000 00	0 00	0 00	0 00	1 679 153266
KEFF13000002	SS S&P 500 INDEX FUN	1/12/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		1/12/2011	104 68	104 68	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	1/12/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR PERIOD ENDING 09/30/10	1/12/2011	-104 68	-104 68	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	3/31/2011	CD	NA9123459	0 0000	RECD FORM KEFF3000002		3/31/2011	700 000 00	700 000 00	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	3/31/2011	B	999F73122	12 194 0600	SSGA S & P 500 CTF		3/31/2011	-700 000 00	700 000 00	0 00	0 00	0 00	57 405000
KEFF13000002	SS S&P 500 INDEX FUN	3/31/2011	B	999F73122	446 9490	SSGA S & P 500 CTF		3/31/2011	-25 657 12	25 657 12	0 00	0 00	0 00	57 405000
KEFF13000002	SS S&P 500 INDEX FUN	3/31/2011	DV	999F73122	0 0000	SSGA S & P 500 CTF		3/31/2011	25 657 12	25 657 12	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	5/5/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		5/5/2011	125 39	125 39	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	5/5/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INV # SSGABA 1016093	5/5/2011	-125 39	-125 39	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	6/9/2011	CD	NA9123459	0 0000	RECD FORM KEFF3000002		6/9/2011	138 70	138 70	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	6/9/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INVOICE # SSGABA1059823	6/9/2011	-138 70	-138 70	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	6/24/2011	CD	999F73122	0 0000	STOCK LENDING INCOME	REINVESTMENT	6/24/2011	4 91	4 91	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	6/24/2011	B	999F73122	0 0890	SSGA S & P 500 CTF		6/24/2011	-4 91	4 91	0 00	0 00	0 00	55 172000
KEFF13000002	SS S&P 500 INDEX FUN	6/30/2011	B	999F73122	531 8890	SSGA S & P 500 CTF		6/30/2011	-30 412 35	30 412 35	0 00	0 00	0 00	57 178000
KEFF13000002	SS S&P 500 INDEX FUN	6/30/2011	DV	999F73122	0 0000	SSGA S & P 500 CTF		6/30/2011	30 412 35	30 412 35	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		8/22/2011	300 000 00	300 000 00	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	8/22/2011	B	999F73122	6 146 4160	SSGA S & P 500 CTF		8/22/2011	-300 000 00	300 000 00	0 00	0 00	0 00	48 808932
KEFF13000002	SS S&P 500 INDEX FUN	9/20/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		9/20/2011	154 48	154 48	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	9/20/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INV # SSGABA1122127	9/20/2011	-154 48	-154 48	0 00	0 00	0 00	0 000000
KEFF13000002	SS S&P 500 INDEX FUN	9/30/2011	B	999F73122	641 2530	SSGA S & P 500 CTF								

KEFF14000002	SSGA INDX FND-MSCI A	4/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002		4/29/2011	-425 000 00	-425 000 00	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	4/29/2011	S	999F69377	-26 525 7760	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	4/29/2011	423 005 39	-403 430 53	19 574 86	19 574 86	0 00	15 946957
KEFF14000002	SSGA INDX FND-MSCI A	4/29/2011	S	999F69377	-125 0460	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	4/29/2011	1 994 61	-1 901 82	92 79	92 79	0 00	15 951000
KEFF14000002	SSGA INDX FND-MSCI A	5/5/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		5/5/2011	299 41	299 41	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	5/5/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INV # SSGABA 1016107	5/5/2011	-299 41	-299 41	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	6/30/2011	B	999F69377	952 5390	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	6/30/2011	-14 370 00	14 370 00	0 00	0 00	0 00	15 086000
KEFF14000002	SSGA INDX FND-MSCI A	6/30/2011	DV	999F69377	1 0000	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	6/30/2011	14 370 00	14 370 00	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	7/12/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		7/12/2011	359 28	359 28	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	7/12/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INV # SSGABA1059880	7/12/2011	-359 28	-359 28	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	8/31/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		8/31/2011	125 000 00	125 000 00	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	8/31/2011	B	999F69377	8 323 2060	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	8/31/2011	-113 244 70	113 244 70	0 00	0 00	0 00	13 605899
KEFF14000002	SSGA INDX FND-MSCI A	8/31/2011	B	999F69377	864 1700	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	8/31/2011	-11 755 30	11 755 30	0 00	0 00	0 00	13 605899
KEFF14000002	SSGA INDX FND-MSCI A	9/20/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		9/20/2011	341 68	341 68	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	9/20/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INV # SSGABA1122141	9/20/2011	-341 68	-341 68	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	9/30/2011	B	999F69377	747 8510	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	9/30/2011	-8 969 72	8 969 72	0 00	0 00	0 00	11 994000
KEFF14000002	SSGA INDX FND-MSCI A	9/30/2011	DV	999F69377	1 0000	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	9/30/2011	8 969 72	8 969 72	0 00	0 00	0 00	0 000000
KEFF14000002	SSGA INDX FND-MSCI A	12/30/2011	B	999F69377	404 9710	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	12/30/2011	-5 015 97	5 015 97	0 00	0 00	0 00	12 386000
KEFF14000002	SSGA INDX FND-MSCI A	12/30/2011	DV	999F69377	1 0000	SSGA MSCI ACWI EX-US INDEX	(ZVBN)	12/30/2011	5 015 97	5 015 97	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	3/1/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		3/1/2011	1 378 40	1 378 40	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	3/1/2011	CW	NA9123459	0 0000	PYMT TO MONDRIAN INVESTMENTS	FOR INVOICE # 205443	3/1/2011	-1 378 40	-1 378 40	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	5/2/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		5/2/2011	425 000 00	425 000 00	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	5/2/2011	B	999F24604	16 669 9210	MONDRIAN INTL EQUITY FD LP		5/2/2011	-425 000 00	425 000 00	0 00	0 00	0 00	25 495021
KEFF15000002	MONDRIAN INTL EQUITY	5/31/2011	CW	999F24604	0 0000	TRANSACTION CHARGE	MONDRIAN INTL EQUITY FD LP	5/31/2011	-581 18	-581 18	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	5/31/2011	S	999F24604	-23 1390	MONDRIAN INTL EQUITY FD LP		5/31/2011	581 18	-520 66	60 52	60 52	25 117700	
KEFF15000002	MONDRIAN INTL EQUITY	6/9/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		6/9/2011	1 427 98	1 427 98	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	6/9/2011	CW	NA9123459	0 0000	PYMT TO MONDRIAN INVESTMENTS	FOR INVOICE # 206371	6/9/2011	-1 427 98	-1 427 98	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	9/2/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		9/2/2011	1 789 78	1 789 78	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	9/2/2011	CW	NA9123459	0 0000	PYMT TO MONDRIAN INVESTMENTS	FOR INVOICE # 207142	9/2/2011	-1 789 78	-1 789 78	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	12/8/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		12/8/2011	1 711 14	1 711 14	0 00	0 00	0 00	0 000000
KEFF15000002	MONDRIAN INTL EQUITY	12/8/2011	CW	NA9123459	0 0000	PYMT TO MONDRIAN INVESTMENTS	FOR INVOICE #207744	12/8/2011	-1 711 14	-1 711 14	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/26/2010	DV	907818108	601 0000	UNION PACIFIC CORP	REC DIV ON 601 000	1/3/2011	228 38	228 38	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/1/2010	DV	740189105	141 0000	PRECISION CASTPARTS CORP	REC DIV ON 141 000	1/3/2011	4 23	4 23	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/15/2010	DV	582839106	175 0000	MEAD JOHNSON NUTRITION CO	REC DIV ON 175 000	1/3/2011	39 38	39 38	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/16/2010	DV	886547108	374 0000	TIFFANY & CO	REC DIV ON 374 000	1/10/2011	93 50	93 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/29/2010	DV	235851102	485 0000	DANAHER CORP	REC DIV ON 485 000	1/28/2011	9 70	9 70	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/29/2010	DV	260543103	1 736 0000	DOW CHEMICAL CO/THE	REC DIV ON 1736 000	1/28/2011	260 40	260 40	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/29/2010	DV	902973304	1 741 0000	US BANCORP	REC DIV ON 1741 000	1/18/2011	87 05	87 05	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/3/2011	S	996191052	-1 132 9700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/3/2011	1 132 97	-1 132 97	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/3/2011	S	580135101	-168 0000	MCDONALD'S CORP		1/6/2011	12 717 38	-9 137 52	3 579 86	3 579 86	75 700000	
KEFF16000002	MARSICO CAP MGMT LG	1/4/2011	B	996191052	4 583 6500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/4/2011	-4 583 65	4 583 65	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/4/2011	B	740189105	3 0000	PRECISION CASTPARTS CORP		1/7/2011	-418 51	418 51	0 00	0 00	0 00	139 492700
KEFF16000002	MARSICO CAP MGMT LG	1/4/2011	B	88076W103	16 0000	TERADATA CORP		1/7/2011	-672 75	672 75	0 00	0 00	0 00	41 996600
KEFF16000002	MARSICO CAP MGMT LG	1/4/2011	S	029912201	-3 0000	AMERICAN TOWER CORP		1/7/2011	154 49	-109 90	44 59	0 00	44 59	51 530000
KEFF16000002	MARSICO CAP MGMT LG	1/4/2011	S	029912201	-11 0000	AMERICAN TOWER CORP		1/7/2011	566 27	-402 98	163 29	0 00	163 29	51 510000
KEFF16000002	MARSICO CAP MGMT LG	1/4/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/4/2011	6 44	6 44	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	172967101	96 0000	CITIGROUP INC		1/10/2011	-470 39	470 39	0 00	0 00	0 00	4 889900
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	172967101	564 0000	CITIGROUP INC		1/10/2011	-2 791 24	2 791 24	0 00	0 00	0 00	4 939000
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	740189105	4 0000	PRECISION CASTPARTS CORP		1/10/2011	-566 95	566 95	0 00	0 00	0 00	141 726400
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	740189105	12 0000	PRECISION CASTPARTS CORP		1/10/2011	-1 716 78	1 716 78	0 00	0 00	0 00	143 054900
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	88076W103	13 0000	TERADATA CORP		1/10/2011	-555 31	555 31	0 00	0 00	0 00	42 706200
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	88076W103	10 0000	TERADATA CORP		1/10/2011	-422 78	422 78	0 00	0 00	0 00	42 267900
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	88076W103	10 0000	TERADATA CORP		1/10/2011	-425 11	425 11	0 00	0 00	0 00	42 460600
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	949746101	84 0000	WELLS FARGO & CO		1/10/2011	-2 703 47	2 703 47	0 00	0 00	0 00	32 134200
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	949746101	2 0000	WELLS FARGO & CO		1/10/2011	-63 78	63 78	0 00	0 00	0 00	31 882200
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	B	949746101	16 0000	WELLS FARGO & CO		1/10/2011	-513 17	513 17	0 00	0 00	0 00	32 063000
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	S	996191052	-1 966 3100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/5/2011	1 966 31	-1 966 31	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	S	029912201	-16 0000	AMERICAN TOWER CORP		1/10/2011	814 54	-586 16	228 38	0 00	228 38	50 950000
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	S	029912201	-20 0000	AMERICAN TOWER CORP		1/10/2011	1 019 60	-732 70	286 90	0 00	286 90	51 010800
KEFF16000002	MARSICO CAP MGMT LG	1/5/2011	DV	61166W101	730 0000	MONSANTO CO	REC DIV ON 730 000	1/28/2011	204 40	204 40	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	B	996191052	12 717 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/6/2011	-12 717 38	12 717 38	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	B	204319107	366 0000	CIE FINANCIERE RICHEMONT SA	ADR	1/11/2011	-2 074 89	2 074 89	0 00	0 00	0 00	5 639100
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	B	88076W103	8 0000	TERADATA CORP		1/11/2011	-344 33	344 33	0 00	0 00	0 00	43 031400
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	B	88076W103	8 0000	TERADATA CORP		1/11/2011	-346 32	346 32	0 00	0 00	0 00	43 280400
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	S	029912201	-25 0000	AMERICAN TOWER CORP		1/11/2011	1 272 18	-915 87	356 31	0 00	356 31	50 928200
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	S	029912201	-24 0000	AMERICAN TOWER CORP		1/11/2011	1 224 30	-879 24	345 06	0 00	345 06	51 043700
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	S	61166W101	-4 0000	MONSANTO CO		1/11/2011	288 10	-197 06	91 04	0 00	91 04	72 036900
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	S	61166W101	-69 0000	MONSANTO CO		1/11/2011	4 908 25	-3 399 20	1 509 05	0 00	1 509 05	71 185400
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	S	61166W101	-5 0000	MONSANTO CO		1/11/2011	356 29	-246 32	109 97	0 00	109 97	71 270000
KEFF16000002	MARSICO CAP MGMT LG	1/6/2011	S</											

KEFF16000002	MARSICO CAP MGMT LG	1/10/2011	S	029912201	-37 0000	AMERICAN TOWER CORP			1/13/2011	1 869 61	-1 355 49	514 12	0 00	514 12	50 571000
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	B	996191052	9 256 2500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/11/2011	-9 256 25	9 256 25	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	B	204319107	188 0000	CIE FINANCIERE RICHEMONT SA	ADR		1/14/2011	-1 071 49	1 071 49	0 00	0 00	0 00	5 669400
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	B	88076W103	3 0000	TERADATA CORP			1/14/2011	-134 89	134 89	0 00	0 00	0 00	44 953800
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	B	88076W103	15 0000	TERADATA CORP			1/14/2011	-678 43	678 43	0 00	0 00	0 00	45 218800
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	B	886547108	6 0000	TIFFANY & CO			1/14/2011	-364 74	364 74	0 00	0 00	0 00	60 779300
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	B	886547108	31 0000	TIFFANY & CO			1/14/2011	-1 875 78	1 875 78	0 00	0 00	0 00	60 498900
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	B	886547108	18 0000	TIFFANY & CO			1/14/2011	-1 088 17	1 088 17	0 00	0 00	0 00	60 443700
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	S	029912201	-80 0000	AMERICAN TOWER CORP			1/14/2011	4 019 77	-2 930 80	1 088 97	0 00	1 088 97	50 288000
KEFF16000002	MARSICO CAP MGMT LG	1/11/2011	S	029912201	-11 0000	AMERICAN TOWER CORP			1/14/2011	555 16	-402 98	152 18	0 00	152 18	50 500000
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	B	996191052	1 398 9400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/12/2011	-1 398 94	1 398 94	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	B	204319107	306 0000	CIE FINANCIERE RICHEMONT SA	ADR		1/18/2011	-1 788 17	1 788 17	0 00	0 00	0 00	5 813700
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	B	204319107	85 0000	CIE FINANCIERE RICHEMONT SA	ADR		1/18/2011	-494 48	494 48	0 00	0 00	0 00	5 787400
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	B	88076W103	11 0000	TERADATA CORP			1/18/2011	-505 29	505 29	0 00	0 00	0 00	45 925700
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	B	88076W103	11 0000	TERADATA CORP			1/18/2011	-503 39	503 39	0 00	0 00	0 00	45 753000
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	DV	26875P101	254 0000	EOG RESOURCES INC	REC DIV	ON 254 000	1/31/2011	39 37	39 37	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	DV	35671D857	152 0000	FREEMONT-MCMORAN COPPER & GOLD	REC DIV	ON 152 000	2/1/2011	76 00	76 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	DV	369550108	417 0000	GENERAL DYNAMICS CORP	REC DIV	ON 417 000	2/4/2011	175 14	175 14	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	DV	693475105	549 0000	PNC FINANCIAL SERVICES GROUP I	REC DIV	ON 549 000	1/24/2011	54 90	54 90	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/12/2011	DV	988498101	360 0000	YUM! BRANDS INC	REC DIV	ON 360 000	2/4/2011	90 00	90 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/13/2011	B	204319107	171 0000	CIE FINANCIERE RICHEMONT SA	ADR		1/19/2011	-1 009 07	1 009 07	0 00	0 00	0 00	5 871000
KEFF16000002	MARSICO CAP MGMT LG	1/13/2011	S	996191052	-43 2100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/13/2011	43 21	-43 21	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/14/2011	B	204319107	650 0000	CIE FINANCIERE RICHEMONT SA	ADR		1/20/2011	-3 785 60	3 785 60	0 00	0 00	0 00	5 794000
KEFF16000002	MARSICO CAP MGMT LG	1/14/2011	B	204319107	86 0000	CIE FINANCIERE RICHEMONT SA	ADR		1/20/2011	-497 11	497 11	0 00	0 00	0 00	5 750300
KEFF16000002	MARSICO CAP MGMT LG	1/14/2011	S	996191052	-638 5700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/14/2011	638 57	-638 57	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/14/2011	DV	68389X105	1 496 0000	ORACLE CORP	REC DIV	ON 1496 000	2/9/2011	74 80	74 80	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/18/2011	S	996191052	-3 204 2800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/18/2011	3 204 28	-3 204 28	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/19/2011	S	996191052	-1 009 0700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/19/2011	1 009 07	-1 009 07	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/20/2011	B	204319107	468 0000	CIE FINANCIERE RICHEMONT SA	ADR		1/25/2011	-2 540 58	2 540 58	0 00	0 00	0 00	5 398600
KEFF16000002	MARSICO CAP MGMT LG	1/20/2011	B	315616102	14 0000	F5 NETWORKS INC			1/25/2011	-1 514 26	1 514 26	0 00	0 00	0 00	108 151500
KEFF16000002	MARSICO CAP MGMT LG	1/20/2011	B	315616102	7 0000	F5 NETWORKS INC			1/25/2011	-773 78	773 78	0 00	0 00	0 00	110 529400
KEFF16000002	MARSICO CAP MGMT LG	1/20/2011	B	315616102	15 0000	F5 NETWORKS INC			1/25/2011	-1 652 45	1 652 45	0 00	0 00	0 00	110 113200
KEFF16000002	MARSICO CAP MGMT LG	1/20/2011	B	315616102	6 0000	F5 NETWORKS INC			1/25/2011	-662 17	662 17	0 00	0 00	0 00	110 351700
KEFF16000002	MARSICO CAP MGMT LG	1/20/2011	S	996191052	-4 282 7100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/20/2011	4 282 71	-4 282 71	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/24/2011	B	996191052	54 9000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/24/2011	-54 90	54 90	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/25/2011	S	996191052	-7 143 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/25/2011	7 143 24	-7 143 24	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	B	278058102	5 0000	EATON CORP			2/1/2011	-528 63	528 63	0 00	0 00	0 00	105 676200
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	B	278058102	14 0000	EATON CORP			2/1/2011	-1 470 98	1 470 98	0 00	0 00	0 00	105 020000
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	B	406216101	4 0000	HALLIBURTON CO			2/1/2011	-171 49	171 49	0 00	0 00	0 00	42 862800
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	B	406216101	5 0000	HALLIBURTON CO			2/1/2011	-215 41	215 41	0 00	0 00	0 00	43 072500
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	B	406216101	12 0000	HALLIBURTON CO			2/1/2011	-516 41	516 41	0 00	0 00	0 00	42 994000
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	B	68389X105	62 0000	ORACLE CORP			2/1/2011	-2 043 66	2 043 66	0 00	0 00	0 00	32 912200
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	B	68389X105	11 0000	ORACLE CORP			2/1/2011	-360 68	360 68	0 00	0 00	0 00	32 779100
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	B	68389X105	16 0000	ORACLE CORP			2/1/2011	-525 12	525 12	0 00	0 00	0 00	32 810000
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	S	032511107	-20 0000	ANADARKO PETROLEUM CORP			2/1/2011	1 497 48	-1 040 67	456 81	0 00	456 81	74 925400
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	S	032511107	-3 0000	ANADARKO PETROLEUM CORP			2/1/2011	225 75	-156 10	69 65	0 00	69 65	75 264200
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	S	032511107	-2 0000	ANADARKO PETROLEUM CORP			2/1/2011	150 10	-104 07	46 03	0 00	46 03	75 065000
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	S	032511107	-2 0000	ANADARKO PETROLEUM CORP			2/1/2011	151 31	-104 07	47 24	0 00	47 24	75 701000
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	S	655664100	-8 0000	NORDSTROM INC			2/1/2011	335 52	-288 62	46 90	0 00	46 90	41 951300
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	S	655664100	-4 0000	NORDSTROM INC			2/1/2011	167 77	-144 31	23 46	0 00	23 46	41 955000
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	S	655664100	-46 0000	NORDSTROM INC			2/1/2011	1 928 35	-1 659 54	268 81	0 00	268 81	41 951500
KEFF16000002	MARSICO CAP MGMT LG	1/27/2011	DV	222388209	753 0000	COUNTRYWIDE CAP V GTD CAP SEC	REC DIV	ON 753 000	2/1/2011	329 44	329 44	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	1/28/2011	B	996191052	474 5000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/28/2011	-474 50	474 50	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/28/2011	S	655664100	-7 0000	NORDSTROM INC			2/2/2011	287 15	-252 54	34 61	0 00	34 61	41 032400
KEFF16000002	MARSICO CAP MGMT LG	1/28/2011	S	655664100	-2 0000	NORDSTROM INC			2/2/2011	82 88	-72 15	10 73	0 00	10 73	41 453200
KEFF16000002	MARSICO CAP MGMT LG	1/28/2011	S	655664100	-5 0000	NORDSTROM INC			2/2/2011	205 35	-180 38	24 97	0 00	24 97	41 112500
KEFF16000002	MARSICO CAP MGMT LG	1/28/2011	S	655664100	-7 0000	NORDSTROM INC			2/2/2011	287 54	-252 54	35 00	0 00	35 00	41 108300
KEFF16000002	MARSICO CAP MGMT LG	1/31/2011	B	996191052	39 3700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	1/31/2011	-39 37	39 37	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	1/31/2011	S	345370860	-268 0000	FORD MOTOR CO			2/3/2011	4 290 05	-4 342 22	-52 17	0 00	-52 17	16 018000
KEFF16000002	MARSICO CAP MGMT LG	1/31/2011	S	345370860	-10 0000	FORD MOTOR CO			2/3/2011	161 14	-162 02	-0 88	0 00	-0 88	16 125000
KEFF16000002	MARSICO CAP MGMT LG	1/31/2011	S	88076W103	-8 0000	TERADATA CORP			2/3/2011	342 41	-350 72	-8 31	0 00	-8 31	42 812500
KEFF16000002	MARSICO CAP MGMT LG	1/31/2011	S	88076W103	-21 0000	TERADATA CORP			2/3/2011	903 15	-920 63	-17 48	0 00	-17 48	43 017900
KEFF16000002	MARSICO CAP MGMT LG	1/31/2011	S	88076W103	-8 0000	TERADATA CORP			2/3/2011	343 89	-350 72	-6 83	0 00	-6 83	42 997900
KEFF16000002	MARSICO CAP MGMT LG	2/1/2011	B	855244109	12 0000	STARBUCKS CORP			2/4/2011	-384 13	384 13	0 00	0 00	0 00	32 000500
KEFF16000002	MARSICO CAP MGMT LG	2/1/2011	B	855244109	81 0000	STARBUCKS CORP			2/4/2011	-2 604 39	2 604 39	0 00	0 00	0 00	32 113000
KEFF16000002	MARSICO CAP MGMT LG	2/1/2011	S	996191052	-970 6600	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	2/1/2011	970 66	-970 66	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	2/1/2011	S	31428X106	-11 0000	FEDEX CORP			2/4/2011	1 021 75	-996 99	24 76	0 00	24 76	92 898300
KEFF16000002	MARSICO CAP MGMT LG	2/1/2011	S	31428X106	-3 0000	FEDEX CORP			2/4/2011	278 33	-271 91	6 42	0 00	6 42	92 788600
KEFF16000002	MARSICO CAP MGMT LG	2/1/2011	S	31428X106	-3 0000	FEDEX CORP									

KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	B	406216101	57 0000	HALLIBURTON CO	2/7/2011	-2 641 81	2 641 81	0 00	0 00	0 00	0 00	46 307500
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	B	855244109	2 0000	STARBUCKS CORP	2/7/2011	-64 00	64 00	0 00	0 00	0 00	0 00	31 989500
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	B	855244109	2 0000	STARBUCKS CORP	2/7/2011	-64 09	64 09	0 00	0 00	0 00	0 00	31 996400
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	B	855244109	15 0000	STARBUCKS CORP	2/7/2011	-480 60	480 60	0 00	0 00	0 00	0 00	32 000000
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	S	31428X106	-3 0000	FEDEX CORP	2/7/2011	272 45	-271 91	0 54	0 00	0 54	90 870000	
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	S	31428X106	-5 0000	FEDEX CORP	2/7/2011	455 88	-453 18	2 70	0 00	2 70	91 187200	
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	S	31428X106	-23 0000	FEDEX CORP	2/7/2011	2 089 73	-2 084 62	5 11	0 00	5 11	90 870200	
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	S	88076W103	-2 0000	TERADATA CORP	2/7/2011	88 41	-87 68	0 73	0 00	0 73	44 220700	
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	S	88076W103	-10 0000	TERADATA CORP	2/7/2011	442 72	-438 39	4 33	0 00	4 33	44 282900	
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	S	88076W103	-5 0000	TERADATA CORP	2/7/2011	221 11	-219 20	1 91	0 00	1 91	44 233500	
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	SS	35671D857	152 0000	FREEPORT-MCMORAN COPPER & GOLD	STOCK SPLIT 200%	0 00	0 00	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7 21	7 21	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/2/2011	DV	949746101	1 075 0000	WELLS FARGO & CO	REC DIV ON 1075 000	53 75	53 75	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	B	996191052	6 040 6400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	-6 040 64	6 040 64	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	B	406216101	2 0000	HALLIBURTON CO	2/8/2011	-93 37	93 37	0 00	0 00	0 00	46 675000	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	B	406216101	97 0000	HALLIBURTON CO	2/8/2011	-4 501 96	4 501 96	0 00	0 00	0 00	46 362000	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	B	406216101	6 0000	HALLIBURTON CO	2/8/2011	-279 51	279 51	0 00	0 00	0 00	46 575000	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	B	406216101	39 0000	HALLIBURTON CO	2/8/2011	-1 805 53	1 805 53	0 00	0 00	0 00	46 255600	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	S	31428X106	-9 0000	FEDEX CORP	2/8/2011	822 29	-815 72	6 57	0 00	6 57	91 418300	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	S	31428X106	-16 0000	FEDEX CORP	2/8/2011	1 463 49	-1 450 17	13 32	0 00	13 32	91 480300	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	S	88076W103	-6 0000	TERADATA CORP	2/8/2011	265 32	-263 04	2 28	0 00	2 28	44 232400	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	S	88076W103	-4 0000	TERADATA CORP	2/8/2011	176 17	-175 36	0 81	0 00	0 81	44 055700	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	S	88076W103	-15 0000	TERADATA CORP	2/8/2011	661 65	-657 59	4 06	0 00	4 06	44 121400	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	S	88076W103	-8 0000	TERADATA CORP	2/8/2011	352 78	-350 71	2 07	0 00	2 07	44 108800	
KEFF16000002	MARSICO CAP MGMT LG	2/3/2011	DV	278058102	159 0000	EATON CORP	REC DIV ON 159 000	108 12	108 12	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	B	996191052	10 348 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	-10 348 00	10 348 00	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	B	231021106	16 0000	CUMMINS INC	2/9/2011	-1 741 17	1 741 17	0 00	0 00	0 00	108 773100	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	B	406216101	26 0000	HALLIBURTON CO	2/9/2011	-1 187 40	1 187 40	0 00	0 00	0 00	45 619100	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	B	406216101	14 0000	HALLIBURTON CO	2/9/2011	-641 17	641 17	0 00	0 00	0 00	45 788100	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	B	406216101	5 0000	HALLIBURTON CO	2/9/2011	-229 08	229 08	0 00	0 00	0 00	45 805000	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	B	406216101	26 0000	HALLIBURTON CO	2/9/2011	-1 191 25	1 191 25	0 00	0 00	0 00	45 777200	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	B	68389X105	37 0000	ORACLE CORP	2/9/2011	-1 206 94	1 206 94	0 00	0 00	0 00	32 580000	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	S	88076W103	-5 0000	TERADATA CORP	2/9/2011	222 75	-219 20	3 55	0 00	3 55	44 561000	
KEFF16000002	MARSICO CAP MGMT LG	2/4/2011	S	88076W103	-24 0000	TERADATA CORP	2/9/2011	1 078 46	-1 052 14	26 32	0 00	26 32	44 946900	
KEFF16000002	MARSICO CAP MGMT LG	2/7/2011	B	315616102	49 0000	F5 NETWORKS INC	2/10/2011	-6 133 57	6 133 57	0 00	0 00	0 00	125 164800	
KEFF16000002	MARSICO CAP MGMT LG	2/7/2011	B	887317303	4 0000	TIME WARNER INC	2/10/2011	-144 03	144 03	0 00	0 00	0 00	35 996900	
KEFF16000002	MARSICO CAP MGMT LG	2/7/2011	B	887317303	155 0000	TIME WARNER INC	2/10/2011	-5 619 37	5 619 37	0 00	0 00	0 00	36 214000	
KEFF16000002	MARSICO CAP MGMT LG	2/7/2011	B	887317303	74 0000	TIME WARNER INC	2/10/2011	-2 671 43	2 671 43	0 00	0 00	0 00	36 050400	
KEFF16000002	MARSICO CAP MGMT LG	2/7/2011	S	996191052	-2 631 3200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2 631 32	-2 631 32	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/7/2011	DV	855244109	229 0000	STARBUCKS CORP	REC DIV ON 229 000	29 77	29 77	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/8/2011	B	887317303	54 0000	TIME WARNER INC	2/11/2011	-1 958 79	1 958 79	0 00	0 00	0 00	36 233800	
KEFF16000002	MARSICO CAP MGMT LG	2/8/2011	S	996191052	-2 938 6700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2 938 67	-2 938 67	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/8/2011	DV	872540109	558 0000	TJX COS INC	REC DIV ON 558 000	83 70	83 70	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/9/2011	B	887317303	56 0000	TIME WARNER INC	2/14/2011	-2 067 77	2 067 77	0 00	0 00	0 00	36 884500	
KEFF16000002	MARSICO CAP MGMT LG	2/9/2011	B	887317303	21 0000	TIME WARNER INC	2/14/2011	-773 11	773 11	0 00	0 00	0 00	36 764600	
KEFF16000002	MARSICO CAP MGMT LG	2/9/2011	B	887317303	3 0000	TIME WARNER INC	2/14/2011	-109 29	109 29	0 00	0 00	0 00	36 400000	
KEFF16000002	MARSICO CAP MGMT LG	2/9/2011	S	996191052	-4 821 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4 821 00	-4 821 00	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/10/2011	B	855244109	92 0000	STARBUCKS CORP	2/15/2011	-3 053 21	3 053 21	0 00	0 00	0 00	33 147100	
KEFF16000002	MARSICO CAP MGMT LG	2/10/2011	S	996191052	-14 568 4000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	14 568 40	-14 568 40	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/10/2011	S	037833100	-6 0000	APPLE INC	2/15/2011	2 155 41	-1 153 25	1 002 16	0 00	1 002 16	359 252800	
KEFF16000002	MARSICO CAP MGMT LG	2/10/2011	S	05545E209	-27 0000	BHP BILLITON PLC	ADR	2/15/2011	2 160 42	-1 584 16	576 26	0 00	576 26	80 057500
KEFF16000002	MARSICO CAP MGMT LG	2/11/2011	B	855244109	46 0000	STARBUCKS CORP	2/16/2011	-1 529 15	1 529 15	0 00	0 00	0 00	33 202400	
KEFF16000002	MARSICO CAP MGMT LG	2/11/2011	S	996191052	-1 958 7900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1 958 79	-1 958 79	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/14/2011	B	855244109	10 0000	STARBUCKS CORP	2/17/2011	-333 35	333 35	0 00	0 00	0 00	33 325000	
KEFF16000002	MARSICO CAP MGMT LG	2/14/2011	B	855244109	33 0000	STARBUCKS CORP	2/17/2011	-1 103 09	1 103 09	0 00	0 00	0 00	33 387100	
KEFF16000002	MARSICO CAP MGMT LG	2/14/2011	S	996191052	-2 950 1700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2 950 17	-2 950 17	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/15/2011	B	996191052	1 262 6200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	-1 262 62	1 262 62	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/15/2011	B	111320107	2 0000	BROADCOM CORP	2/18/2011	-84 98	84 98	0 00	0 00	0 00	42 479200	
KEFF16000002	MARSICO CAP MGMT LG	2/15/2011	B	111320107	70 0000	BROADCOM CORP	2/18/2011	-2 973 26	2 973 26	0 00	0 00	0 00	42 435200	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	B	111320107	10 0000	BROADCOM CORP	2/22/2011	-423 25	423 25	0 00	0 00	0 00	42 315000	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	B	111320107	13 0000	BROADCOM CORP	2/22/2011	-551 86	551 86	0 00	0 00	0 00	42 440800	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	B	111320107	26 0000	BROADCOM CORP	2/22/2011	-1 102 19	1 102 19	0 00	0 00	0 00	42 352100	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	B	773903109	32 0000	ROCKWELL AUTOMATION INC	2/22/2011	-2 904 43	2 904 43	0 00	0 00	0 00	90 713400	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	B	773903109	10 0000	ROCKWELL AUTOMATION INC	2/22/2011	-908 40	908 40	0 00	0 00	0 00	90 830000	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	S	996191052	-1 529 1500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1 529 15	-1 529 15	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	S	907818108	-9 0000	UNION PACIFIC CORP	2/22/2011	879 61	-563 17	316 44	0 00	316 44	97 746900	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	S	907818108	-3 0000	UNION PACIFIC CORP	2/22/2011	293 17	-187 72	105 45	0 00	105 45	97 777300	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	S	907818108	-8 0000	UNION PACIFIC CORP	2/22/2011	779 90	-500 60	279 30	0 00	279 30	97 499600	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	DV	111320107	817 0000	BROADCOM CORP	REC DIV ON 817 000	73 53	73 53	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	DV	231021106	171 0000	CUMMINS INC	REC DIV ON 171 000	44 89	44 89	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/16/2011	DV	693506107	352 0000	PPG INDUSTRIES INC	REC DIV ON 352 000	193 60	193 60	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	2/17/2011	B	111320107	4 0000	BROADCOM CORP	2/23/2011	-169 60	169 60	0 00	0 00	0 00	42 390300	
KEFF16000002	MARSICO CAP MGMT LG	2/17/2011	B	111320107	17 0000	BROADCOM CORP	2/23/2011	-720 52	720 52	0 00	0 00	0 00	42 343400	
KEFF16000002	MARSICO CAP MGMT LG	2/17/2011	S	996191052	-1 436									

KEFF16000002	MARSICO CAP MGMT LG	2/22/2011	S	05545E209	-6 0000	BHP BILLITON PLC	ADR	2/25/2011	463 00	-352 04	110 96	0 00	110 96	77 178200
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	B	004764106	4 0000	ACME PACKET INC		2/28/2011	-269 72	269 72	0 00	0 00	0 00	67 419300
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	B	004764106	3 0000	ACME PACKET INC		2/28/2011	-203 97	203 97	0 00	0 00	0 00	67 950000
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	B	004764106	27 0000	ACME PACKET INC		2/28/2011	-1 840 62	1 840 62	0 00	0 00	0 00	68 161000
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	B	004764106	9 0000	ACME PACKET INC		2/28/2011	-615 27	615 27	0 00	0 00	0 00	68 353600
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	B	773903109	2 0000	ROCKWELL AUTOMATION INC		2/28/2011	-171 14	171 14	0 00	0 00	0 00	85 559100
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	S	996191052	-890 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/23/2011	890 12	-890 12	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	S	05545E209	-41 0000	BHP BILLITON PLC	ADR	2/28/2011	3 170 16	-2 405 58	764 58	0 00	764 58	77 352600
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	S	05545E209	-10 0000	BHP BILLITON PLC	ADR	2/28/2011	771 88	-586 73	185 15	0 00	185 15	77 240300
KEFF16000002	MARSICO CAP MGMT LG	2/23/2011	S	05545E209	-147 0000	BHP BILLITON PLC	ADR	2/28/2011	11 210 57	-8 624 87	2 585 70	0 00	2 585 70	76 313900
KEFF16000002	MARSICO CAP MGMT LG	2/24/2011	B	004764106	2 0000	ACME PACKET INC		3/1/2011	-144 22	144 22	0 00	0 00	0 00	72 101700
KEFF16000002	MARSICO CAP MGMT LG	2/24/2011	B	004764106	14 0000	ACME PACKET INC		3/1/2011	-1 013 74	1 013 74	0 00	0 00	0 00	72 400100
KEFF16000002	MARSICO CAP MGMT LG	2/24/2011	B	004764106	6 0000	ACME PACKET INC		3/1/2011	-433 75	433 75	0 00	0 00	0 00	72 281700
KEFF16000002	MARSICO CAP MGMT LG	2/24/2011	B	773903109	14 0000	ROCKWELL AUTOMATION INC		3/1/2011	-1 216 82	1 216 82	0 00	0 00	0 00	86 905900
KEFF16000002	MARSICO CAP MGMT LG	2/24/2011	B	773903109	23 0000	ROCKWELL AUTOMATION INC		3/1/2011	-1 997 90	1 997 90	0 00	0 00	0 00	86 855000
KEFF16000002	MARSICO CAP MGMT LG	2/24/2011	DV	887317303	367 0000	TIME WARNER INC	REC DIV ON 367 000	3/15/2011	86 25	86 25	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	2/24/2011	DV	907818108	581 0000	UNION PACIFIC CORP	REC DIV ON 581 000	4/1/2011	220 78	220 78	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	B	004764106	2 0000	ACME PACKET INC		3/2/2011	-151 73	151 73	0 00	0 00	0 00	75 852600
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	B	773903109	2 0000	ROCKWELL AUTOMATION INC		3/2/2011	-176 80	176 80	0 00	0 00	0 00	88 390400
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	B	773903109	2 0000	ROCKWELL AUTOMATION INC		3/2/2011	-177 02	177 02	0 00	0 00	0 00	88 500000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	B	855244109	25 0000	STARBUCKS CORP		3/2/2011	-810 84	810 84	0 00	0 00	0 00	32 423700
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	B	855244109	56 0000	STARBUCKS CORP		3/2/2011	-1 816 07	1 816 07	0 00	0 00	0 00	32 419900
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	B	887317303	33 0000	TIME WARNER INC		3/2/2011	-1 251 54	1 251 54	0 00	0 00	0 00	37 885600
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	B	887317303	9 0000	TIME WARNER INC		3/2/2011	-341 24	341 24	0 00	0 00	0 00	37 905000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	996191052	-6 335 9300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/25/2011	6 335 93	-6 335 93	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	023135106	-3 0000	AMAZON COM INC		3/2/2011	534 09	-326 65	207 44	0 00	207 44	178 045000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	023135106	-5 0000	AMAZON COM INC		3/2/2011	890 21	-544 42	345 79	0 00	345 79	178 055600
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	05545E209	-2 0000	BHP BILLITON PLC	ADR	3/2/2011	157 02	-117 35	39 67	0 00	39 67	78 522500
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	05545E209	-11 0000	BHP BILLITON PLC	ADR	3/2/2011	863 89	-645 40	218 49	0 00	218 49	78 547400
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	580135101	-2 0000	MCDONALD'S CORP		3/2/2011	149 23	-108 78	40 45	0 00	40 45	74 629600
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	580135101	-62 0000	MCDONALD'S CORP		3/2/2011	4 621 68	-3 372 18	1 249 50	0 00	1 249 50	74 584600
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	693475105	-2 0000	PNC FINANCIAL SERVICES GROUP I		3/2/2011	124 06	-116 51	7 55	0 00	7 55	62 045000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	693475105	-2 0000	PNC FINANCIAL SERVICES GROUP I		3/2/2011	123 40	-116 51	6 89	0 00	6 89	61 713700
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	902973304	-5 0000	US BANCORP		3/2/2011	138 38	-118 94	19 44	0 00	19 44	27 688000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	902973304	-8 0000	US BANCORP		3/2/2011	221 07	-190 30	30 77	0 00	30 77	27 685200
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	902973304	-12 0000	US BANCORP		3/2/2011	332 33	-285 46	46 87	0 00	46 87	27 705000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	902973304	-17 0000	US BANCORP		3/2/2011	467 15	-404 40	62 75	0 00	62 75	27 510000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	907818108	-6 0000	UNION PACIFIC CORP		3/2/2011	565 96	-375 45	190 51	0 00	190 51	94 340800
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	S	907818108	-12 0000	UNION PACIFIC CORP		3/2/2011	1 128 33	-750 90	377 43	0 00	377 43	94 040000
KEFF16000002	MARSICO CAP MGMT LG	2/25/2011	DV	580135101	424 0000	MCDONALD'S CORP	REC DIV ON 424 000	3/15/2011	258 64	258 64	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	B	996191052	12 051 8900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/28/2011	-12 051 89	12 051 89	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	B	204319107	181 0000	CIE FINANCIERE RICHEMONT SA	ADR	3/3/2011	-1 026 41	1 026 41	0 00	0 00	0 00	5 640800
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	B	855244109	26 0000	STARBUCKS CORP		3/3/2011	-854 93	854 93	0 00	0 00	0 00	32 872100
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	B	855244109	10 0000	STARBUCKS CORP		3/3/2011	-329 00	329 00	0 00	0 00	0 00	32 860400
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	B	887317303	5 0000	TIME WARNER INC		3/3/2011	-189 99	189 99	0 00	0 00	0 00	37 987200
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	B	887317303	29 0000	TIME WARNER INC		3/3/2011	-1 106 87	1 106 87	0 00	0 00	0 00	38 158100
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	023135106	-2 0000	AMAZON COM INC		3/3/2011	348 02	-217 77	130 25	0 00	130 25	174 025000
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	023135106	-12 0000	AMAZON COM INC		3/3/2011	2 084 67	-1 306 62	778 05	0 00	778 05	173 736300
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	05545E209	-78 0000	BHP BILLITON PLC	ADR	3/3/2011	6 203 56	-4 576 46	1 627 10	0 00	1 627 10	79 584300
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	260543103	-13 0000	DOW CHEMICAL CO/THE		3/3/2011	478 96	-317 98	160 98	0 00	160 98	36 853800
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	260543103	-5 0000	DOW CHEMICAL CO/THE		3/3/2011	184 42	-122 30	62 12	0 00	62 12	36 895000
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	260543103	-9 0000	DOW CHEMICAL CO/THE		3/3/2011	331 39	-220 14	111 25	0 00	111 25	36 862400
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	580135101	-4 0000	MCDONALD'S CORP		3/3/2011	298 58	-217 56	81 02	0 00	81 02	74 657200
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	580135101	-86 0000	MCDONALD'S CORP		3/3/2011	6 416 33	-4 677 54	1 738 79	0 00	1 738 79	74 650000
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	655664100	-2 0000	NORDSTROM INC		3/3/2011	89 92	-72 15	17 77	0 00	17 77	45 013700
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	693475105	-20 0000	PNC FINANCIAL SERVICES GROUP I		3/3/2011	1 230 99	-1 165 07	65 92	0 00	65 92	61 561000
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	693475105	-17 0000	PNC FINANCIAL SERVICES GROUP I		3/3/2011	1 046 28	-990 31	55 97	0 00	55 97	61 557500
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	S	907818108	-27 0000	UNION PACIFIC CORP		3/3/2011	2 573 22	-1 689 52	883 70	0 00	883 70	95 316300
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	DV	38141G104	220 0000	GOLDMAN SACHS GROUP INC/THE	REC DIV ON 220 000	3/30/2011	77 00	77 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	2/28/2011	DV	406216101	581 0000	HALLIBURTON CO	REC DIV ON 581 000	3/23/2011	52 29	52 29	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	204319107	323 0000	CIE FINANCIERE RICHEMONT SA	ADR	3/4/2011	-1 880 80	1 880 80	0 00	0 00	0 00	5 792900
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	855244109	30 0000	STARBUCKS CORP		3/4/2011	-975 33	975 33	0 00	0 00	0 00	32 500900
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	855244109	28 0000	STARBUCKS CORP		3/4/2011	-923 48	923 48	0 00	0 00	0 00	32 941500
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	887317303	57 0000	TIME WARNER INC		3/4/2011	-2 160 23	2 160 23	0 00	0 00	0 00	37 888700
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	887317303	15 0000	TIME WARNER INC		3/4/2011	-566 91	566 91	0 00	0 00	0 00	37 784100
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	887317303	19 0000	TIME WARNER INC		3/4/2011	-724 50	724 50	0 00	0 00	0 00	38 081600
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	98742U100	59 0000	YOUKU COM INC		3/4/2011	-2 343 30	2 343 30	0 00	0 00	0 00	39 667000
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	98742U100	3 0000	YOUKU COM INC		3/4/2011	-120 01	120 01	0 00	0 00	0 00	39 991700
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	B	98742U100	17 0000	YOUKU COM INC		3/4/2011	-656 68	656 68	0 00	0 00	0 00	38 588400
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	S	996191052	-4 707 7900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/1/2011	4 707 79	-4 707 79	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	S	023135106	-4 0000	AMAZON COM INC		3/4/2011	688 04	-435 54	252 50	0 00	252 50	172 025000
KEFF16000002	MARSICO CAP MGMT LG	3/1/2011	S	023135106	-2 0000	AMAZON COM INC		3/4/2011						

KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	B	872540109	4 0000	TJX COS INC	3/7/2011	-201 79	201 79	0 00	0 00	0 00	0 00	50 437200
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	B	872540109	8 0000	TJX COS INC	3/7/2011	-403 51	403 51	0 00	0 00	0 00	0 00	50 398300
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	B	887317303	2 0000	TIME WARNER INC	3/7/2011	-74 43	74 43	0 00	0 00	0 00	0 00	37 207200
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	B	887317303	9 0000	TIME WARNER INC	3/7/2011	-335 43	335 43	0 00	0 00	0 00	0 00	37 220000
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	B	887317303	25 0000	TIME WARNER INC	3/7/2011	-931 10	931 10	0 00	0 00	0 00	0 00	37 233800
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	B	887317303	3 0000	TIME WARNER INC	3/7/2011	-111 69	111 69	0 00	0 00	0 00	0 00	37 218400
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	S	260543103	-18 0000	DOW CHEMICAL CO/THE	3/7/2011	659 78	-440 28	219 50	0 00	219 50	36 665400	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	S	260543103	-12 0000	DOW CHEMICAL CO/THE	3/7/2011	439 31	-293 52	145 79	0 00	145 79	36 620000	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	S	693475105	-5 0000	PNC FINANCIAL SERVICES GROUP I	3/7/2011	301 51	-291 27	10 24	0 00	10 24	60 353500	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	S	693475105	-5 0000	PNC FINANCIAL SERVICES GROUP I	3/7/2011	302 00	-291 27	10 73	0 00	10 73	60 412300	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	S	907818108	-70 0000	UNION PACIFIC CORP	3/7/2011	6 584 15	-4 380 24	2 203 91	0 00	2 203 91	94 071200	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	S	907818108	-10 0000	UNION PACIFIC CORP	3/7/2011	943 15	-625 75	317 40	0 00	317 40	94 327000	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	S	907818108	-19 0000	UNION PACIFIC CORP	3/7/2011	1 790 71	-1 188 92	601 79	0 00	601 79	94 300000	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	3/2/2011	4 06	4 06	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	DV	655664100	308 0000	NORDSTROM INC	3/15/2011	70 84	70 84	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/2/2011	DV	740189105	160 0000	PRECISION CASTPARTS CORP	4/4/2011	4 80	4 80	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	996191052	17 862 8400	DREYFUS INSTL RESV MM FD INSTL	3/3/2011	-17 862 84	17 862 84	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	855244109	10 0000	STARBUCKS CORP	3/8/2011	-329 66	329 66	0 00	0 00	0 00	32 925800	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	855244109	6 0000	STARBUCKS CORP	3/8/2011	-197 77	197 77	0 00	0 00	0 00	32 931200	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	872540109	6 0000	TJX COS INC	3/8/2011	-303 88	303 88	0 00	0 00	0 00	50 635900	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	872540109	51 0000	TJX COS INC	3/8/2011	-2 591 42	2 591 42	0 00	0 00	0 00	50 772200	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	872540109	28 0000	TJX COS INC	3/8/2011	-1 429 26	1 429 26	0 00	0 00	0 00	51 035000	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	887317303	6 0000	TIME WARNER INC	3/8/2011	-226 45	226 45	0 00	0 00	0 00	37 731800	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	887317303	20 0000	TIME WARNER INC	3/8/2011	-756 94	756 94	0 00	0 00	0 00	37 837000	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	887317303	30 0000	TIME WARNER INC	3/8/2011	-1 135 67	1 135 67	0 00	0 00	0 00	37 805700	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	887317303	11 0000	TIME WARNER INC	3/8/2011	-415 58	415 58	0 00	0 00	0 00	37 769800	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	B	98742U100	2 0000	YOUKU COM INC	3/8/2011	-84 02	84 02	0 00	0 00	0 00	42 001900	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	023135106	-3 0000	AMAZON COM INC	3/8/2011	519 47	-326 65	192 82	0 00	192 82	173 170000	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	023135106	-2 0000	AMAZON COM INC	3/8/2011	346 30	-217 77	128 53	0 00	128 53	173 166500	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	260543103	-100 0000	DOW CHEMICAL CO/THE	3/8/2011	3 737 45	-2 446 02	1 291 43	0 00	1 291 43	37 425300	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	260543103	-4 0000	DOW CHEMICAL CO/THE	3/8/2011	150 85	-97 84	53 01	0 00	53 01	37 724200	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	655664100	-5 0000	NORDSTROM INC	3/8/2011	221 94	-180 38	41 56	0 00	41 56	44 440000	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	655664100	-13 0000	NORDSTROM INC	3/8/2011	582 18	-469 00	113 18	0 00	113 18	44 794500	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	655664100	-5 0000	NORDSTROM INC	3/8/2011	223 31	-180 38	42 93	0 00	42 93	44 673400	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	693475105	-39 0000	PNC FINANCIAL SERVICES GROUP I	3/8/2011	2 376 47	-2 271 89	104 58	0 00	104 58	60 946300	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	693475105	-18 0000	PNC FINANCIAL SERVICES GROUP I	3/8/2011	1 095 70	-1 048 56	47 14	0 00	47 14	60 913900	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	S	907818108	-16 0000	UNION PACIFIC CORP	3/8/2011	1 523 64	-1 001 20	522 44	0 00	522 44	95 279200	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	DV	654106103	517 0000	NIKE INC	4/1/2011	160 27	160 27	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/3/2011	DV	74005P104	446 0000	PRAXAIR INC	3/15/2011	223 00	223 00	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	B	855244109	4 0000	STARBUCKS CORP	3/9/2011	-131 74	131 74	0 00	0 00	0 00	32 925000	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	B	855244109	35 0000	STARBUCKS CORP	3/9/2011	-1 152 47	1 152 47	0 00	0 00	0 00	32 887800	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	B	855244109	13 0000	STARBUCKS CORP	3/9/2011	-428 68	428 68	0 00	0 00	0 00	32 945700	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	B	887317303	7 0000	TIME WARNER INC	3/9/2011	-262 97	262 97	0 00	0 00	0 00	37 557400	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	B	887317303	16 0000	TIME WARNER INC	3/9/2011	-598 35	598 35	0 00	0 00	0 00	37 386600	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	B	887317303	33 0000	TIME WARNER INC	3/9/2011	-1 230 67	1 230 67	0 00	0 00	0 00	37 243000	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	B	887317303	30 0000	TIME WARNER INC	3/9/2011	-1 117 28	1 117 28	0 00	0 00	0 00	37 232500	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	S	996191052	-8 691 5800	DREYFUS INSTL RESV MM FD INSTL	3/4/2011	8 691 58	-8 691 58	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	S	023135106	-5 0000	AMAZON COM INC	3/9/2011	853 41	-544 42	308 99	0 00	308 99	170 695700	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	S	023135106	-8 0000	AMAZON COM INC	3/9/2011	1 367 73	-871 08	496 65	0 00	496 65	170 979500	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	S	655664100	-7 0000	NORDSTROM INC	3/9/2011	308 50	-252 54	55 96	0 00	55 96	44 082300	
KEFF16000002	MARSICO CAP MGMT LG	3/4/2011	S	655664100	-5 0000	NORDSTROM INC	3/9/2011	221 27	-180 38	40 89	0 00	40 89	44 265000	
KEFF16000002	MARSICO CAP MGMT LG	3/7/2011	B	996191052	7 962 8500	DREYFUS INSTL RESV MM FD INSTL	3/7/2011	-7 962 85	7 962 85	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/7/2011	S	023135106	-6 0000	AMAZON COM INC	3/10/2011	1 011 55	-653 31	358 24	0 00	358 24	168 605400	
KEFF16000002	MARSICO CAP MGMT LG	3/7/2011	S	023135106	-2 0000	AMAZON COM INC	3/10/2011	337 06	-217 77	119 29	0 00	119 29	168 543300	
KEFF16000002	MARSICO CAP MGMT LG	3/7/2011	DV	032511107	484 0000	ANADARKO PETROLEUM CORP	3/23/2011	43 56	43 56	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/8/2011	B	996191052	3 306 6600	DREYFUS INSTL RESV MM FD INSTL	3/8/2011	-3 306 66	3 306 66	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/8/2011	S	023135106	-3 0000	AMAZON COM INC	3/11/2011	504 97	-326 65	178 32	0 00	178 32	168 336100	
KEFF16000002	MARSICO CAP MGMT LG	3/8/2011	S	023135106	-3 0000	AMAZON COM INC	3/11/2011	505 29	-326 65	178 64	0 00	178 64	168 443000	
KEFF16000002	MARSICO CAP MGMT LG	3/9/2011	S	996191052	-2 171 2500	DREYFUS INSTL RESV MM FD INSTL	3/9/2011	2 171 25	-2 171 25	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/9/2011	S	023135106	-6 0000	AMAZON COM INC	3/14/2011	1 003 50	-653 31	350 19	0 00	350 19	167 262900	
KEFF16000002	MARSICO CAP MGMT LG	3/9/2011	S	023135106	-2 0000	AMAZON COM INC	3/14/2011	331 22	-217 77	113 45	0 00	113 45	165 626700	
KEFF16000002	MARSICO CAP MGMT LG	3/9/2011	DV	05545E209	255 0000	BHP BILLITON PLC	3/31/2011	234 60	234 60	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/10/2011	B	996191052	1 348 6100	DREYFUS INSTL RESV MM FD INSTL	3/10/2011	-1 348 61	1 348 61	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/10/2011	B	98742U100	5 0000	YOUKU COM INC	3/15/2011	-201 32	201 32	0 00	0 00	0 00	40 253700	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	996191052	1 203 8600	DREYFUS INSTL RESV MM FD INSTL	3/11/2011	-1 203 86	1 203 86	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	004764106	4 0000	ACME PACKET INC	3/16/2011	-284 18	284 18	0 00	0 00	0 00	71 034600	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	00846U101	8 0000	AGILENT TECHNOLOGIES INC	3/16/2011	-362 78	362 78	0 00	0 00	0 00	45 337800	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	00846U101	16 0000	AGILENT TECHNOLOGIES INC	3/16/2011	-724 69	724 69	0 00	0 00	0 00	45 263300	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	00846U101	2 0000	AGILENT TECHNOLOGIES INC	3/16/2011	-90 63	90 63	0 00	0 00	0 00	45 305000	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	278058102	5 0000	EATON CORP	3/16/2011	-255 75	255 75	0 00	0 00	0 00	51 100000	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	278058102	27 0000	EATON CORP	3/16/2011	-1 379 38	1 379 38	0 00	0 00	0 00	51 078300	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	35671D857	19 0000	FREEMPORT-MCMORAN COPPER & GOLD	3/16/2011	-945 04	945 04	0 00	0 00	0 00	49 689000	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	35671D857	18 0000	FREEMPORT-MCMORAN COPPER & GOLD	3/16/2011	-894 44	894 44	0 00	0 00	0 00	49 681300	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	406216101	121 0000	HALLIBURTON CO	3/16/2011	-5 383 07	5 383 07	0 00	0 00	0 00	44 448200	
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	B	674599105	8 0000									

KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	231021106	-10 0000 CUMMINS INC			3/16/2011	984 88	-832 76	152 12	0 00	152 12	98 500000
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	31428X106	-21 0000 FEDEX CORP			3/16/2011	1 910 10	-1 903 35	6 75	0 00	6 75	91 009200
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	31428X106	-11 0000 FEDEX CORP			3/16/2011	998 64	-997 00	1 64	0 00	1 64	90 797000
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	315616102	-6 0000 F5 NETWORKS INC			3/16/2011	663 95	-745 75	-81 80	0 00	-81 80	110 671500
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	655664100	-4 0000 NORDSTROM INC			3/16/2011	178 84	-144 31	34 53	0 00	34 53	44 722300
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	655664100	-47 0000 NORDSTROM INC			3/16/2011	2 094 15	-1 695 62	398 53	0 00	398 53	44 597400
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	79466L302	-2 0000 SALESFORCE COM INC			3/16/2011	256 10	-231 41	24 69	0 00	24 69	128 064100
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	79466L302	-2 0000 SALESFORCE COM INC			3/16/2011	257 03	-231 41	25 62	0 00	25 62	128 568000
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	79466L302	-6 0000 SALESFORCE COM INC			3/16/2011	768 00	-694 22	73 78	0 00	73 78	128 012500
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	949746101	-53 0000 WELLS FARGO & CO			3/16/2011	1 715 23	-1 486 62	228 61	0 00	228 61	32 373500
KEFF16000002	MARSICO CAP MGMT LG	3/11/2011	S	949746101	-5 0000 WELLS FARGO & CO			3/16/2011	161 47	-140 25	21 22	0 00	21 22	32 305000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	996191052	1 334 7200 DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/14/2011	-1 334 72	1 334 72	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	004764106	2 0000 ACME PACKET INC			3/17/2011	-144 80	144 80	0 00	0 00	0 00	72 391100
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	004764106	13 0000 ACME PACKET INC			3/17/2011	-933 69	933 69	0 00	0 00	0 00	71 812500
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	004764106	7 0000 ACME PACKET INC			3/17/2011	-504 39	504 39	0 00	0 00	0 00	72 045000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	00846U101	48 0000 AGILENT TECHNOLOGIES INC			3/17/2011	-2 137 12	2 137 12	0 00	0 00	0 00	44 513400
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	00846U101	8 0000 AGILENT TECHNOLOGIES INC			3/17/2011	-357 48	357 48	0 00	0 00	0 00	44 675000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	00846U101	59 0000 AGILENT TECHNOLOGIES INC			3/17/2011	-2 627 67	2 627 67	0 00	0 00	0 00	44 496700
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	204319107	287 0000 CIE FINANCIERE RICHEMONT SA	ADR		3/17/2011	-1 581 60	1 581 60	0 00	0 00	0 00	5 480800
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	278058102	3 0000 EATON CORP			3/17/2011	-153 53	153 53	0 00	0 00	0 00	51 165900
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	278058102	15 0000 EATON CORP			3/17/2011	-769 32	769 32	0 00	0 00	0 00	51 278300
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	278058102	16 0000 EATON CORP			3/17/2011	-820 46	820 46	0 00	0 00	0 00	51 269000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	35671D857	55 0000 FREEPORT-MCMORAN COPPER & GOLD			3/17/2011	-2 684 74	2 684 74	0 00	0 00	0 00	48 763500
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	35671D857	9 0000 FREEPORT-MCMORAN COPPER & GOLD			3/17/2011	-440 96	440 96	0 00	0 00	0 00	48 985000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	35671D857	17 0000 FREEPORT-MCMORAN COPPER & GOLD			3/17/2011	-828 72	828 72	0 00	0 00	0 00	48 708100
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	674599105	26 0000 OCCIDENTAL PETROLEUM CORP			3/17/2011	-2 559 38	2 559 38	0 00	0 00	0 00	98 387600
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	674599105	12 0000 OCCIDENTAL PETROLEUM CORP			3/17/2011	-1 178 53	1 178 53	0 00	0 00	0 00	98 200800
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	693475105	13 0000 PNC FINANCIAL SERVICES GROUP I			3/17/2011	-812 82	812 82	0 00	0 00	0 00	62 514900
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	693475105	24 0000 PNC FINANCIAL SERVICES GROUP I			3/17/2011	-1 499 52	1 499 52	0 00	0 00	0 00	62 470000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	B	773903109	10 0000 ROCKWELL AUTOMATION INC			3/17/2011	-867 29	867 29	0 00	0 00	0 00	86 718900
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	05545E209	-61 0000 BHP BILLITON PLC	ADR		3/17/2011	4 539 79	-3 579 03	960 76	0 00	960 76	74 474300
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	31428X106	-18 0000 FEDEX CORP			3/17/2011	1 580 86	-1 631 45	-50 59	0 00	-50 59	87 837900
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	31428X106	-12 0000 FEDEX CORP			3/17/2011	1 062 48	-1 087 63	-25 15	0 00	-25 15	88 582800
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	31428X106	-3 0000 FEDEX CORP			3/17/2011	266 12	-271 91	-5 79	0 00	-5 79	88 718600
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	31428X106	-26 0000 FEDEX CORP			3/17/2011	2 293 85	-2 356 53	-62 68	0 00	-62 68	88 236900
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	315616102	-9 0000 F5 NETWORKS INC			3/17/2011	982 47	-1 118 62	-136 15	0 00	-136 15	109 176000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	315616102	-5 0000 F5 NETWORKS INC			3/17/2011	542 86	-621 46	-78 60	0 00	-78 60	108 585000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	655664100	-14 0000 NORDSTROM INC			3/17/2011	605 24	-505 08	100 16	0 00	100 16	43 262500
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	655664100	-8 0000 NORDSTROM INC			3/17/2011	344 24	-288 62	55 62	0 00	55 62	43 041500
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	655664100	-4 0000 NORDSTROM INC			3/17/2011	171 97	-144 31	27 66	0 00	27 66	43 005000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	655664100	-19 0000 NORDSTROM INC			3/17/2011	821 53	-685 46	136 07	0 00	136 07	43 279600
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	79466L302	-15 0000 SALESFORCE COM INC			3/17/2011	1 877 57	-1 735 54	142 03	0 00	142 03	125 184000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	79466L302	-5 0000 SALESFORCE COM INC			3/17/2011	624 56	-578 51	46 05	0 00	46 05	124 925500
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	79466L302	-8 0000 SALESFORCE COM INC			3/17/2011	999 66	-925 62	74 04	0 00	74 04	124 970000
KEFF16000002	MARSICO CAP MGMT LG	3/14/2011	S	886547108	-48 0000 TIFFANY & CO			3/17/2011	2 849 89	-2 196 13	653 76	0 00	653 76	59 383900
KEFF16000002	MARSICO CAP MGMT LG	3/15/2011	B	996191052	437 4100 DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/15/2011	-437 41	437 41	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/15/2011	B	204319107	606 0000 CIE FINANCIERE RICHEMONT SA	ADR		3/18/2011	-3 182 05	3 182 05	0 00	0 00	0 00	5 220900
KEFF16000002	MARSICO CAP MGMT LG	3/15/2011	B	212015101	2 0000 CONTINENTAL RESOURCES INC/OK			3/18/2011	-127 46	127 46	0 00	0 00	0 00	63 717500
KEFF16000002	MARSICO CAP MGMT LG	3/15/2011	B	212015101	10 0000 CONTINENTAL RESOURCES INC/OK			3/18/2011	-637 63	637 63	0 00	0 00	0 00	63 723100
KEFF16000002	MARSICO CAP MGMT LG	3/15/2011	B	212015101	4 0000 CONTINENTAL RESOURCES INC/OK			3/18/2011	-255 59	255 59	0 00	0 00	0 00	63 887500
KEFF16000002	MARSICO CAP MGMT LG	3/15/2011	S	05545E209	-40 0000 BHP BILLITON PLC	ADR		3/18/2011	2 840 85	-2 346 90	493 95	0 00	493 95	71 072800
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	B	996191052	249 9000 DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	3/16/2011	-249 90	249 90	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	B	00846U101	41 0000 AGILENT TECHNOLOGIES INC			3/21/2011	-1 742 41	1 742 41	0 00	0 00	0 00	42 457700
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	B	204319107	235 0000 CIE FINANCIERE RICHEMONT SA	ADR		3/21/2011	-1 239 55	1 239 55	0 00	0 00	0 00	5 244700
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	B	212015101	15 0000 CONTINENTAL RESOURCES INC/OK			3/21/2011	-969 48	969 48	0 00	0 00	0 00	64 591800
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	B	212015101	6 0000 CONTINENTAL RESOURCES INC/OK			3/21/2011	-387 29	387 29	0 00	0 00	0 00	64 538300
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	S	31428X106	-13 0000 FEDEX CORP			3/21/2011	1 120 34	-1 178 27	-57 93	0 00	-57 93	86 192300
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	S	31428X106	-6 0000 FEDEX CORP			3/21/2011	518 91	-543 81	-24 90	0 00	-24 90	86 496700
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	S	655664100	-2 0000 NORDSTROM INC			3/21/2011	85 00	-72 15	12 85	0 00	12 85	42 514900
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	S	655664100	-20 0000 NORDSTROM INC			3/21/2011	847 01	-721 54	125 47	0 00	125 47	42 401400
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	S	655664100	-37 0000 NORDSTROM INC			3/21/2011	1 544 52	-1 334 85	209 67	0 00	209 67	41 754700
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	S	79466L302	-12 0000 SALESFORCE COM INC			3/21/2011	1 532 76	-1 388 43	144 33	0 00	144 33	127 742300
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	S	79466L302	-23 0000 SALESFORCE COM INC			3/21/2011	2 918 02	-2 661 16	256 86	0 00	256 86	126 882900
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	DV	31428X106	19 0000 FEDEX CORP	REC DIV	ON 19 000	4/1/2011	2 28	2 28	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/16/2011	DV	582839106	175 0000 MEAD JOHNSON NUTRITION CO	REC DIV	ON 175 000	4/1/2011	45 50	45 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	B	00846U101	13 0000 AGILENT TECHNOLOGIES INC			3/22/2011	-559 01	559 01	0 00	0 00	0 00	42 991000
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	B	00846U101	8 0000 AGILENT TECHNOLOGIES INC			3/22/2011	-342 48	342 48	0 00	0 00	0 00	42 770300
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	B	00846U101	5 0000 AGILENT TECHNOLOGIES INC			3/22/2011	-214 83	214 83	0 00	0 00	0 00	42 956100
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	B	204319107	376 0000 CIE FINANCIERE RICHEMONT SA	ADR		3/22/2011	-1 993 85	1 993 85	0 00	0 00	0 00	5 272800
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	B	212015101	4 0000 CONTINENTAL RESOURCES INC/OK			3/22/2011	-265 28	265 28	0 00	0 00	0 00	66 279300
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	B	212015101	2 0000 CONTINENTAL RESOURCES INC/OK			3/22/2011	-133 63	133 63	0 00	0 00	0 00	66 805000
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	B	278058102	23 0000 EATON CORP			3/22/2011	-1 176 00	1 176 00	0			

KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	S	655664100	-13 0000	NORDSTROM INC		3/22/2011	544 28	-469 00	75 28	0 00	75 28	41 879300
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	S	79466L302	-2 0000	SALESFORCE COM INC		3/22/2011	248 98	-231 41	17 57	0 00	17 57	124 505000
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	S	79466L302	-17 0000	SALESFORCE COM INC		3/22/2011	2 098 93	-1 966 95	131 98	0 00	131 98	123 479500
KEFF16000002	MARSICO CAP MGMT LG	3/17/2011	DV	886547108	381 0000	TIFFANY & CO	REC DIV ON 381 000	4/11/2011	95 25	95 25	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	212015101	4 0000	CONTINENTAL RESOURCES INC/OK		3/23/2011	-264 81	264 81	0 00	0 00	0 00	66 192000
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	212015101	13 0000	CONTINENTAL RESOURCES INC/OK		3/23/2011	-860 06	860 06	0 00	0 00	0 00	66 118500
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	212015101	2 0000	CONTINENTAL RESOURCES INC/OK		3/23/2011	-132 62	132 62	0 00	0 00	0 00	66 270000
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	278058102	8 0000	EATON CORP		3/23/2011	-417 59	417 59	0 00	0 00	0 00	52 188800
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	278058102	24 0000	EATON CORP		3/23/2011	-1 245 51	1 245 51	0 00	0 00	0 00	51 886100
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	278058102	21 0000	EATON CORP		3/23/2011	-1 091 04	1 091 04	0 00	0 00	0 00	51 944500
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	278058102	2 0000	EATON CORP		3/23/2011	-104 56	104 56	0 00	0 00	0 00	52 250000
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	654106103	11 0000	NIKE INC		3/23/2011	-848 65	848 65	0 00	0 00	0 00	77 109900
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	B	654106103	5 0000	NIKE INC		3/23/2011	-388 10	388 10	0 00	0 00	0 00	77 590000
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	S	996191052	-1 361 8800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/18/2011	1 361 88	-1 361 88	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	S	655664100	-14 0000	NORDSTROM INC		3/23/2011	577 70	-505 08	72 62	0 00	72 62	41 295900
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	S	655664100	-4 0000	NORDSTROM INC		3/23/2011	165 27	-144 31	20 96	0 00	20 96	41 330300
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	S	655664100	-3 0000	NORDSTROM INC		3/23/2011	123 81	-108 23	15 58	0 00	15 58	41 283400
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	S	655664100	-19 0000	NORDSTROM INC		3/23/2011	781 46	-685 46	96 00	0 00	96 00	41 170300
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	S	655664100	-12 0000	NORDSTROM INC		3/23/2011	494 55	-432 93	61 62	0 00	61 62	41 223300
KEFF16000002	MARSICO CAP MGMT LG	3/18/2011	S	655664100	-6 0000	NORDSTROM INC		3/23/2011	246 95	-216 46	30 49	0 00	30 49	41 200000
KEFF16000002	MARSICO CAP MGMT LG	3/21/2011	B	996191052	4 227 8300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/21/2011	-4 227 83	4 227 83	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/21/2011	B	212015101	7 0000	CONTINENTAL RESOURCES INC/OK		3/24/2011	-473 43	473 43	0 00	0 00	0 00	67 583100
KEFF16000002	MARSICO CAP MGMT LG	3/21/2011	B	212015101	9 0000	CONTINENTAL RESOURCES INC/OK		3/24/2011	-609 53	609 53	0 00	0 00	0 00	67 715000
KEFF16000002	MARSICO CAP MGMT LG	3/21/2011	B	501897102	402 0000	LI & FUNG LTD		3/24/2011	-2 236 81	2 236 81	0 00	0 00	0 00	5 534200
KEFF16000002	MARSICO CAP MGMT LG	3/21/2011	B	674599105	19 0000	OCCIDENTAL PETROLEUM CORP		3/24/2011	-1 915 25	1 915 25	0 00	0 00	0 00	100 762400
KEFF16000002	MARSICO CAP MGMT LG	3/21/2011	B	674599105	8 0000	OCCIDENTAL PETROLEUM CORP		3/24/2011	-807 52	807 52	0 00	0 00	0 00	100 930000
KEFF16000002	MARSICO CAP MGMT LG	3/22/2011	B	00846U101	12 0000	AGILENT TECHNOLOGIES INC		3/25/2011	-517 12	517 12	0 00	0 00	0 00	43 083300
KEFF16000002	MARSICO CAP MGMT LG	3/22/2011	B	00846U101	3 0000	AGILENT TECHNOLOGIES INC		3/25/2011	-129 77	129 77	0 00	0 00	0 00	43 245000
KEFF16000002	MARSICO CAP MGMT LG	3/22/2011	B	212015101	66 0000	CONTINENTAL RESOURCES INC/OK		3/25/2011	-4 521 33	4 521 33	0 00	0 00	0 00	68 475000
KEFF16000002	MARSICO CAP MGMT LG	3/22/2011	B	501897102	241 0000	LI & FUNG LTD		3/25/2011	-1 343 79	1 343 79	0 00	0 00	0 00	5 545900
KEFF16000002	MARSICO CAP MGMT LG	3/22/2011	B	674599105	7 0000	OCCIDENTAL PETROLEUM CORP		3/25/2011	-705 24	705 24	0 00	0 00	0 00	100 738100
KEFF16000002	MARSICO CAP MGMT LG	3/22/2011	B	674599105	15 0000	OCCIDENTAL PETROLEUM CORP		3/25/2011	-1 508 32	1 508 32	0 00	0 00	0 00	100 504700
KEFF16000002	MARSICO CAP MGMT LG	3/22/2011	S	996191052	-1 188 4700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/22/2011	1 188 47	-1 188 47	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/23/2011	B	00846U101	32 0000	AGILENT TECHNOLOGIES INC		3/28/2011	-1 387 12	1 387 12	0 00	0 00	0 00	43 337600
KEFF16000002	MARSICO CAP MGMT LG	3/23/2011	B	00846U101	26 0000	AGILENT TECHNOLOGIES INC		3/28/2011	-1 130 22	1 130 22	0 00	0 00	0 00	43 460000
KEFF16000002	MARSICO CAP MGMT LG	3/23/2011	B	00846U101	13 0000	AGILENT TECHNOLOGIES INC		3/28/2011	-561 51	561 51	0 00	0 00	0 00	43 153300
KEFF16000002	MARSICO CAP MGMT LG	3/23/2011	B	501897102	80 0000	LI & FUNG LTD		3/28/2011	-445 74	445 74	0 00	0 00	0 00	5 541700
KEFF16000002	MARSICO CAP MGMT LG	3/23/2011	S	996191052	-2 867 3500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/23/2011	2 867 35	-2 867 35	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/23/2011	DV	235851102	485 0000	DANAHER CORP	REC DIV ON 485 000	4/29/2011	9 70	9 70	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/24/2011	B	501897102	456 0000	LI & FUNG LTD		3/29/2011	-2 597 51	2 597 51	0 00	0 00	0 00	5 666300
KEFF16000002	MARSICO CAP MGMT LG	3/24/2011	S	996191052	-6 042 5400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/24/2011	6 042 54	-6 042 54	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/24/2011	DV	949746101	1 017 0000	WELLS FARGO & CO	REC SPL DIV 1017 000	3/31/2011	71 19	71 19	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/25/2011	B	501897102	386 0000	LI & FUNG LTD		3/30/2011	-1 991 34	1 991 34	0 00	0 00	0 00	5 128900
KEFF16000002	MARSICO CAP MGMT LG	3/25/2011	S	996191052	-8 725 5700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/25/2011	8 725 57	-8 725 57	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/25/2011	S	654106103	-5 0000	NIKE INC		3/30/2011	385 38	-351 33	34 05	0 00	34 05	77 088300
KEFF16000002	MARSICO CAP MGMT LG	3/25/2011	S	654106103	-9 0000	NIKE INC		3/30/2011	693 71	-632 40	61 31	0 00	61 31	77 091500
KEFF16000002	MARSICO CAP MGMT LG	3/25/2011	S	654106103	-12 0000	NIKE INC		3/30/2011	925 87	-843 20	82 67	0 00	82 67	77 167700
KEFF16000002	MARSICO CAP MGMT LG	3/28/2011	S	996191052	-3 524 5900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/28/2011	3 524 59	-3 524 59	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/28/2011	S	654106103	-6 0000	NIKE INC		3/31/2011	457 61	-421 60	36 01	0 00	36 01	76 279400
KEFF16000002	MARSICO CAP MGMT LG	3/28/2011	S	654106103	-24 0000	NIKE INC		3/31/2011	1 828 72	-1 686 40	142 32	0 00	142 32	76 208300
KEFF16000002	MARSICO CAP MGMT LG	3/29/2011	CD	NA9123459	0 0000	RECD FORM KEFF3000002		3/29/2011	75 000 00	75 000 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/29/2011	B	996191052	72 402 4900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/29/2011	-72 402 49	72 402 49	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/29/2011	S	654106103	-2 0000	NIKE INC		4/1/2011	152 20	-140 53	11 67	0 00	11 67	76 115000
KEFF16000002	MARSICO CAP MGMT LG	3/29/2011	S	654106103	-27 0000	NIKE INC		4/1/2011	2 053 06	-1 897 20	155 86	0 00	155 86	76 090800
KEFF16000002	MARSICO CAP MGMT LG	3/29/2011	S	654106103	-10 0000	NIKE INC		4/1/2011	759 16	-702 67	56 49	0 00	56 49	75 928000
KEFF16000002	MARSICO CAP MGMT LG	3/29/2011	DV	260543103	1 568 0000	DOW CHEMICAL CO/THE	REC DIV ON 1568 000	4/29/2011	235 20	235 20	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/29/2011	DV	902973304	1 699 0000	US BANCORP	REC DIV ON 1699 000	4/15/2011	212 38	212 38	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	3/30/2011	B	996191052	90 6200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/30/2011	-90 62	90 62	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	3/31/2011	B	996191052	2 592 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/31/2011	-2 592 12	2 592 12	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/1/2011	B	996191052	3 393 2500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/1/2011	-3 393 25	3 393 25	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/1/2011	B	393122106	2 0000	GREEN MOUNTAIN COFFEE ROASTERS		4/6/2011	-129 42	129 42	0 00	0 00	0 00	64 700000
KEFF16000002	MARSICO CAP MGMT LG	4/1/2011	B	393122106	13 0000	GREEN MOUNTAIN COFFEE ROASTERS		4/6/2011	-840 89	840 89	0 00	0 00	0 00	64 673700
KEFF16000002	MARSICO CAP MGMT LG	4/1/2011	B	393122106	18 0000	GREEN MOUNTAIN COFFEE ROASTERS		4/6/2011	-1 162 36	1 162 36	0 00	0 00	0 00	64 565500
KEFF16000002	MARSICO CAP MGMT LG	4/1/2011	B	501897102	209 0000	LI & FUNG LTD		4/6/2011	-1 065 54	1 065 54	0 00	0 00	0 00	5 068300
KEFF16000002	MARSICO CAP MGMT LG	4/1/2011	S	111320107	-105 0000	BROADCOM CORP		4/6/2011	4 040 36	-4 009 88	30 48	0 00	30 48	38 520400
KEFF16000002	MARSICO CAP MGMT LG	4/1/2011	S	111320107	-2 0000	BROADCOM CORP		4/6/2011	77 09	-76 38	0 71	0 00	0 71	38 558500
KEFF16000002	MARSICO CAP MGMT LG	4/4/2011	B	996191052	11 0800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/4/2011	-11 08	11 08	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/4/2011	B	393122106	32 0000	GREEN MOUNTAIN COFFEE ROASTERS		4/7/2011	-2 082 81	2 082 81	0 00	0 00	0 00	65 077700
KEFF16000002	MARSICO CAP MGMT LG	4/4/2011	B	393122106	5 0000	GREEN MOUNTAIN COFFEE ROASTERS		4/7/2011	-322 81	322 81	0 00	0 00	0 00	64 551500
KEFF16000002	MARSICO CAP MGMT LG	4/4/2011	B	393122106	3 0000	GREEN MOUNTAIN COFFEE ROASTERS		4/7/2011	-196 16	196 16	0 00	0 00	0 00	65 3750

KEFF16000002	MARSICO CAP MGMT LG	4/6/2011	B	315616102	32 0000	F5 NETWORKS INC		4/11/2011	-3 018 73	3 018 73	0 00	0 00	0 00	94 325200
KEFF16000002	MARSICO CAP MGMT LG	4/6/2011	B	315616102	2 0000	F5 NETWORKS INC		4/11/2011	-188 93	188 93	0 00	0 00	0 00	94 455000
KEFF16000002	MARSICO CAP MGMT LG	4/6/2011	DV	369550108	417 0000	GENERAL DYNAMICS CORP	REC DIV ON 417 000	5/6/2011	195 99	195 99	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	4/6/2011	DV	61166W101	596 0000	MONSANTO CO	REC DIV ON 596 000	4/29/2011	166 88	166 88	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	4/7/2011	B	996191052	418 8500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/7/2011	-418 85	418 85	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/7/2011	B	315616102	21 0000	F5 NETWORKS INC		4/12/2011	-1 982 97	1 982 97	0 00	0 00	0 00	94 417000
KEFF16000002	MARSICO CAP MGMT LG	4/7/2011	B	315616102	9 0000	F5 NETWORKS INC		4/12/2011	-844 21	844 21	0 00	0 00	0 00	93 791300
KEFF16000002	MARSICO CAP MGMT LG	4/7/2011	B	501897102	185 0000	LI & FUNG LTD		4/12/2011	-949 33	949 33	0 00	0 00	0 00	5 101500
KEFF16000002	MARSICO CAP MGMT LG	4/8/2011	S	996191052	-2 309 8700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/8/2011	2 309 87	-2 309 87	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/11/2011	S	996191052	-3 301 6600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/11/2011	3 301 66	-3 301 66	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/11/2011	DV	68389X105	1 622 0000	ORACLE CORP	REC DIV ON 1622 000	5/4/2011	97 32	97 32	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	4/12/2011	B	773903109	28 0000	ROCKWELL AUTOMATION INC		4/15/2011	-2 564 63	2 564 63	0 00	0 00	0 00	91 564100
KEFF16000002	MARSICO CAP MGMT LG	4/12/2011	B	773903109	11 0000	ROCKWELL AUTOMATION INC		4/15/2011	-1 007 69	1 007 69	0 00	0 00	0 00	91 598300
KEFF16000002	MARSICO CAP MGMT LG	4/12/2011	B	855244109	10 0000	STARBUCKS CORP		4/15/2011	-355 28	355 28	0 00	0 00	0 00	35 488400
KEFF16000002	MARSICO CAP MGMT LG	4/12/2011	S	996191052	-3 776 5100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/12/2011	3 776 51	-3 776 51	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	B	00846U101	18 0000	AGILENT TECHNOLOGIES INC		4/18/2011	-827 24	827 24	0 00	0 00	0 00	45 947900
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	B	00846U101	6 0000	AGILENT TECHNOLOGIES INC		4/18/2011	-276 03	276 03	0 00	0 00	0 00	45 994200
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	B	00846U101	6 0000	AGILENT TECHNOLOGIES INC		4/18/2011	-275 17	275 17	0 00	0 00	0 00	45 851400
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	B	00846U101	15 0000	AGILENT TECHNOLOGIES INC		4/18/2011	-687 40	687 40	0 00	0 00	0 00	45 786700
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	B	00846U101	26 0000	AGILENT TECHNOLOGIES INC		4/18/2011	-1 205 05	1 205 05	0 00	0 00	0 00	46 308000
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	B	887317303	40 0000	TIME WARNER INC		4/18/2011	-1 425 86	1 425 86	0 00	0 00	0 00	35 596500
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	B	887317303	26 0000	TIME WARNER INC		4/18/2011	-926 25	926 25	0 00	0 00	0 00	35 615000
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	S	05545E209	-21 0000	BHP BILLITON PLC	ADR	4/18/2011	1 727 08	-1 232 12	494 96	0 00	494 96	82 274000
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	S	05545E209	-51 0000	BHP BILLITON PLC	ADR	4/18/2011	4 199 22	-2 992 30	1 206 92	0 00	1 206 92	82 349400
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	S	05545E209	-7 0000	BHP BILLITON PLC	ADR	4/18/2011	577 88	-410 71	167 17	0 00	167 17	82 566900
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	DV	26875P101	254 0000	EOG RESOURCES INC	REC DIV ON 254 000	4/29/2011	40 64	40 64	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	DV	35671D857	422 0000	FREPORT-MCMORAN COPPER & GOLD	REC DIV ON 422 000	5/1/2011	105 50	105 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	4/13/2011	DV	988498101	360 0000	YUM! BRANDS INC	REC DIV ON 360 000	5/6/2011	90 00	90 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	B	00846U101	11 0000	AGILENT TECHNOLOGIES INC		4/19/2011	-508 45	508 45	0 00	0 00	0 00	46 213100
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	B	00846U101	13 0000	AGILENT TECHNOLOGIES INC		4/19/2011	-597 70	597 70	0 00	0 00	0 00	45 966700
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	B	00846U101	23 0000	AGILENT TECHNOLOGIES INC		4/19/2011	-1 058 12	1 058 12	0 00	0 00	0 00	45 965200
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	B	00846U101	12 0000	AGILENT TECHNOLOGIES INC		4/19/2011	-557 14	557 14	0 00	0 00	0 00	46 388200
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	B	855244109	2 0000	STARBUCKS CORP		4/19/2011	-70 93	70 93	0 00	0 00	0 00	35 453800
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	S	023135106	-2 0000	AMAZON COM INC		4/19/2011	360 49	-217 77	142 72	0 00	142 72	180 258400
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	S	05545E209	-60 0000	BHP BILLITON PLC	ADR	4/19/2011	4 907 32	-3 520 35	1 386 97	0 00	1 386 97	81 840300
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	S	949746101	-21 0000	WELLS FARGO & CO		4/19/2011	634 77	-589 04	45 73	0 00	45 73	30 238000
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	S	949746101	-35 0000	WELLS FARGO & CO		4/19/2011	1 057 27	-981 73	75 54	0 00	75 54	30 218700
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	S	949746101	-5 0000	WELLS FARGO & CO		4/19/2011	151 44	-140 25	11 19	0 00	11 19	30 300000
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	S	949746101	-18 0000	WELLS FARGO & CO		4/19/2011	542 91	-504 89	38 02	0 00	38 02	30 172700
KEFF16000002	MARSICO CAP MGMT LG	4/14/2011	DV	693475105	479 0000	PNC FINANCIAL SERVICES GROUP I	REC DIV ON 479 000	5/5/2011	167 65	167 65	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	4/15/2011	B	00846U101	4 0000	AGILENT TECHNOLOGIES INC		4/20/2011	-188 70	188 70	0 00	0 00	0 00	47 164700
KEFF16000002	MARSICO CAP MGMT LG	4/15/2011	B	00846U101	37 0000	AGILENT TECHNOLOGIES INC		4/20/2011	-1 760 11	1 760 11	0 00	0 00	0 00	47 530500
KEFF16000002	MARSICO CAP MGMT LG	4/15/2011	S	996191052	-3 715 2200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/15/2011	3 715 22	-3 715 22	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/15/2011	S	949746101	-3 0000	WELLS FARGO & CO		4/20/2011	90 58	-84 15	6 43	0 00	6 43	30 207700
KEFF16000002	MARSICO CAP MGMT LG	4/15/2011	S	949746101	-24 0000	WELLS FARGO & CO		4/20/2011	725 45	-673 19	52 26	0 00	52 26	30 238000
KEFF16000002	MARSICO CAP MGMT LG	4/15/2011	S	949746101	-25 0000	WELLS FARGO & CO		4/20/2011	756 53	-701 24	55 29	0 00	55 29	30 271800
KEFF16000002	MARSICO CAP MGMT LG	4/15/2011	S	949746101	-886 0000	WELLS FARGO & CO		4/20/2011	26 402 29	-24 851 80	1 550 49	0 00	1 550 49	29 850000
KEFF16000002	MARSICO CAP MGMT LG	4/18/2011	B	996191052	881 1800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/18/2011	-881 18	881 18	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/18/2011	B	00846U101	7 0000	AGILENT TECHNOLOGIES INC		4/21/2011	-322 18	322 18	0 00	0 00	0 00	46 015000
KEFF16000002	MARSICO CAP MGMT LG	4/18/2011	B	00846U101	4 0000	AGILENT TECHNOLOGIES INC		4/21/2011	-184 70	184 70	0 00	0 00	0 00	46 165100
KEFF16000002	MARSICO CAP MGMT LG	4/18/2011	B	00846U101	22 0000	AGILENT TECHNOLOGIES INC		4/21/2011	-1 018 38	1 018 38	0 00	0 00	0 00	46 250000
KEFF16000002	MARSICO CAP MGMT LG	4/18/2011	B	00846U101	4 0000	AGILENT TECHNOLOGIES INC		4/21/2011	-185 63	185 63	0 00	0 00	0 00	46 376800
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	996191052	4 861 8600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/19/2011	-4 861 86	4 861 86	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	00846U101	2 0000	AGILENT TECHNOLOGIES INC		4/25/2011	-93 01	93 01	0 00	0 00	0 00	46 495000
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	00846U101	18 0000	AGILENT TECHNOLOGIES INC		4/25/2011	-836 94	836 94	0 00	0 00	0 00	46 486400
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	00846U101	43 0000	AGILENT TECHNOLOGIES INC		4/25/2011	-2 003 50	2 003 50	0 00	0 00	0 00	46 553000
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	00846U101	13 0000	AGILENT TECHNOLOGIES INC		4/25/2011	-605 36	605 36	0 00	0 00	0 00	46 536300
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	773903109	4 0000	ROCKWELL AUTOMATION INC		4/25/2011	-365 30	365 30	0 00	0 00	0 00	91 315000
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	773903109	2 0000	ROCKWELL AUTOMATION INC		4/25/2011	-182 56	182 56	0 00	0 00	0 00	91 267900
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	773903109	15 0000	ROCKWELL AUTOMATION INC		4/25/2011	-1 372 12	1 372 12	0 00	0 00	0 00	91 464400
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	887317303	14 0000	TIME WARNER INC		4/25/2011	-498 32	498 32	0 00	0 00	0 00	35 544100
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	887317303	4 0000	TIME WARNER INC		4/25/2011	-142 31	142 31	0 00	0 00	0 00	35 567500
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	B	887317303	2 0000	TIME WARNER INC		4/25/2011	-71 14	71 14	0 00	0 00	0 00	35 517900
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	S	902973304	-6 0000	US BANCORP		4/25/2011	151 24	-142 73	8 51	0 00	8 51	25 218800
KEFF16000002	MARSICO CAP MGMT LG	4/19/2011	S	902973304	-13 0000	US BANCORP		4/25/2011	327 54	-309 25	18 29	0 00	18 29	25 205900
KEFF16000002	MARSICO CAP MGMT LG	4/20/2011	B	996191052	26 026 0400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/20/2011	-26 026 04	26 026 04	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/20/2011	B	00846U101	9 0000	AGILENT TECHNOLOGIES INC		4/26/2011	-436 60	436 60	0 00	0 00	0 00	48 501000
KEFF16000002	MARSICO CAP MGMT LG	4/20/2011	B	278058102	21 0000	EATON CORP		4/26/2011	-1 099 57	1 099 57	0 00	0 00	0 00	52 350600
KEFF16000002	MARSICO CAP MGMT LG	4/20/2011	B	278058102	15 0000	EATON CORP		4/26/2011	-788 25	788 25	0 00	0 00	0 00	52 500000
KEFF16000002	MARSICO CAP MGMT LG	4/20/2011	B	278058102	19 0000	EATON CORP		4/26/2011	-1 010 94	1 010 94	0 00	0 00	0 00	53 197600
KEFF16000002	MARSICO CAP MGMT LG	4/20/2011	B	278058102	33 0									

KEFF16000002	MARSICO CAP MGMT LG	4/20/2011	B	887317303	49 0000	TIME WARNER INC			4/26/2011	-1 765 84	1 765 84	0 00	0 00	0 00	0 00	36 027500
KEFF16000002	MARSICO CAP MGMT LG	4/20/2011	B	887317303	5 0000	TIME WARNER INC			4/26/2011	-179 70	179 70	0 00	0 00	0 00	0 00	35 930000
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	B	278058102	2 0000	EATON CORP			4/27/2011	-106 98	106 98	0 00	0 00	0 00	0 00	53 440000
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	B	278058102	7 0000	EATON CORP			4/27/2011	-376 94	376 94	0 00	0 00	0 00	0 00	53 838200
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	B	278058102	18 0000	EATON CORP			4/27/2011	-972 90	972 90	0 00	0 00	0 00	0 00	54 000000
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	B	835898107	2 0000	SOTHEBY'S			4/27/2011	-99 36	99 36	0 00	0 00	0 00	0 00	49 649400
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	B	835898107	10 0000	SOTHEBY'S			4/27/2011	-500 48	500 48	0 00	0 00	0 00	0 00	50 037900
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	B	835898107	5 0000	SOTHEBY'S			4/27/2011	-252 70	252 70	0 00	0 00	0 00	0 00	50 499800
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	B	887317303	35 0000	TIME WARNER INC			4/27/2011	-1 273 17	1 273 17	0 00	0 00	0 00	0 00	36 326300
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	B	887317303	64 0000	TIME WARNER INC			4/27/2011	-2 323 95	2 323 95	0 00	0 00	0 00	0 00	36 301700
KEFF16000002	MARSICO CAP MGMT LG	4/21/2011	S	996191052	-1 710 8900	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/21/2011	1 710 89	-1 710 89	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/25/2011	S	996191052	-5 691 7800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/25/2011	5 691 78	-5 691 78	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/26/2011	S	996191052	-13 580 3400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/26/2011	13 580 34	-13 580 34	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/26/2011	S	902973304	-529 0000	US BANCORP			4/29/2011	13 177 13	-12 583 90	593 23	0 00	593 23	24 950000	
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	B	004764106	29 0000	ACME PACKET INC			5/2/2011	-2 400 95	2 400 95	0 00	0 00	0 00	0 00	82 781500
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	B	773903109	14 0000	ROCKWELL AUTOMATION INC			5/2/2011	-1 271 70	1 271 70	0 00	0 00	0 00	0 00	90 785500
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	B	773903109	10 0000	ROCKWELL AUTOMATION INC			5/2/2011	-875 03	875 03	0 00	0 00	0 00	0 00	87 493200
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	B	773903109	44 0000	ROCKWELL AUTOMATION INC			5/2/2011	-3 902 49	3 902 49	0 00	0 00	0 00	0 00	88 683000
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	B	773903109	33 0000	ROCKWELL AUTOMATION INC			5/2/2011	-2 927 94	2 927 94	0 00	0 00	0 00	0 00	88 695400
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	S	996191052	-5 906 4800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/27/2011	5 906 48	-5 906 48	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	S	111320107	-288 0000	BROADCOM CORP			5/2/2011	10 253 38	-10 998 52	-745 14	0 00	-745 14	35 612700	
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	S	111320107	-6 0000	BROADCOM CORP			5/2/2011	215 65	-229 14	-13 49	0 00	-13 49	35 953100	
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	S	111320107	-242 0000	BROADCOM CORP			5/2/2011	8 654 19	-9 241 81	-587 62	0 00	-587 62	35 801800	
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	S	315616102	-5 0000	F5 NETWORKS INC			5/2/2011	527 37	-567 68	-40 31	0 00	-40 31	105 527300	
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	S	315616102	-19 0000	F5 NETWORKS INC			5/2/2011	2 002 38	-2 157 16	-154 78	0 00	-154 78	105 400500	
KEFF16000002	MARSICO CAP MGMT LG	4/27/2011	DV	222388209	753 0000	COUNTRYWIDE CAP V GTD CAP SEC	REC DIV	ON 753 000	5/2/2011	329 44	329 44	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	B	004764106	23 0000	ACME PACKET INC			5/3/2011	-1 876 27	1 876 27	0 00	0 00	0 00	0 00	81 566900
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	B	004764106	11 0000	ACME PACKET INC			5/3/2011	-901 58	901 58	0 00	0 00	0 00	0 00	81 952000
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	B	674599105	2 0000	OCCIDENTAL PETROLEUM CORP			5/3/2011	-208 56	208 56	0 00	0 00	0 00	0 00	104 270600
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	B	674599105	3 0000	OCCIDENTAL PETROLEUM CORP			5/3/2011	-311 22	311 22	0 00	0 00	0 00	0 00	103 731600
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	B	674599105	5 0000	OCCIDENTAL PETROLEUM CORP			5/3/2011	-521 90	521 90	0 00	0 00	0 00	0 00	104 340000
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	B	773903109	57 0000	ROCKWELL AUTOMATION INC			5/3/2011	-5 045 51	5 045 51	0 00	0 00	0 00	0 00	88 467700
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	B	773903109	14 0000	ROCKWELL AUTOMATION INC			5/3/2011	-1 250 45	1 250 45	0 00	0 00	0 00	0 00	89 307500
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	111320107	-23 0000	BROADCOM CORP			5/3/2011	796 24	-878 35	-82 11	0 00	-82 11	34 670000	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	111320107	-12 0000	BROADCOM CORP			5/3/2011	419 18	-458 27	-39 09	0 00	-39 09	34 942500	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	111320107	-19 0000	BROADCOM CORP			5/3/2011	651 18	-725 60	-74 42	0 00	-74 42	34 303500	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	111320107	-69 0000	BROADCOM CORP			5/3/2011	2 412 21	-2 635 06	-222 85	0 00	-222 85	35 000300	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	111320107	-19 0000	BROADCOM CORP			5/3/2011	655 21	-725 60	-70 39	0 00	-70 39	34 516000	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	111320107	-23 0000	BROADCOM CORP			5/3/2011	795 95	-878 35	-82 40	0 00	-82 40	34 647200	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	315616102	-2 0000	F5 NETWORKS INC			5/3/2011	207 55	-227 07	-19 52	0 00	-19 52	103 790100	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	315616102	-6 0000	F5 NETWORKS INC			5/3/2011	627 96	-681 21	-53 25	0 00	-53 25	104 674100	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	315616102	-11 0000	F5 NETWORKS INC			5/3/2011	1 137 81	-1 248 88	-111 07	0 00	-111 07	103 469700	
KEFF16000002	MARSICO CAP MGMT LG	4/28/2011	S	315616102	-2 0000	F5 NETWORKS INC			5/3/2011	207 32	-227 07	-19 75	0 00	-19 75	103 674700	
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	B	996191052	13 629 5500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	4/29/2011	-13 629 55	13 629 55	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	B	004764106	27 0000	ACME PACKET INC			5/4/2011	-2 242 53	2 242 53	0 00	0 00	0 00	0 00	83 046800
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	B	674599105	4 0000	OCCIDENTAL PETROLEUM CORP			5/4/2011	-429 55	429 55	0 00	0 00	0 00	0 00	107 377400
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	B	674599105	4 0000	OCCIDENTAL PETROLEUM CORP			5/4/2011	-449 13	449 13	0 00	0 00	0 00	0 00	112 273200
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	B	674599105	2 0000	OCCIDENTAL PETROLEUM CORP			5/4/2011	-221 06	221 06	0 00	0 00	0 00	0 00	110 480200
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	B	674599105	9 0000	OCCIDENTAL PETROLEUM CORP			5/4/2011	-1 003 48	1 003 48	0 00	0 00	0 00	0 00	111 487800
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	B	674599105	4 0000	OCCIDENTAL PETROLEUM CORP			5/4/2011	-450 11	450 11	0 00	0 00	0 00	0 00	112 516500
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	B	674599105	26 0000	OCCIDENTAL PETROLEUM CORP			5/4/2011	-2 945 37	2 945 37	0 00	0 00	0 00	0 00	113 253300
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	S	315616102	-10 0000	F5 NETWORKS INC			5/4/2011	1 012 47	-1 135 35	-122 88	0 00	-122 88	101 259400	
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	S	315616102	-14 0000	F5 NETWORKS INC			5/4/2011	1 425 29	-1 589 49	-164 20	0 00	-164 20	101 838700	
KEFF16000002	MARSICO CAP MGMT LG	4/29/2011	DV	983134107	191 0000	WYNN RESORTS LTD	REC DIV	ON 191 000	5/17/2011	95 50	95 50	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/2/2011	B	996191052	10 709 8000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/2/2011	-10 709 80	10 709 80	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/2/2011	B	674599105	10 0000	OCCIDENTAL PETROLEUM CORP			5/5/2011	-1 156 79	1 156 79	0 00	0 00	0 00	0 00	115 668500
KEFF16000002	MARSICO CAP MGMT LG	5/2/2011	B	674599105	3 0000	OCCIDENTAL PETROLEUM CORP			5/5/2011	-348 71	348 71	0 00	0 00	0 00	0 00	116 228000
KEFF16000002	MARSICO CAP MGMT LG	5/2/2011	B	674599105	14 0000	OCCIDENTAL PETROLEUM CORP			5/5/2011	-1 628 11	1 628 11	0 00	0 00	0 00	0 00	116 253900
KEFF16000002	MARSICO CAP MGMT LG	5/3/2011	B	855244109	5 0000	STARBUCKS CORP			5/6/2011	-180 05	180 05	0 00	0 00	0 00	0 00	35 970500
KEFF16000002	MARSICO CAP MGMT LG	5/3/2011	S	996191052	-2 192 1100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/3/2011	2 192 11	-2 192 11	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/3/2011	S	315616102	-13 0000	F5 NETWORKS INC			5/6/2011	1 302 33	-1 475 96	-173 63	0 00	-173 63	100 221600	
KEFF16000002	MARSICO CAP MGMT LG	5/3/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	5/3/2011	12 77	12 77	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/4/2011	B	855244109	2 0000	STARBUCKS CORP			5/9/2011	-71 99	71 99	0 00	0 00	0 00	0 00	35 986600
KEFF16000002	MARSICO CAP MGMT LG	5/4/2011	B	887317303	2 0000	TIME WARNER INC			5/9/2011	-72 34	72 34	0 00	0 00	0 00	0 00	36 159700
KEFF16000002	MARSICO CAP MGMT LG	5/4/2011	B	887317303	19 0000	TIME WARNER INC			5/9/2011	-691 14	691 14	0 00	0 00	0 00	0 00	36 325600
KEFF16000002	MARSICO CAP MGMT LG	5/4/2011	B	887317303	19 0000	TIME WARNER INC			5/9/2011	-693 39	693 39	0 00	0 00	0 00	0 00	36 444400
KEFF16000002	MARSICO CAP MGMT LG	5/4/2011	B	887317303	16 0000	TIME WARNER INC			5/9/2011	-582 56	582 56	0 00	0 00	0 00	0 00	36

KEFF16000002	MARSICO CAP MGMT LG	5/5/2011	B	872540109	16 0000	TJX COS INC		5/10/2011	-852 52	852 52	0 00	0 00	0 00	53 232200
KEFF16000002	MARSICO CAP MGMT LG	5/5/2011	B	872540109	33 0000	TJX COS INC		5/10/2011	-1 765 63	1 765 63	0 00	0 00	0 00	53 493800
KEFF16000002	MARSICO CAP MGMT LG	5/5/2011	B	887317303	24 0000	TIME WARNER INC		5/10/2011	-871 49	871 49	0 00	0 00	0 00	36 262100
KEFF16000002	MARSICO CAP MGMT LG	5/5/2011	S	996191052	-2 965 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/5/2011	2 965 96	-2 965 96	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/5/2011	S	023135106	-6 0000	AMAZON COM INC		5/10/2011	1 202 58	-653 31	549 27	0 00	549 27	200 445600
KEFF16000002	MARSICO CAP MGMT LG	5/5/2011	S	315616102	-4 0000	F5 NETWORKS INC		5/10/2011	407 20	-454 14	-46 94	0 00	-46 94	101 852600
KEFF16000002	MARSICO CAP MGMT LG	5/5/2011	S	315616102	-21 0000	F5 NETWORKS INC		5/10/2011	2 126 85	-2 384 23	-257 38	0 00	-257 38	101 320900
KEFF16000002	MARSICO CAP MGMT LG	5/5/2011	DV	278058102	604 0000	EATON CORP	REC DIV ON 604 000	5/27/2011	205 36	205 36	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/6/2011	B	996191052	1 408 2700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/6/2011	-1 408 27	1 408 27	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/6/2011	DV	693506107	352 0000	PPG INDUSTRIES INC	REC DIV ON 352 000	6/10/2011	200 64	200 64	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/9/2011	S	996191052	-1 103 3900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/9/2011	1 103 39	-1 103 39	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/9/2011	SS	172967101	-6 788 7000	CITIGROUP INC	REVERSE SPLIT 010%		0 00	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/9/2011	MW	172967101	-754 3000	CITIGROUP INC	MERGER EFFECTIVE 09-MAY-11		0 00	-33 755 44	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/9/2011	MM	172967424	754 3000	CITIGROUP INC	MERGER EFFECTIVE 09-MAY-11		0 00	33 755 44	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/9/2011	DV	855244109	684 0000	STARBUCKS CORP	REC DIV ON 684 000	5/27/2011	88 92	88 92	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/10/2011	B	835898107	11 0000	SOTHEBY'S		5/13/2011	-467 94	467 94	0 00	0 00	0 00	42 530000
KEFF16000002	MARSICO CAP MGMT LG	5/10/2011	S	996191052	-10 398 8600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/10/2011	10 398 86	-10 398 86	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/10/2011	DV	872540109	766 0000	TJX COS INC	REC DIV ON 766 000	6/2/2011	145 54	145 54	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/11/2011	B	835898107	17 0000	SOTHEBY'S		5/16/2011	-717 74	717 74	0 00	0 00	0 00	42 210200
KEFF16000002	MARSICO CAP MGMT LG	5/11/2011	B	835898107	56 0000	SOTHEBY'S		5/16/2011	-2 350 75	2 350 75	0 00	0 00	0 00	41 967600
KEFF16000002	MARSICO CAP MGMT LG	5/11/2011	B	835898107	25 0000	SOTHEBY'S		5/16/2011	-1 053 95	1 053 95	0 00	0 00	0 00	42 148100
KEFF16000002	MARSICO CAP MGMT LG	5/11/2011	B	835898107	2 0000	SOTHEBY'S		5/16/2011	-84 08	84 08	0 00	0 00	0 00	42 000000
KEFF16000002	MARSICO CAP MGMT LG	5/11/2011	S	996191052	-4 331 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/11/2011	4 331 00	-4 331 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/11/2011	DV	35671D857	422 0000	FREEMPORT-MCMORAN COPPER & GOLD	REC SPL DIV 422 000	6/1/2011	211 00	211 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/12/2011	DV	773903109	410 0000	ROCKWELL AUTOMATION INC	REC DIV ON 410 000	6/10/2011	143 50	143 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/13/2011	B	00846U101	18 0000	AGILENT TECHNOLOGIES INC		5/18/2011	-947 76	947 76	0 00	0 00	0 00	52 643200
KEFF16000002	MARSICO CAP MGMT LG	5/13/2011	B	00846U101	13 0000	AGILENT TECHNOLOGIES INC		5/18/2011	-684 58	684 58	0 00	0 00	0 00	52 650100
KEFF16000002	MARSICO CAP MGMT LG	5/13/2011	B	855244109	31 0000	STARBUCKS CORP		5/18/2011	-1 121 91	1 121 91	0 00	0 00	0 00	36 150700
KEFF16000002	MARSICO CAP MGMT LG	5/13/2011	B	98742U100	5 0000	YOUKU COM INC		5/18/2011	-221 05	221 05	0 00	0 00	0 00	44 200300
KEFF16000002	MARSICO CAP MGMT LG	5/13/2011	B	98742U100	5 0000	YOUKU COM INC		5/18/2011	-221 14	221 14	0 00	0 00	0 00	44 218000
KEFF16000002	MARSICO CAP MGMT LG	5/13/2011	S	996191052	-467 9400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/13/2011	467 94	-467 94	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/13/2011	S	023135106	-4 0000	AMAZON COM INC		5/18/2011	816 01	-435 54	380 47	0 00	380 47	204 017500
KEFF16000002	MARSICO CAP MGMT LG	5/13/2011	S	023135106	-13 0000	AMAZON COM INC		5/18/2011	2 641 69	-1 415 50	1 226 19	0 00	1 226 19	203 221300
KEFF16000002	MARSICO CAP MGMT LG	5/16/2011	B	855244109	51 0000	STARBUCKS CORP		5/19/2011	-1 812 02	1 812 02	0 00	0 00	0 00	35 519900
KEFF16000002	MARSICO CAP MGMT LG	5/16/2011	S	996191052	-4 206 5200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/16/2011	4 206 52	-4 206 52	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/17/2011	B	996191052	95 5000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/17/2011	-95 50	95 50	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/17/2011	B	212015101	2 0000	CONTINENTAL RESOURCES INC/OK		5/20/2011	-121 72	121 72	0 00	0 00	0 00	60 848400
KEFF16000002	MARSICO CAP MGMT LG	5/17/2011	B	212015101	12 0000	CONTINENTAL RESOURCES INC/OK		5/20/2011	-732 33	732 33	0 00	0 00	0 00	60 987500
KEFF16000002	MARSICO CAP MGMT LG	5/17/2011	B	855244109	12 0000	STARBUCKS CORP		5/20/2011	-419 67	419 67	0 00	0 00	0 00	34 962400
KEFF16000002	MARSICO CAP MGMT LG	5/17/2011	B	872540109	20 0000	TJX COS INC		5/20/2011	-1 055 15	1 055 15	0 00	0 00	0 00	52 747700
KEFF16000002	MARSICO CAP MGMT LG	5/17/2011	B	872540109	8 0000	TJX COS INC		5/20/2011	-417 96	417 96	0 00	0 00	0 00	52 235300
KEFF16000002	MARSICO CAP MGMT LG	5/17/2011	S	032511107	-8 0000	ANADARKO PETROLEUM CORP		5/20/2011	580 09	-416 27	163 82	0 00	163 82	72 524100
KEFF16000002	MARSICO CAP MGMT LG	5/18/2011	B	996191052	261 2600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/18/2011	-261 26	261 26	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/18/2011	B	98742U100	6 0000	YOUKU COM INC		5/23/2011	-288 40	288 40	0 00	0 00	0 00	48 056200
KEFF16000002	MARSICO CAP MGMT LG	5/18/2011	B	98742U100	5 0000	YOUKU COM INC		5/23/2011	-238 84	238 84	0 00	0 00	0 00	47 717900
KEFF16000002	MARSICO CAP MGMT LG	5/18/2011	B	98742U100	19 0000	YOUKU COM INC		5/23/2011	-910 59	910 59	0 00	0 00	0 00	47 915900
KEFF16000002	MARSICO CAP MGMT LG	5/18/2011	DV	231021106	152 0000	CUMMINS INC	REC DIV ON 152 000	6/1/2011	39 90	39 90	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	5/19/2011	B	98742U100	2 0000	YOUKU COM INC		5/24/2011	-99 79	99 79	0 00	0 00	0 00	49 886300
KEFF16000002	MARSICO CAP MGMT LG	5/19/2011	S	996191052	-1 812 0200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/19/2011	1 812 02	-1 812 02	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/20/2011	B	98742U100	70 0000	YOUKU COM INC		5/25/2011	-3 372 60	3 372 60	0 00	0 00	0 00	48 180000
KEFF16000002	MARSICO CAP MGMT LG	5/20/2011	B	98742U100	13 0000	YOUKU COM INC		5/25/2011	-622 17	622 17	0 00	0 00	0 00	47 848900
KEFF16000002	MARSICO CAP MGMT LG	5/20/2011	B	98742U100	13 0000	YOUKU COM INC		5/25/2011	-624 71	624 71	0 00	0 00	0 00	48 004600
KEFF16000002	MARSICO CAP MGMT LG	5/20/2011	S	996191052	-2 166 7400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/20/2011	2 166 74	-2 166 74	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/20/2011	S	032511107	-9 0000	ANADARKO PETROLEUM CORP		5/25/2011	676 66	-468 30	208 36	0 00	208 36	75 196300
KEFF16000002	MARSICO CAP MGMT LG	5/20/2011	S	032511107	-3 0000	ANADARKO PETROLEUM CORP		5/25/2011	223 94	-156 10	67 84	0 00	67 84	74 661100
KEFF16000002	MARSICO CAP MGMT LG	5/20/2011	S	032511107	-2 0000	ANADARKO PETROLEUM CORP		5/25/2011	151 12	-104 07	47 05	0 00	47 05	75 575000
KEFF16000002	MARSICO CAP MGMT LG	5/23/2011	S	996191052	-1 437 8300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/23/2011	1 437 83	-1 437 83	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/23/2011	S	032511107	-2 0000	ANADARKO PETROLEUM CORP		5/26/2011	147 96	-104 07	43 89	0 00	43 89	73 993400
KEFF16000002	MARSICO CAP MGMT LG	5/23/2011	S	032511107	-8 0000	ANADARKO PETROLEUM CORP		5/26/2011	590 02	-416 27	173 75	0 00	173 75	73 764600
KEFF16000002	MARSICO CAP MGMT LG	5/23/2011	S	032511107	-11 0000	ANADARKO PETROLEUM CORP		5/26/2011	814 48	-572 37	242 11	0 00	242 11	74 055600
KEFF16000002	MARSICO CAP MGMT LG	5/24/2011	S	996191052	-99 7900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/24/2011	99 79	-99 79	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/24/2011	S	032511107	-6 0000	ANADARKO PETROLEUM CORP		5/27/2011	454 76	-312 20	142 56	0 00	142 56	75 805200
KEFF16000002	MARSICO CAP MGMT LG	5/24/2011	S	032511107	-5 0000	ANADARKO PETROLEUM CORP		5/27/2011	379 52	-260 17	119 35	0 00	119 35	75 915000
KEFF16000002	MARSICO CAP MGMT LG	5/24/2011	S	38141G104	-12 0000	GOLDMAN SACHS GROUP INC/THE		5/27/2011	1 630 36	-1 911 89	-281 53	0 00	-281 53	135 876600
KEFF16000002	MARSICO CAP MGMT LG	5/24/2011	S	38141G104	-4 0000	GOLDMAN SACHS GROUP INC/THE		5/27/2011	544 30	-637 30	-93 00	0 00	-93 00	136 090000
KEFF16000002	MARSICO CAP MGMT LG	5/25/2011	B	212015101	2 0000	CONTINENTAL RESOURCES INC/OK		5/31/2011	-129 23	129 23	0 00	0 00	0 00	64 605000
KEFF16000002	MARSICO CAP MGMT LG	5/25/2011	B	212015101	6 0000	CONTINENTAL RESOURCES INC/OK		5/31/2011	-390 30	390 30	0 00	0 00	0 00	65 040000
KEFF16000002	MARSICO CAP MGMT LG	5/25/2011	B	212015101	2 0000	CONTINENTAL RESOURCES INC/OK		5/31/2011	-130 48	130 48	0 00	0 00	0 00	65 200000
KEFF16000002	MARSICO CAP MGMT LG	5/25/2011	B	674599105	3 0000	OCCIDENTAL PETROLEUM CORP		5/31/2011	-312 89	312 89	0 00	0 00	0 00	104 287900
KEFF16000002	MARSICO CAP MGMT LG	5/25/2011	B	674599105	12 0000	OCCIDENTAL PETROLEUM CORP		5/31/2011	-1 253 33	1 253 33				

KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	B	996191052	1 552 4600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/26/2011	-1 552 46	1 552 46	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	B	212015101	6 0000	CONTINENTAL RESOURCES INC/OK		6/1/2011	-387 63	387 63	0 00	0 00	0 00	0 00	64 595100
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	B	212015101	2 0000	CONTINENTAL RESOURCES INC/OK		6/1/2011	-128 96	128 96	0 00	0 00	0 00	0 00	64 470000
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	B	212015101	13 0000	CONTINENTAL RESOURCES INC/OK		6/1/2011	-843 97	843 97	0 00	0 00	0 00	0 00	64 880400
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	B	674599105	5 0000	OCCIDENTAL PETROLEUM CORP		6/1/2011	-520 55	520 55	0 00	0 00	0 00	0 00	104 059700
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	B	674599105	11 0000	OCCIDENTAL PETROLEUM CORP		6/1/2011	-1 146 88	1 146 88	0 00	0 00	0 00	0 00	104 251900
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	032511107	-18 0000	ANADARKO PETROLEUM CORP		6/1/2011	1 392 22	-936 60	455 62	0 00	455 62	77 397000	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	032511107	-5 0000	ANADARKO PETROLEUM CORP		6/1/2011	387 15	-260 17	126 98	0 00	126 98	77 441000	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	172967424	-73 0000	CITIGROUP INC		6/1/2011	2 935 99	-3 266 80	-330 81	0 00	-330 81	40 229800	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	172967424	-25 0000	CITIGROUP INC		6/1/2011	1 008 76	-1 118 77	-110 01	0 00	-110 01	40 361000	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	172967424	-16 0000	CITIGROUP INC		6/1/2011	645 64	-716 01	-70 37	0 00	-70 37	40 383500	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	369550108	-20 0000	GENERAL DYNAMICS CORP		6/1/2011	1 402 52	-1 266 80	135 72	0 00	135 72	70 177400	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	369550108	-5 0000	GENERAL DYNAMICS CORP		6/1/2011	351 30	-316 70	34 60	0 00	34 60	70 272400	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	38141G104	-8 0000	GOLDMAN SACHS GROUP INC/THE		6/1/2011	1 087 01	-1 274 59	-187 58	0 00	-187 58	135 889800	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	38141G104	-4 0000	GOLDMAN SACHS GROUP INC/THE		6/1/2011	543 07	-637 30	-94 23	0 00	-94 23	135 781700	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	38141G104	-3 0000	GOLDMAN SACHS GROUP INC/THE		6/1/2011	408 07	-477 97	-69 90	0 00	-69 90	136 035800	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	S	38141G104	-22 0000	GOLDMAN SACHS GROUP INC/THE		6/1/2011	2 992 63	-3 505 12	-512 49	0 00	-512 49	136 041200	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	DV	887317303	1 155 0000	TIME WARNER INC	REC DIV ON 1155 000	6/15/2011	271 43	271 43	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	5/26/2011	DV	907818108	421 0000	UNION PACIFIC CORP	REC DIV ON 421 000	7/1/2011	199 98	199 98	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	B	996191052	3 303 2200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/27/2011	-3 303 22	3 303 22	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	B	212015101	8 0000	CONTINENTAL RESOURCES INC/OK		6/2/2011	-527 81	527 81	0 00	0 00	0 00	65 926200	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	B	212015101	4 0000	CONTINENTAL RESOURCES INC/OK		6/2/2011	-263 77	263 77	0 00	0 00	0 00	65 933300	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	B	212015101	12 0000	CONTINENTAL RESOURCES INC/OK		6/2/2011	-796 67	796 67	0 00	0 00	0 00	66 349400	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	B	674599105	17 0000	OCCIDENTAL PETROLEUM CORP		6/2/2011	-1 819 21	1 819 21	0 00	0 00	0 00	107 002300	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	B	674599105	6 0000	OCCIDENTAL PETROLEUM CORP		6/2/2011	-642 18	642 18	0 00	0 00	0 00	107 019300	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	S	032511107	-8 0000	ANADARKO PETROLEUM CORP		6/2/2011	626 88	-416 27	210 61	0 00	210 61	78 412200	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	S	032511107	-11 0000	ANADARKO PETROLEUM CORP		6/2/2011	865 61	-572 37	293 24	0 00	293 24	78 703500	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	S	369550108	-10 0000	GENERAL DYNAMICS CORP		6/2/2011	710 64	-633 40	77 24	0 00	77 24	71 115800	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	S	369550108	-16 0000	GENERAL DYNAMICS CORP		6/2/2011	1 136 59	-1 013 44	123 15	0 00	123 15	71 088700	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	S	369550108	-22 0000	GENERAL DYNAMICS CORP		6/2/2011	1 565 71	-1 393 48	172 23	0 00	172 23	71 180600	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	DV	38141G104	131 0000	GOLDMAN SACHS GROUP INC/THE	REC DIV ON 131 000	6/29/2011	45 85	45 85	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	DV	406216101	764 0000	HALLIBURTON CO	REC DIV ON 764 000	6/22/2011	68 76	68 76	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	DV	580135101	270 0000	MCDONALD'S CORP	REC DIV ON 270 000	6/15/2011	164 70	164 70	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	5/27/2011	DV	835898107	144 0000	SOTHEYB'S	REC DIV ON 144 000	6/15/2011	7 20	7 20	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	5/31/2011	B	996191052	8 962 8500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/31/2011	-8 962 85	8 962 85	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	5/31/2011	B	674599105	3 0000	OCCIDENTAL PETROLEUM CORP		6/3/2011	-326 01	326 01	0 00	0 00	0 00	108 660000	
KEFF16000002	MARSICO CAP MGMT LG	5/31/2011	B	674599105	7 0000	OCCIDENTAL PETROLEUM CORP		6/3/2011	-758 33	758 33	0 00	0 00	0 00	108 292700	
KEFF16000002	MARSICO CAP MGMT LG	5/31/2011	S	032511107	-8 0000	ANADARKO PETROLEUM CORP		6/3/2011	635 76	-416 27	219 49	0 00	219 49	79 482000	
KEFF16000002	MARSICO CAP MGMT LG	5/31/2011	S	032511107	-2 0000	ANADARKO PETROLEUM CORP		6/3/2011	156 98	-104 07	52 91	0 00	52 91	78 505000	
KEFF16000002	MARSICO CAP MGMT LG	5/31/2011	S	369550108	-26 0000	GENERAL DYNAMICS CORP		6/3/2011	1 933 74	-1 646 84	286 90	0 00	286 90	74 386200	
KEFF16000002	MARSICO CAP MGMT LG	5/31/2011	S	369550108	-14 0000	GENERAL DYNAMICS CORP		6/3/2011	1 038 37	-886 76	151 61	0 00	151 61	74 220600	
KEFF16000002	MARSICO CAP MGMT LG	6/1/2011	B	996191052	10 377 2700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/1/2011	-10 377 27	10 377 27	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	6/1/2011	B	189754104	2 0000	COACH INC		6/6/2011	-125 99	125 99	0 00	0 00	0 00	62 985000	
KEFF16000002	MARSICO CAP MGMT LG	6/1/2011	B	189754104	48 0000	COACH INC		6/6/2011	-3 015 06	3 015 06	0 00	0 00	0 00	62 773800	
KEFF16000002	MARSICO CAP MGMT LG	6/1/2011	B	189754104	7 0000	COACH INC		6/6/2011	-441 77	441 77	0 00	0 00	0 00	63 100100	
KEFF16000002	MARSICO CAP MGMT LG	6/1/2011	S	032511107	-6 0000	ANADARKO PETROLEUM CORP		6/6/2011	466 34	-312 20	154 14	0 00	154 14	77 735000	
KEFF16000002	MARSICO CAP MGMT LG	6/1/2011	S	369550108	-6 0000	GENERAL DYNAMICS CORP		6/6/2011	435 45	-380 04	55 41	0 00	55 41	72 586400	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	CW	501897102	1 959 0000	ADR FEE	LI & FUNG LTD	6/2/2011	-26 05	-26 05	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	B	996191052	1 012 8700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/2/2011	-1 012 87	1 012 87	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	B	189754104	14 0000	COACH INC		6/7/2011	-864 33	864 33	0 00	0 00	0 00	61 727900	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	B	189754104	16 0000	COACH INC		6/7/2011	-989 66	989 66	0 00	0 00	0 00	61 813900	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	B	189754104	27 0000	COACH INC		6/7/2011	-1 668 69	1 668 69	0 00	0 00	0 00	61 793400	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	S	032511107	-3 0000	ANADARKO PETROLEUM CORP		6/7/2011	230 74	-156 10	74 64	0 00	74 64	76 925600	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	S	032511107	-12 0000	ANADARKO PETROLEUM CORP		6/7/2011	923 25	-624 40	298 85	0 00	298 85	76 949400	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	S	369550108	-11 0000	GENERAL DYNAMICS CORP		6/7/2011	790 72	-696 74	93 98	0 00	93 98	71 895300	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/2/2011	11 54	11 54	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	DV	189754104	57 0000	COACH INC	REC DIV ON 57 000	7/5/2011	12 83	12 83	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	6/2/2011	DV	654106103	438 0000	NIKE INC	REC DIV ON 438 000	7/1/2011	135 78	135 78	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	B	996191052	2 785 4600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/3/2011	-2 785 46	2 785 46	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	B	189754104	3 0000	COACH INC		6/8/2011	-182 81	182 81	0 00	0 00	0 00	60 926200	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	B	189754104	10 0000	COACH INC		6/8/2011	-611 90	611 90	0 00	0 00	0 00	61 150000	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	B	189754104	11 0000	COACH INC		6/8/2011	-671 41	671 41	0 00	0 00	0 00	61 027100	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	B	855244109	37 0000	STARBUCKS CORP		6/8/2011	-1 301 73	1 301 73	0 00	0 00	0 00	35 171900	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	S	032511107	-5 0000	ANADARKO PETROLEUM CORP		6/8/2011	384 45	-260 17	124 28	0 00	124 28	76 902400	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	S	032511107	-14 0000	ANADARKO PETROLEUM CORP		6/8/2011	1 072 78	-728 47	344 31	0 00	344 31	76 639000	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	S	369550108	-22 0000	GENERAL DYNAMICS CORP		6/8/2011	1 551 83	-1 393 48	158 35	0 00	158 35	70 549100	
KEFF16000002	MARSICO CAP MGMT LG	6/3/2011	DV	74005P104	446 0000	PRAXAIR INC	REC DIV ON 446 000	6/15/2011	223 00	223 00	0 00	0 00	0 00	0 000000	
KEFF16000002	MARSICO CAP MGMT LG	6/6/2011	B	189754104	16 0000	COACH INC		6/9/2011	-972 55	972 55	0 00	0 00	0 00	60 774600	
KEFF16000002	MARSICO CAP MGMT LG	6/6/2011	B	189754104	7 0000	COACH INC		6/9/2011	-426 74	426 74	0 00	0 00	0 00	6	

KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	B	98742U100	39 0000	YOUKU COM INC		6/10/2011	-1 357 51	1 357 51	0 00	0 00	0 00	34 797900
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	996191052	-1 577 9700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/7/2011	1 577 97	-1 577 97	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	032511107	-2 0000	ANADARKO PETROLEUM CORP		6/10/2011	151 47	-104 07	47 40	0 00	47 40	75 750000
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	032511107	-5 0000	ANADARKO PETROLEUM CORP		6/10/2011	372 55	-260 17	112 38	0 00	112 38	74 522100
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	032511107	-11 0000	ANADARKO PETROLEUM CORP		6/10/2011	820 18	-572 37	247 81	0 00	247 81	74 573800
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	037833100	-43 0000	APPLE INC		6/10/2011	14 375 68	-8 264 99	6 110 69	0 00	6 110 69	334 334700
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	056752108	-15 0000	BAIDU INC/CHINA	ADR	6/10/2011	1 873 74	-630 77	1 242 97	0 00	1 242 97	124 928400
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	056752108	-9 0000	BAIDU INC/CHINA	ADR	6/10/2011	1 103 98	-378 46	725 52	0 00	725 52	122 708000
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	172967424	-164 0000	CITIGROUP INC		6/10/2011	6 261 93	-7 339 11	-1 077 18	0 00	-1 077 18	38 233300
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	172967424	-28 0000	CITIGROUP INC		6/10/2011	1 068 53	-1 253 02	-184 49	0 00	-184 49	38 172700
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	172967424	-21 0000	CITIGROUP INC		6/10/2011	803 13	-939 76	-136 63	0 00	-136 63	38 255000
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	369550108	-21 0000	GENERAL DYNAMICS CORP		6/10/2011	1 486 43	-1 330 14	156 29	0 00	156 29	70 793800
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	38141G104	-51 0000	GOLDMAN SACHS GROUP INC/THE		6/10/2011	6 856 21	-8 125 52	-1 269 31	0 00	-1 269 31	134 448300
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	38141G104	-15 0000	GOLDMAN SACHS GROUP INC/THE		6/10/2011	2 013 13	-2 389 86	-376 73	0 00	-376 73	134 221400
KEFF16000002	MARSICO CAP MGMT LG	6/7/2011	S	38141G104	-2 0000	GOLDMAN SACHS GROUP INC/THE		6/10/2011	266 52	-318 65	-52 13	0 00	-52 13	133 272800
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	B	996191052	241 2100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/8/2011	-241 21	241 21	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	B	393122106	4 0000	GREEN MOUNTAIN COFFEE ROASTERS		6/13/2011	-305 09	305 09	0 00	0 00	0 00	76 261900
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	056752108	-3 0000	BAIDU INC/CHINA	ADR	6/13/2011	368 55	-126 15	242 40	0 00	242 40	122 863800
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	056752108	-23 0000	BAIDU INC/CHINA	ADR	6/13/2011	2 837 25	-967 18	1 870 07	0 00	1 870 07	123 371400
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	172967424	-342 0000	CITIGROUP INC		6/13/2011	12 744 72	-15 304 74	-2 560 02	0 00	-2 560 02	37 316000
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	172967424	-2 0000	CITIGROUP INC		6/13/2011	75 30	-89 50	-14 20	0 00	-14 20	37 665000
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	172967424	-53 0000	CITIGROUP INC		6/13/2011	1 996 25	-2 371 78	-375 53	0 00	-375 53	37 675800
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	38141G104	-10 0000	GOLDMAN SACHS GROUP INC/THE		6/13/2011	1 338 68	-1 593 24	-254 56	0 00	-254 56	133 881000
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	38141G104	-5 0000	GOLDMAN SACHS GROUP INC/THE		6/13/2011	668 17	-796 62	-128 45	0 00	-128 45	133 648800
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	38141G104	-48 0000	GOLDMAN SACHS GROUP INC/THE		6/13/2011	6 378 31	-7 647 54	-1 269 23	0 00	-1 269 23	132 894100
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	68389X105	-15 0000	ORACLE CORP		6/13/2011	471 92	-405 91	66 01	0 00	66 01	31 502300
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	S	68389X105	-13 0000	ORACLE CORP		6/13/2011	408 05	-351 79	56 26	0 00	56 26	31 419300
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	DV	674599105	267 0000	OCCIDENTAL PETROLEUM CORP	REC DIV ON 267 000	7/15/2011	122 82	122 82	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	6/8/2011	DV	740189105	160 0000	PRECISION CASTPARTS CORP	REC DIV ON 160 000	7/5/2011	4 80	4 80	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	6/9/2011	B	996191052	1 009 9500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/9/2011	-1 009 95	1 009 95	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/9/2011	B	189754104	66 0000	COACH INC		6/14/2011	-3 959 81	3 959 81	0 00	0 00	0 00	59 987100
KEFF16000002	MARSICO CAP MGMT LG	6/9/2011	B	189754104	2 0000	COACH INC		6/14/2011	-119 34	119 34	0 00	0 00	0 00	59 630000
KEFF16000002	MARSICO CAP MGMT LG	6/9/2011	S	172967424	-0 3000	CITIGROUP INC	DELIVERED FRACTIONAL SHARES	6/10/2011	11 69	-13 43	-1 74	0 00	-1 74	38 950000
KEFF16000002	MARSICO CAP MGMT LG	6/10/2011	B	996191052	32 374 0900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/10/2011	-32 374 09	32 374 09	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/10/2011	B	189754104	2 0000	COACH INC		6/15/2011	-118 16	118 16	0 00	0 00	0 00	59 069700
KEFF16000002	MARSICO CAP MGMT LG	6/10/2011	B	189754104	4 0000	COACH INC		6/15/2011	-236 38	236 38	0 00	0 00	0 00	59 085000
KEFF16000002	MARSICO CAP MGMT LG	6/10/2011	B	189754104	2 0000	COACH INC		6/15/2011	-118 38	118 38	0 00	0 00	0 00	59 150000
KEFF16000002	MARSICO CAP MGMT LG	6/10/2011	B	189754104	42 0000	COACH INC		6/15/2011	-2 493 94	2 493 94	0 00	0 00	0 00	59 339500
KEFF16000002	MARSICO CAP MGMT LG	6/10/2011	B	855244109	39 0000	STARBUCKS CORP		6/15/2011	-1 374 01	1 374 01	0 00	0 00	0 00	53 221100
KEFF16000002	MARSICO CAP MGMT LG	6/10/2011	S	032511107	-9 0000	ANADARKO PETROLEUM CORP		6/15/2011	659 42	-468 30	191 12	0 00	191 12	73 281600
KEFF16000002	MARSICO CAP MGMT LG	6/10/2011	S	032511107	-11 0000	ANADARKO PETROLEUM CORP		6/15/2011	806 53	-572 37	234 16	0 00	234 16	73 333000
KEFF16000002	MARSICO CAP MGMT LG	6/13/2011	B	996191052	26 982 1100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/13/2011	-26 982 11	26 982 11	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/14/2011	S	996191052	-4 079 1500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/14/2011	4 079 15	-4 079 15	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/15/2011	S	996191052	-2 208 5900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/15/2011	2 208 59	-2 208 59	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/15/2011	DV	582839106	175 0000	MEAD JOHNSON NUTRITION CO	REC DIV ON 175 000	7/1/2011	45 50	45 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	B	67103H107	2 0000	O'REILLY AUTOMOTIVE INC		6/21/2011	-121 21	121 21	0 00	0 00	0 00	60 594500
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	B	67103H107	3 0000	O'REILLY AUTOMOTIVE INC		6/21/2011	-182 69	182 69	0 00	0 00	0 00	60 886500
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	023135106	-18 0000	AMAZON COM INC		6/21/2011	3 290 39	-1 959 93	1 330 46	0 00	1 330 46	182 813200
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	023135106	-9 0000	AMAZON COM INC		6/21/2011	1 648 89	-979 97	668 92	0 00	668 92	183 254900
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	26875P101	-2 0000	EOG RESOURCES INC		6/21/2011	203 21	-193 94	9 27	0 00	9 27	101 618300
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	26875P101	-8 0000	EOG RESOURCES INC		6/21/2011	812 20	-775 75	36 45	0 00	36 45	101 537900
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	26875P101	-17 0000	EOG RESOURCES INC		6/21/2011	1 725 55	-1 648 48	77 07	0 00	77 07	101 515200
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	35671D857	-8 0000	FREPORT-MCMORAN COPPER & GOLD		6/21/2011	382 21	-415 37	-33 16	0 00	-33 16	47 817000
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	35671D857	-23 0000	FREPORT-MCMORAN COPPER & GOLD		6/21/2011	1 097 23	-1 194 19	-96 96	0 00	-96 96	47 717000
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	68389X105	-24 0000	ORACLE CORP		6/21/2011	737 61	-649 46	88 15	0 00	88 15	30 744700
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	68389X105	-47 0000	ORACLE CORP		6/21/2011	1 445 53	-1 271 85	173 68	0 00	173 68	30 766600
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	907818108	-8 0000	UNION PACIFIC CORP		6/21/2011	789 34	-500 60	288 74	0 00	288 74	98 719900
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	S	907818108	-3 0000	UNION PACIFIC CORP		6/21/2011	295 65	-187 72	107 93	0 00	107 93	98 562500
KEFF16000002	MARSICO CAP MGMT LG	6/16/2011	DV	886547108	381 0000	TIFFANY & CO	REC DIV ON 381 000	7/1/2011	110 49	110 49	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	B	996191052	7 5400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/17/2011	-7 54	7 54	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	B	67103H107	6 0000	O'REILLY AUTOMOTIVE INC		6/22/2011	-371 35	371 35	0 00	0 00	0 00	61 882300
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	B	67103H107	10 0000	O'REILLY AUTOMOTIVE INC		6/22/2011	-620 16	620 16	0 00	0 00	0 00	62 006200
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	S	032511107	-41 0000	ANADARKO PETROLEUM CORP		6/22/2011	2 906 84	-2 133 37	773 47	0 00	773 47	70 910000
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	S	032511107	-57 0000	ANADARKO PETROLEUM CORP		6/22/2011	4 026 23	-2 965 91	1 060 32	0 00	1 060 32	70 687100
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	S	260543103	-56 0000	DOW CHEMICAL CO/THE		6/22/2011	1 943 53	-1 369 77	573 76	0 00	573 76	34 716600
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	S	26875P101	-12 0000	EOG RESOURCES INC		6/22/2011	1 223 10	-1 163 63	59 47	0 00	59 47	101 937600
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	S	35671D857	-70 0000	FREPORT-MCMORAN COPPER & GOLD		6/22/2011	3 368 53	-3 634 49	-265 96	0 00	-265 96	48 132900
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	S	406216101	-22 0000	HALLIBURTON CO		6/22/2011	1 016 87	-943 82	73 05	0 00	73 05	46 232300
KEFF16000002	MARSICO CAP MGMT LG	6/17/2011	S	406216101	-36 0000	HALLIBURTON CO		6/22/2011	1 646 42	-1 544 44	101 98	0 00		

KEFF16000002	MARSICO CAP MGMT LG	6/20/2011	S	26875P101	-15 0000	EOG RESOURCES INC			6/23/2011	1 518 03	-1 454 54	63 49	0 00		63 49	101 213800
KEFF16000002	MARSICO CAP MGMT LG	6/20/2011	S	26875P101	-9 0000	EOG RESOURCES INC			6/23/2011	904 92	-872 72	32 20	0 00		32 20	100 558800
KEFF16000002	MARSICO CAP MGMT LG	6/20/2011	S	35671D857	-52 0000	FREEMPORT-MCMORAN COPPER & GOLD			6/23/2011	2 474 84	-2 699 91	-225 07	0 00		-225 07	47 604000
KEFF16000002	MARSICO CAP MGMT LG	6/20/2011	S	406216101	-34 0000	HALLIBURTON CO			6/23/2011	1 568 64	-1 458 63	110 01	0 00		110 01	46 147700
KEFF16000002	MARSICO CAP MGMT LG	6/20/2011	S	406216101	-54 0000	HALLIBURTON CO			6/23/2011	2 470 35	-2 316 66	153 69	0 00		153 69	45 758100
KEFF16000002	MARSICO CAP MGMT LG	6/21/2011	B	996191052	12 123 910	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/21/2011	-12 123 91	12 123 91	0 00	0 00		0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/21/2011	B	67103H107	11 0000	O'REILLY AUTOMOTIVE INC			6/24/2011	-695 79	695 79	0 00	0 00		0 00	63 243700
KEFF16000002	MARSICO CAP MGMT LG	6/21/2011	B	67103H107	7 0000	O'REILLY AUTOMOTIVE INC			6/24/2011	-443 73	443 73	0 00	0 00		0 00	63 350000
KEFF16000002	MARSICO CAP MGMT LG	6/21/2011	B	773903109	4 0000	ROCKWELL AUTOMATION INC			6/24/2011	-326 09	326 09	0 00	0 00		0 00	81 511400
KEFF16000002	MARSICO CAP MGMT LG	6/21/2011	B	773903109	2 0000	ROCKWELL AUTOMATION INC			6/24/2011	-162 73	162 73	0 00	0 00		0 00	81 355000
KEFF16000002	MARSICO CAP MGMT LG	6/21/2011	B	872540109	10 0000	TJX COS INC			6/24/2011	-506 77	506 77	0 00	0 00		0 00	50 667200
KEFF16000002	MARSICO CAP MGMT LG	6/21/2011	B	872540109	33 0000	TJX COS INC			6/24/2011	-1 683 61	1 683 61	0 00	0 00		0 00	50 978600
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	B	996191052	23 023 520	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/22/2011	-23 023 52	23 023 52	0 00	0 00		0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	B	09062X103	6 0000	BIODEN IDEC INC			6/27/2011	-597 48	597 48	0 00	0 00		0 00	99 539700
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	B	09062X103	111 0000	BIODEN IDEC INC			6/27/2011	-11 051 20	11 051 20	0 00	0 00		0 00	99 520400
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	B	67103H107	2 0000	O'REILLY AUTOMOTIVE INC			6/27/2011	-128 04	128 04	0 00	0 00		0 00	64 010600
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	B	872540109	4 0000	TJX COS INC			6/27/2011	-204 49	204 49	0 00	0 00		0 00	51 112600
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	B	872540109	10 0000	TJX COS INC			6/27/2011	-513 10	513 10	0 00	0 00		0 00	51 269600
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	B	872540109	28 0000	TJX COS INC			6/27/2011	-1 440 37	1 440 37	0 00	0 00		0 00	51 411800
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	S	260543103	-33 0000	DOW CHEMICAL CO/THE			6/27/2011	1 193 58	-807 19	386 39	0 00		386 39	36 200000
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	S	260543103	-13 0000	DOW CHEMICAL CO/THE			6/27/2011	472 48	-317 98	154 50	0 00		154 50	36 355000
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	S	260543103	-24 0000	DOW CHEMICAL CO/THE			6/27/2011	868 62	-587 05	281 57	0 00		281 57	36 203400
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	S	26875P101	-12 0000	EOG RESOURCES INC			6/27/2011	1 225 72	-1 163 63	62 09	0 00		62 09	102 155500
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	S	26875P101	-2 0000	EOG RESOURCES INC			6/27/2011	204 92	-193 94	10 98	0 00		10 98	102 474900
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	S	26875P101	-12 0000	EOG RESOURCES INC			6/27/2011	1 226 41	-1 163 63	62 78	0 00		62 78	102 213000
KEFF16000002	MARSICO CAP MGMT LG	6/22/2011	DV	235851102	485 0000	DANAHER CORP	REC DIV	ON 485 000	7/29/2011	9 70	9 70	0 00	0 00		0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	6/23/2011	B	996191052	14 488 060	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/23/2011	-14 488 06	14 488 06	0 00	0 00		0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/23/2011	B	09062X103	4 0000	BIODEN IDEC INC			6/28/2011	-392 77	392 77	0 00	0 00		0 00	98 151300
KEFF16000002	MARSICO CAP MGMT LG	6/23/2011	B	09062X103	8 0000	BIODEN IDEC INC			6/28/2011	-792 83	792 83	0 00	0 00		0 00	99 053300
KEFF16000002	MARSICO CAP MGMT LG	6/23/2011	B	09062X103	5 0000	BIODEN IDEC INC			6/28/2011	-490 52	490 52	0 00	0 00		0 00	98 093800
KEFF16000002	MARSICO CAP MGMT LG	6/23/2011	B	67103H107	2 0000	O'REILLY AUTOMOTIVE INC			6/28/2011	-126 10	126 10	0 00	0 00		0 00	63 041700
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	09062X103	6 0000	BIODEN IDEC INC			6/29/2011	-610 38	610 38	0 00	0 00		0 00	101 720800
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	09062X103	20 0000	BIODEN IDEC INC			6/29/2011	-2 043 09	2 043 09	0 00	0 00		0 00	102 104300
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	09062X103	12 0000	BIODEN IDEC INC			6/29/2011	-1 226 05	1 226 05	0 00	0 00		0 00	102 161200
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	68389X105	43 0000	ORACLE CORP			6/29/2011	-1 342 71	1 342 71	0 00	0 00		0 00	31 185800
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	68389X105	40 0000	ORACLE CORP			6/29/2011	-1 251 35	1 251 35	0 00	0 00		0 00	31 243700
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	68389X105	50 0000	ORACLE CORP			6/29/2011	-1 556 30	1 556 30	0 00	0 00		0 00	31 116000
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	98742U100	5 0000	YOUKU COM INC			6/29/2011	-136 89	136 89	0 00	0 00		0 00	27 368200
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	98742U100	20 0000	YOUKU COM INC			6/29/2011	-554 41	554 41	0 00	0 00		0 00	27 710400
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	B	98742U100	2 0000	YOUKU COM INC			6/29/2011	-54 99	54 99	0 00	0 00		0 00	27 487100
KEFF16000002	MARSICO CAP MGMT LG	6/24/2011	S	996191052	-3 818 720	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/24/2011	3 818 72	-3 818 72	0 00	0 00		0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/27/2011	B	09062X103	2 0000	BIODEN IDEC INC			6/30/2011	-209 13	209 13	0 00	0 00		0 00	104 522600
KEFF16000002	MARSICO CAP MGMT LG	6/27/2011	B	09062X103	10 0000	BIODEN IDEC INC			6/30/2011	-1 044 66	1 044 66	0 00	0 00		0 00	104 415700
KEFF16000002	MARSICO CAP MGMT LG	6/27/2011	B	09062X103	10 0000	BIODEN IDEC INC			6/30/2011	-1 039 91	1 039 91	0 00	0 00		0 00	103 980600
KEFF16000002	MARSICO CAP MGMT LG	6/27/2011	S	996191052	-8 742 950	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	6/27/2011	8 742 95	-8 742 95	0 00	0 00		0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	09062X103	7 0000	BIODEN IDEC INC			7/1/2011	-751 44	751 44	0 00	0 00		0 00	107 308100
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	09062X103	8 0000	BIODEN IDEC INC			7/1/2011	-848 13	848 13	0 00	0 00		0 00	105 966600
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	189754104	11 0000	COACH INC			7/1/2011	-665 60	665 60	0 00	0 00		0 00	60 498800
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	231021106	27 0000	CUMMINS INC			7/1/2011	-2 700 15	2 700 15	0 00	0 00		0 00	99 955400
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	231021106	11 0000	CUMMINS INC			7/1/2011	-1 104 14	1 104 14	0 00	0 00		0 00	100 366700
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	235851102	3 0000	DANAHER CORP			7/1/2011	-156 20	156 20	0 00	0 00		0 00	52 055000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	235851102	81 0000	DANAHER CORP			7/1/2011	-4 215 81	4 215 81	0 00	0 00		0 00	52 007000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	235851102	3 0000	DANAHER CORP			7/1/2011	-156 09	156 09	0 00	0 00		0 00	52 000000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	580135101	70 0000	MCDONALD'S CORP			7/1/2011	-5 890 58	5 890 58	0 00	0 00		0 00	84 141100
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	582839106	24 0000	MEAD JOHNSON NUTRITION CO			7/1/2011	-1 591 26	1 591 26	0 00	0 00		0 00	66 252300
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	674599105	8 0000	OCCIDENTAL PETROLEUM CORP			7/1/2011	-802 88	802 88	0 00	0 00		0 00	100 349600
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	674599105	11 0000	OCCIDENTAL PETROLEUM CORP			7/1/2011	-1 106 86	1 106 86	0 00	0 00		0 00	100 613800
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	674599105	13 0000	OCCIDENTAL PETROLEUM CORP			7/1/2011	-1 309 05	1 309 05	0 00	0 00		0 00	100 656000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	68389X105	269 0000	ORACLE CORP			7/1/2011	-8 664 68	8 664 68	0 00	0 00		0 00	32 200700
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	68389X105	19 0000	ORACLE CORP			7/1/2011	-607 76	607 76	0 00	0 00		0 00	31 977500
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	693506107	4 0000	PPG INDUSTRIES INC			7/1/2011	-350 48	350 48	0 00	0 00		0 00	87 610000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	693506107	57 0000	PPG INDUSTRIES INC			7/1/2011	-5 021 66	5 021 66	0 00	0 00		0 00	88 049300
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	693506107	3 0000	PPG INDUSTRIES INC			7/1/2011	-263 81	263 81	0 00	0 00		0 00	87 928100
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	693506107	10 0000	PPG INDUSTRIES INC			7/1/2011	-882 60	882 60	0 00	0 00		0 00	88 250000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	74005P104	4 0000	PRAXAIR INC			7/1/2011	-420 00	420 00	0 00	0 00		0 00	104 950000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	74005P104	2 0000	PRAXAIR INC			7/1/2011	-210 03	210 03	0 00	0 00		0 00	105 005000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	74005P104	21 0000	PRAXAIR INC			7/1/2011	-2 221 17	2 221 17	0 00	0 00		0 00	105 760000
KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	B	74005P104	20 0000	PRAXAIR INC			7/1/2							

KEFF16000002	MARSICO CAP MGMT LG	6/28/2011	DV	902973304	1 151 0000	US BANCORP	REC DIV ON 1151 000	7/15/2011	143 88	143 88	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	056752108	2 0000	BAIDU INC/CHINA	ADR	7/5/2011	-272 56	272 56	0 00	0 00	0 00	136 272100
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	056752108	12 0000	BAIDU INC/CHINA	ADR	7/5/2011	-1 646 28	1 646 28	0 00	0 00	0 00	137 179800
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	09062X103	27 0000	BIOGEN IDEC INC		7/5/2011	-2 938 43	2 938 43	0 00	0 00	0 00	108 820700
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	09062X103	8 0000	BIOGEN IDEC INC		7/5/2011	-870 36	870 36	0 00	0 00	0 00	108 785200
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	09062X103	13 0000	BIOGEN IDEC INC		7/5/2011	-1 415 57	1 415 57	0 00	0 00	0 00	108 850000
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	09062X103	4 0000	BIOGEN IDEC INC		7/5/2011	-438 00	438 00	0 00	0 00	0 00	109 490000
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	189754104	2 0000	COACH INC		7/5/2011	-123 74	123 74	0 00	0 00	0 00	61 861700
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	189754104	30 0000	COACH INC		7/5/2011	-1 858 91	1 858 91	0 00	0 00	0 00	61 953500
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	189754104	9 0000	COACH INC		7/5/2011	-554 49	554 49	0 00	0 00	0 00	61 570000
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	231021106	13 0000	CUMMINS INC		7/5/2011	-1 309 38	1 309 38	0 00	0 00	0 00	100 671500
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	231021106	5 0000	CUMMINS INC		7/5/2011	-505 52	505 52	0 00	0 00	0 00	101 054000
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	231021106	3 0000	CUMMINS INC		7/5/2011	-303 15	303 15	0 00	0 00	0 00	101 038900
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	580135101	40 0000	MCDONALD'S CORP		7/5/2011	-3 373 13	3 373 13	0 00	0 00	0 00	84 288300
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	580135101	12 0000	MCDONALD'S CORP		7/5/2011	-1 015 31	1 015 31	0 00	0 00	0 00	84 599100
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	580135101	27 0000	MCDONALD'S CORP		7/5/2011	-2 279 83	2 279 83	0 00	0 00	0 00	84 408300
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	582839106	25 0000	MEAD JOHNSON NUTRITION CO		7/5/2011	-1 675 54	1 675 54	0 00	0 00	0 00	67 011500
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	674599105	2 0000	OCCIDENTAL PETROLEUM CORP		7/5/2011	-203 36	203 36	0 00	0 00	0 00	101 668500
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	674599105	12 0000	OCCIDENTAL PETROLEUM CORP		7/5/2011	-1 236 41	1 236 41	0 00	0 00	0 00	102 994300
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	674599105	32 0000	OCCIDENTAL PETROLEUM CORP		7/5/2011	-3 283 37	3 283 37	0 00	0 00	0 00	102 565200
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	693506107	7 0000	PPG INDUSTRIES INC		7/5/2011	-621 85	621 85	0 00	0 00	0 00	88 825400
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	74005P104	4 0000	PRAXAIR INC		7/5/2011	-430 21	430 21	0 00	0 00	0 00	107 541600
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	74005P104	7 0000	PRAXAIR INC		7/5/2011	-749 41	749 41	0 00	0 00	0 00	107 048100
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	74005P104	15 0000	PRAXAIR INC		7/5/2011	-1 603 53	1 603 53	0 00	0 00	0 00	106 892000
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	740189105	12 0000	PRECISION CASTPARTS CORP		7/5/2011	-1 936 40	1 936 40	0 00	0 00	0 00	161 356400
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	740189105	5 0000	PRECISION CASTPARTS CORP		7/5/2011	-808 20	808 20	0 00	0 00	0 00	161 630000
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	741503403	2 0000	PRICELINE COM INC		7/5/2011	-999 07	999 07	0 00	0 00	0 00	499 522700
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	872540109	3 0000	TJX COS INC		7/5/2011	-155 83	155 83	0 00	0 00	0 00	51 932900
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	872540109	19 0000	TJX COS INC		7/5/2011	-988 82	988 82	0 00	0 00	0 00	52 003400
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	887317303	25 0000	TIME WARNER INC		7/5/2011	-899 07	899 07	0 00	0 00	0 00	35 912800
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	887317303	66 0000	TIME WARNER INC		7/5/2011	-2 379 67	2 379 67	0 00	0 00	0 00	36 045600
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	B	887317303	21 0000	TIME WARNER INC		7/5/2011	-758 49	758 49	0 00	0 00	0 00	36 078500
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	S	996191052	-8 730 3200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/29/2011	8 730 32	-8 730 32	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/29/2011	DV	369550108	161 0000	GENERAL DYNAMICS CORP	REC DIV ON 161 000	8/5/2011	75 67	75 67	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	056752108	2 0000	BAIDU INC/CHINA	ADR	7/6/2011	-278 50	278 50	0 00	0 00	0 00	139 239100
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	189754104	4 0000	COACH INC		7/6/2011	-253 53	253 53	0 00	0 00	0 00	63 371600
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	189754104	20 0000	COACH INC		7/6/2011	-1 274 93	1 274 93	0 00	0 00	0 00	63 706300
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	67103H107	26 0000	O'REILLY AUTOMOTIVE INC		7/6/2011	-1 693 23	1 693 23	0 00	0 00	0 00	65 0684100
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	693506107	5 0000	PPG INDUSTRIES INC		7/6/2011	-451 60	451 60	0 00	0 00	0 00	90 309400
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	92826C839	3 0000	VISA INC		7/6/2011	-255 40	255 40	0 00	0 00	0 00	85 123300
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	92826C839	16 0000	VISA INC		7/6/2011	-1 357 21	1 357 21	0 00	0 00	0 00	84 815700
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	92826C839	35 0000	VISA INC		7/6/2011	-2 962 85	2 962 85	0 00	0 00	0 00	84 602900
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	92826C839	46 0000	VISA INC		7/6/2011	-3 885 71	3 885 71	0 00	0 00	0 00	84 422000
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	B	92826C839	5 0000	VISA INC		7/6/2011	-422 80	422 80	0 00	0 00	0 00	84 550000
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	S	996191052	-2 293 7000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/30/2011	2 293 70	-2 293 70	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	S	26875P101	-1 0000	EOG RESOURCES INC		7/6/2011	104 13	-96 97	7 16	0 00	7 16	104 145000
KEFF16000002	MARSICO CAP MGMT LG	6/30/2011	S	26875P101	-3 0000	EOG RESOURCES INC		7/6/2011	312 09	-290 91	21 18	0 00	21 18	104 074300
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	B	189754104	13 0000	COACH INC		7/7/2011	-849 21	849 21	0 00	0 00	0 00	65 313600
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	B	189754104	11 0000	COACH INC		7/7/2011	-719 63	719 63	0 00	0 00	0 00	65 411000
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	B	67103H107	9 0000	O'REILLY AUTOMOTIVE INC		7/7/2011	-595 85	595 85	0 00	0 00	0 00	66 195200
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	B	92826C839	30 0000	VISA INC		7/7/2011	-2 581 07	2 581 07	0 00	0 00	0 00	86 025500
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	B	92826C839	19 0000	VISA INC		7/7/2011	-1 664 08	1 664 08	0 00	0 00	0 00	87 533100
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	B	98742U100	31 0000	YOUKU COM INC		7/7/2011	-1 111 43	1 111 43	0 00	0 00	0 00	35 842500
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	S	996191052	-66 915 0900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/1/2011	66 915 09	-66 915 09	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	S	260543103	-31 0000	DOW CHEMICAL CO/THE		7/7/2011	1 121 59	-758 27	363 32	0 00	363 32	36 191200
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	S	260543103	-6 0000	DOW CHEMICAL CO/THE		7/7/2011	218 21	-146 76	71 45	0 00	71 45	36 400000
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	S	260543103	-21 0000	DOW CHEMICAL CO/THE		7/7/2011	756 35	-513 66	242 69	0 00	242 69	36 027700
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	S	26875P101	-3 0000	EOG RESOURCES INC		7/7/2011	309 69	-290 91	18 78	0 00	18 78	103 244900
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	S	26875P101	-4 0000	EOG RESOURCES INC		7/7/2011	412 68	-387 88	24 80	0 00	24 80	103 181700
KEFF16000002	MARSICO CAP MGMT LG	7/1/2011	S	26875P101	-25 0000	EOG RESOURCES INC		7/7/2011	2 577 95	-2 424 23	153 72	0 00	153 72	103 159900
KEFF16000002	MARSICO CAP MGMT LG	7/5/2011	S	996191052	-37 598 1500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/5/2011	37 598 15	-37 598 15	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/5/2011	S	26875P101	-2 0000	EOG RESOURCES INC		7/8/2011	206 63	-193 94	12 69	0 00	12 69	103 329600
KEFF16000002	MARSICO CAP MGMT LG	7/5/2011	S	26875P101	-2 0000	EOG RESOURCES INC		7/8/2011	207 41	-193 94	13 47	0 00	13 47	103 750000
KEFF16000002	MARSICO CAP MGMT LG	7/5/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/5/2011	18 11	18 11	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	7/6/2011	B	92826C839	2 0000	VISA INC		7/11/2011	-175 59	175 59	0 00	0 00	0 00	87 783300
KEFF16000002	MARSICO CAP MGMT LG	7/6/2011	B	92826C839	24 0000	VISA INC		7/11/2011	-2 102 66	2 102 66	0 00	0 00	0 00	87 600800
KEFF16000002	MARSICO CAP MGMT LG	7/6/2011	B	92826C839	2 0000	VISA INC		7/11/2011	-176 58	176 58	0 00	0 00	0 00	88 237600
KEFF16000002	MARSICO CAP MGMT LG	7/6/2011	S	996191052	-12 419 5400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/6/2011	12 419 54	-12 419 54	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/6/2011	DV	61166W101	596 0000	MONSANTO CO	REC DIV ON 596 000	7/29/2011	166 88	166 88	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	7/7/2011	B	741511109	64 0000	PRICESMART INC		7/12/2011	-3 676 16	3 676 16	0 00	0 00	0 00	57 430000
KEFF16000002	MARSICO CAP MGMT LG	7/7/2011	B	741511109	160 0000	PRICESMART INC		7/12/2011	-9 437 98	9 437 98	0 00	0 00	0 00	58 977400
KEFF16000002	MARSICO CAP MGMT LG	7/7/2011	B	988498101	40 0000	YUM! BRANDS INC		7/12/2011	-2 219 19	2 219 19	0 00	0 00	0 00	55 429

KEFF16000002	MARSICO CAP MGMT LG	7/11/2011	S	996191052	-2 344 3400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/11/2011	2 344 34	-2 344 34	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/11/2011	S	26875P101	-7 0000	EOG RESOURCES INC		7/14/2011	695 73	-678 78	16 95	0 00	16 95	99 432800
KEFF16000002	MARSICO CAP MGMT LG	7/11/2011	S	369550108	-10 0000	GENERAL DYNAMICS CORP		7/14/2011	737 76	-633 40	104 36	0 00	104 36	73 788000
KEFF16000002	MARSICO CAP MGMT LG	7/11/2011	S	369550108	-3 0000	GENERAL DYNAMICS CORP		7/14/2011	222 40	-190 02	32 38	0 00	32 38	74 145100
KEFF16000002	MARSICO CAP MGMT LG	7/11/2011	DV	68389X105	1 737 0000	ORACLE CORP	REC DIV ON 1737 000	8/3/2011	104 22	104 22	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	7/12/2011	B	92826C839	11 0000	VISA INC		7/15/2011	-966 79	966 79	0 00	0 00	0 00	87 880400
KEFF16000002	MARSICO CAP MGMT LG	7/12/2011	S	996191052	-12 654 6700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/12/2011	12 654 67	-12 654 67	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/12/2011	S	222388209	-728 0000	COUNTRYWIDE CAP V GTD CAP SEC		7/15/2011	17 835 65	-14 443 52	3 392 13	0 00	3 392 13	24 500000
KEFF16000002	MARSICO CAP MGMT LG	7/12/2011	S	222388209	-25 0000	COUNTRYWIDE CAP V GTD CAP SEC		7/15/2011	620 34	-496 00	124 34	0 00	124 34	24 824300
KEFF16000002	MARSICO CAP MGMT LG	7/12/2011	S	26875P101	-18 0000	EOG RESOURCES INC		7/15/2011	1 785 86	-1 745 45	40 41	0 00	40 41	99 266400
KEFF16000002	MARSICO CAP MGMT LG	7/12/2011	S	26875P101	-10 0000	EOG RESOURCES INC		7/15/2011	993 15	-969 69	23 46	0 00	23 46	99 326600
KEFF16000002	MARSICO CAP MGMT LG	7/12/2011	S	369550108	-11 0000	GENERAL DYNAMICS CORP		7/15/2011	804 79	-696 74	108 05	0 00	108 05	73 174800
KEFF16000002	MARSICO CAP MGMT LG	7/13/2011	B	996191052	1 430 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/13/2011	-1 430 96	1 430 96	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/13/2011	B	111013108	86 0000	BRITISH SKY BROADCASTING GROUP	ADR	7/18/2011	-3 858 66	3 858 66	0 00	0 00	0 00	44 818100
KEFF16000002	MARSICO CAP MGMT LG	7/13/2011	S	26875P101	-25 0000	EOG RESOURCES INC		7/18/2011	2 505 57	-2 424 23	81 34	0 00	81 34	100 234700
KEFF16000002	MARSICO CAP MGMT LG	7/13/2011	S	26875P101	-5 0000	EOG RESOURCES INC		7/18/2011	502 02	-484 85	17 17	0 00	17 17	100 415000
KEFF16000002	MARSICO CAP MGMT LG	7/13/2011	S	369550108	-7 0000	GENERAL DYNAMICS CORP		7/18/2011	512 47	-443 38	69 09	0 00	69 09	73 221400
KEFF16000002	MARSICO CAP MGMT LG	7/13/2011	DV	26875P101	92 0000	EOG RESOURCES INC	REC DIV ON 92 000	7/29/2011	14 72	14 72	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	7/13/2011	DV	35671D857	269 0000	FREEMPORT-MCMORAN COPPER & GOLD	REC DIV ON 269 000	8/1/2011	67 25	67 25	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	7/13/2011	DV	988498101	400 0000	YUM! BRANDS INC	REC DIV ON 400 000	8/5/2011	100 00	100 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	B	111013108	65 0000	BRITISH SKY BROADCASTING GROUP	ADR	7/19/2011	-2 957 20	2 957 20	0 00	0 00	0 00	45 445400
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	B	756577102	7 0000	RED HAT INC		7/19/2011	-298 66	298 66	0 00	0 00	0 00	42 656300
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	B	756577102	2 0000	RED HAT INC		7/19/2011	-85 26	85 26	0 00	0 00	0 00	42 620000
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	B	92826C839	13 0000	VISA INC		7/19/2011	-1 143 75	1 143 75	0 00	0 00	0 00	87 970800
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	B	92826C839	9 0000	VISA INC		7/19/2011	-791 63	791 63	0 00	0 00	0 00	87 948800
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	S	996191052	-1 684 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/14/2011	1 684 24	-1 684 24	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	S	26875P101	-11 0000	EOG RESOURCES INC		7/19/2011	1 077 48	-1 066 66	10 82	0 00	10 82	98 005400
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	S	369550108	-5 0000	GENERAL DYNAMICS CORP		7/19/2011	361 24	-316 70	44 54	0 00	44 54	72 300000
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	S	369550108	-2 0000	GENERAL DYNAMICS CORP		7/19/2011	144 69	-126 68	18 01	0 00	18 01	72 360000
KEFF16000002	MARSICO CAP MGMT LG	7/14/2011	DV	693475105	479 0000	PNC FINANCIAL SERVICES GROUP I	REC DIV ON 479 000	8/5/2011	167 65	167 65	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	996191052	21 339 7000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/15/2011	-21 339 70	21 339 70	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	38259P508	2 0000	GOOGLE INC		7/20/2011	-1 182 57	1 182 57	0 00	0 00	0 00	591 275000
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	38259P508	22 0000	GOOGLE INC		7/20/2011	-13 104 54	13 104 54	0 00	0 00	0 00	595 651000
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	756577102	12 0000	RED HAT INC		7/20/2011	-511 39	511 39	0 00	0 00	0 00	42 606100
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	756577102	21 0000	RED HAT INC		7/20/2011	-898 49	898 49	0 00	0 00	0 00	42 755000
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	756577102	2 0000	RED HAT INC		7/20/2011	-86 22	86 22	0 00	0 00	0 00	43 080000
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	756577102	19 0000	RED HAT INC		7/20/2011	-816 51	816 51	0 00	0 00	0 00	42 944200
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	92826C839	9 0000	VISA INC		7/20/2011	-791 87	791 87	0 00	0 00	0 00	87 975800
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	B	92826C839	3 0000	VISA INC		7/20/2011	-264 02	264 02	0 00	0 00	0 00	87 995000
KEFF16000002	MARSICO CAP MGMT LG	7/15/2011	S	26875P101	-51 0000	EOG RESOURCES INC		7/20/2011	5 146 85	-4 945 43	201 42	0 00	201 42	100 960600
KEFF16000002	MARSICO CAP MGMT LG	7/18/2011	B	00846U101	6 0000	AGILENT TECHNOLOGIES INC		7/21/2011	-270 12	270 12	0 00	0 00	0 00	44 970000
KEFF16000002	MARSICO CAP MGMT LG	7/18/2011	B	00846U101	9 0000	AGILENT TECHNOLOGIES INC		7/21/2011	-407 15	407 15	0 00	0 00	0 00	45 188500
KEFF16000002	MARSICO CAP MGMT LG	7/18/2011	B	00846U101	34 0000	AGILENT TECHNOLOGIES INC		7/21/2011	-1 541 03	1 541 03	0 00	0 00	0 00	45 314500
KEFF16000002	MARSICO CAP MGMT LG	7/18/2011	B	756577102	18 0000	RED HAT INC		7/21/2011	-769 73	769 73	0 00	0 00	0 00	42 752500
KEFF16000002	MARSICO CAP MGMT LG	7/18/2011	B	756577102	14 0000	RED HAT INC		7/21/2011	-602 40	602 40	0 00	0 00	0 00	42 998700
KEFF16000002	MARSICO CAP MGMT LG	7/18/2011	B	92826C839	12 0000	VISA INC		7/21/2011	-1 055 45	1 055 45	0 00	0 00	0 00	87 944500
KEFF16000002	MARSICO CAP MGMT LG	7/18/2011	B	92826C839	10 0000	VISA INC		7/21/2011	-879 81	879 81	0 00	0 00	0 00	87 971400
KEFF16000002	MARSICO CAP MGMT LG	7/18/2011	S	996191052	-338 6000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/18/2011	338 60	-338 60	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	B	756577102	7 0000	RED HAT INC		7/22/2011	-306 42	306 42	0 00	0 00	0 00	43 764900
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	B	756577102	10 0000	RED HAT INC		7/22/2011	-441 30	441 30	0 00	0 00	0 00	44 100000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	B	756577102	8 0000	RED HAT INC		7/22/2011	-355 20	355 20	0 00	0 00	0 00	44 370000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	B	756577102	11 0000	RED HAT INC		7/22/2011	-486 67	486 67	0 00	0 00	0 00	44 232300
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	996191052	-3 693 0900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/19/2011	3 693 09	-3 693 09	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	023135106	-17 0000	AMAZON COM INC		7/22/2011	3 703 43	-1 851 04	1 852 39	0 00	1 852 39	217 863600
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	023135106	-9 0000	AMAZON COM INC		7/22/2011	1 962 68	-979 97	982 71	0 00	982 71	218 090000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	260543103	-61 0000	DOW CHEMICAL CO/THE		7/22/2011	2 111 48	-1 492 07	619 41	0 00	619 41	34 625200
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	260543103	-35 0000	DOW CHEMICAL CO/THE		7/22/2011	1 211 50	-856 11	355 39	0 00	355 39	34 625000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	369550108	-24 0000	GENERAL DYNAMICS CORP		7/22/2011	1 673 43	-1 520 16	153 27	0 00	153 27	69 778000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	369550108	-9 0000	GENERAL DYNAMICS CORP		7/22/2011	625 96	-570 06	55 90	0 00	55 90	69 562900
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	369550108	-12 0000	GENERAL DYNAMICS CORP		7/22/2011	835 11	-760 08	75 03	0 00	75 03	69 604000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	693475105	-9 0000	PNC FINANCIAL SERVICES GROUP I		7/22/2011	501 28	-527 86	-26 58	0 00	-26 58	55 708400
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	693475105	-114 0000	PNC FINANCIAL SERVICES GROUP I		7/22/2011	6 345 41	-6 686 26	-340 85	0 00	-340 85	55 712600
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	693475105	-18 0000	PNC FINANCIAL SERVICES GROUP I		7/22/2011	1 003 84	-1 055 73	-51 89	0 00	-51 89	55 800000
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	693506107	-20 0000	PPG INDUSTRIES INC		7/22/2011	1 783 53	-1 318 66	464 87	0 00	464 87	89 218500
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	74005P104	-13 0000	PRAXAIR INC		7/22/2011	1 384 30	-1 085 92	298 38	0 00	298 38	106 536700
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	74005P104	-4 0000	PRAXAIR INC		7/22/2011	426 96	-334 13	92 83	0 00	92 83	106 753600
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	74005P104	-4 0000	PRAXAIR INC		7/22/2011	427 06	-334 13	92 93	0 00	92 93	106 777500
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	907818108	-7 0000	UNION PACIFIC CORP		7/22/2011	701 94	-438 02	263 92	0 00	263 92	100 289300
KEFF16000002	MARSICO CAP MGMT LG	7/19/2011	S	907818108	-8 0000	UNION PACIFIC CORP		7/22/2011	801 10	-500 60	300 50	0 00	300 50	100 150000
KEFF16000002	MARSICO CAP MGMT LG	7/20/2011	B	67103H107	9 0000	O'REILLY AUTOMOTIVE INC		7/25/2011	-558 81	558 81	0 00	0 00	0 00	62 050000
KEFF16000002	MARSICO CAP MGMT LG	7/20/2011	B	756577102	10 0000	RED HAT INC		7/25/2011	-438 26	438 26				

KEFF16000002	MARSICO CAP MGMT LG	7/20/2011	S	693475105	-133 0000	PNC FINANCIAL SERVICES GROUP I			7/25/2011	7 418 59	-7 800 64	-382 05	0 00	-382 05	55 830000
KEFF16000002	MARSICO CAP MGMT LG	7/20/2011	S	74005P104	-6 0000	PRAXAIR INC			7/25/2011	637 28	-501 20	136 08	0 00	136 08	106 266700
KEFF16000002	MARSICO CAP MGMT LG	7/20/2011	S	74005P104	-7 0000	PRAXAIR INC			7/25/2011	743 45	-584 73	158 72	0 00	158 72	106 219700
KEFF16000002	MARSICO CAP MGMT LG	7/20/2011	S	74005P104	-2 0000	PRAXAIR INC			7/25/2011	213 17	-167 07	46 10	0 00	46 10	106 600000
KEFF16000002	MARSICO CAP MGMT LG	7/20/2011	S	907818108	-29 0000	UNION PACIFIC CORP			7/25/2011	2 886 88	-1 814 67	1 072 21	0 00	1 072 21	99 559800
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	406216101	104 0000	HALLIBURTON CO			7/26/2011	-5 895 54	5 895 54	0 00	0 00	0 00	56 637900
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	406216101	9 0000	HALLIBURTON CO			7/26/2011	-502 22	502 22	0 00	0 00	0 00	55 791800
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	406216101	14 0000	HALLIBURTON CO			7/26/2011	-794 43	794 43	0 00	0 00	0 00	56 705000
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	637071101	5 0000	NATIONAL OILWELL VARCO INC			7/26/2011	-406 01	406 01	0 00	0 00	0 00	81 172400
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	637071101	6 0000	NATIONAL OILWELL VARCO INC			7/26/2011	-488 22	488 22	0 00	0 00	0 00	81 359400
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	637071101	15 0000	NATIONAL OILWELL VARCO INC			7/26/2011	-1 218 61	1 218 61	0 00	0 00	0 00	81 230700
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	637071101	6 0000	NATIONAL OILWELL VARCO INC			7/26/2011	-488 00	488 00	0 00	0 00	0 00	81 304100
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	756577102	9 0000	RED HAT INC			7/26/2011	-394 81	394 81	0 00	0 00	0 00	43 857800
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	B	756577102	8 0000	RED HAT INC			7/26/2011	-351 72	351 72	0 00	0 00	0 00	43 935000
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	S	996191052	-5 525 6900	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	7/21/2011	5 525 69	-5 525 69	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	S	315616102	-42 0000	F5 NETWORKS INC			7/26/2011	4 175 63	-4 768 47	-592 84	0 00	-592 84	99 431800
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	S	74005P104	-8 0000	PRAXAIR INC			7/26/2011	854 38	-668 26	186 12	0 00	186 12	106 850000
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	S	74005P104	-8 0000	PRAXAIR INC			7/26/2011	855 79	-668 26	187 53	0 00	187 53	106 986600
KEFF16000002	MARSICO CAP MGMT LG	7/21/2011	S	74005P104	-18 0000	PRAXAIR INC			7/26/2011	1 924 57	-1 503 59	420 98	0 00	420 98	106 932500
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	996191052	23 909 4200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	7/22/2011	-23 909 42	23 909 42	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	406216101	10 0000	HALLIBURTON CO			7/27/2011	-568 81	568 81	0 00	0 00	0 00	56 830600
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	406216101	18 0000	HALLIBURTON CO			7/27/2011	-1 026 73	1 026 73	0 00	0 00	0 00	57 000400
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	406216101	30 0000	HALLIBURTON CO			7/27/2011	-1 705 85	1 705 85	0 00	0 00	0 00	56 831700
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	637071101	8 0000	NATIONAL OILWELL VARCO INC			7/27/2011	-663 73	663 73	0 00	0 00	0 00	82 936300
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	637071101	15 0000	NATIONAL OILWELL VARCO INC			7/27/2011	-1 242 29	1 242 29	0 00	0 00	0 00	82 809100
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	637071101	25 0000	NATIONAL OILWELL VARCO INC			7/27/2011	-2 077 02	2 077 02	0 00	0 00	0 00	83 050900
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	756577102	10 0000	RED HAT INC			7/27/2011	-445 33	445 33	0 00	0 00	0 00	44 522700
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	756577102	12 0000	RED HAT INC			7/27/2011	-536 36	536 36	0 00	0 00	0 00	44 666700
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	B	756577102	19 0000	RED HAT INC			7/27/2011	-847 85	847 85	0 00	0 00	0 00	44 593800
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	S	315616102	-29 0000	F5 NETWORKS INC			7/27/2011	2 940 84	-3 292 52	-351 68	0 00	-351 68	101 450200
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	S	74005P104	-20 0000	PRAXAIR INC			7/27/2011	2 104 91	-1 670 65	434 26	0 00	434 26	105 258200
KEFF16000002	MARSICO CAP MGMT LG	7/22/2011	S	74005P104	-2 0000	PRAXAIR INC			7/27/2011	210 84	-167 07	43 77	0 00	43 77	105 435000
KEFF16000002	MARSICO CAP MGMT LG	7/25/2011	B	996191052	18 260 8000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	7/25/2011	-18 260 80	18 260 80	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/25/2011	B	637071101	3 0000	NATIONAL OILWELL VARCO INC			7/28/2011	-249 09	249 09	0 00	0 00	0 00	82 998700
KEFF16000002	MARSICO CAP MGMT LG	7/25/2011	B	637071101	7 0000	NATIONAL OILWELL VARCO INC			7/28/2011	-579 34	579 34	0 00	0 00	0 00	82 723500
KEFF16000002	MARSICO CAP MGMT LG	7/25/2011	B	756577102	11 0000	RED HAT INC			7/28/2011	-485 57	485 57	0 00	0 00	0 00	44 132900
KEFF16000002	MARSICO CAP MGMT LG	7/25/2011	B	756577102	4 0000	RED HAT INC			7/28/2011	-176 74	176 74	0 00	0 00	0 00	44 155900
KEFF16000002	MARSICO CAP MGMT LG	7/26/2011	B	756577102	11 0000	RED HAT INC			7/29/2011	-484 69	484 69	0 00	0 00	0 00	44 052400
KEFF16000002	MARSICO CAP MGMT LG	7/26/2011	B	756577102	9 0000	RED HAT INC			7/29/2011	-396 42	396 42	0 00	0 00	0 00	44 016500
KEFF16000002	MARSICO CAP MGMT LG	7/26/2011	S	996191052	-2 729 1900	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	7/26/2011	2 729 19	-2 729 19	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/26/2011	DV	983134107	191 0000	WYNN RESORTS LTD	REC DIV	ON 191 000	8/1/2011	95 50	95 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	7/27/2011	B	265504100	827 0000	DUNKIN' BRANDS GROUP INC			8/1/2011	-15 713 00	15 713 00	0 00	0 00	0 00	19 000000
KEFF16000002	MARSICO CAP MGMT LG	7/27/2011	B	756577102	33 0000	RED HAT INC			8/1/2011	-1 415 04	1 415 04	0 00	0 00	0 00	42 870100
KEFF16000002	MARSICO CAP MGMT LG	7/27/2011	B	92826C839	42 0000	VISA INC			8/1/2011	-3 692 16	3 692 16	0 00	0 00	0 00	87 868500
KEFF16000002	MARSICO CAP MGMT LG	7/27/2011	S	996191052	-3 857 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	7/27/2011	3 857 38	-3 857 38	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	B	637071101	20 0000	NATIONAL OILWELL VARCO INC			8/2/2011	-1 629 11	1 629 11	0 00	0 00	0 00	81 445700
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	B	637071101	23 0000	NATIONAL OILWELL VARCO INC			8/2/2011	-1 873 21	1 873 21	0 00	0 00	0 00	81 433800
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	B	67103H107	9 0000	O'REILLY AUTOMOTIVE INC			8/2/2011	-533 34	533 34	0 00	0 00	0 00	59 250000
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	B	67103H107	7 0000	O'REILLY AUTOMOTIVE INC			8/2/2011	-413 82	413 82	0 00	0 00	0 00	59 106700
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	B	67103H107	57 0000	O'REILLY AUTOMOTIVE INC			8/2/2011	-3 396 29	3 396 29	0 00	0 00	0 00	59 554000
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	B	756577102	9 0000	RED HAT INC			8/2/2011	-383 38	383 38	0 00	0 00	0 00	42 588200
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	B	756577102	9 0000	RED HAT INC			8/2/2011	-382 63	382 63	0 00	0 00	0 00	42 484300
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	S	996191052	-1 490 7400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	7/28/2011	1 490 74	-1 490 74	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	7/28/2011	S	004764106	-13 0000	ACME PACKET INC			8/2/2011	766 46	-983 08	-216 62	0 00	-216 62	59 000000
KEFF16000002	MARSICO CAP MGMT LG	7/29/2011	B	67103H107	12 0000	O'REILLY AUTOMOTIVE INC			8/3/2011	-718 56	718 56	0 00	0 00	0 00	59 849900
KEFF16000002	MARSICO CAP MGMT LG	7/29/2011	S	996191052	-339 0600	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	7/29/2011	339 06	-339 06	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/1/2011	S	996191052	-20 752 9500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	8/1/2011	20 752 95	-20 752 95	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/2/2011	B	189754104	4 0000	COACH INC			8/5/2011	-246 16	246 16	0 00	0 00	0 00	61 530600
KEFF16000002	MARSICO CAP MGMT LG	8/2/2011	B	189754104	19 0000	COACH INC			8/5/2011	-1 165 20	1 165 20	0 00	0 00	0 00	61 316500
KEFF16000002	MARSICO CAP MGMT LG	8/2/2011	B	189754104	16 0000	COACH INC			8/5/2011	-981 72	981 72	0 00	0 00	0 00	61 347200
KEFF16000002	MARSICO CAP MGMT LG	8/2/2011	B	189754104	17 0000	COACH INC			8/5/2011	-1 048 03	1 048 03	0 00	0 00	0 00	61 599100
KEFF16000002	MARSICO CAP MGMT LG	8/2/2011	B	189754104	14 0000	COACH INC			8/5/2011	-861 33	861 33	0 00	0 00	0 00	61 513300
KEFF16000002	MARSICO CAP MGMT LG	8/2/2011	S	996191052	-7 839 6800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	8/2/2011	7 839 68	-7 839 68	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	8/2/2011	5 64	5 64	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/3/2011	S	996191052	-614 3400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	8/3/2011	614 34	-614 34	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/4/2011	DV	278058102	604 0000	EATON CORP	REC DIV	ON 604 000	8/26/2011	205 36	205 36	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/5/2011	B	393122106	14 0000	GREEN MOUNTAIN COFFEE ROASTERS			8/10/2011	-1 352 50	1 352 50	0 00	0 00	0 00	96 597300
KEFF16000002	MARSICO CAP MGMT LG	8/5/2011	S	996191052	-3 959 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	8/5/2011	3 959 12	-3 959 12	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/8/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002			8/8/2011	1 818					

KEFF16000002	MARSICO CAP MGMT LG	8/12/2011	B	M22465104	111 0000	CHECKPOINT SOFTWARE TECH	8/17/2011	-6 109 44	6 109 44	0 00	0 00	0 00	55 000000
KEFF16000002	MARSICO CAP MGMT LG	8/12/2011	S	996191052	-1 926 8000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/12/2011	1 926 80	-1 926 80	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/12/2011	S	68389X105	-60 0000	ORACLE CORP	8/17/2011	1 638 07	-1 693 77	-55 70	0 00	-55 70	27 311800
KEFF16000002	MARSICO CAP MGMT LG	8/12/2011	S	68389X105	-58 0000	ORACLE CORP	8/17/2011	1 582 14	-1 637 31	-55 17	0 00	-55 17	27 289000
KEFF16000002	MARSICO CAP MGMT LG	8/12/2011	S	887317303	-26 0000	TIME WARNER INC	8/17/2011	777 58	-950 70	-173 12	0 00	-173 12	29 917800
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	B	M22465104	8 0000	CHECKPOINT SOFTWARE TECH	8/18/2011	-448 28	448 28	0 00	0 00	0 00	56 024700
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	B	M22465104	11 0000	CHECKPOINT SOFTWARE TECH	8/18/2011	-618 68	618 68	0 00	0 00	0 00	56 203600
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	B	M22465104	2 0000	CHECKPOINT SOFTWARE TECH	8/18/2011	-111 84	111 84	0 00	0 00	0 00	55 910000
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	B	M22465104	12 0000	CHECKPOINT SOFTWARE TECH	8/18/2011	-672 48	672 48	0 00	0 00	0 00	56 000000
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	B	501897102	325 0000	LI & FUNG LTD	8/18/2011	-1 150 24	1 150 24	0 00	0 00	0 00	3 509200
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	B	518439104	2 0000	ESTEE LAUDER COS INC/THE	8/18/2011	-177 05	177 05	0 00	0 00	0 00	88 472800
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	B	518439104	26 0000	ESTEE LAUDER COS INC/THE	8/18/2011	-2 444 86	2 444 86	0 00	0 00	0 00	94 023100
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	S	68389X105	-121 0000	ORACLE CORP	8/18/2011	3 323 67	-3 415 77	-92 10	0 00	-92 10	27 478900
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	S	887317303	-97 0000	TIME WARNER INC	8/18/2011	2 932 49	-3 546 85	-614 36	0 00	-614 36	30 272500
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	S	887317303	-39 0000	TIME WARNER INC	8/18/2011	1 179 54	-1 426 05	-246 51	0 00	-246 51	30 255400
KEFF16000002	MARSICO CAP MGMT LG	8/15/2011	S	887317303	-28 0000	TIME WARNER INC	8/18/2011	844 55	-1 023 83	-179 28	0 00	-179 28	30 173300
KEFF16000002	MARSICO CAP MGMT LG	8/16/2011	B	M22465104	10 0000	CHECKPOINT SOFTWARE TECH	8/19/2011	-564 72	564 72	0 00	0 00	0 00	56 431600
KEFF16000002	MARSICO CAP MGMT LG	8/16/2011	B	M22465104	25 0000	CHECKPOINT SOFTWARE TECH	8/19/2011	-1 411 80	1 411 80	0 00	0 00	0 00	56 431800
KEFF16000002	MARSICO CAP MGMT LG	8/16/2011	S	887317303	-10 0000	TIME WARNER INC	8/19/2011	300 79	-365 65	-64 86	0 00	-64 86	30 120000
KEFF16000002	MARSICO CAP MGMT LG	8/16/2011	S	887317303	-12 0000	TIME WARNER INC	8/19/2011	358 23	-438 79	-80 56	0 00	-80 56	29 863200
KEFF16000002	MARSICO CAP MGMT LG	8/16/2011	S	887317303	-9 0000	TIME WARNER INC	8/19/2011	268 06	-329 09	-61 03	0 00	-61 03	29 795000
KEFF16000002	MARSICO CAP MGMT LG	8/17/2011	B	M22465104	25 0000	CHECKPOINT SOFTWARE TECH	8/22/2011	-1 439 02	1 439 02	0 00	0 00	0 00	57 550600
KEFF16000002	MARSICO CAP MGMT LG	8/17/2011	B	M22465104	7 0000	CHECKPOINT SOFTWARE TECH	8/22/2011	-398 45	398 45	0 00	0 00	0 00	56 881100
KEFF16000002	MARSICO CAP MGMT LG	8/17/2011	B	M22465104	2 0000	CHECKPOINT SOFTWARE TECH	8/22/2011	-115 26	115 26	0 00	0 00	0 00	57 590000
KEFF16000002	MARSICO CAP MGMT LG	8/17/2011	S	996191052	-3 209 2600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/17/2011	3 209 26	-3 209 26	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/17/2011	DV	92826C839	329 0000	VISA INC	REC DIV ON 329 000	9/7/2011	49 35	49 35	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	B	996191052	2 656 8200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/18/2011	-2 656 82	2 656 82	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	B	018490102	9 0000	ALLERGAN INC/UNITED STATES	8/23/2011	-657 36	657 36	0 00	0 00	0 00	73 010000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	B	018490102	26 0000	ALLERGAN INC/UNITED STATES	8/23/2011	-1 895 85	1 895 85	0 00	0 00	0 00	72 907400
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	B	053332102	8 0000	AUTOZONE INC	8/23/2011	-2 292 81	2 292 81	0 00	0 00	0 00	286 591400
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	B	582839106	24 0000	MEAD JOHNSON NUTRITION CO	8/23/2011	-1 673 65	1 673 65	0 00	0 00	0 00	69 685500
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	004764106	-6 0000	ACME PACKET INC	8/23/2011	249 31	-453 73	-204 42	0 00	-204 42	41 563700
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	004764106	-47 0000	ACME PACKET INC	8/23/2011	1 939 75	-3 554 23	-1 614 48	0 00	-1 614 48	41 282100
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	004764106	-46 0000	ACME PACKET INC	8/23/2011	1 897 36	-3 478 60	-1 581 24	0 00	-1 581 24	41 257900
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	00846U101	-46 0000	AGILENT TECHNOLOGIES INC	8/23/2011	1 486 75	-2 102 85	-616 10	0 00	-616 10	32 331300
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	00846U101	-55 0000	AGILENT TECHNOLOGIES INC	8/23/2011	1 807 57	-2 514 27	-706 70	0 00	-706 70	32 875700
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	023135106	-10 0000	AMAZON COM INC	8/23/2011	1 854 74	-1 088 85	765 89	0 00	765 89	185 488100
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	037833100	-23 0000	APPLE INC	8/23/2011	8 455 16	-4 420 81	4 034 35	0 00	4 034 35	367 633200
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	056752108	-20 0000	BAIDU INC/CHINA	ADR 8/23/2011	2 600 76	-927 40	1 673 36	0 00	1 673 36	130 050600
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	189754104	-5 0000	COACH INC	8/23/2011	232 59	-307 57	-74 98	0 00	-74 98	46 529300
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	189754104	-9 0000	COACH INC	8/23/2011	417 85	-553 62	-135 77	0 00	-135 77	46 478500
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	189754104	-7 0000	COACH INC	8/23/2011	324 79	-430 59	-105 80	0 00	-105 80	46 450000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	189754104	-12 0000	COACH INC	8/23/2011	558 53	-738 16	-179 63	0 00	-179 63	46 555800
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	231021106	-2 0000	CUMMINS INC	8/23/2011	168 90	-176 12	-7 22	0 00	-7 22	84 465000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	231021106	-4 0000	CUMMINS INC	8/23/2011	338 87	-352 23	-13 36	0 00	-13 36	84 728900
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	235851102	-9 0000	DANAHER CORP	8/23/2011	369 91	-380 23	-10 32	0 00	-10 32	41 112400
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	235851102	-38 0000	DANAHER CORP	8/23/2011	1 573 39	-1 605 40	-32 01	0 00	-32 01	41 416000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	235851102	-8 0000	DANAHER CORP	8/23/2011	330 72	-337 98	-7 26	0 00	-7 26	41 351000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	260543103	-17 0000	DOW CHEMICAL CO/THE	8/23/2011	461 94	-415 82	46 12	0 00	46 12	27 183400
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	260543103	-65 0000	DOW CHEMICAL CO/THE	8/23/2011	1 762 97	-1 589 91	173 06	0 00	173 06	27 133200
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	260543103	-24 0000	DOW CHEMICAL CO/THE	8/23/2011	658 68	-587 05	71 63	0 00	71 63	27 475900
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	278058102	-12 0000	EATON CORP	8/23/2011	466 30	-557 83	-91 53	0 00	-91 53	38 869500
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	278058102	-13 0000	EATON CORP	8/23/2011	504 62	-604 32	-99 70	0 00	-99 70	38 827400
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	38259P508	-3 0000	GOOGLE INC	8/23/2011	1 536 55	-1 785 89	-249 34	0 00	-249 34	512 204000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	38259P508	-7 0000	GOOGLE INC	8/23/2011	3 579 85	-4 167 07	-587 22	0 00	-587 22	511 426700
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	68389X105	-459 0000	ORACLE CORP	8/23/2011	11 530 86	-12 957 36	-1 426 50	0 00	-1 426 50	25 172200
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	68389X105	-3 0000	ORACLE CORP	8/23/2011	74 75	-84 69	-9 94	0 00	-9 94	24 950000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	68389X105	-51 0000	ORACLE CORP	8/23/2011	1 277 10	-1 439 71	-162 61	0 00	-162 61	25 051800
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	693475105	-11 0000	PNC FINANCIAL SERVICES GROUP I	8/23/2011	502 12	-645 17	-143 05	0 00	-143 05	45 658600
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	693475105	-93 0000	PNC FINANCIAL SERVICES GROUP I	8/23/2011	4 205 47	-5 454 58	-1 249 11	0 00	-1 249 11	45 271100
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	693475105	-42 0000	PNC FINANCIAL SERVICES GROUP I	8/23/2011	1 902 05	-2 463 36	-561 31	0 00	-561 31	45 297900
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	693506107	-7 0000	PPG INDUSTRIES INC	8/23/2011	499 17	-461 53	37 64	0 00	37 64	71 321800
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	693506107	-13 0000	PPG INDUSTRIES INC	8/23/2011	924 00	-857 13	66 87	0 00	66 87	71 088800
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	74005P104	-2 0000	PRAXAIR INC	8/23/2011	186 85	-167 07	19 78	0 00	19 78	93 442000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	74005P104	-9 0000	PRAXAIR INC	8/23/2011	845 36	-751 79	93 57	0 00	93 57	93 941200
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	74005P104	-17 0000	PRAXAIR INC	8/23/2011	1 582 09	-1 420 05	162 04	0 00	162 04	93 076500
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	740189105	-10 0000	PRECISION CASTPARTS CORP	8/23/2011	1 409 72	-1 369 73	39 99	0 00	39 99	140 984900
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	773903109	-17 0000	ROCKWELL AUTOMATION INC	8/23/2011	966 06	-1 512 88	-546 82	0 00	-546 82	56 838000
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	773903109	-20 0000	ROCKWELL AUTOMATION INC	8/23/2011	1 123 81	-1 779 86	-656 05	0 00	-656 05	56 201900
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	79466L302	-17 0000	SALESFORCE COM INC	8/23/2011	1 996 63	-2 053 49	-56 86	0 00	-56 86	117 461100
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	886547108	-6 0000	TIFFANY & CO	8/23/2011	357 55	-274 52	83 03	0 00	83 03	59 602900
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	886547108	-15 0000	TIFFANY & CO	8/23/2011	889 00	-686 29	202 71	0 00	202 71	59 278200
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	886547108	-29 0000	TIFFANY & CO	8/23/2011	1 721 65	-1 326 83	394 82	0 00	394 82	59 378500
KEFF16000002	MARSICO CAP MGMT LG												

KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	S	907818108	-8 0000	UNION PACIFIC CORP		8/23/2011	684 96	-500 60	184 36	0 00	184 36	85 632200
KEFF16000002	MARSICO CAP MGMT LG	8/18/2011	DV	231021106	211 0000	CUMMINS INC	REC DIV ON 211 000	9/1/2011	84 40	84 40	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	996191052	-1 049 4400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/19/2011	1 049 44	-1 049 44	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	004764106	-19 0000	ACME PACKET INC		8/24/2011	789 98	-1 436 82	-646 84	0 00	-646 84	41 588900
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	00846U101	-18 0000	AGILENT TECHNOLOGIES INC		8/24/2011	570 60	-822 85	-252 25	0 00	-252 25	31 711000
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	189754104	-18 0000	COACH INC		8/24/2011	840 38	-1 107 24	-266 86	0 00	-266 86	46 698700
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	231021106	-3 0000	CUMMINS INC		8/24/2011	243 71	-264 18	-20 47	0 00	-20 47	81 248500
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	235851102	-16 0000	DANAHER CORP		8/24/2011	657 64	-675 96	-18 32	0 00	-18 32	41 113700
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	260543103	-24 0000	DOW CHEMICAL CO/THE		8/24/2011	638 11	-587 05	51 06	0 00	51 06	26 598900
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	278058102	-18 0000	EATON CORP		8/24/2011	689 79	-836 75	-146 96	0 00	-146 96	38 332900
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	693475105	-25 0000	PNC FINANCIAL SERVICES GROUP I		8/24/2011	1 104 37	-1 466 29	-361 92	0 00	-361 92	44 185900
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	693506107	-10 0000	PPG INDUSTRIES INC		8/24/2011	695 92	-659 33	36 59	0 00	36 59	69 604400
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	756577102	-18 0000	RED HAT INC		8/24/2011	589 35	-783 20	-193 85	0 00	-193 85	32 752800
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	756577102	-6 0000	RED HAT INC		8/24/2011	198 64	-261 07	-62 43	0 00	-62 43	33 118600
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	773903109	-12 0000	ROCKWELL AUTOMATION INC		8/24/2011	654 04	-1 067 92	-413 88	0 00	-413 88	54 514900
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	886547108	-14 0000	TIFFANY & CO		8/24/2011	815 04	-640 54	174 50	0 00	174 50	58 228400
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	887317303	-41 0000	TIME WARNER INC		8/24/2011	1 156 87	-1 499 18	-342 31	0 00	-342 31	28 227000
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	902973304	-57 0000	US BANCORP		8/24/2011	1 185 99	-1 355 92	-169 93	0 00	-169 93	20 817300
KEFF16000002	MARSICO CAP MGMT LG	8/19/2011	S	907818108	-9 0000	UNION PACIFIC CORP		8/24/2011	770 98	-563 17	207 81	0 00	207 81	85 676600
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002		8/22/2011	-40 297 00	-40 297 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	996191052	-42 249 7300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/22/2011	42 249 73	-42 249 73	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	004764106	-13 0000	ACME PACKET INC		8/25/2011	529 46	-983 08	-453 62	0 00	-453 62	40 739200
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	00846U101	-21 0000	AGILENT TECHNOLOGIES INC		8/25/2011	648 67	-959 99	-311 32	0 00	-311 32	30 899800
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	189754104	-15 0000	COACH INC		8/25/2011	713 92	-922 70	-208 78	0 00	-208 78	47 605700
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	212015101	-8 0000	CONTINENTAL RESOURCES INC/OK		8/25/2011	407 63	-529 24	-121 61	0 00	-121 61	50 964800
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	231021106	-7 0000	CUMMINS INC		8/25/2011	568 00	-616 41	-48 41	0 00	-48 41	81 155200
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	235851102	-15 0000	DANAHER CORP		8/25/2011	611 38	-633 71	-22 33	0 00	-22 33	40 770200
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	260543103	-29 0000	DOW CHEMICAL CO/THE		8/25/2011	751 38	-709 35	42 03	0 00	42 03	25 920200
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	278058102	-10 0000	EATON CORP		8/25/2011	380 36	-464 86	-84 50	0 00	-84 50	38 046600
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	278058102	-19 0000	EATON CORP		8/25/2011	740 70	-883 24	-142 54	0 00	-142 54	39 015000
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	693506107	-8 0000	PPG INDUSTRIES INC		8/25/2011	553 89	-527 46	26 43	0 00	26 43	69 249000
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	756577102	-16 0000	RED HAT INC		8/25/2011	524 20	-696 18	-171 98	0 00	-171 98	32 773500
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	773903109	-12 0000	ROCKWELL AUTOMATION INC		8/25/2011	647 57	-1 067 92	-420 35	0 00	-420 35	53 975700
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	886547108	-11 0000	TIFFANY & CO		8/25/2011	649 98	-503 28	146 70	0 00	146 70	59 101300
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	886547108	-2 0000	TIFFANY & CO		8/25/2011	119 11	-91 51	27 60	0 00	27 60	59 570000
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	886547108	-8 0000	TIFFANY & CO		8/25/2011	468 40	-366 02	102 38	0 00	102 38	58 591100
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	887317303	-14 0000	TIME WARNER INC		8/25/2011	396 48	-511 92	-115 44	0 00	-115 44	28 330700
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	887317303	-18 0000	TIME WARNER INC		8/25/2011	506 15	-658 18	-152 03	0 00	-152 03	28 130000
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	902973304	-60 0000	US BANCORP		8/25/2011	1 229 09	-1 427 29	-198 20	0 00	-198 20	20 495300
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	907818108	-3 0000	UNION PACIFIC CORP		8/25/2011	261 21	-187 72	73 49	0 00	73 49	87 123600
KEFF16000002	MARSICO CAP MGMT LG	8/22/2011	S	907818108	-4 0000	UNION PACIFIC CORP		8/25/2011	346 99	-250 30	96 69	0 00	96 69	86 761200
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		8/23/2011	40 297 00	40 297 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	B	996191052	107 947 6200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/23/2011	-107 947 62	107 947 62	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	B	004764106	-15 0000	ACME PACKET INC		8/26/2011	640 30	-1 134 33	-494 03	0 00	-494 03	42 697900
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	00846U101	-39 0000	AGILENT TECHNOLOGIES INC		8/26/2011	1 235 74	-1 782 85	-547 11	0 00	-547 11	31 696300
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	189754104	-30 0000	COACH INC		8/26/2011	1 491 71	-1 845 39	-353 68	0 00	-353 68	49 734800
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	212015101	-15 0000	CONTINENTAL RESOURCES INC/OK		8/26/2011	765 43	-992 32	-226 89	0 00	-226 89	51 040100
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	231021106	-8 0000	CUMMINS INC		8/26/2011	649 66	-704 47	-54 81	0 00	-54 81	81 219500
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	235851102	-27 0000	DANAHER CORP		8/26/2011	1 107 24	-1 140 68	-33 44	0 00	-33 44	41 020000
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	260543103	-54 0000	DOW CHEMICAL CO/THE		8/26/2011	1 402 05	-1 320 85	81 20	0 00	81 20	25 974500
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	278058102	-25 0000	EATON CORP		8/26/2011	967 47	-1 162 15	-194 68	0 00	-194 68	38 709500
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	693506107	-16 0000	PPG INDUSTRIES INC		8/26/2011	1 120 39	-1 054 93	65 46	0 00	65 46	70 036500
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	756577102	-22 0000	RED HAT INC		8/26/2011	730 49	-957 25	-226 76	0 00	-226 76	33 215200
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	773903109	-23 0000	ROCKWELL AUTOMATION INC		8/26/2011	1 278 13	-2 046 84	-768 71	0 00	-768 71	55 582100
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	886547108	-22 0000	TIFFANY & CO		8/26/2011	1 345 40	-1 006 56	338 84	0 00	338 84	61 165700
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	887317303	-64 0000	TIME WARNER INC		8/26/2011	1 802 60	-2 340 19	-537 59	0 00	-537 59	28 176200
KEFF16000002	MARSICO CAP MGMT LG	8/23/2011	S	907818108	-18 0000	UNION PACIFIC CORP		8/26/2011	1 555 52	-1 126 35	429 17	0 00	429 17	86 429300
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	996191052	11 601 4100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/24/2011	-11 601 41	11 601 41	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	018490102	12 0000	ALLERGAN INC/UNITED STATES		8/29/2011	-924 71	924 71	0 00	0 00	0 00	77 049500
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	053332102	2 0000	AUTOZONE INC		8/29/2011	-602 01	602 01	0 00	0 00	0 00	300 993600
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	204319107	900 0000	CIE FINANCIERE RICHEMONT SA	ADR	8/29/2011	-4 795 56	4 795 56	0 00	0 00	0 00	5 298400
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	406216101	17 0000	HALLIBURTON CO		8/29/2011	-680 66	680 66	0 00	0 00	0 00	40 028600
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	406216101	3 0000	HALLIBURTON CO		8/29/2011	-119 79	119 79	0 00	0 00	0 00	39 920000
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	518439104	29 0000	ESTEE LAUDER COS INC/THE		8/29/2011	-2 679 76	2 679 76	0 00	0 00	0 00	92 395600
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	637071101	17 0000	NATIONAL OILWELL VARCO INC		8/29/2011	-1 079 77	1 079 77	0 00	0 00	0 00	63 505600
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	855244109	53 0000	STARBUCKS CORP		8/29/2011	-1 958 51	1 958 51	0 00	0 00	0 00	36 943100
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	92826C839	27 0000	VISA INC		8/29/2011	-2 314 04	2 314 04	0 00	0 00	0 00	85 695100
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	B	988498101	53 0000	YUM! BRANDS INC		8/29/2011	-2 786 61	2 786 61	0 00	0 00	0 00	52 567600
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	S	004764106	-17 0000	ACME PACKET INC		8/29/2011	719 68	-1 285 57	-565 89	0 00	-565 89	42 345400
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	S	00846U101	-20 0000	AGILENT TECHNOLOGIES INC		8/29/2011	653 55	-914 28	-260 73	0 00	-260 73	32 688300
KEFF16000002	MARSICO CAP MGMT LG	8/24/2011	S	212015101	-5 0000	CONTINENTAL RESOURCES INC/OK		8/29/2011	258 21	-330 78	-72 57	0 00	-72 57</	

KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	B	637071101	23 0000 NATIONAL OILWELL VARCO INC		8/30/2011	-1 457 33	1 457 33	0 00	0 00	0 00	63 352100
KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	B	855244109	43 0000 STARBUCKS CORP		8/30/2011	-1 567 08	1 567 08	0 00	0 00	0 00	36 433800
KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	B	92826C839	41 0000 VISA INC		8/30/2011	-3 494 11	3 494 11	0 00	0 00	0 00	85 212300
KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	B	988498101	77 0000 YUM! BRANDS INC		8/30/2011	-3 990 53	3 990 53	0 00	0 00	0 00	51 815000
KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	B	988498101	25 0000 YUM! BRANDS INC		8/30/2011	-1 295 29	1 295 29	0 00	0 00	0 00	51 801700
KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	S	004764106	-9 0000 ACME PACKET INC		8/30/2011	378 31	-680 60	-302 29	0 00	-302 29	42 045200
KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	S	00846U101	-15 0000 AGILENT TECHNOLOGIES INC		8/30/2011	498 29	-685 71	-187 42	0 00	-187 42	33 229900
KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	S	212015101	-7 0000 CONTINENTAL RESOURCES INC/OK		8/30/2011	363 89	-463 08	-99 19	0 00	-99 19	51 996200
KEFF16000002	MARSICO CAP MGMT LG	8/25/2011	DV	501897102	2 284 0000 LI & FUNG LTD	RECD DIV ON 2284 000	9/21/2011	111 34	111 34	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/26/2011	B	996191052	16 408 5100 DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/26/2011	-16 408 51	16 408 51	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/26/2011	B	204319107	241 0000 CIE FINANCIERE RICHEMONT SA	ADR	8/31/2011	-1 293 52	1 293 52	0 00	0 00	0 00	5 337300
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	B	018490102	13 0000 ALLERGAN INC/UNITED STATES		9/1/2011	-1 034 33	1 034 33	0 00	0 00	0 00	79 554200
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	B	09062X103	10 0000 BIOGEN IDEC INC		9/1/2011	-937 58	937 58	0 00	0 00	0 00	93 748300
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	B	235851102	18 0000 DANAHER CORP		9/1/2011	-795 61	795 61	0 00	0 00	0 00	44 190400
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	B	637071101	5 0000 NATIONAL OILWELL VARCO INC		9/1/2011	-332 63	332 63	0 00	0 00	0 00	66 516300
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	B	756577102	11 0000 RED HAT INC		9/1/2011	-409 35	409 35	0 00	0 00	0 00	37 203200
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	B	907818108	14 0000 UNION PACIFIC CORP		9/1/2011	-1 270 42	1 270 42	0 00	0 00	0 00	90 734500
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	B	92826C839	15 0000 VISA INC		9/1/2011	-1 293 80	1 293 80	0 00	0 00	0 00	86 213400
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	B	92826C839	2 0000 VISA INC		9/1/2011	-172 34	172 34	0 00	0 00	0 00	86 160000
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	S	996191052	-15 061 1600 DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/29/2011	15 061 16	-15 061 16	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	DV	887317303	858 0000 TIME WARNER INC	REC DIV ON 858 000	9/15/2011	201 63	201 63	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/29/2011	DV	907818108	317 0000 UNION PACIFIC CORP	REC DIV ON 317 000	10/3/2011	150 58	150 58	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	018490102	3 0000 ALLERGAN INC/UNITED STATES		9/2/2011	-241 51	241 51	0 00	0 00	0 00	80 492500
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	018490102	7 0000 ALLERGAN INC/UNITED STATES		9/2/2011	-564 02	564 02	0 00	0 00	0 00	80 564800
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	018490102	2 0000 ALLERGAN INC/UNITED STATES		9/2/2011	-158 71	158 71	0 00	0 00	0 00	79 347200
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	018490102	6 0000 ALLERGAN INC/UNITED STATES		9/2/2011	-478 47	478 47	0 00	0 00	0 00	79 735000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	018490102	4 0000 ALLERGAN INC/UNITED STATES		9/2/2011	-320 76	320 76	0 00	0 00	0 00	80 150000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	018490102	7 0000 ALLERGAN INC/UNITED STATES		9/2/2011	-559 88	559 88	0 00	0 00	0 00	79 953300
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	023135106	15 0000 AMAZON COM INC		9/2/2011	-3 170 24	3 170 24	0 00	0 00	0 00	211 339600
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	023135106	3 0000 AMAZON COM INC		9/2/2011	-632 73	632 73	0 00	0 00	0 00	210 900000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	056752108	28 0000 BAIDU INC/CHINA	ADR	9/2/2011	-4 154 69	4 154 69	0 00	0 00	0 00	148 371800
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	111013108	10 0000 BRITISH SKY BROADCASTING GROUP	ADR	9/2/2011	-418 93	418 93	0 00	0 00	0 00	41 842900
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	235851102	19 0000 DANAHER CORP		9/2/2011	-854 25	854 25	0 00	0 00	0 00	44 950500
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	38259P508	8 0000 GOOGLE INC		9/2/2011	-4 326 58	4 326 58	0 00	0 00	0 00	540 812700
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	38259P508	3 0000 GOOGLE INC		9/2/2011	-1 627 61	1 627 61	0 00	0 00	0 00	542 525000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	406216101	7 0000 HALLIBURTON CO		9/2/2011	-302 48	302 48	0 00	0 00	0 00	43 201900
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	406216101	35 0000 HALLIBURTON CO		9/2/2011	-1 520 85	1 520 85	0 00	0 00	0 00	43 412900
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	582839106	4 0000 MEAD JOHNSON NUTRITION CO		9/2/2011	-283 20	283 20	0 00	0 00	0 00	70 790300
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	637071101	9 0000 NATIONAL OILWELL VARCO INC		9/2/2011	-601 66	601 66	0 00	0 00	0 00	66 841000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	637071101	13 0000 NATIONAL OILWELL VARCO INC		9/2/2011	-871 22	871 22	0 00	0 00	0 00	66 977200
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	654106103	19 0000 NIKE INC		9/2/2011	-1 654 38	1 654 38	0 00	0 00	0 00	87 062800
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	741503403	2 0000 PRICELINE COM INC		9/2/2011	-1 075 48	1 075 48	0 00	0 00	0 00	537 731000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	756577102	2 0000 RED HAT INC		9/2/2011	-74 72	74 72	0 00	0 00	0 00	37 350100
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	756577102	6 0000 RED HAT INC		9/2/2011	-225 59	225 59	0 00	0 00	0 00	37 587900
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	872540109	16 0000 TJX COS INC		9/2/2011	-879 90	879 90	0 00	0 00	0 00	54 983500
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	92826C839	7 0000 VISA INC		9/2/2011	-616 75	616 75	0 00	0 00	0 00	88 097300
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	B	983134107	2 0000 WYNN RESORTS LTD		9/2/2011	-304 55	304 55	0 00	0 00	0 00	152 266300
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	S	996191052	-21 350 0000 DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/30/2011	21 350 00	-21 350 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	DV	406216101	880 0000 HALLIBURTON CO	REC DIV ON 880 000	9/22/2011	79 20	79 20	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	DV	580135101	419 0000 MCDONALD'S CORP	REC DIV ON 419 000	9/16/2011	255 59	255 59	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/30/2011	DV	835898107	144 0000 SOTHEBY'S	REC DIV ON 144 000	9/15/2011	7 20	7 20	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	018490102	14 0000 ALLERGAN INC/UNITED STATES		9/6/2011	-1 145 96	1 145 96	0 00	0 00	0 00	81 844600
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	023135106	19 0000 AMAZON COM INC		9/6/2011	-4 058 87	4 058 87	0 00	0 00	0 00	213 614600
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	023135106	8 0000 AMAZON COM INC		9/6/2011	-1 712 23	1 712 23	0 00	0 00	0 00	214 018800
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	053332102	6 0000 AUTOZONE INC		9/6/2011	-1 843 50	1 843 50	0 00	0 00	0 00	307 239200
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	204319107	252 0000 CIE FINANCIERE RICHEMONT SA	ADR	9/6/2011	-1 432 04	1 432 04	0 00	0 00	0 00	5 652700
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	235851102	36 0000 DANAHER CORP		9/6/2011	-1 648 84	1 648 84	0 00	0 00	0 00	45 791100
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	582839106	13 0000 MEAD JOHNSON NUTRITION CO		9/6/2011	-924 04	924 04	0 00	0 00	0 00	71 069900
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	582839106	14 0000 MEAD JOHNSON NUTRITION CO		9/6/2011	-994 43	994 43	0 00	0 00	0 00	70 990900
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	741503403	7 0000 PRICELINE COM INC		9/6/2011	-3 749 37	3 749 37	0 00	0 00	0 00	535 614800
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	756577102	21 0000 RED HAT INC		9/6/2011	-828 20	828 20	0 00	0 00	0 00	39 398300
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	756577102	11 0000 RED HAT INC		9/6/2011	-431 95	431 95	0 00	0 00	0 00	39 258200
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	92826C839	35 0000 VISA INC		9/6/2011	-3 073 35	3 073 35	0 00	0 00	0 00	87 799900
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	983134107	24 0000 WYNN RESORTS LTD		9/6/2011	-3 682 46	3 682 46	0 00	0 00	0 00	153 425700
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	983134107	3 0000 WYNN RESORTS LTD		9/6/2011	-459 91	459 91	0 00	0 00	0 00	153 294400
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	B	983134107	19 0000 WYNN RESORTS LTD		9/6/2011	-2 915 86	2 915 86	0 00	0 00	0 00	153 456300
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	996191052	-1 226 3200 DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/31/2011	1 226 32	-1 226 32	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	004764106	-18 0000 ACME PACKET INC		9/6/2011	861 04	-1 361 19	-500 15	0 00	-500 15	47 846400
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	00846U101	-8 0000 AGILENT TECHNOLOGIES INC		9/6/2011	298 40	-365 71	-67 31	0 00	-67 31	37 311200
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	00846U101	-6 0000 AGILENT TECHNOLOGIES INC		9/6/2011	224 52	-274 28	-49 76	0 00	-49 76	37 431000
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	00846U101	-2 0000 AGILENT TECHNOLOGIES INC		9/6/2011	73 82	-91 43	-17 61	0 00	-17 61	36 925000
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	00846U101	-7 0000 AGILENT TECHNOLOGIES INC		9/6/2011	257 37	-320 00	-62 63	0 00	-62 63	36 779200
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	00846U101	-21 0000 AGILENT TECHNOLOGIES INC		9/6/2011	770 93	-959 99	-189 06	0 00	-189 06	36 721900
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011											

KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	35671D857	-132 0000	FREEPORT-MCMORAN COPPER & GOLD		9/6/2011	6 252 00	-6 853 62	-601 62	0 00	-601 62	47 374600
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	35671D857	-15 0000	FREEPORT-MCMORAN COPPER & GOLD		9/6/2011	722 79	-778 82	-56 03	0 00	-56 03	48 197100
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	740189105	-2 0000	PRECISION CASTPARTS CORP		9/6/2011	333 22	-273 95	59 27	0 00	59 27	166 625400
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	740189105	-9 0000	PRECISION CASTPARTS CORP		9/6/2011	1 469 48	-1 232 76	236 72	0 00	236 72	163 288700
KEFF16000002	MARSICO CAP MGMT LG	8/31/2011	S	773903109	-9 0000	ROCKWELL AUTOMATION INC		9/6/2011	577 81	-800 94	-223 13	0 00	-223 13	64 213400
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	B	018490102	2 0000	ALLERGAN INC/UNITED STATES		9/7/2011	-161 83	161 83	0 00	0 00	0 00	80 903100
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	B	235851102	5 0000	DANAHER CORP		9/7/2011	-223 30	223 30	0 00	0 00	0 00	44 649500
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	B	756577102	5 0000	RED HAT INC		9/7/2011	-192 06	192 06	0 00	0 00	0 00	38 402200
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	B	983134107	2 0000	WYNN RESORTS LTD		9/7/2011	-305 70	305 70	0 00	0 00	0 00	152 838900
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	996191052	-5 981 7300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/1/2011	5 981 73	-5 981 73	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	00846U101	-7 0000	AGILENT TECHNOLOGIES INC		9/7/2011	255 51	-320 00	-64 49	0 00	-64 49	36 513000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	212015101	-14 0000	CONTINENTAL RESOURCES INC/OK		9/7/2011	768 90	-926 17	-157 27	0 00	-157 27	54 932900
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	212015101	-10 0000	CONTINENTAL RESOURCES INC/OK		9/7/2011	548 47	-661 55	-113 08	0 00	-113 08	54 858800
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	212015101	-13 0000	CONTINENTAL RESOURCES INC/OK		9/7/2011	715 50	-860 01	-144 51	0 00	-144 51	55 080000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	260543103	-4 0000	DOW CHEMICAL CO/THE		9/7/2011	111 90	-97 84	14 06	0 00	14 06	28 027000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	260543103	-11 0000	DOW CHEMICAL CO/THE		9/7/2011	305 19	-269 06	36 13	0 00	36 13	27 755800
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	278058102	-16 0000	EATON CORP		9/7/2011	679 92	-743 78	-63 86	0 00	-63 86	42 546200
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	278058102	-4 0000	EATON CORP		9/7/2011	169 17	-185 94	-16 77	0 00	-16 77	42 305000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	35671D857	-23 0000	FREEPORT-MCMORAN COPPER & GOLD		9/7/2011	1 076 81	-1 194 19	-117 38	0 00	-117 38	46 829300
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	35671D857	-18 0000	FREEPORT-MCMORAN COPPER & GOLD		9/7/2011	838 28	-934 58	-96 30	0 00	-96 30	46 622100
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	740189105	-4 0000	PRECISION CASTPARTS CORP		9/7/2011	645 36	-547 89	97 47	0 00	97 47	161 355600
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	740189105	-2 0000	PRECISION CASTPARTS CORP		9/7/2011	322 93	-273 95	48 98	0 00	48 98	161 480000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	773903109	-4 0000	ROCKWELL AUTOMATION INC		9/7/2011	256 08	-355 97	-99 89	0 00	-99 89	64 032000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	S	773903109	-2 0000	ROCKWELL AUTOMATION INC		9/7/2011	126 51	-177 99	-51 48	0 00	-51 48	63 270000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	DV	189754104	353 0000	COACH INC	REC DIV ON 353 000	10/3/2011	79 43	79 43	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/1/2011	DV	654106103	457 0000	NIKE INC	REC DIV ON 457 000	10/3/2011	141 67	141 67	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/2/2011	S	996191052	-25 916 5600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/2/2011	25 916 56	-25 916 56	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/2/2011	S	278058102	-6 0000	EATON CORP		9/8/2011	245 17	-278 92	-33 75	0 00	-33 75	40 872500
KEFF16000002	MARSICO CAP MGMT LG	9/2/2011	S	278058102	-6 0000	EATON CORP		9/8/2011	245 29	-278 92	-33 63	0 00	-33 63	40 912500
KEFF16000002	MARSICO CAP MGMT LG	9/2/2011	S	693506107	-19 0000	PPG INDUSTRIES INC		9/8/2011	1 400 27	-1 252 72	147 55	0 00	147 55	73 710000
KEFF16000002	MARSICO CAP MGMT LG	9/2/2011	S	773903109	-7 0000	ROCKWELL AUTOMATION INC		9/8/2011	420 36	-622 95	-202 59	0 00	-202 59	60 062600
KEFF16000002	MARSICO CAP MGMT LG	9/2/2011	S	907818108	-5 0000	UNION PACIFIC CORP		9/8/2011	444 82	-318 83	125 99	0 00	125 99	88 976700
KEFF16000002	MARSICO CAP MGMT LG	9/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/2/2011	2 60	2 60	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/2/2011	DV	74005P104	399 0000	PRAXAIR INC	REC DIV ON 399 000	9/15/2011	199 50	199 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/6/2011	S	996191052	-12 040 0800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/6/2011	12 040 08	-12 040 08	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/6/2011	S	00846U101	-13 0000	AGILENT TECHNOLOGIES INC		9/9/2011	429 62	-594 28	-164 66	0 00	-164 66	33 058200
KEFF16000002	MARSICO CAP MGMT LG	9/6/2011	S	00846U101	-13 0000	AGILENT TECHNOLOGIES INC		9/9/2011	434 94	-594 28	-159 34	0 00	-159 34	33 467500
KEFF16000002	MARSICO CAP MGMT LG	9/6/2011	S	260543103	-17 0000	DOW CHEMICAL CO/THE		9/9/2011	437 38	-415 82	21 56	0 00	21 56	25 739000
KEFF16000002	MARSICO CAP MGMT LG	9/6/2011	S	278058102	-11 0000	EATON CORP		9/9/2011	435 19	-511 35	-76 16	0 00	-76 16	39 573500
KEFF16000002	MARSICO CAP MGMT LG	9/6/2011	S	773903109	-10 0000	ROCKWELL AUTOMATION INC		9/9/2011	566 96	-889 93	-322 97	0 00	-322 97	56 708100
KEFF16000002	MARSICO CAP MGMT LG	9/6/2011	S	773903109	-6 0000	ROCKWELL AUTOMATION INC		9/9/2011	341 81	-533 96	-192 15	0 00	-192 15	56 980000
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	B	996191052	5 986 9900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/7/2011	-5 986 99	5 986 99	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	00846U101	-27 0000	AGILENT TECHNOLOGIES INC		9/12/2011	961 36	-1 234 28	-272 92	0 00	-272 92	35 616500
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	00846U101	-9 0000	AGILENT TECHNOLOGIES INC		9/12/2011	320 74	-411 43	-90 69	0 00	-90 69	35 688400
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	00846U101	-12 0000	AGILENT TECHNOLOGIES INC		9/12/2011	427 25	-548 57	-121 32	0 00	-121 32	35 615000
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	212015101	-10 0000	CONTINENTAL RESOURCES INC/OK		9/12/2011	530 10	-661 55	-131 45	0 00	-131 45	53 021800
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	260543103	-30 0000	DOW CHEMICAL CO/THE		9/12/2011	810 70	-733 81	76 89	0 00	76 89	27 034100
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	260543103	-30 0000	DOW CHEMICAL CO/THE		9/12/2011	810 76	-733 81	76 95	0 00	76 95	27 036000
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	278058102	-2 0000	EATON CORP		9/12/2011	82 12	-92 97	-10 85	0 00	-10 85	41 075700
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	278058102	-47 0000	EATON CORP		9/12/2011	1 924 61	-2 184 85	-260 24	0 00	-260 24	41 000000
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	693506107	-7 0000	PPG INDUSTRIES INC		9/12/2011	523 63	-461 53	62 10	0 00	62 10	74 816900
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	693506107	-26 0000	PPG INDUSTRIES INC		9/12/2011	1 945 10	-1 714 25	230 85	0 00	230 85	74 822900
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	693506107	-11 0000	PPG INDUSTRIES INC		9/12/2011	822 65	-725 26	97 39	0 00	97 39	74 798100
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	773903109	-10 0000	ROCKWELL AUTOMATION INC		9/12/2011	590 62	-889 93	-299 31	0 00	-299 31	59 114100
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	773903109	-3 0000	ROCKWELL AUTOMATION INC		9/12/2011	177 12	-266 98	-89 86	0 00	-89 86	59 051700
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	773903109	-2 0000	ROCKWELL AUTOMATION INC		9/12/2011	118 30	-177 99	-59 69	0 00	-59 69	59 164100
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	S	773903109	-12 0000	ROCKWELL AUTOMATION INC		9/12/2011	707 68	-1 067 92	-360 24	0 00	-360 24	58 985400
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	DV	637071101	200 0000	NATIONAL OILWELL VARCO INC	REC DIV ON 200 000	9/23/2011	22 00	22 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	DV	674599105	345 0000	OCCIDENTAL PETROLEUM CORP	REC DIV ON 345 000	10/15/2011	158 70	158 70	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/7/2011	DV	740189105	194 0000	PRECISION CASTPARTS CORP	REC DIV ON 194 000	10/3/2011	5 82	5 82	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	B	996191052	2 755 9100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/8/2011	-2 755 91	2 755 91	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	00846U101	-5 0000	AGILENT TECHNOLOGIES INC		9/13/2011	175 58	-228 57	-52 99	0 00	-52 99	35 127500
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	00846U101	-5 0000	AGILENT TECHNOLOGIES INC		9/13/2011	173 72	-228 57	-54 85	0 00	-54 85	34 785000
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	00846U101	-2 0000	AGILENT TECHNOLOGIES INC		9/13/2011	70 58	-91 43	-20 85	0 00	-20 85	35 305000
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	212015101	-7 0000	CONTINENTAL RESOURCES INC/OK		9/13/2011	368 95	-463 09	-94 14	0 00	-94 14	52 718300
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	212015101	-7 0000	CONTINENTAL RESOURCES INC/OK		9/13/2011	368 84	-463 09	-94 25	0 00	-94 25	52 733300
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	212015101	-2 0000	CONTINENTAL RESOURCES INC/OK		9/13/2011	105 39	-132 31	-26 92	0 00	-26 92	52 712300
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	260543103	-22 0000	DOW CHEMICAL CO/THE		9/13/2011	585 04	-538 12	46 92	0 00	46 92	26 643800
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	260543103	-9 0000	DOW CHEMICAL CO/THE		9/13/2011	241 30	-220 14	21 16	0 00	21 16	26 822500
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	260543103	-35 0000	DOW CHEMICAL CO/THE		9/13/2011	930 19	-856 11	74 08	0 00	74 08	26 587500
KEFF16000002	MARSICO CAP MGMT LG	9/8/2011	S	278058102	-7 0000	EATON CORP		9/13/2011						

KEFF16000002	MARSICO CAP MGMT LG	9/12/2011	DV	204319107	6 876 0000	CIE FINANCIERE RICHEMONT SA	ADR	9/30/2011	352 97	352 97	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/13/2011	B	996191052	5 443 0200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/13/2011	-5 443 02	5 443 02	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	B	996191052	408 3300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/15/2011	-408 33	408 33	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	B	G1151C101	4 0000	ACCENTURE PLC IRELAND SHS CL A		9/20/2011	-210 08	210 08	0 00	0 00	0 00	52 511100
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	B	G1151C101	9 0000	ACCENTURE PLC IRELAND SHS CL A		9/20/2011	-475 11	475 11	0 00	0 00	0 00	52 780200
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	B	G1151C101	29 0000	ACCENTURE PLC IRELAND SHS CL A		9/20/2011	-1 540 38	1 540 38	0 00	0 00	0 00	53 076400
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	B	G1151C101	9 0000	ACCENTURE PLC IRELAND SHS CL A		9/20/2011	-478 40	478 40	0 00	0 00	0 00	53 125000
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	741503403	-2 0000	PRICELINE COM INC		9/20/2011	1 052 35	-598 31	454 04	0 00	454 04	526 201100
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	741503403	-3 0000	PRICELINE COM INC		9/20/2011	1 577 62	-897 46	680 16	0 00	680 16	525 895300
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	741503403	-2 0000	PRICELINE COM INC		9/20/2011	1 049 95	-598 31	451 64	0 00	451 64	525 000000
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	773903109	-7 0000	ROCKWELL AUTOMATION INC		9/20/2011	424 96	-622 95	-197 99	0 00	-197 99	60 720000
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	773903109	-8 0000	ROCKWELL AUTOMATION INC		9/20/2011	483 59	-711 95	-228 36	0 00	-228 36	60 460200
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	773903109	-10 0000	ROCKWELL AUTOMATION INC		9/20/2011	604 28	-889 93	-285 65	0 00	-285 65	60 440000
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	773903109	-7 0000	ROCKWELL AUTOMATION INC		9/20/2011	421 41	-622 95	-201 54	0 00	-201 54	60 213000
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	773903109	-2 0000	ROCKWELL AUTOMATION INC		9/20/2011	120 41	-177 99	-57 58	0 00	-57 58	60 219800
KEFF16000002	MARSICO CAP MGMT LG	9/15/2011	S	773903109	-13 0000	ROCKWELL AUTOMATION INC		9/20/2011	782 17	-1 156 91	-374 74	0 00	-374 74	60 178300
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	B	996191052	255 5900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/16/2011	-255 59	255 59	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	B	G1151C101	9 0000	ACCENTURE PLC IRELAND SHS CL A		9/21/2011	-489 45	489 45	0 00	0 00	0 00	54 373800
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	B	G1151C101	98 0000	ACCENTURE PLC IRELAND SHS CL A		9/21/2011	-5 310 39	5 310 39	0 00	0 00	0 00	54 147700
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	S	741503403	-2 0000	PRICELINE COM INC		9/21/2011	1 051 07	-598 31	452 76	0 00	452 76	525 561500
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	S	741503403	-7 0000	PRICELINE COM INC		9/21/2011	3 685 92	-2 094 07	1 591 85	0 00	1 591 85	526 581300
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	S	773903109	-7 0000	ROCKWELL AUTOMATION INC		9/21/2011	418 33	-622 95	-204 62	0 00	-204 62	59 772900
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	S	773903109	-3 0000	ROCKWELL AUTOMATION INC		9/21/2011	181 09	-266 98	-85 89	0 00	-85 89	60 376000
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	S	773903109	-11 0000	ROCKWELL AUTOMATION INC		9/21/2011	656 74	-978 93	-322 19	0 00	-322 19	59 715000
KEFF16000002	MARSICO CAP MGMT LG	9/16/2011	DV	886547108	234 0000	TIFFANY & CO	REC DIV ON 234 000	10/11/2011	67 86	67 86	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/19/2011	B	G1151C101	4 0000	ACCENTURE PLC IRELAND SHS CL A		9/22/2011	-215 26	215 26	0 00	0 00	0 00	53 805000
KEFF16000002	MARSICO CAP MGMT LG	9/19/2011	B	G1151C101	2 0000	ACCENTURE PLC IRELAND SHS CL A		9/22/2011	-109 80	109 80	0 00	0 00	0 00	54 890000
KEFF16000002	MARSICO CAP MGMT LG	9/19/2011	B	G1151C101	33 0000	ACCENTURE PLC IRELAND SHS CL A		9/22/2011	-1 797 80	1 797 80	0 00	0 00	0 00	54 438800
KEFF16000002	MARSICO CAP MGMT LG	9/20/2011	B	996191052	3 812 7700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/20/2011	-3 812 77	3 812 77	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/20/2011	B	G1151C101	5 0000	ACCENTURE PLC IRELAND SHS CL A		9/23/2011	-272 83	272 83	0 00	0 00	0 00	54 556500
KEFF16000002	MARSICO CAP MGMT LG	9/20/2011	B	G1151C101	10 0000	ACCENTURE PLC IRELAND SHS CL A		9/23/2011	-543 00	543 00	0 00	0 00	0 00	54 290300
KEFF16000002	MARSICO CAP MGMT LG	9/20/2011	B	G1151C101	54 0000	ACCENTURE PLC IRELAND SHS CL A		9/23/2011	-2 969 33	2 969 33	0 00	0 00	0 00	54 947500
KEFF16000002	MARSICO CAP MGMT LG	9/21/2011	CW	501897102	2 284 0000	ADR FEE	LI & FUNG LTD	9/21/2011	-22 15	-22 15	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/21/2011	B	996191052	193 3100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/21/2011	-193 31	193 31	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/21/2011	DV	582839106	279 0000	MEAD JOHNSON NUTRITION CO	REC DIV ON 279 000	10/3/2011	72 54	72 54	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/22/2011	S	996191052	-1 954 4700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/22/2011	1 954 47	-1 954 47	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/22/2011	S	056752108	-10 0000	BAIDU INC/CHINA	ADR	9/27/2011	1 279 96	-542 82	737 14	0 00	737 14	128 009100
KEFF16000002	MARSICO CAP MGMT LG	9/23/2011	B	501897102	394 0000	LI & FUNG LTD		9/28/2011	-1 309 03	1 309 03	0 00	0 00	0 00	3 292400
KEFF16000002	MARSICO CAP MGMT LG	9/23/2011	S	996191052	-3 763 1600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/23/2011	3 763 16	-3 763 16	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/27/2011	B	996191052	1 279 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/27/2011	-1 279 96	1 279 96	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/28/2011	S	996191052	-1 297 1500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/28/2011	1 297 15	-1 297 15	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	9/28/2011	DV	235851102	537 0000	DANAHER CORP	REC DIV ON 537 000	10/28/2011	13 43	13 43	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/28/2011	DV	260543103	750 0000	DOW CHEMICAL CO/THE	REC DIV ON 750 000	10/28/2011	187 50	187 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/28/2011	DV	902973304	885 0000	US BANCORP	REC DIV ON 885 000	10/17/2011	110 63	110 63	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/30/2011	CW	204319107	6 876 0000	ADR FEE	CIE FINANCIERE RICHEMONT SA	9/30/2011	-34 38	-34 38	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	9/30/2011	B	111013108	23 0000	BRITISH SKY BROADCASTING GROUP	ADR	10/5/2011	-960 36	960 36	0 00	0 00	0 00	41 724800
KEFF16000002	MARSICO CAP MGMT LG	9/30/2011	CW	204319107	6 876 0000	FOREIGN TAX WITHHELD	CIE FINANCIERE RICHEMONT SA	9/30/2011	-123 54	-123 54	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	10/3/2011	B	996087094	195 0500	BNY MELLON CASH RESERVE	0 010% 12/31/2049 DD 06/26/97	10/3/2011	-195 05	195 05	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/3/2011	B	996191052	450 0400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/3/2011	-450 04	450 04	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/3/2011	B	111013108	24 0000	BRITISH SKY BROADCASTING GROUP	ADR	10/6/2011	-980 39	980 39	0 00	0 00	0 00	40 799600
KEFF16000002	MARSICO CAP MGMT LG	10/4/2011	B	996191052	197 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/4/2011	-197 12	197 12	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/4/2011	B	G1151C101	3 0000	ACCENTURE PLC IRELAND SHS CL A		10/7/2011	-157 22	157 22	0 00	0 00	0 00	52 396200
KEFF16000002	MARSICO CAP MGMT LG	10/4/2011	B	G1151C101	19 0000	ACCENTURE PLC IRELAND SHS CL A		10/7/2011	-991 92	991 92	0 00	0 00	0 00	52 156500
KEFF16000002	MARSICO CAP MGMT LG	10/4/2011	B	G1151C101	48 0000	ACCENTURE PLC IRELAND SHS CL A		10/7/2011	-2 528 72	2 528 72	0 00	0 00	0 00	52 641600
KEFF16000002	MARSICO CAP MGMT LG	10/4/2011	S	996087094	-195 0500	BNY MELLON CASH RESERVE	0 010% 12/31/2049 DD 06/26/97	10/4/2011	195 05	-195 05	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/4/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/4/2011	2 07	2 07	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	B	111013108	28 0000	BRITISH SKY BROADCASTING GROUP	ADR	10/11/2011	-1 134 72	1 134 72	0 00	0 00	0 00	40 475600
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	B	550021109	6 0000	LULULEMON ATHLETICA INC		10/11/2011	-296 83	296 83	0 00	0 00	0 00	49 460900
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	B	550021109	19 0000	LULULEMON ATHLETICA INC		10/11/2011	-933 18	933 18	0 00	0 00	0 00	49 084700
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	B	637071101	23 0000	NATIONAL OILWELL VARCO INC		10/11/2011	-1 264 38	1 264 38	0 00	0 00	0 00	54 922900
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	B	988498101	33 0000	YUM! BRANDS INC		10/11/2011	-1 587 35	1 587 35	0 00	0 00	0 00	48 091600
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	B	988498101	20 0000	YUM! BRANDS INC		10/11/2011	-973 04	973 04	0 00	0 00	0 00	48 611800
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	S	996191052	-960 3600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/5/2011	960 36	-960 36	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	S	92826C839	-21 0000	VISA INC		10/11/2011	1 756 65	-1 817 88	-61 23	0 00	-61 23	83 662000
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	S	92826C839	-15 0000	VISA INC		10/11/2011	1 256 29	-1 298 49	-42 20	0 00	-42 20	83 764700
KEFF16000002	MARSICO CAP MGMT LG	10/5/2011	DV	61166W101	596 0000	MONSANTO CO	REC DIV ON 596 000	10/28/2011	178 80	178 80	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	10/6/2011	B	G1151C101	82 0000	ACCENTURE PLC IRELAND SHS CL A		10/12/2011	-4 461 78	4 461 78	0 00	0 00	0 00	54 361900
KEFF16000002	MARSICO CAP MGMT LG	10/6/2011	B	G1151C101	18 0000	ACCENTURE PLC IRELAND SHS CL A		10/12/2011	-992 50	992 50	0 00	0 00	0 00	55 108800
KEFF16000002	MARSICO CAP MGMT LG	10/6/2011	B	111013108	28 00									

KEFF16000002	MARSICO CAP MGMT LG	10/7/2011	B	278058102	25 0000	EATON CORP			10/13/2011	-981 73	981 73	0 00	0 00	0 00	0 00	39 259000
KEFF16000002	MARSICO CAP MGMT LG	10/7/2011	B	278058102	6 0000	EATON CORP			10/13/2011	-239 06	239 06	0 00	0 00	0 00	0 00	39 832500
KEFF16000002	MARSICO CAP MGMT LG	10/7/2011	B	637071101	39 0000	NATIONAL OILWELL VARCO INC			10/13/2011	-2 295 36	2 295 36	0 00	0 00	0 00	0 00	58 845400
KEFF16000002	MARSICO CAP MGMT LG	10/7/2011	B	835898107	5 0000	SOTHEBY'S			10/13/2011	-153 36	153 36	0 00	0 00	0 00	0 00	30 661300
KEFF16000002	MARSICO CAP MGMT LG	10/7/2011	B	835898107	25 0000	SOTHEBY'S			10/13/2011	-748 85	748 85	0 00	0 00	0 00	0 00	29 903900
KEFF16000002	MARSICO CAP MGMT LG	10/7/2011	B	835898107	2 0000	SOTHEBY'S			10/13/2011	-61 01	61 01	0 00	0 00	0 00	0 00	30 495200
KEFF16000002	MARSICO CAP MGMT LG	10/7/2011	S	996191052	-3 677 8600	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/7/2011	3 677 86	-3 677 86	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/7/2011	DV	68389X105	985 0000	ORACLE CORP	REC DIV	ON 985 000	11/2/2011	59 10	59 10	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	10/10/2011	B	637071101	21 0000	NATIONAL OILWELL VARCO INC			10/13/2011	-1 286 86	1 286 86	0 00	0 00	0 00	0 00	61 269200
KEFF16000002	MARSICO CAP MGMT LG	10/10/2011	B	835898107	14 0000	SOTHEBY'S			10/13/2011	-438 04	438 04	0 00	0 00	0 00	0 00	31 278300
KEFF16000002	MARSICO CAP MGMT LG	10/11/2011	CW	056752108	0 0000	DEPOSITORY SERVICE FEE CHARGE	FOR HOLDERS AS OF RECORD DATE		10/11/2011	-7 02	-7 02	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	10/11/2011	B	G1151C101	4 0000	ACCENTURE PLC IRELAND SHS CL A			10/14/2011	-229 55	229 55	0 00	0 00	0 00	0 00	57 377700
KEFF16000002	MARSICO CAP MGMT LG	10/11/2011	B	G1151C101	12 0000	ACCENTURE PLC IRELAND SHS CL A			10/14/2011	-686 47	686 47	0 00	0 00	0 00	0 00	57 165900
KEFF16000002	MARSICO CAP MGMT LG	10/11/2011	B	835898107	14 0000	SOTHEBY'S			10/14/2011	-454 59	454 59	0 00	0 00	0 00	0 00	32 430400
KEFF16000002	MARSICO CAP MGMT LG	10/11/2011	B	835898107	2 0000	SOTHEBY'S			10/14/2011	-64 03	64 03	0 00	0 00	0 00	0 00	32 006800
KEFF16000002	MARSICO CAP MGMT LG	10/11/2011	S	996191052	-3 115 7200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/11/2011	3 115 72	-3 115 72	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	B	192446102	20 0000	COGNIZANT TECHNOLOGY SOLUTIONS			10/17/2011	-1 438 60	1 438 60	0 00	0 00	0 00	0 00	71 920100
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	B	278058102	68 0000	EATON CORP			10/17/2011	-2 851 41	2 851 41	0 00	0 00	0 00	0 00	41 922500
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	B	278058102	2 0000	EATON CORP			10/17/2011	-83 17	83 17	0 00	0 00	0 00	0 00	41 575000
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	B	835898107	4 0000	SOTHEBY'S			10/17/2011	-136 08	136 08	0 00	0 00	0 00	0 00	33 980000
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	S	996191052	-10 069 5800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/12/2011	10 069 58	-10 069 58	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	S	00846U101	-5 0000	AGILENT TECHNOLOGIES INC			10/17/2011	169 35	-228 57	-59 22	0 00	-59 22	33 881400	
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	S	00846U101	-151 0000	AGILENT TECHNOLOGIES INC			10/17/2011	5 104 36	-6 902 82	-1 798 46	0 00	-1 798 46	33 854400	
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	S	00846U101	-3 0000	AGILENT TECHNOLOGIES INC			10/17/2011	101 57	-137 14	-35 57	0 00	-35 57	33 871500	
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	DV	G1151C101	461 0000	ACCENTURE PLC IRELAND SHS CL A	REC'D DIV	ON 461 000	11/15/2011	311 18	311 18	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	DV	35671D857	81 0000	FREEMPORT-MCMORAN COPPER & GOLD	REC DIV	ON 81 000	11/1/2011	20 25	20 25	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	10/12/2011	DV	988498101	608 0000	YUM! BRANDS INC	REC DIV	ON 608 000	11/4/2011	173 28	173 28	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	10/13/2011	B	192446102	11 0000	COGNIZANT TECHNOLOGY SOLUTIONS			10/18/2011	-775 66	775 66	0 00	0 00	0 00	0 00	70 504500
KEFF16000002	MARSICO CAP MGMT LG	10/13/2011	B	278058102	96 0000	EATON CORP			10/18/2011	-3 987 58	3 987 58	0 00	0 00	0 00	0 00	41 527300
KEFF16000002	MARSICO CAP MGMT LG	10/13/2011	S	996191052	-7 411 6800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/13/2011	7 411 68	-7 411 68	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/13/2011	S	00846U101	-2 0000	AGILENT TECHNOLOGIES INC			10/18/2011	65 13	-91 43	-26 30	0 00	-26 30	32 580000	
KEFF16000002	MARSICO CAP MGMT LG	10/13/2011	S	00846U101	-172 0000	AGILENT TECHNOLOGIES INC			10/18/2011	5 562 85	-7 862 81	-2 299 96	0 00	-2 299 96	32 392800	
KEFF16000002	MARSICO CAP MGMT LG	10/13/2011	S	00846U101	-3 0000	AGILENT TECHNOLOGIES INC			10/18/2011	99 16	-137 14	-37 98	0 00	-37 98	33 068000	
KEFF16000002	MARSICO CAP MGMT LG	10/14/2011	B	278058102	9 0000	EATON CORP			10/19/2011	-381 18	381 18	0 00	0 00	0 00	0 00	42 343200
KEFF16000002	MARSICO CAP MGMT LG	10/14/2011	B	38259P508	2 0000	GOOGLE INC			10/19/2011	-1 180 20	1 180 20	0 00	0 00	0 00	0 00	590 088000
KEFF16000002	MARSICO CAP MGMT LG	10/14/2011	B	38259P508	7 0000	GOOGLE INC			10/19/2011	-4 144 48	4 144 48	0 00	0 00	0 00	0 00	592 059200
KEFF16000002	MARSICO CAP MGMT LG	10/14/2011	S	996191052	-1 434 6400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/14/2011	1 434 64	-1 434 64	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/14/2011	S	00846U101	-40 0000	AGILENT TECHNOLOGIES INC			10/19/2011	1 319 97	-1 828 57	-508 60	0 00	-508 60	33 050000	
KEFF16000002	MARSICO CAP MGMT LG	10/14/2011	S	00846U101	-3 0000	AGILENT TECHNOLOGIES INC			10/19/2011	100 12	-137 14	-37 02	0 00	-37 02	33 386800	
KEFF16000002	MARSICO CAP MGMT LG	10/17/2011	B	996191052	1 135 3500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/17/2011	-1 135 35	1 135 35	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/18/2011	B	996191052	963 9000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/18/2011	-963 90	963 90	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/19/2011	B	550021109	2 0000	LULULEMON ATHLETICA INC			10/24/2011	-100 02	100 02	0 00	0 00	0 00	0 00	50 000000
KEFF16000002	MARSICO CAP MGMT LG	10/19/2011	S	996191052	-4 285 7700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/19/2011	4 285 77	-4 285 77	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/24/2011	S	996191052	-100 0200	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/24/2011	100 02	-100 02	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/26/2011	S	023135106	-13 0000	AMAZON COM INC			10/31/2011	2 602 15	-1 740 45	861 70	0 00	861 70	200 179000	
KEFF16000002	MARSICO CAP MGMT LG	10/27/2011	B	09062X103	17 0000	BIODEN IDEC INC			11/1/2011	-1 990 61	1 990 61	0 00	0 00	0 00	0 00	117 044900
KEFF16000002	MARSICO CAP MGMT LG	10/27/2011	B	09062X103	16 0000	BIODEN IDEC INC			11/1/2011	-1 876 72	1 876 72	0 00	0 00	0 00	0 00	117 284900
KEFF16000002	MARSICO CAP MGMT LG	10/28/2011	B	996191052	379 7300	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/28/2011	-379 73	379 73	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/31/2011	B	996191052	2 602 1500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	10/31/2011	-2 602 15	2 602 15	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	10/31/2011	DV	983134107	241 0000	WYNN RESORTS LTD	REC DIV	ON 241 000	11/16/2011	120 50	120 50	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/1/2011	S	996191052	-3 847 0800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	11/1/2011	3 847 08	-3 847 08	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/2/2011	B	996191052	61 1800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	11/2/2011	-61 18	61 18	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	11/2/2011	2 08	2 08	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/3/2011	B	747525103	64 0000	QUALCOMM INC			11/8/2011	-3 589 95	3 589 95	0 00	0 00	0 00	0 00	56 042900
KEFF16000002	MARSICO CAP MGMT LG	11/3/2011	B	855244109	28 0000	STARBUCKS CORP			11/8/2011	-1 161 54	1 161 54	0 00	0 00	0 00	0 00	41 473500
KEFF16000002	MARSICO CAP MGMT LG	11/3/2011	B	855244109	2 0000	STARBUCKS CORP			11/8/2011	-82 68	82 68	0 00	0 00	0 00	0 00	41 300000
KEFF16000002	MARSICO CAP MGMT LG	11/3/2011	DV	278058102	631 0000	EATON CORP	REC DIV	ON 631 000	11/25/2011	214 54	214 54	0 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/4/2011	B	996191052	173 2800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	11/4/2011	-173 28	173 28	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/4/2011	B	747525103	80 0000	QUALCOMM INC			11/9/2011	-4 458 34	4 458 34	0 00	0 00	0 00	0 00	55 719300
KEFF16000002	MARSICO CAP MGMT LG	11/7/2011	B	747525103	13 0000	QUALCOMM INC			11/10/2011	-730 42	730 42	0 00	0 00	0 00	0 00	56 175900
KEFF16000002	MARSICO CAP MGMT LG	11/7/2011	B	747525103	28 0000	QUALCOMM INC			11/10/2011	-1 583 74	1 583 74	0 00	0 00	0 00	0 00	56 552300
KEFF16000002	MARSICO CAP MGMT LG	11/7/2011	S	278058102	-65 0000	EATON CORP			11/10/2011	2 932 36	-2 876 90	55 46	0 00	55 46	45 124200	
KEFF16000002	MARSICO CAP MGMT LG	11/8/2011	S	996191052	-4 834 1700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049 DD 11/14/08	11/8/2011	4 834 17	-4 834 17	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/8/2011	S	278058102	-31 0000	EATON CORP			11/14/2011	1 404 27	-1 372 06	32 21	0 00	32 21	45 310100	
KEFF16000002	MARSICO CAP MGMT LG	11/8/2011														

KEFF16000002	MARSICO CAP MGMT LG	11/14/2011	B	747525103	8 0000	QUALCOMM INC		11/17/2011	-454 55	454 55	0 00	0 00	0 00	56 809100
KEFF16000002	MARSICO CAP MGMT LG	11/14/2011	B	747525103	122 0000	QUALCOMM INC		11/17/2011	-6 971 12	6 971 12	0 00	0 00	0 00	57 130300
KEFF16000002	MARSICO CAP MGMT LG	11/14/2011	S	056752108	-5 0000	BAIDU INC/CHINA	ADR	11/17/2011	693 47	-271 41	422 06	0 00	422 06	138 707700
KEFF16000002	MARSICO CAP MGMT LG	11/15/2011	B	996191052	311 1800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/15/2011	-311 18	311 18	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/15/2011	S	056752108	-5 0000	BAIDU INC/CHINA	ADR	11/18/2011	704 85	-271 41	433 44	0 00	433 44	141 023100
KEFF16000002	MARSICO CAP MGMT LG	11/15/2011	DV	855244109	980 0000	STARBUCKS CORP	REC DIV ON 980 000	12/2/2011	166 60	166 60	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	S	996191052	-621 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/16/2011	621 12	-621 12	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	S	235851102	-27 0000	DANAHER CORP		11/21/2011	1 323 27	-1 152 08	171 19	0 00	171 19	49 021200
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	S	235851102	-4 0000	DANAHER CORP		11/21/2011	197 31	-170 68	26 63	0 00	26 63	49 380200
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	S	260543103	-88 0000	DOW CHEMICAL CO/THE		11/21/2011	2 411 23	-2 152 50	258 73	0 00	258 73	27 410900
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	S	278058102	-31 0000	EATON CORP		11/21/2011	1 412 80	-1 372 06	40 74	0 00	40 74	45 585200
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	S	35671D857	-81 0000	FREEPORT-MCMORAN COPPER & GOLD		11/21/2011	3 148 39	-4 205 63	-1 057 24	0 00	-1 057 24	38 879900
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	S	693506107	-16 0000	PPG INDUSTRIES INC		11/21/2011	1 379 06	-1 054 93	324 13	0 00	324 13	86 202900
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	S	872540109	-13 0000	TJX COS INC		11/21/2011	793 57	-612 44	181 13	0 00	181 13	61 095000
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	DV	111013108	264 0000	BRITISH SKY BROADCASTING GROUP	ADR	12/19/2011	239 74	239 74	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/16/2011	DV	92826C839	420 0000	VISA INC	REC DIV ON 420 000	12/6/2011	92 40	92 40	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	B	98742U100	66 0000	YOUKU COM INC	ADR	11/22/2011	-1 086 72	1 086 72	0 00	0 00	0 00	16 415400
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	B	98742U100	15 0000	YOUKU COM INC	ADR	11/22/2011	-253 76	253 76	0 00	0 00	0 00	16 907000
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	996191052	-7 955 6000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/17/2011	7 955 60	-7 955 60	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	056752108	-5 0000	BAIDU INC/CHINA	ADR	11/22/2011	682 98	-271 41	411 57	0 00	411 57	136 650000
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	260543103	-18 0000	DOW CHEMICAL CO/THE		11/22/2011	482 80	-440 28	42 52	0 00	42 52	26 832600
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	278058102	-17 0000	EATON CORP		11/22/2011	750 26	-752 42	-2 16	0 00	-2 16	44 174400
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	278058102	-4 0000	EATON CORP		11/22/2011	175 22	-177 04	-1 82	0 00	-1 82	43 817700
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	278058102	-11 0000	EATON CORP		11/22/2011	487 56	-486 86	0 70	0 00	0 70	44 334100
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	654106103	-2 0000	NIKE INC		11/22/2011	184 08	-141 93	42 15	0 00	42 15	92 096200
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	654106103	-2 0000	NIKE INC		11/22/2011	183 64	-141 93	41 71	0 00	41 71	91 837100
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	654106103	-3 0000	NIKE INC		11/22/2011	279 17	-212 90	66 27	0 00	66 27	93 069700
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	693506107	-22 0000	PPG INDUSTRIES INC		11/22/2011	1 835 44	-1 450 52	384 92	0 00	384 92	83 441100
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	S	872540109	-20 0000	TJX COS INC		11/22/2011	1 189 03	-942 21	246 82	0 00	246 82	59 503200
KEFF16000002	MARSICO CAP MGMT LG	11/17/2011	DV	231021106	187 0000	CUMMINS INC	REC DIV ON 187 000	12/1/2011	74 80	74 80	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/18/2011	B	996191052	704 8500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/18/2011	-704 85	704 85	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/18/2011	B	550021109	12 0000	LULULEMON ATHLETICA INC		11/23/2011	-588 08	588 08	0 00	0 00	0 00	48 976700
KEFF16000002	MARSICO CAP MGMT LG	11/21/2011	B	996191052	10 665 6300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/21/2011	-10 665 63	10 665 63	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/21/2011	B	550021109	2 0000	LULULEMON ATHLETICA INC		11/25/2011	-93 69	93 69	0 00	0 00	0 00	46 836300
KEFF16000002	MARSICO CAP MGMT LG	11/21/2011	B	550021109	5 0000	LULULEMON ATHLETICA INC		11/25/2011	-234 89	234 89	0 00	0 00	0 00	46 947300
KEFF16000002	MARSICO CAP MGMT LG	11/21/2011	S	204319107	-248 0000	CIE FINANCIERE RICHEMONT SA	ADR	11/25/2011	1 205 50	-1 373 24	-167 74	0 00	-167 74	4 891000
KEFF16000002	MARSICO CAP MGMT LG	11/21/2011	S	835898107	-7 0000	SOTHEYB'S		11/25/2011	195 84	-269 92	-74 08	0 00	-74 08	27 988900
KEFF16000002	MARSICO CAP MGMT LG	11/21/2011	S	835898107	-2 0000	SOTHEYB'S		11/25/2011	55 91	-77 12	-21 21	0 00	-21 21	28 000000
KEFF16000002	MARSICO CAP MGMT LG	11/21/2011	DV	747525103	364 0000	QUALCOMM INC	REC DIV ON 364 000	12/21/2011	78 26	78 26	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/21/2011	DV	983134107	241 0000	WYNN RESORTS LTD	REC SPL DIV 241 000	12/21/2011	1 205 00	1 205 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	B	996191052	4 909 7000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/22/2011	-4 909 70	4 909 70	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	B	550021109	2 0000	LULULEMON ATHLETICA INC		11/28/2011	-93 51	93 51	0 00	0 00	0 00	46 745400
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	B	747525103	26 0000	QUALCOMM INC		11/28/2011	-1 419 20	1 419 20	0 00	0 00	0 00	54 574600
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	S	204319107	-189 0000	CIE FINANCIERE RICHEMONT SA	ADR	11/28/2011	907 46	-1 046 54	-139 08	0 00	-139 08	4 831500
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	S	393122106	-12 0000	GREEN MOUNTAIN COFFEE ROASTERS		11/28/2011	606 25	-841 93	-235 68	0 00	-235 68	50 532200
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	S	393122106	-31 0000	GREEN MOUNTAIN COFFEE ROASTERS		11/28/2011	1 559 69	-2 174 98	-615 29	0 00	-615 29	50 323400
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	S	835898107	-15 0000	SOTHEYB'S		11/28/2011	421 79	-578 41	-156 62	0 00	-156 62	28 129700
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	S	886547108	-5 0000	TIFFANY & CO		11/28/2011	364 10	-228 76	135 34	0 00	135 34	72 832200
KEFF16000002	MARSICO CAP MGMT LG	11/22/2011	S	886547108	-6 0000	TIFFANY & CO		11/28/2011	434 05	-274 52	159 53	0 00	159 53	72 384000
KEFF16000002	MARSICO CAP MGMT LG	11/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		11/23/2011	1 672 00	1 672 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/23/2011	CW	NA9123459	0 0000	PYMT TO MARISCO CAPITAL MGMT	FOR PERIOD ENDING 09/30/11	11/23/2011	-1 672 00	1 672 00	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/23/2011	S	996191052	-588 0800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/23/2011	588 08	-588 08	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/23/2011	S	393122106	-6 0000	GREEN MOUNTAIN COFFEE ROASTERS		11/29/2011	302 21	-420 96	-118 75	0 00	-118 75	50 379700
KEFF16000002	MARSICO CAP MGMT LG	11/23/2011	S	393122106	-17 0000	GREEN MOUNTAIN COFFEE ROASTERS		11/29/2011	858 29	-1 192 73	-334 44	0 00	-334 44	50 499000
KEFF16000002	MARSICO CAP MGMT LG	11/23/2011	S	886547108	-5 0000	TIFFANY & CO		11/29/2011	351 75	-228 76	122 99	0 00	122 99	70 362300
KEFF16000002	MARSICO CAP MGMT LG	11/23/2011	S	886547108	-7 0000	TIFFANY & CO		11/29/2011	490 97	-320 27	170 70	0 00	170 70	70 180000
KEFF16000002	MARSICO CAP MGMT LG	11/23/2011	DV	518439104	247 0000	ESTEE LAUDER COS INC/THE	REC DIV ON 247 000	12/14/2011	259 35	259 35	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/25/2011	B	996191052	1 343 2100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/25/2011	-1 343 21	1 343 21	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/25/2011	S	393122106	-13 0000	GREEN MOUNTAIN COFFEE ROASTERS		11/30/2011	649 24	-912 09	-262 85	0 00	-262 85	49 952700
KEFF16000002	MARSICO CAP MGMT LG	11/25/2011	S	393122106	-5 0000	GREEN MOUNTAIN COFFEE ROASTERS		11/30/2011	250 12	-350 80	-100 68	0 00	-100 68	50 036400
KEFF16000002	MARSICO CAP MGMT LG	11/28/2011	B	996191052	2 780 6300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/28/2011	-2 780 63	2 780 63	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/28/2011	S	393122106	-5 0000	GREEN MOUNTAIN COFFEE ROASTERS		12/1/2011	255 97	-350 80	-94 83	0 00	-94 83	51 206500
KEFF16000002	MARSICO CAP MGMT LG	11/28/2011	S	393122106	-29 0000	GREEN MOUNTAIN COFFEE ROASTERS		12/1/2011	1 485 98	-2 034 66	-548 68	0 00	-548 68	51 251700
KEFF16000002	MARSICO CAP MGMT LG	11/28/2011	S	393122106	-21 0000	GREEN MOUNTAIN COFFEE ROASTERS		12/1/2011	1 075 00	-1 473 37	-398 37	0 00	-398 37	51 231800
KEFF16000002	MARSICO CAP MGMT LG	11/28/2011	S	835898107	-3 0000	SOTHEYB'S		12/1/2011	82 97	-115 68	-32 71	0 00	-32 71	27 711500
KEFF16000002	MARSICO CAP MGMT LG	11/28/2011	S	835898107	-23 0000	SOTHEYB'S		12/1/2011	640 68	-886 89	-246 21	0 00	-246 21	27 866500
KEFF16000002	MARSICO CAP MGMT LG	11/28/2011	DV	887317303	858 0000	TIME WARNER INC	REC DIV ON 858 000	12/15/2011	201 63	201 63	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	11/29/2011	B	996191052	2 003 2200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/29/2011	-2 003 22	2 003 22	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	11/29/2011	B	110122108	13 0000	BRISTOL-MYERS SQUIBB CO		12/2/2011	-410 31	41				

KEFF16000002	MARSICO CAP MGMT LG	11/30/2011	DV	637071101	309 0000	NATIONAL OILWELL VARCO INC	REC DIV ON 309 000	12/16/2011	37 08	37 08	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/1/2011	B	996191052	3 805 3200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/1/2011	-3 805 32	3 805 32	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/1/2011	B	110122108	7 0000	BRISTOL-MYERS SQUIBB CO		12/6/2011	-230 06	230 06	0 00	0 00	0 00	32 825600
KEFF16000002	MARSICO CAP MGMT LG	12/1/2011	B	110122108	2 0000	BRISTOL-MYERS SQUIBB CO		12/6/2011	-64 79	64 79	0 00	0 00	0 00	32 385600
KEFF16000002	MARSICO CAP MGMT LG	12/1/2011	B	110122108	50 0000	BRISTOL-MYERS SQUIBB CO		12/6/2011	-1 646 47	1 646 47	0 00	0 00	0 00	32 889300
KEFF16000002	MARSICO CAP MGMT LG	12/1/2011	B	110122108	39 0000	BRISTOL-MYERS SQUIBB CO		12/6/2011	-1 282 23	1 282 23	0 00	0 00	0 00	32 837700
KEFF16000002	MARSICO CAP MGMT LG	12/1/2011	B	550021109	10 0000	LULULEMON ATHLETICA INC		12/6/2011	-429 56	429 56	0 00	0 00	0 00	42 946200
KEFF16000002	MARSICO CAP MGMT LG	12/1/2011	S	023135106	-8 0000	AMAZON COM INC		12/6/2011	1 577 22	-1 071 05	506 17	0 00	506 17	197 167000
KEFF16000002	MARSICO CAP MGMT LG	12/1/2011	S	741503403	-2 0000	PRICELINE COM INC		12/6/2011	977 11	-598 31	378 80	0 00	378 80	488 576800
KEFF16000002	MARSICO CAP MGMT LG	12/2/2011	B	996191052	2 036 4200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/2/2011	-2 036 42	2 036 42	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/2/2011	B	110122108	31 0000	BRISTOL-MYERS SQUIBB CO		12/7/2011	-1 019 29	1 019 29	0 00	0 00	0 00	32 870200
KEFF16000002	MARSICO CAP MGMT LG	12/2/2011	B	110122108	66 0000	BRISTOL-MYERS SQUIBB CO		12/7/2011	-2 183 97	2 183 97	0 00	0 00	0 00	33 050500
KEFF16000002	MARSICO CAP MGMT LG	12/2/2011	B	437076102	27 0000	HOME DEPOT INC		12/7/2011	-1 078 58	1 078 58	0 00	0 00	0 00	39 937300
KEFF16000002	MARSICO CAP MGMT LG	12/2/2011	B	437076102	103 0000	HOME DEPOT INC		12/7/2011	-4 127 85	4 127 85	0 00	0 00	0 00	40 036200
KEFF16000002	MARSICO CAP MGMT LG	12/2/2011	S	023135106	-11 0000	AMAZON COM INC		12/7/2011	2 167 98	-1 472 69	695 29	0 00	695 29	197 103500
KEFF16000002	MARSICO CAP MGMT LG	12/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/2/2011	2 90	2 90	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	B	110122108	10 0000	BRISTOL-MYERS SQUIBB CO		12/8/2011	-328 02	328 02	0 00	0 00	0 00	32 762000
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	B	110122108	11 0000	BRISTOL-MYERS SQUIBB CO		12/8/2011	-361 91	361 91	0 00	0 00	0 00	32 890600
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	B	110122108	101 0000	BRISTOL-MYERS SQUIBB CO		12/8/2011	-3 329 60	3 329 60	0 00	0 00	0 00	32 926300
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	B	437076102	12 0000	HOME DEPOT INC		12/8/2011	-484 56	484 56	0 00	0 00	0 00	40 370100
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	B	437076102	5 0000	HOME DEPOT INC		12/8/2011	-201 50	201 50	0 00	0 00	0 00	40 289500
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	B	437076102	77 0000	HOME DEPOT INC		12/8/2011	-3 105 18	3 105 18	0 00	0 00	0 00	40 287000
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	S	996191052	-2 337 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/5/2011	2 337 38	-2 337 38	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	S	023135106	-15 0000	AMAZON COM INC		12/8/2011	2 952 11	-2 008 21	943 90	0 00	943 90	196 821500
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	S	741503403	-4 0000	PRICELINE COM INC		12/8/2011	1 956 76	-1 196 61	760 15	0 00	760 15	489 210700
KEFF16000002	MARSICO CAP MGMT LG	12/5/2011	DV	74005P104	399 0000	PRAXAIR INC	REC DIV ON 399 000	12/15/2011	199 50	199 50	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/6/2011	B	110103108	27 0000	BRITISH SKY BROADCASTING GROUP	ADR	12/9/2011	-1 270 92	1 270 92	0 00	0 00	0 00	47 041000
KEFF16000002	MARSICO CAP MGMT LG	12/6/2011	B	437076102	29 0000	HOME DEPOT INC		12/9/2011	-1 171 12	1 171 12	0 00	0 00	0 00	40 343600
KEFF16000002	MARSICO CAP MGMT LG	12/6/2011	S	996191052	-1 006 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/6/2011	1 006 38	-1 006 38	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/7/2011	B	437076102	3 0000	HOME DEPOT INC		12/12/2011	-120 42	120 42	0 00	0 00	0 00	40 130700
KEFF16000002	MARSICO CAP MGMT LG	12/7/2011	B	437076102	24 0000	HOME DEPOT INC		12/12/2011	-974 56	974 56	0 00	0 00	0 00	40 566700
KEFF16000002	MARSICO CAP MGMT LG	12/7/2011	S	996191052	-6 241 7100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/7/2011	6 241 71	-6 241 71	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/8/2011	S	996191052	-2 901 9000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/8/2011	2 901 90	-2 901 90	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/9/2011	B	949746101	1 0000	WELLS FARGO & CO		12/14/2011	-26 99	26 99	0 00	0 00	0 00	26 975800
KEFF16000002	MARSICO CAP MGMT LG	12/9/2011	B	949746101	39 0000	WELLS FARGO & CO		12/14/2011	-1 051 29	1 051 29	0 00	0 00	0 00	26 916200
KEFF16000002	MARSICO CAP MGMT LG	12/9/2011	S	996191052	-2 442 0400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/9/2011	2 442 04	-2 442 04	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/12/2011	S	996191052	-851 2000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/12/2011	851 20	-851 20	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/12/2011	DV	032511107	132 0000	ANADARKO PETROLEUM CORP	REC DIV ON 132 000	12/28/2011	11 88	11 88	0 00	0 00	0 00	0 000000
KEFF16000002	MARSICO CAP MGMT LG	12/14/2011	S	996191052	-818 9300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/14/2011	818 93	-818 93	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	B	996191052	709 5500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/15/2011	-709 55	709 55	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	S	204319107	-96 0000	CIE FINANCIERE RICHEMONT SA	ADR	12/20/2011	459 89	-531 58	-71 69	0 00	-71 69	4 810600
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	S	693506107	-8 0000	PPG INDUSTRIES INC		12/20/2011	641 82	-527 46	114 36	0 00	114 36	80 239400
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	S	79466L302	-15 0000	SALESFORCE COM INC		12/20/2011	1 600 08	-1 811 90	-211 82	0 00	-211 82	106 684900
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	S	79466L302	-2 0000	SALESFORCE COM INC		12/20/2011	210 79	-241 59	-30 80	0 00	-30 80	105 410600
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	S	835898107	-9 0000	SOTHEBY'S		12/20/2011	250 61	-347 04	-96 43	0 00	-96 43	27 856400
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	S	835898107	-2 0000	SOTHEBY'S		12/20/2011	55 67	-77 12	-21 45	0 00	-21 45	27 847800
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	S	835898107	-4 0000	SOTHEBY'S		12/20/2011	111 35	-154 24	-42 89	0 00	-42 89	27 850000
KEFF16000002	MARSICO CAP MGMT LG	12/15/2011	S	886547108	-17 0000	TIFFANY & CO		12/20/2011	1 087 84	-777 80	310 04	0 00	310 04	64 042500
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	B	996191052	37 0800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/16/2011	-37 08	37 08	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	B	G1151C101	23 0000	ACCENTURE PLC IRELAND SHS CL A		12/21/2011	-1 248 32	1 248 32	0 00	0 00	0 00	54 244800
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	S	204319107	-810 0000	CIE FINANCIERE RICHEMONT SA	ADR	12/21/2011	3 869 70	-4 485 18	-615 48	0 00	-615 48	4 797500
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	S	693506107	-2 0000	PPG INDUSTRIES INC		12/21/2011	161 43	-131 87	29 56	0 00	29 56	80 730000
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	S	693506107	-6 0000	PPG INDUSTRIES INC		12/21/2011	485 15	-395 60	89 55	0 00	89 55	80 870000
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	S	693506107	-15 0000	PPG INDUSTRIES INC		12/21/2011	1 214 07	-988 99	225 08	0 00	225 08	80 949900
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	S	79466L302	-21 0000	SALESFORCE COM INC		12/21/2011	2 255 21	-2 536 66	-281 45	0 00	-281 45	107 403400
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	S	835898107	-8 0000	SOTHEBY'S		12/21/2011	223 67	-308 48	-84 81	0 00	-84 81	27 990000
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	S	835898107	-6 0000	SOTHEBY'S		12/21/2011	170 42	-231 36	-60 94	0 00	-60 94	28 414700
KEFF16000002	MARSICO CAP MGMT LG	12/16/2011	S	886547108	-10 0000	TIFFANY & CO		12/21/2011	638 94	-457 53	181 41	0 00	181 41	63 906300
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	B	996191052	239 7400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/19/2011	-239 74	239 74	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	204319107	-248 0000	CIE FINANCIERE RICHEMONT SA	ADR	12/22/2011	1 183 45	-1 373 24	-189 79	0 00	-189 79	4 802100
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	693506107	-2 0000	PPG INDUSTRIES INC		12/22/2011	161 95	-131 87	30 08	0 00	30 08	80 991900
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	693506107	-4 0000	PPG INDUSTRIES INC		12/22/2011	320 74	-263 73	57 01	0 00	57 01	80 197100
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	79466L302	-5 0000	SALESFORCE COM INC		12/22/2011	519 89	-603 97	-84 08	0 00	-84 08	103 990000
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	79466L302	-2 0000	SALESFORCE COM INC		12/22/2011	214 60	-241 59	-26 99	0 00	-26 99	107 312700
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	79466L302	-3 0000	SALESFORCE COM INC		12/22/2011	318 45	-362 38	-43 93	0 00	-43 93	106 164900
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	886547108	-7 0000	TIFFANY & CO		12/22/2011	437 75	-320 27	117 48	0 00	117 48	62 586700
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	886547108	-2 0000	TIFFANY & CO		12/22/2011	125 32	-91 51	33 81	0 00	33 81	62 672500
KEFF16000002	MARSICO CAP MGMT LG	12/19/2011	S	886547108	-11 0000	TIFFANY & CO		12/22/2011	691 07	-503 28	187 79	0 00	187 79	62 836100
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	B	996191052	4 418 0500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/20/2011	-4 418 05	4 418 05	0 00</			

KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	68389X105	-3 0000	ORACLE CORP	12/23/2011	87 18	-84 69	2 49	0 00	2 49	29 072000
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	693506107	-2 0000	PPG INDUSTRIES INC	12/23/2011	160 01	-131 87	28 14	0 00	28 14	80 020000
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	693506107	-30 0000	PPG INDUSTRIES INC	12/23/2011	2 422 76	-1 977 98	444 78	0 00	444 78	80 770400
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	693506107	-23 0000	PPG INDUSTRIES INC	12/23/2011	1 854 12	-1 516 46	337 66	0 00	337 66	80 645700
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	756577102	-12 0000	RED HAT INC	12/23/2011	507 53	-510 81	-3 28	0 00	-3 28	42 304600
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	756577102	-9 0000	RED HAT INC	12/23/2011	382 40	-383 10	-0 70	0 00	-0 70	42 530400
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	756577102	-17 0000	RED HAT INC	12/23/2011	713 16	-723 64	-10 48	0 00	-10 48	41 991500
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	79466L302	-17 0000	SALESFORCE COM INC	12/23/2011	1 773 60	-2 053 49	-279 89	0 00	-279 89	104 371900
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	79466L302	-2 0000	SALESFORCE COM INC	12/23/2011	210 33	-241 59	-31 26	0 00	-31 26	105 178800
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	79466L302	-39 0000	SALESFORCE COM INC	12/23/2011	4 081 53	-4 710 94	-629 41	0 00	-629 41	104 666700
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	835898107	-2 0000	SOTHEBY'S	12/23/2011	55 59	-77 12	-21 53	0 00	-21 53	27 809300
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	835898107	-39 0000	SOTHEBY'S	12/23/2011	1 080 90	-1 503 86	-422 96	0 00	-422 96	27 726200
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	835898107	-14 0000	SOTHEBY'S	12/23/2011	387 76	-539 85	-152 09	0 00	-152 09	27 728100
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	886547108	-4 0000	TIFFANY & CO	12/23/2011	251 79	-183 01	68 78	0 00	68 78	63 000500
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	886547108	-2 0000	TIFFANY & CO	12/23/2011	127 11	-91 51	35 60	0 00	35 60	63 568700
KEFF16000002	MARSICO CAP MGMT LG	12/20/2011	S	886547108	-36 0000	TIFFANY & CO	12/23/2011	2 271 40	-1 647 09	624 31	0 00	624 31	63 105800
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	996191052	9 053 5300	DREYFUS INSTL RESV MM FD INSTL	12/21/2011	-9 053 53	9 053 53	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	243537107	8 0000	DECKERS OUTDOOR CORP	12/27/2011	-715 67	715 67	0 00	0 00	0 00	89 408400
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	243537107	2 0000	DECKERS OUTDOOR CORP	12/27/2011	-178 85	178 85	0 00	0 00	0 00	89 415600
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	437076102	17 0000	HOME DEPOT INC	12/27/2011	-712 82	712 82	0 00	0 00	0 00	41 920500
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	437076102	28 0000	HOME DEPOT INC	12/27/2011	-1 170 40	1 170 40	0 00	0 00	0 00	41 750000
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	437076102	22 0000	HOME DEPOT INC	12/27/2011	-924 35	924 35	0 00	0 00	0 00	41 965700
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	902973304	11 0000	US BANCORP	12/27/2011	-294 21	294 21	0 00	0 00	0 00	26 696000
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	949746101	5 0000	WELLS FARGO & CO	12/27/2011	-131 25	131 25	0 00	0 00	0 00	26 240900
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	B	949746101	83 0000	WELLS FARGO & CO	12/27/2011	-2 209 54	2 209 54	0 00	0 00	0 00	26 581000
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	023135106	-6 0000	AMAZON COM INC	12/27/2011	1 072 29	-803 29	269 00	0 00	269 00	178 729400
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	023135106	-95 0000	AMAZON COM INC	12/27/2011	16 565 19	-12 718 69	3 846 50	0 00	3 846 50	174 423800
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	68389X105	-423 0000	ORACLE CORP	12/27/2011	10 701 22	-11 941 09	-1 239 87	0 00	-1 239 87	25 348900
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	68389X105	-184 0000	ORACLE CORP	12/27/2011	4 637 70	-5 194 23	-556 53	0 00	-556 53	25 245400
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	68389X105	-73 0000	ORACLE CORP	12/27/2011	1 832 83	-2 060 76	-227 93	0 00	-227 93	25 157800
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	68389X105	-19 0000	ORACLE CORP	12/27/2011	477 08	-536 36	-59 28	0 00	-59 28	25 150000
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	756577102	-55 0000	RED HAT INC	12/27/2011	2 189 04	-2 341 19	-152 15	0 00	-152 15	39 831700
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	756577102	-15 0000	RED HAT INC	12/27/2011	597 97	-638 51	-40 54	0 00	-40 54	39 875900
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	756577102	-183 0000	RED HAT INC	12/27/2011	7 290 53	-7 789 78	-499 25	0 00	-499 25	39 879800
KEFF16000002	MARSICO CAP MGMT LG	12/21/2011	S	98742U100	-4 0000	ADR YOUKU INC	12/27/2011	68 48	-143 48	-75 00	0 00	-75 00	17 131700
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	996191052	3 973 2200	DREYFUS INSTL RESV MM FD INSTL	12/22/2011	-3 973 22	3 973 22	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	G1151C101	21 0000	ACCENTURE PLC IRELAND SHS CL A	12/28/2011	-1 104 49	1 104 49	0 00	0 00	0 00	52 584700
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	018490102	24 0000	ALLERGAN INC/UNITED STATES	12/28/2011	-2 081 59	2 081 59	0 00	0 00	0 00	86 723000
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	037833100	6 0000	APPLE INC	12/28/2011	-2 391 26	2 391 26	0 00	0 00	0 00	398 533900
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	110122108	26 0000	BRISTOL-MYERS SQUIBB CO	12/28/2011	-919 18	919 18	0 00	0 00	0 00	35 313200
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	243537107	2 0000	DECKERS OUTDOOR CORP	12/28/2011	-172 04	172 04	0 00	0 00	0 00	85 970000
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	243537107	11 0000	DECKERS OUTDOOR CORP	12/28/2011	-944 88	944 88	0 00	0 00	0 00	85 857800
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	256746108	3 0000	DOLLAR TREE INC	12/28/2011	-244 93	244 93	0 00	0 00	0 00	81 632600
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	256746108	13 0000	DOLLAR TREE INC	12/28/2011	-1 062 87	1 062 87	0 00	0 00	0 00	81 749500
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	406216101	36 0000	HALLIBURTON CO	12/28/2011	-1 211 65	1 211 65	0 00	0 00	0 00	33 646900
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	406216101	12 0000	HALLIBURTON CO	12/28/2011	-403 08	403 08	0 00	0 00	0 00	33 550000
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	437076102	7 0000	HOME DEPOT INC	12/28/2011	-293 12	293 12	0 00	0 00	0 00	41 863700
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	437076102	4 0000	HOME DEPOT INC	12/28/2011	-167 91	167 91	0 00	0 00	0 00	41 936300
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	437076102	18 0000	HOME DEPOT INC	12/28/2011	-753 54	753 54	0 00	0 00	0 00	41 813300
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	2 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-139 81	139 81	0 00	0 00	0 00	69 895000
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	23 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-1 556 56	1 556 56	0 00	0 00	0 00	67 666600
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	9 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-576 27	576 27	0 00	0 00	0 00	63 980100
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	45 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-3 189 62	3 189 62	0 00	0 00	0 00	70 850500
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	9 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-597 96	597 96	0 00	0 00	0 00	66 410000
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	10 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-683 51	683 51	0 00	0 00	0 00	68 300700
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	50 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-3 334 19	3 334 19	0 00	0 00	0 00	66 673800
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	28 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-1 935 80	1 935 80	0 00	0 00	0 00	69 125800
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	582839106	28 0000	MEAD JOHNSON NUTRITION CO	12/28/2011	-1 934 25	1 934 25	0 00	0 00	0 00	69 040200
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	637071101	18 0000	NATIONAL OILWELL VARCO INC	12/28/2011	-1 231 06	1 231 06	0 00	0 00	0 00	68 382300
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	637071101	2 0000	NATIONAL OILWELL VARCO INC	12/28/2011	-136 31	136 31	0 00	0 00	0 00	68 146100
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	674599105	20 0000	OCCIDENTAL PETROLEUM CORP	12/28/2011	-1 880 11	1 880 11	0 00	0 00	0 00	93 995700
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	674599105	2 0000	OCCIDENTAL PETROLEUM CORP	12/28/2011	-186 46	186 46	0 00	0 00	0 00	93 219700
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	747525103	17 0000	QUALCOMM INC	12/28/2011	-924 42	924 42	0 00	0 00	0 00	54 367700
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	887317303	103 0000	TIME WARNER INC	12/28/2011	-3 638 62	3 638 62	0 00	0 00	0 00	35 316400
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	907818108	18 0000	UNION PACIFIC CORP	12/28/2011	-1 874 09	1 874 09	0 00	0 00	0 00	104 106000
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	949746101	81 0000	WELLS FARGO & CO	12/28/2011	-2 203 06	2 203 06	0 00	0 00	0 00	27 188300
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	949746101	140 0000	WELLS FARGO & CO	12/28/2011	-3 813 92	3 813 92	0 00	0 00	0 00	27 202300
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	B	983134107	24 0000	WYNN RESORTS LTD	12/28/2011	-2 594 11	2 594 11	0 00	0 00	0 00	108 078100
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	S	835898107	-3 0000	SOTHEBY'S	12/28/2011	87 47	-115 68	-28 21	0 00	-28 21	29 190000
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	S	835898107	-7 0000	SOTHEBY'S	12/28/2011	202 50	-269 92	-67 42	0 00	-67 42	28 940700
KEFF16000002	MARSICO CAP MGMT LG	12/22/2011	S	886547108	-10 0000	TIFFANY & CO	12/28/2011	644 47	-457 53	186 94	0 00	186 94	64 459100
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	996191052	25 895 3300	DREYFUS INSTL RESV MM FD INSTL	12/23/2011	-25 895 33	25 895 33	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	G1151C101	7 0000	ACCENTURE PLC IRELAND SHS CL A	12/29/2011						

KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	582839106	6 0000	MEAD JOHNSON NUTRITION CO		12/29/2011	-386 08	386 08	0 00	0 00	0 00	0 00	64 336000
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	582839106	20 0000	MEAD JOHNSON NUTRITION CO		12/29/2011	-1 302 95	1 302 95	0 00	0 00	0 00	0 00	65 117600
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	637071101	11 0000	NATIONAL OILWELL VARCO INC		12/29/2011	-752 48	752 48	0 00	0 00	0 00	0 00	68 397700
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	674599105	7 0000	OCCIDENTAL PETROLEUM CORP		12/29/2011	-658 80	658 80	0 00	0 00	0 00	0 00	94 104600
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	747525103	6 0000	QUALCOMM INC		12/29/2011	-326 44	326 44	0 00	0 00	0 00	0 00	54 396700
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	887317303	7 0000	TIME WARNER INC		12/29/2011	-250 51	250 51	0 00	0 00	0 00	0 00	35 777800
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	887317303	14 0000	TIME WARNER INC		12/29/2011	-502 58	502 58	0 00	0 00	0 00	0 00	35 888800
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	907818108	5 0000	UNION PACIFIC CORP		12/29/2011	-526 85	526 85	0 00	0 00	0 00	0 00	105 360800
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	949746101	25 0000	WELLS FARGO & CO		12/29/2011	-692 22	692 22	0 00	0 00	0 00	0 00	27 678900
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	949746101	17 0000	WELLS FARGO & CO		12/29/2011	-471 04	471 04	0 00	0 00	0 00	0 00	27 698400
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	B	983134107	9 0000	WYNN RESORTS LTD		12/29/2011	-985 32	985 32	0 00	0 00	0 00	0 00	109 469800
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	S	835898107	-8 0000	SOTHEY'S		12/29/2011	231 05	-308 48	-77 43	0 00	-77 43	28 891900	
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	S	886547108	-8 0000	TIFFANY & CO		12/29/2011	513 03	-366 02	147 01	0 00	147 01	64 140200	
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	S	98742U100	-2 0000	ADR YOUKU INC		12/29/2011	32 94	-71 74	-38 80	0 00	-38 80	16 483000	
KEFF16000002	MARSICO CAP MGMT LG	12/23/2011	S	98742U100	-6 0000	ADR YOUKU INC		12/29/2011	99 53	-215 22	-115 69	0 00	-115 69	16 599500	
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	996191052	39 095 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/27/2011	-39 095 24	39 095 24	0 00	0 00	0 00	1 000000	
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	G1151C101	17 0000	ACCENTURE PLC IRELAND SHS CL A		12/30/2011	-900 36	900 36	0 00	0 00	0 00	0 00	52 952600
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	018490102	15 0000	ALLERGAN INC/UNITED STATES		12/30/2011	-1 320 05	1 320 05	0 00	0 00	0 00	0 00	87 993300
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	037833100	5 0000	APPLE INC		12/30/2011	-2 037 48	2 037 48	0 00	0 00	0 00	0 00	407 485600
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	110122108	16 0000	BRISTOL-MYERS SQUIBB CO		12/30/2011	-563 92	563 92	0 00	0 00	0 00	0 00	35 235200
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	256746108	14 0000	DOLLAR TREE INC		12/30/2011	-1 175 85	1 175 85	0 00	0 00	0 00	0 00	83 979100
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	406216101	25 0000	HALLIBURTON CO		12/30/2011	-855 50	855 50	0 00	0 00	0 00	0 00	34 210100
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	637071101	15 0000	NATIONAL OILWELL VARCO INC		12/30/2011	-1 030 22	1 030 22	0 00	0 00	0 00	0 00	68 671500
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	674599105	13 0000	OCCIDENTAL PETROLEUM CORP		12/30/2011	-1 238 69	1 238 69	0 00	0 00	0 00	0 00	95 274000
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	747525103	12 0000	QUALCOMM INC		12/30/2011	-657 05	657 05	0 00	0 00	0 00	0 00	54 744400
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	887317303	39 0000	TIME WARNER INC		12/30/2011	-1 407 95	1 407 95	0 00	0 00	0 00	0 00	36 091400
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	907818108	12 0000	UNION PACIFIC CORP		12/30/2011	-1 271 37	1 271 37	0 00	0 00	0 00	0 00	105 937800
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	949746101	66 0000	WELLS FARGO & CO		12/30/2011	-1 829 82	1 829 82	0 00	0 00	0 00	0 00	27 714500
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	B	983134107	17 0000	WYNN RESORTS LTD		12/30/2011	-1 929 15	1 929 15	0 00	0 00	0 00	0 00	113 469300
KEFF16000002	MARSICO CAP MGMT LG	12/27/2011	S	835898107	-14 0000	SOTHEY'S		12/30/2011	403 08	-539 85	-136 77	0 00	-136 77	28 802200	
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	G1151C101	17 0000	ACCENTURE PLC IRELAND SHS CL A		1/3/2012	-900 18	900 18	0 00	0 00	0 00	0 00	52 941700
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	018490102	15 0000	ALLERGAN INC/UNITED STATES		1/3/2012	-1 304 03	1 304 03	0 00	0 00	0 00	0 00	86 925100
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	037833100	4 0000	APPLE INC		1/3/2012	-1 617 55	1 617 55	0 00	0 00	0 00	0 00	404 377600
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	110122108	13 0000	BRISTOL-MYERS SQUIBB CO		1/3/2012	-456 79	456 79	0 00	0 00	0 00	0 00	35 127700
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	256746108	13 0000	DOLLAR TREE INC		1/3/2012	-1 091 28	1 091 28	0 00	0 00	0 00	0 00	83 934300
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	406216101	18 0000	HALLIBURTON CO		1/3/2012	-602 56	602 56	0 00	0 00	0 00	0 00	33 465400
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	637071101	15 0000	NATIONAL OILWELL VARCO INC		1/3/2012	-1 010 01	1 010 01	0 00	0 00	0 00	0 00	67 324300
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	674599105	7 0000	OCCIDENTAL PETROLEUM CORP		1/3/2012	-654 44	654 44	0 00	0 00	0 00	0 00	93 481000
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	747525103	11 0000	QUALCOMM INC		1/3/2012	-599 26	599 26	0 00	0 00	0 00	0 00	54 468300
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	887317303	41 0000	TIME WARNER INC		1/3/2012	-1 475 03	1 475 03	0 00	0 00	0 00	0 00	35 966300
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	907818108	9 0000	UNION PACIFIC CORP		1/3/2012	-942 16	942 16	0 00	0 00	0 00	0 00	104 674500
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	949746101	16 0000	WELLS FARGO & CO		1/3/2012	-437 88	437 88	0 00	0 00	0 00	0 00	27 357700
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	B	983134107	14 0000	WYNN RESORTS LTD		1/3/2012	-1 548 32	1 548 32	0 00	0 00	0 00	0 00	110 584600
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	S	996191052	-43 234 3500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/28/2011	43 234 35	-43 234 35	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/28/2011	S	98742U100	-96 0000	ADR YOUKU INC		1/3/2012	1 510 43	-3 443 52	-1 933 09	0 00	-1 933 09	15 764000	
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	G1151C101	8 0000	ACCENTURE PLC IRELAND SHS CL A		1/4/2012	-425 67	425 67	0 00	0 00	0 00	0 00	53 198700
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	G1151C101	5 0000	ACCENTURE PLC IRELAND SHS CL A		1/4/2012	-268 79	268 79	0 00	0 00	0 00	0 00	53 747800
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	018490102	15 0000	ALLERGAN INC/UNITED STATES		1/4/2012	-1 313 54	1 313 54	0 00	0 00	0 00	0 00	87 559200
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	037833100	5 0000	APPLE INC		1/4/2012	-2 020 28	2 020 28	0 00	0 00	0 00	0 00	404 046600
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	110122108	14 0000	BRISTOL-MYERS SQUIBB CO		1/4/2012	-491 62	491 62	0 00	0 00	0 00	0 00	35 105900
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	110131308	43 0000	BRITISH SKY BROADCASTING GROUP	ADR	1/4/2012	-2 002 26	2 002 26	0 00	0 00	0 00	0 00	46 534100
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	243537107	14 0000	DECKERS OUTDOOR CORP		1/4/2012	-1 112 42	1 112 42	0 00	0 00	0 00	0 00	79 448700
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	243537107	7 0000	DECKERS OUTDOOR CORP		1/4/2012	-548 05	548 05	0 00	0 00	0 00	0 00	78 283300
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	256746108	14 0000	DOLLAR TREE INC		1/4/2012	-1 175 84	1 175 84	0 00	0 00	0 00	0 00	83 978300
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	406216101	13 0000	HALLIBURTON CO		1/4/2012	-437 56	437 56	0 00	0 00	0 00	0 00	33 648500
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	406216101	10 0000	HALLIBURTON CO		1/4/2012	-336 20	336 20	0 00	0 00	0 00	0 00	33 610300
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	637071101	15 0000	NATIONAL OILWELL VARCO INC		1/4/2012	-1 015 89	1 015 89	0 00	0 00	0 00	0 00	67 716200
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	674599105	11 0000	OCCIDENTAL PETROLEUM CORP		1/4/2012	-1 025 07	1 025 07	0 00	0 00	0 00	0 00	93 178600
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	747525103	11 0000	QUALCOMM INC		1/4/2012	-601 99	601 99	0 00	0 00	0 00	0 00	54 716000
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	887317303	31 0000	TIME WARNER INC		1/4/2012	-1 123 40	1 123 40	0 00	0 00	0 00	0 00	36 228800
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	907818108	8 0000	UNION PACIFIC CORP		1/4/2012	-841 48	841 48	0 00	0 00	0 00	0 00	105 175300
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	949746101	15 0000	WELLS FARGO & CO		1/4/2012	-415 09	415 09	0 00	0 00	0 00	0 00	27 662900
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	B	983134107	14 0000	WYNN RESORTS LTD		1/4/2012	-1 541 89	1 541 89	0 00	0 00	0 00	0 00	110 125000
KEFF16000002	MARSICO CAP MGMT LG	12/29/2011	S	996191052	-10 902 7000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/29/2011	10 902 70	-10 902 70	0 00	0 00	0 00	0 00	1 000000
KEFF16000002	MARSICO CAP MGMT LG	12/30/2011	B	G1151C101	10 0000	ACCENTURE PLC IRELAND SHS CL A		1/5/2012	-535 34	535 34	0 00	0 00	0 00	0 00	53 524000
KEFF16000002	MARSICO CAP MGMT LG	12/30/2011	B	018490102	15 0000	ALLERGAN INC/UNITED STATES		1/5/2012	-1 322 04	1 322 04	0 00	0 00	0 00	0 00	88 126300
KEFF16000002	MARSICO CAP MGMT LG	12/30/2011	B	037833100	4 0000	APPLE INC		1/5/2012	-1 621 26	1 621 26	0 00	0 00	0 00	0 00	405 305300
KEFF16000002	MARSICO CAP MGMT LG	12													

KEFF17000002	ARTIO INTL EQUITY FU	3/31/2011	SD	999F72801	12 274 0000	REPS 3/31 MKT VALUE	ARTIO INTL EQUITY FD II LLC		0 00	0 00	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	3/31/2011	B	999F72801	450 000 0000	ARTIO INTL EQUITY FD II LLC		3/31/2011	-450 000 00	450 000 00	0 00	0 00	0 00	1 000000
KEFF17000002	ARTIO INTL EQUITY FU	4/29/2011	SD	999F72801	86 626 0000	UNREALIZED FOR APRIL	ARTIO INTL EQUITY FD II LLC		0 00	0 00	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	5/31/2011	SW	999F72801	-73 716 0000	UNIT ADJUSTMENT	ARTIO INTL EQUITY FD II LLC		0 00	-101 654 45	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	5/31/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	COST ADJUSTMENT		0 00	-101 654 45	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	5/31/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	COST ADJUSTMENT		0 00	203 308 90	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	6/30/2011	SW	999F72801	-22 351 0000	UNIT ADJUSTMENT AS OF 063011	ARTIO INTL EQUITY FD II LLC		0 00	-33 676 39	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	6/30/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	COST ADJUSTMENT		0 00	33 676 39	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	7/31/2011	SW	999F72801	-23 490 0000	UNREALIZED FOR JULY	ARTIO INTL EQUITY FD II LLC		0 00	-36 415 02	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	7/31/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	OFFSET SW		0 00	36 415 02	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	8/30/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		8/30/2011	75 000 00	75 000 00	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	8/30/2011	B	999F72801	75 000 0000	ARTIO INTL EQUITY FD II LLC		8/30/2011	-75 000 00	75 000 00	0 00	0 00	0 00	1 000000
KEFF17000002	ARTIO INTL EQUITY FU	8/31/2011	SW	999F72801	-170 441 0000	REPS 08/31/11 SHARE ADJUSTMENT	ARTIO INTL EQUITY FD II LLC		0 00	-272 497 19	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	8/31/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	08/31/11 MKT VALUE ADJUSTMENT		0 00	272 497 19	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	9/30/2011	SW	999F72801	-248 840 0000	9/30 ADJ	ARTIO INTL EQUITY FD II LLC		0 00	-669 177 23	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	9/30/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	09/30/11 MARKET ADJUSTMENT		0 00	359 643 74	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	9/30/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	9/30 ADJ		0 00	234 533 49	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	9/30/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	9/30 ADJ		0 00	75 000 00	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	10/31/2011	SD	999F72801	168 316 0000	UNIT ADJUSTMENT 10312011	ARTIO INTL EQUITY FD II LLC		0 00	0 00	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	11/30/2011	SW	999F72801	-57 568 0000	UNIT ADJUSTMENT	ARTIO INTL EQUITY FD II LLC		0 00	-208 663 84	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	11/30/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	COST ADJUSTMENT		0 00	208 663 84	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	12/30/2011	SW	999F72801	-56 583 0000	REPS 12/31/11 MKT ADJUSTMENT	ARTIO INTL EQUITY FD II LLC		0 00	-248 291 37	0 00	0 00	0 00	0 000000
KEFF17000002	ARTIO INTL EQUITY FU	12/30/2011	BVA	999F72801	0 0000	ARTIO INTL EQUITY FD II LLC	REPS 12/31/11 MKT ADJUSTMENT		0 00	248 291 37	0 00	0 00	0 00	0 000000
KEFF18000002	DODGE & COX STOCK	3/28/2011	B	256219106	39 1890	DODGE & COX STOCK FUND	REINVESTMENT OF CASH DIVIDEND	3/30/2011	-4 420 16	4 420 16	0 00	0 00	0 00	112 790834
KEFF18000002	DODGE & COX STOCK	3/29/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		3/29/2011	150 000 00	150 000 00	0 00	0 00	0 00	0 000000
KEFF18000002	DODGE & COX STOCK	3/29/2011	B	256219106	1 321 5860	DODGE & COX STOCK FUND	1110880058355	3/30/2011	-150 000 00	150 000 00	0 00	0 00	0 00	113 499992
KEFF18000002	DODGE & COX STOCK	3/29/2011	B	9999999A5	150 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	3/29/2011	-150 000 00	150 000 00	0 00	0 00	0 00	1 000000
KEFF18000002	DODGE & COX STOCK	3/29/2011	S	9999999A5	-150 000 0000	COMMIT TO PUR MUTUAL FD	1110880058355	3/30/2011	150 000 00	-150 000 00	0 00	0 00	0 00	1 000000
KEFF18000002	DODGE & COX STOCK	3/31/2011	DV	256219106	0 0000	DODGE & COX STOCK FUND		3/31/2011	4 420 16	4 420 16	0 00	0 00	0 00	0 000000
KEFF18000002	DODGE & COX STOCK	6/27/2011	B	256219106	56 5690	DODGE & COX STOCK FUND	REINVESTMENT OF CASH DIVIDEND	6/29/2011	-6 205 59	6 205 59	0 00	0 00	0 00	109 699482
KEFF18000002	DODGE & COX STOCK	6/29/2011	DV	256219106	56 5690	DODGE & COX STOCK FUND		6/29/2011	6 205 59	6 205 59	0 00	0 00	0 00	0 000000
KEFF18000002	DODGE & COX STOCK	9/27/2011	B	256219106	52 1500	DODGE & COX STOCK FUND	REINVESTMENT OF CASH DIVIDEND	9/29/2011	-4 987 10	4 987 10	0 00	0 00	0 00	95 629914
KEFF18000002	DODGE & COX STOCK	9/29/2011	DV	256219106	52 1500	DODGE & COX STOCK FUND		9/29/2011	4 987 10	4 987 10	0 00	0 00	0 00	0 000000
KEFF18000002	DODGE & COX STOCK	12/20/2011	B	256219106	56 8060	DODGE & COX STOCK FUND	REINVESTMENT OF CASH DIVIDEND	12/22/2011	-5 684 04	5 684 04	0 00	0 00	0 00	100 060557
KEFF18000002	DODGE & COX STOCK	12/22/2011	DV	256219106	56 8060	DODGE & COX STOCK FUND		12/22/2011	5 684 04	5 684 04	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	1/12/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		1/12/2011	83 73	83 73	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	1/12/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR PERIOD ENDING 09/30/10	1/12/2011	-83 73	-83 73	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	3/31/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		3/31/2011	100 000 00	100 000 00	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	3/31/2011	B	999F38596	3 736 9210	S & P MIDCAP INDEX CTF	(CMJ7NON)	3/31/2011	-100 000 00	100 000 00	0 00	0 00	0 00	26 760000
KEFF19000002	SSGA INDEX FUND-S&P4	3/31/2011	B	999F38596	69 3390	S & P MIDCAP INDEX CTF	(CMJ7NON)	3/31/2011	-1 855 52	1 855 52	0 00	0 00	0 00	26 760000
KEFF19000002	SSGA INDEX FUND-S&P4	3/31/2011	DV	999F38596	0 0000	S & P MIDCAP INDEX CTF	(CMJ7NON)	3/31/2011	1 855 52	1 855 52	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	5/5/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		5/5/2011	90 15	90 15	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	5/5/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INV # SSGABA1016111	5/5/2011	-90 15	-90 15	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	6/9/2011	CD	NA9123459	0 0000	RECD FORM KEFF30000002		6/9/2011	94 89	94 89	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	6/9/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INV # SSGA 1059888	6/9/2011	-94 89	-94 89	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	6/30/2011	B	999F38596	87 1820	S & P MIDCAP INDEX CTF	(CMJ7NON)	6/30/2011	-2 308 66	2 308 66	0 00	0 00	0 00	26 481000
KEFF19000002	SSGA INDEX FUND-S&P4	6/30/2011	DV	999F38596	0 0000	S & P MIDCAP INDEX CTF	(CMJ7NON)	6/30/2011	2 308 66	2 308 66	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		8/22/2011	75 000 00	75 000 00	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	8/22/2011	B	999F38596	3 507 9510	S & P MIDCAP INDEX CTF	(CMJ7NON)	8/22/2011	-75 000 00	75 000 00	0 00	0 00	0 00	21 380000
KEFF19000002	SSGA INDEX FUND-S&P4	9/20/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		9/20/2011	109 10	109 10	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	9/20/2011	CW	NA9123459	0 0000	PYMT TO SSGA	FOR INV # SSGABA1122145	9/20/2011	-109 10	-109 10	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	9/30/2011	B	999F38596	122 2400	S & P MIDCAP INDEX CTF	(CMJ7NON)	9/30/2011	-2 583 67	2 583 67	0 00	0 00	0 00	21 136000
KEFF19000002	SSGA INDEX FUND-S&P4	9/30/2011	DV	999F38596	1 0000	S & P MIDCAP INDEX CTF	(CMJ7NON)	9/30/2011	2 583 67	2 583 67	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	12/21/2011	CW	NA9123459	0 0000	TRANS TO KEFF30000002		12/21/2011	-100 000 00	-100 000 00	0 00	0 00	0 00	0 000000
KEFF19000002	SSGA INDEX FUND-S&P4	12/21/2011	S	999F38596	-4 224 0430	S & P MIDCAP INDEX CTF	(CMJ7NON)	12/21/2011	100 000 00	-111 495 53	-11 495 53	-11 495 53	0 00	23 674000
KEFF19000002	SSGA INDEX FUND-S&P4	12/30/2011	B	999F38596	102 9930	S & P MIDCAP INDEX CTF	(CMJ7NON)	12/30/2011	-2 450 51	2 450 51	0 00	0 00	0 00	23 793000
KEFF19000002	SSGA INDEX FUND-S&P4	12/30/2011	DV	999F38596	1 0000	S & P MIDCAP INDEX CTF	(CMJ7NON)	12/30/2011	2 450 51	2 450 51	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/10/2010	DVC	172967416	-350 0000	CITIGROUP INC PFD	TO REVERSE ENTRY OF 12/15/10	12/15/2010	-656 25	-656 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/10/2010	DV	172967416	0 0000	CITIGROUP INC PFD		12/15/2010	656 25	656 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/13/2010	DV	28336L604	25 0000	EL PASO CORP PERP PFD CONV	4 99%	1/3/2011	311 88	311 88	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/13/2010	DV	416515708	1 000 0000	HARTFORD FINANCIAL SERVICES GR	PFD 7 250%	1/3/2011	453 10	453 10	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/13/2010	DV	69351T601	200 0000	PPL CORP	PFD 9 5% SER	1/3/2011	237 50	237 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2010	DV	00169X203	725 0000	AMG CAP TR I TR PFD SECS	REC DIV ON 725 000	1/15/2011	462 19	462 19	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2010	DV	060505682	25 0000	BANK AMER CORP NON CUMULATIVE	PERPETUAL CONV PFD SER L	1/31/2011	453 13	453 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/30/2010	DV	421924408	10 0000	HEALTHSOUTH CORP PERP PFD CONV	REC DIV ON 10 000	1/18/2011	162 50	162 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/3/2011	B	996191052	2 089 9800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/3/2011	-2 089 98	2 089 98	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	1/3/2011	IT	091935AA4	30 000 0000	BLACKBOARD INC SR NT CONV	3 250% 07/01/2027 DD 06/20/07	1/3/2011	487 50	487 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX													

KEFF21000002	LORD ABBETT CONV FIX	1/12/2011	IS	451055AB3	0 0000	ICONIX BRAND GROUP INC SR SUB	1 875% 06/30/2012 DD 06/20/07	1/18/2011	4 69	0 00	0 00	0 00	0 00	0 00	101 000000
KEFF21000002	LORD ABBETT CONV FIX	1/12/2011	DV	037411808	678 0000	APACHE CORP	PFD 6 000% SER	2/1/2011	508 50	508 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/12/2011	DV	037411808	7 0000	APACHE CORP	PFD 6 000% SER	2/1/2011	5 25	5 25	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/12/2011	DV	052800208	475 0000	AUTOLIV INC CORP UNIT	REC DIV ON 475 000	1/31/2011	237 50	237 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/13/2011	BVA	682189AG0	40 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06		0 00	13 31	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/13/2011	S	682189AG0	-5 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06	1/19/2011	6 418 38	-4 267 37	2 151 01	0 00	2 151 01	128 367600	
KEFF21000002	LORD ABBETT CONV FIX	1/13/2011	IS	682189AG0	0 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06	1/19/2011	12 40	0 00	0 00	0 00	0 00	128 367600	
KEFF21000002	LORD ABBETT CONV FIX	1/13/2011	DV	91136H306	725 0000	UNITED RENTALS TRUST I	PFD 6 500%	2/1/2011	589 06	589 06	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/14/2011	B	42217KAQ9	5 000 0000	HEALTH CARE REIT INC SR NT	4 750% 07/15/2027 DD 07/20/07	1/20/2011	-5 474 30	5 474 30	0 00	0 00	0 00	109 486000	
KEFF21000002	LORD ABBETT CONV FIX	1/14/2011	IB	42217KAQ9	0 0000	HEALTH CARE REIT INC SR NT	4 750% 07/15/2027 DD 07/20/07	1/20/2011	-3 30	0 00	0 00	0 00	0 00	109 486000	
KEFF21000002	LORD ABBETT CONV FIX	1/14/2011	DV	91912F300	125 0000	VALE CAPITAL II CONVERTIBLE	REC'D DIV ON 125 000	2/7/2011	66 90	66 90	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/18/2011	B	996191052	6 098 1300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/18/2011	-6 098 13	6 098 13	0 00	0 00	0 00	1 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/18/2011	IT	086516AF8	5 000 0000	BEST BUY INC SUB DEB CVT	2 250% 01/15/2022 DD 01/15/02	1/18/2011	56 25	56 25	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/18/2011	IT	42217KAQ9	10 000 0000	HEALTH CARE REIT INC SR NT	4 750% 07/15/2027 DD 07/20/07	1/18/2011	237 50	237 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/18/2011	IT	44107TAG1	20 000 0000	HOST HOTELS & RESORTS LP 144A	2 500% 10/15/2029 DD 12/22/09	1/18/2011	125 00	125 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/19/2011	B	996191052	6 430 7800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/19/2011	-6 430 78	6 430 78	0 00	0 00	0 00	1 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/20/2011	B	043353AF8	5 000 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	1/25/2011	-6 464 45	6 464 45	0 00	0 00	0 00	129 289000	
KEFF21000002	LORD ABBETT CONV FIX	1/20/2011	IB	043353AF8	0 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	1/25/2011	-92 50	0 00	0 00	0 00	0 00	129 289000	
KEFF21000002	LORD ABBETT CONV FIX	1/20/2011	S	996191052	-5 477 6000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/20/2011	5 477 60	-5 477 60	0 00	0 00	0 00	1 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/21/2011	BVA	595112AH6	45 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07		0 00	110 51	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/21/2011	BVA	629568AP1	10 000 0000	NABORS INDUSTRIES INC	0 940% 05/15/2011 DD 05/23/06		0 00	7 34	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/21/2011	S	595112AH6	-20 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	1/26/2011	20 126 80	-17 377 13	2 749 67	0 00	2 749 67	100 634000	
KEFF21000002	LORD ABBETT CONV FIX	1/21/2011	IS	595112AH6	0 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	1/26/2011	57 29	0 00	0 00	0 00	0 00	100 634000	
KEFF21000002	LORD ABBETT CONV FIX	1/21/2011	S	629568AP1	-10 000 0000	NABORS INDUSTRIES INC	0 940% 05/15/2011 DD 05/23/06	1/26/2011	9 995 00	-9 967 71	27 29	27 29	0 00	99 950000	
KEFF21000002	LORD ABBETT CONV FIX	1/21/2011	IS	629568AP1	0 0000	NABORS INDUSTRIES INC	0 940% 05/15/2011 DD 05/23/06	1/26/2011	18 54	0 00	0 00	0 00	0 00	99 950000	
KEFF21000002	LORD ABBETT CONV FIX	1/25/2011	S	996191052	-6 556 9500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/25/2011	6 556 95	-6 556 95	0 00	0 00	0 00	1 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/26/2011	B	996191052	30 197 6300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/26/2011	-30 197 63	30 197 63	0 00	0 00	0 00	1 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/26/2011	B	65410B201	50 0000	NIELSEN HOLDINGS BV		1/31/2011	-2 500 00	2 500 00	0 00	0 00	0 00	50 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/27/2011	B	043353AF8	5 000 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	2/1/2011	-6 786 97	6 786 97	0 00	0 00	0 00	135 739400	
KEFF21000002	LORD ABBETT CONV FIX	1/27/2011	IB	043353AF8	0 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	2/1/2011	-96 35	0 00	0 00	0 00	0 00	135 739400	
KEFF21000002	LORD ABBETT CONV FIX	1/27/2011	B	161133AE3	5 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07	2/1/2011	-4 206 25	4 206 25	0 00	0 00	0 00	84 125000	
KEFF21000002	LORD ABBETT CONV FIX	1/27/2011	IB	161133AE3	0 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07	2/1/2011	-14 06	0 00	0 00	0 00	0 00	84 125000	
KEFF21000002	LORD ABBETT CONV FIX	1/27/2011	B	25388BAC8	5 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	2/1/2011	-5 019 67	5 019 67	0 00	0 00	0 00	100 393400	
KEFF21000002	LORD ABBETT CONV FIX	1/27/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	2/1/2011	-25 00	0 00	0 00	0 00	0 00	100 393400	
KEFF21000002	LORD ABBETT CONV FIX	1/27/2011	DV	H9709Y102	775 0000	XL COMPANY SWITZERLAND G	REC'D DIV ON 775 000	2/15/2011	520 70	520 70	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	BVA	451055AB3	15 000 0000	ICONIX BRAND GROUP INC SR SUB	1 875% 06/30/2012 DD 06/20/07		0 00	28 45	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	B	25388BAC8	5 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	2/2/2011	-4 785 92	4 785 92	0 00	0 00	0 00	95 718400	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	2/2/2011	-25 28	0 00	0 00	0 00	0 00	95 718400	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	B	345370CN8	5 000 0000	FORD MOTOR COMPANY	4 250% 11/15/2016 DD 11/09/09	2/2/2011	-9 897 01	9 897 01	0 00	0 00	0 00	197 940200	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	IB	345370CN8	0 0000	FORD MOTOR COMPANY	4 250% 11/15/2016 DD 11/09/09	2/2/2011	-45 45	0 00	0 00	0 00	0 00	197 940200	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	S	451055AB3	-5 000 0000	ICONIX BRAND GROUP INC SR SUB	1 875% 06/30/2012 DD 06/20/07	2/2/2011	5 050 00	-4 668 48	381 52	381 52	0 00	101 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	IS	451055AB3	0 0000	ICONIX BRAND GROUP INC SR SUB	1 875% 06/30/2012 DD 06/20/07	2/2/2011	8 33	0 00	0 00	0 00	0 00	101 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	IT	235851AF9	5 000 0000	DANAHER CORP	0 000% 01/22/2021 DD 03/16/01	1/28/2011	2 91	2 91	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/28/2011	DV	485170807	10 0000	KANSAS CITY SOUTHERN	PFD 5 125% CUMULATIVE	2/15/2011	128 13	128 13	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	008252AL2	25 000 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08		0 00	6 62	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	031162AQ3	15 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06		0 00	2 63	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	091935AA4	20 000 0000	BLACKBOARD INC SR NT CONV	3 250% 07/01/2027 DD 06/20/07		0 00	6 82	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	091935AA4	10 000 0000	BLACKBOARD INC SR NT CONV	3 250% 07/01/2027 DD 06/20/07		0 00	3 41	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08		0 00	209 08	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	153435AA0	15 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08		0 00	93 51	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08		0 00	20 16	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07		0 00	50 22	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07		0 00	138 86	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP CONV	2 750% 11/15/2035 DD 11/08/05		0 00	5 12	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	171779AE1	15 000 0000	CIENA CORP SR CONV NT	0 875% 06/15/2017 DD 06/11/07		0 00	51 44	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	30024BAA2	75 000 0000	EVERGREEN ENERGY INC CONV 144A	8 000% 08/01/2012 DD 07/30/07		0 00	1 454 30	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE CONV	3 750% 10/15/2026 DD 02/15/07		0 00	11 03	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE CONV	3 750% 10/15/2026 DD 02/15/07		0 00	3 21	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	46185RAM2	25 000 0000	INVITROGEN CORP CONV	3 250% 06/15/2025 DD 06/20/05		0 00	7 02	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	46612JAD3	25 000 0000	JDS UNIPHASE CORP SR NT CONV	1 000% 05/15/2026 DD 05/17/06		0 00	16 43	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	595112AH6	25 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07		0 00	14 80	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	BVA	631158AD4	25 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05		0 00	43 09	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX														

KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	CW	990000PJ4	0 0000	NET OF OVERNIGHT INTEREST	AND OVERDRAFT EXPENSES	1/31/2011	-5 22	-5 22	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	1/31/2011	IT	60871RAA8	30 000 0000	MOLSON COORS BREWING CO SR NT	2 500% 07/30/2013 DD 06/15/07	1/31/2011	375 00	375 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1/2011	S	996191052	-10 806 4900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/1/2011	10 806 49	-10 806 49	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1/2011	IT	018581AD0	20 000 0000	ALLIANCE DATA SYSTEMS CORP	1 750% 08/01/2013 DD 07/29/08	2/1/2011	175 00	175 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1/2011	IT	031162AQ3	15 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	2/1/2011	28 13	28 13	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1/2011	IT	09067JAC3	15 000 0000	BIOVAIL CORPORATION	5 375% 08/01/2014 DD 06/10/09	2/1/2011	403 13	403 13	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1/2011	IT	458140AF7	40 000 0000	INTEL CORP 144A	3 250% 08/01/2039 DD 07/27/09	2/1/2011	650 00	650 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1/2011	IT	465741AJ5	5 000 0000	ITRON INC SR SUB NT CONV	2 500% 08/01/2026 DD 08/04/06	2/1/2011	62 50	62 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1/2011	IT	88163VAE9	35 000 0000	TEVA PHARMACEUTICAL FIN CO LLC	0 250% 02/01/2026 DD 01/31/06	2/1/2011	43 75	43 75	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1/2011	IT	88165FAA0	5 000 0000	TEVA PHARMACEUTICAL FIN CO B V	1 750% 02/01/2026 DD 01/31/06	2/1/2011	43 75	43 75	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/2/2011	BVA	682189AG0	35 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06		0 00	3 90	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/2/2011	S	996191052	-9 116 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/2/2011	9 116 96	-9 116 96	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/2/2011	S	682189AG0	-5 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06	2/7/2011	6 436 95	-4 269 13	2 167 82	0 00	2 167 82	128 739000	
KEFF21000002	LORD ABBETT CONV FIX	2/2/2011	IS	682189AG0	0 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06	2/7/2011	18 96	0 00	0 00	0 00	0 00	0 00	128 739000
KEFF21000002	LORD ABBETT CONV FIX	2/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/2/2011	8 20	8 20	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/2/2011	DV	854502309	30 000 0000	STANLEY BLACK 4 750% SERIES	RECD DIV ON 30 000	2/17/2011	40 38	40 38	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/2/2011	DV	854502309	70 000 0000	STANLEY BLACK 4 750% SERIES	RECD DIV ON 70 000	2/17/2011	94 21	94 21	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/3/2011	B	996191052	5 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/3/2011	-5 000 00	5 000 00	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/3/2011	CD	88165FAA0	0 0000	CONVERSION TO 881624209	0	2/3/2011	5 000 00	5 000 00	5 000 00	5 000 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/4/2011	B	29444UAH9	5 000 0000	EQUINIX INC	4 750% 06/15/2016 DD 06/12/09	2/9/2011	-6 721 15	6 721 15	0 00	0 00	0 00	0 00	134 423000
KEFF21000002	LORD ABBETT CONV FIX	2/4/2011	IB	29444UAH9	0 0000	EQUINIX INC	4 750% 06/15/2016 DD 06/12/09	2/9/2011	-35 63	0 00	0 00	0 00	0 00	0 00	134 423000
KEFF21000002	LORD ABBETT CONV FIX	2/4/2011	B	628530AJ6	5 000 0000	MYLAN LABS INC	3 750% 09/15/2015 DD 09/15/08	2/9/2011	-9 464 60	9 464 60	0 00	0 00	0 00	0 00	189 292000
KEFF21000002	LORD ABBETT CONV FIX	2/4/2011	IB	628530AJ6	0 0000	MYLAN LABS INC	3 750% 09/15/2015 DD 09/15/08	2/9/2011	-75 00	0 00	0 00	0 00	0 00	0 00	189 292000
KEFF21000002	LORD ABBETT CONV FIX	2/4/2011	B	44248W208	50 000 0000	HOVNANIAN ENTERPRISES INC		2/9/2011	-1 284 38	1 284 38	0 00	0 00	0 00	0 00	25 687600
KEFF21000002	LORD ABBETT CONV FIX	2/4/2011	B	44248W208	175 0000	HOVNANIAN ENTERPRISES INC		2/9/2011	-4 375 00	4 375 00	0 00	0 00	0 00	0 00	25 000000
KEFF21000002	LORD ABBETT CONV FIX	2/4/2011	S	996191052	-3 400 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/4/2011	3 400 00	-3 400 00	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/4/2011	SD	999G27506	2 610 0000	DOC 7087183	EVERGREEN ENERGY INC WT		0 00	0 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	BVA	031162AQ3	15 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06		0 00	0 76	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	B	996191052	22 801 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/7/2011	-22 801 96	22 801 96	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	B	268648AM4	10 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2013 DD 11/17/06	2/10/2011	-16 862 50	16 862 50	0 00	0 00	0 00	0 00	168 625000
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	IB	268648AM4	0 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2013 DD 11/17/06	2/10/2011	-33 54	0 00	0 00	0 00	0 00	0 00	168 625000
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	S	031162AQ3	-15 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	2/10/2011	15 075 00	-14 938 79	136 21	136 21	0 00	0 00	100 500000
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	IS	031162AQ3	0 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	2/10/2011	1 41	0 00	0 00	0 00	0 00	0 00	100 500000
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	S	268648AK8	-10 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2011 DD 11/17/06	2/10/2011	16 243 75	-11 971 90	4 271 85	1 596 88	2 674 97	162 437500	
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	IS	268648AK8	0 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2011 DD 11/17/06	2/10/2011	33 54	0 00	0 00	0 00	0 00	0 00	162 437500
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	S	881624209	-0 5090	TEVA PHARMACEUTICAL INDUSTRIES	ADR	2/7/2011	26 42	-82 71	-56 29	-56 29	0 00	0 00	51 905697
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	CD	30024BA8A2	0 0000	WIRE FOR EVERGREEN SECURITY	EVERGREEN ENERGY INC CONV 144A	2/7/2011	16 257 73	16 257 73	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/7/2011	CW	881624209	0 0000	WITHDRAWN AS A RESULT OF AN	ADR ISSUANCE FEE	2/7/2011	-5 00	-5 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/8/2011	B	55277JAA6	10 000 0000	MF GLOBAL HOLDINGS LTD	1 875% 02/01/2016 DD 02/11/11	2/11/2011	-10 000 00	10 000 00	0 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	2/9/2011	S	996191052	-21 955 7600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/9/2011	21 955 76	-21 955 76	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/10/2011	BVA	46612JAD3	25 000 0000	JDS UNIPHASE CORP SR NT CONV	1 000% 05/15/2026 DD 05/17/06		0 00	7 43	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/10/2011	B	996191052	14 457 6600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/10/2011	-14 457 66	14 457 66	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/10/2011	S	46612JAD3	-25 000 0000	JDS UNIPHASE CORP SR NT CONV	1 000% 05/15/2026 DD 05/17/06	2/15/2011	27 906 25	-21 547 85	6 358 40	0 00	6 358 40	111 625000	
KEFF21000002	LORD ABBETT CONV FIX	2/10/2011	IS	46612JAD3	0 0000	JDS UNIPHASE CORP SR NT CONV	1 000% 05/15/2026 DD 05/17/06	2/15/2011	62 50	0 00	0 00	0 00	0 00	0 00	111 625000
KEFF21000002	LORD ABBETT CONV FIX	2/10/2011	SD	881624209	0 5090	ROUNDING	TEVA PHARMACEUTICAL INDUSTRIES		0 00	0 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/10/2011	DV	881624209	7 0000	TEVA PHARMACEUTICAL INDUSTRIES	ADR	3/7/2011	1 52	1 52	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/11/2011	S	996191052	-10 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/11/2011	10 000 00	-10 000 00	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/11/2011	DV	039483201	1 100 0000	ARCHER-DANIELS-MIDLAND CO	PFD 6 250%	3/1/2011	859 38	859 38	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/11/2011	DV	37045V209	975 0000	GENERAL MOTORS 4 750% SERIES B	RECD DIV ON 975 000	3/1/2011	630 36	630 36	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	B	996087094	520 7200	BNY MELLON CASH RESERVE		2/15/2011	-520 72	520 72	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	B	996191052	29 794 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/15/2011	-29 794 38	29 794 38	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	B	127190AD8	10 000 0000	CACI INTL INC CONV	2 125% 05/01/2014 DD 05/16/07	2/18/2011	-12 100 00	12 100 00	0 00	0 00	0 00	0 00	121 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	IB	127190AD8	0 0000	CACI INTL INC CONV	2 125% 05/01/2014 DD 05/16/07	2/18/2011	-63 16	0 00	0 00	0 00	0 00	0 00	121 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	IT	008252AL2	1 355 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08	2/15/2011	26 76	26 76	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	IT	008252AL2	23 645 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08	2/15/2011	466 99	466 99	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	IT	26884AAV5	20 000 0000	ERP OPERATING LP	3 850% 08/15/2026 DD 08/23/06	2/15/2011	385 00	385 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	IT	343412AA0	15 000 0000	FLUOR CORP NEW SR NT CONV	1 500% 02/15/2024 DD 02/17/04	2/15/2011	112 50	112 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	IT	651639AK2	20 000 0000	NEWMONT MINING CORP	3 000% 02/15/2012 DD 02/03/09	2/15/2011	300 00	300 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	IT	67020YAB6	20 000 0000	NUANCE COMMUNICATIONS INC SR	2 750% 08/15/2027 DD 08/13/07	2/15/2011	275 00	275 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/15/2011	IT	779376AA0	10 000 0000	ROVI CORP 144A	2 625% 02/15/2040 DD 03/17/10	2/15/2011	131 25	131 25	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/1													

KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	153435AA0	15 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	0 00	85 36	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	0 00	18 34	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07	0 00	45 71	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07	0 00	126 30	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	161133AE3	5 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07	0 00	17 09	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP CONV	2 750% 11/15/2035 DD 11/08/05	0 00	4 64	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	171779AE1	15 000 0000	CIENA CORP SR CONV NT	0 875% 06/15/2017 DD 06/11/07	0 00	46 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	25389BAC8	5 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	0 00	0 64	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	30024BA2	75 000 0000	EVERGREEN ENERGY INC CONV 144A	8 000% 08/01/2012 DD 07/30/07	0 00	1 370 82	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE CONV	3 750% 10/15/2026 DD 02/15/07	0 00	10 04	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE CONV	3 750% 10/15/2026 DD 02/15/07	0 00	2 91	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	46185RAM2	25 000 0000	INVITROGEN CORP CONV	3 250% 06/15/2025 DD 06/20/05	0 00	6 36	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	595112AH6	25 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	0 00	69 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	631158AD4	25 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05	0 00	38 92	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	682189AG0	30 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06	0 00	12 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	5 73	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	2 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	70336TAA2	15 000 0000	PATRIOT COAL CORP CONV 144A	3 250% 05/31/2013 DD 05/28/08	0 00	102 78	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	75508AAB2	15 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	22 44	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	75508AAB2	10 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	6 44	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	75508AAB2	5 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	0 70	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	80004CAC5	30 000 0000	SANDISK CORP	1 000% 05/15/2013 DD 05/15/06	0 00	137 92	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	854616AM1	20 000 0000	STANLEY BLACK & DECKER I	VAR RT 05/17/2012 DD 05/17/07	0 00	448 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	893830AV1	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	1 01	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 14	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	0 94	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	0 92	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	0 37	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	B	G16962204	50 0000	BUNGE LIMITED PERPETUAL PREF	SHS CONV	3/1/2011	-5 292 50	5 292 50	0 00	0 00	105 850000
KEFF21000002	LORD ABBETT CONV FIX	2/28/2011	S	996191052	-0 0200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/28/2011	0 02	-0 02	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/1/2011	B	64110DAB0	5 000 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	3/4/2011	-8 290 71	8 290 71	0 00	0 00	165 814200
KEFF21000002	LORD ABBETT CONV FIX	3/1/2011	IB	64110DAB0	0 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	3/4/2011	-22 60	0 00	0 00	0 00	165 814200
KEFF21000002	LORD ABBETT CONV FIX	3/1/2011	S	996191052	-2 539 8700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/1/2011	2 539 87	-2 539 87	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/1/2011	IT	043353AF8	10 000 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	3/1/2011	231 25	231 25	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/1/2011	IT	338032AX3	20 000 0000	FISHER SCIENTIFIC INTERNATIONAL	3 250% 03/01/2024 DD 03/03/04	3/1/2011	325 00	325 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/2/2011	B	996191052	10 359 3900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/2/2011	-10 359 39	10 359 39	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/2/2011	B	02208RAC0	15 000 0000	ALTRA HOLDINGS INC CONVERTIBLE	2 750% 03/01/2031 DD 03/07/11	3/7/2011	-15 000 00	15 000 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	3/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/2/2011	11 60	11 60	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/2/2011	DV	G16962204	50 0000	BUNGE LIMITED PERPETUAL PREF	SHS CONV	3/1/2011	60 94	60 94	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/3/2011	B	268648AM4	5 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2013 DD 11/17/06	3/8/2011	-8 737 50	8 737 50	0 00	0 00	174 750000
KEFF21000002	LORD ABBETT CONV FIX	3/3/2011	IB	268648AM4	0 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2013 DD 11/17/06	3/8/2011	-23 58	0 00	0 00	0 00	174 750000
KEFF21000002	LORD ABBETT CONV FIX	3/3/2011	B	51956R116	525 0000	METLIFE INC COM EQUITY UNIT		3/8/2011	-43 512 00	43 512 00	0 00	0 00	82 880000
KEFF21000002	LORD ABBETT CONV FIX	3/3/2011	S	268648AK8	-10 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2011 DD 11/17/06	3/8/2011	16 975 00	-10 893 80	6 081 20	6 081 20	169 750000
KEFF21000002	LORD ABBETT CONV FIX	3/3/2011	IS	268648AK8	0 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2011 DD 11/17/06	3/8/2011	47 15	0 00	0 00	0 00	169 750000
KEFF21000002	LORD ABBETT CONV FIX	3/3/2011	S	338032AX3	-20 000 0000	FISHER SCIENTIFIC INTERNATIONAL	3 250% 03/01/2024 DD 03/03/04	3/8/2011	28 417 80	-29 206 00	-788 20	-788 20	142 089000
KEFF21000002	LORD ABBETT CONV FIX	3/3/2011	IS	338032AX3	0 0000	FISHER SCIENTIFIC INTERNATIONAL	3 250% 03/01/2024 DD 03/03/04	3/8/2011	12 64	0 00	0 00	0 00	142 089000
KEFF21000002	LORD ABBETT CONV FIX	3/4/2011	B	375558AL7	10 000 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	3/9/2011	-10 901 40	10 901 40	0 00	0 00	109 014000
KEFF21000002	LORD ABBETT CONV FIX	3/4/2011	IB	375558AL7	0 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	3/9/2011	-35 56	0 00	0 00	0 00	109 014000
KEFF21000002	LORD ABBETT CONV FIX	3/4/2011	S	996191052	-8 313 3100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/4/2011	8 313 31	-8 313 31	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/7/2011	B	G16962204	75 0000	BUNGE LIMITED PERPETUAL PREF	SHS CONV	3/10/2011	-7 914 74	7 914 74	0 00	0 00	105 529866
KEFF21000002	LORD ABBETT CONV FIX	3/7/2011	S	996191052	-14 998 4800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/7/2011	14 998 48	-14 998 48	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/8/2011	B	29275YAA0	5 000 0000	ENERSYS SR NT CONV	STEPCPN 06/01/2038 DD 05/28/08	3/1/2011	-6 012 50	6 012 50	0 00	0 00	120 250000
KEFF21000002	LORD ABBETT CONV FIX	3/8/2011	IB	29275YAA0	0 0000	ENERSYS SR NT CONV	STEPCPN 06/01/2038 DD 05/28/08	3/1/2011	-46 88	0 00	0 00	0 00	120 250000
KEFF21000002	LORD ABBETT CONV FIX	3/8/2011	S	996191052	-6 759 5500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/8/2011	6 759 55	-6 759 55	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/9/2011	B	G16962204	50 0000	BUNGE LIMITED PERPETUAL PREF	SHS CONV	3/14/2011	-5 229 85	5 229 85	0 00	0 00	104 597000
KEFF21000002	LORD ABBETT CONV FIX	3/9/2011	B	268648AM4	10 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2013 DD 11/17/06	3/14/2011	-17 199 77	17 199 77	0 00	0 00	171 997700
KEFF21000002	LORD ABBETT CONV FIX	3/9/2011	IB	268648AM4	0 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2013 DD 11/17/06	3/14/2011	-50 07	0 00	0 00	0 00	171 997700
KEFF21000002	LORD ABBETT CONV FIX	3/9/2011	S	996191052	-10 936 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/9/2011	10 936 96	-10 936 96	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/9/2011	S	268648AK8	-10 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2011 DD 11/17/06	3/14/2011	16 674 23	-10 584 40	6 089 83	6 089 83	166 742300
KEFF21000002	LORD ABBETT CONV FIX	3/9/2011	IS	268648AK8	0 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2011 DD 11/17/06	3/14/2011	50 07	0 00	0 00	0 00	166 742300
KEFF21000002	LORD ABBETT CONV FIX	3/10/2011	B	151290AZ6	5 000 0000	CEMEX SAB	3 250% 03/15/2016 DD 03/15/11	3/15/2011	-5 000 00	5 000 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	3/10/2011	B	64110DAB0	5 000 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	3/15/2011	-7 943 75	7 943 75	0 00	0 00	158 875000
KEFF21000002	LORD ABBETT CONV FIX	3/10/2011	IB	64110DAB0	0 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	3/15/2011	-25 28	0 00	0 00	0 00	158 875000
KEFF21000002	LORD ABBETT CONV FIX	3/10/2011	S	996191052	-7 914 7400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/10/2011	7 914 74	-7 914 74	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/10/2011	SW	485170807	-10 0000	DELIVER SHARES FOR 485170302	KANSAS CITY SOUTHERN		0 00	-10 000 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/10/2011	SD	485170302	333 3300	RECEIVE SHARES FOR 4851708							

KEFF21000002	LORD ABBETT CONV FIX	3/11/2011	DV	416515708	49 0000	HARTFORD FINANCIAL SERVICES GR	PFD 7 250%	4/1/2011	22 20	22 20	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/11/2011	DV	69351T601	200 0000	PPL CORP	PFD 9 5% SER	4/1/2011	237 50	237 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/14/2011	B	46185RAK6	5 000 0000	INVITROGEN CORP SR NT CONV	1 500% 02/15/2024 DD 08/15/04	3/17/2011	-5 735 62	5 735 62	0 00	0 00	0 00	114 712400
KEFF21000002	LORD ABBETT CONV FIX	3/14/2011	IB	46185RAK6	0 0000	INVITROGEN CORP SR NT CONV	1 500% 02/15/2024 DD 08/15/04	3/17/2011	-6 67	0 00	0 00	0 00	0 00	114 712400
KEFF21000002	LORD ABBETT CONV FIX	3/14/2011	B	651639AK2	10 000 0000	NEWMONT MINING CORP	3 000% 02/15/2012 DD 02/03/09	3/17/2011	-12 200 71	12 200 71	0 00	0 00	0 00	122 007100
KEFF21000002	LORD ABBETT CONV FIX	3/14/2011	IB	651639AK2	0 0000	NEWMONT MINING CORP	3 000% 02/15/2012 DD 02/03/09	3/17/2011	-26 67	0 00	0 00	0 00	0 00	122 007100
KEFF21000002	LORD ABBETT CONV FIX	3/14/2011	S	996191052	-5 755 3900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/14/2011	5 755 39	-5 755 39	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/14/2011	S	H9709Y102	-100 0000	XL COMPANY SWITZERLAND G		3/17/2011	3 087 38	-2 494 80	592 58	0 00	592 58	30 914400
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	S	996191052	-7 973 0700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/15/2011	7 973 07	-7 973 07	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	013817AT8	10 000 0000	ALCOA INC NT CONV	5 250% 03/15/2014 DD 03/24/09	3/15/2011	262 50	262 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	153435AA0	50 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	3/15/2011	750 00	750 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	171779AF8	15 000 0000	CIENA CORP	4 000% 03/15/2015 DD 03/15/10	3/15/2011	300 00	300 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	45666QAB8	29 000 0000	INFORMATION CORP SR NT CONV	3 000% 03/15/2026 DD 03/13/06	3/15/2011	435 00	435 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	460690BA7	35 000 0000	INTERPUBLIC GROUP COS INC SR	4 250% 03/15/2023 DD 11/15/06	3/15/2011	743 75	743 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	628530AJ6	5 000 0000	MYLAN LABS INC	3 750% 09/15/2015 DD 09/15/08	3/15/2011	93 75	93 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	631158AD4	25 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05	3/15/2011	203 93	203 93	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	741503AM8	15 000 0000	PRICELINE COM INC	1 250% 03/15/2015 DD 03/10/10	3/15/2011	93 75	93 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/15/2011	IT	743410AY8	25 000 0000	PROLOGIS	3 250% 03/15/2015 DD 03/16/10	3/15/2011	406 25	406 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/16/2011	B	996191052	16 212 7300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/16/2011	-16 212 73	16 212 73	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/16/2011	SW	45666QAB8	-29 000 0000	DELIVER SHARES FOR 45666Q102	INFORMATION CORP SR NT CONV		0 00	-31 983 55	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/16/2011	SD	45666Q102	1 450 0000	RECEIVE SHARES FOR 45666QAB8	INFORMATICA CORP		0 00	31 983 55	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/17/2011	S	996191052	-14 869 8500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/17/2011	14 869 85	-14 869 85	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/17/2011	S	28336L109	-0 7380	EL PASO CORP	DELIVERED FRACTIONAL SHARES	3/18/2011	12 05	-8 64	3 41	0 00	3 41	16 330000
KEFF21000002	LORD ABBETT CONV FIX	3/17/2011	IT	50540RAG7	10 000 0000	LABORATORY CORP OF AMERICA HOL	0 000% 09/11/2021 DD 10/23/06	3/17/2011	12 44	12 44	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/18/2011	B	996191052	12 0500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/18/2011	-12 05	12 05	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/18/2011	B	043353AF8	5 000 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	3/23/2011	-5 861 75	5 861 75	0 00	0 00	0 00	117 235000
KEFF21000002	LORD ABBETT CONV FIX	3/18/2011	IB	043353AF8	0 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	3/23/2011	-14 13	0 00	0 00	0 00	0 00	117 235000
KEFF21000002	LORD ABBETT CONV FIX	3/18/2011	SW	779376AA0	-10 000 0000	DELIVER SHARES FOR 779376AB8	ROVI CORP 144A		0 00	-10 000 00	-10 000 00	-10 000 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/18/2011	SD	779376AB8	10 000 0000	RECEIVE SHARES FOR 779376AA0	ROVI CORP		0 00	10 000 00	10 000 00	10 000 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/21/2011	S	89531PAA3	-5 000 0000	TREX CO INC CONV SR SUB NT CON	6 000% 07/01/2012 DD 06/18/07	3/24/2011	7 710 59	-5 991 00	1 719 59	0 00	1 719 59	154 211800
KEFF21000002	LORD ABBETT CONV FIX	3/21/2011	IS	89531PAA3	0 0000	TREX CO INC CONV SR SUB NT CON	6 000% 07/01/2012 DD 06/18/07	3/24/2011	69 17	0 00	0 00	0 00	0 00	154 211800
KEFF21000002	LORD ABBETT CONV FIX	3/21/2011	S	45666Q102	-900 0000	INFORMATICA CORP		3/24/2011	43 078 03	-19 851 86	23 226 17	0 00	23 226 17	47 895400
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	B	25388BAC8	5 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	3/28/2011	-5 110 25	5 110 25	0 00	0 00	0 00	102 205000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	3/28/2011	-40 83	0 00	0 00	0 00	0 00	102 205000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	B	375558AL7	15 000 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	3/28/2011	-16 708 50	16 708 50	0 00	0 00	0 00	111 390000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	IB	375558AL7	0 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	3/28/2011	-61 25	0 00	0 00	0 00	0 00	111 390000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	B	64110DAB0	5 000 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	3/28/2011	-7 898 95	7 898 95	0 00	0 00	0 00	157 979000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	IB	64110DAB0	0 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	3/28/2011	-28 44	0 00	0 00	0 00	0 00	157 979000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	B	719405AG7	1 000 0000	PHOTONICS INC 144A	3 250% 04/01/2016 DD 03/28/11	3/28/2011	-1 050 00	1 050 00	0 00	0 00	0 00	105 000000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	B	719405AG7	1 000 0000	PHOTONICS INC 144A	3 250% 04/01/2016 DD 03/28/11	3/28/2011	-1 000 00	1 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	S	996191052	-5 875 8800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/23/2011	5 875 88	-5 875 88	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	S	171779AF8	-5 000 0000	CIENA CORP	4 000% 03/15/2015 DD 03/15/10	3/28/2011	6 728 31	-5 000 00	1 728 31	0 00	1 728 31	134 566200
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	IS	171779AF8	0 0000	CIENA CORP	4 000% 03/15/2015 DD 03/15/10	3/28/2011	7 22	0 00	0 00	0 00	0 00	134 566200
KEFF21000002	LORD ABBETT CONV FIX	3/23/2011	DV	316773209	190 0000	FIFTH THIRD BANCORP DEPOSITARY	SH REPTSG 1/250TH INT PERP	3/31/2011	403 75	403 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/24/2011	B	996191052	50 857 7900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/24/2011	-50 857 79	50 857 79	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/24/2011	B	25388BAC8	5 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	3/29/2011	-5 143 35	5 143 35	0 00	0 00	0 00	102 867000
KEFF21000002	LORD ABBETT CONV FIX	3/24/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	3/29/2011	-41 11	0 00	0 00	0 00	0 00	102 867000
KEFF21000002	LORD ABBETT CONV FIX	3/24/2011	B	470355AE8	5 000 0000	JAMES RIVER COAL COMPANY	3 125% 03/15/2018 DD 03/29/11	3/29/2011	-5 000 00	5 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	3/24/2011	S	45666Q102	-100 0000	INFORMATICA CORP		3/29/2011	5 005 72	-2 205 76	2 799 96	0 00	2 799 96	50 088200
KEFF21000002	LORD ABBETT CONV FIX	3/25/2011	SD	485170302	0 6670	FRACTIONAL ADJ	KANSAS CITY SOUTHERN		0 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/28/2011	S	996191052	-25 162 6900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/28/2011	25 162 69	-25 162 69	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/29/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		3/29/2011	415 000 00	415 000 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/29/2011	B	996191052	409 821 2600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/29/2011	-409 821 26	409 821 26	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	3/29/2011	B	382550309	100 0000	GOODYEAR TIRE & RUBBER	PFD CONV	3/31/2011	-5 000 00	5 000 00	0 00	0 00	0 00	50 000000
KEFF21000002	LORD ABBETT CONV FIX	3/29/2011	S	151290AZ6	-5 000 0000	CEMEX SAB DE CV	3 250% 03/15/2016 DD 03/15/11	4/1/2011	5 128 66	-5 000 00	128 66	128 66	0 00	102 573200
KEFF21000002	LORD ABBETT CONV FIX	3/29/2011	IS	151290AZ6	0 0000	CEMEX SAB DE CV	3 250% 03/15/2016 DD 03/15/11	4/1/2011	7 22	0 00	0 00	0 00	0 00	102 573200
KEFF21000002	LORD ABBETT CONV FIX	3/29/2011	S	171779AF8	-5 000 0000	CIENA CORP	4 000% 03/15/2015 DD 03/15/10	4/1/2011	6 971 71	-5 000 00	1 971 71	0 00	1 971 71	139 434200
KEFF21000002	LORD ABBETT CONV FIX	3/29/2011	IS	171779AF8	0 0000	CIENA CORP	4 000% 03/15/2015 DD 03/15/10	4/1/2011	8 89	0 00	0 00	0 00	0 00	139 434200
KEFF21000002	LORD ABBETT CONV FIX	3/29/2011	DV	00169X203	725 0000	AMG CAP TR I TR PFD SECS	REC DIV ON 725 000	4/15/2011	462 19	462 19	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/30/2011	BVA	80004CAC5	30 000 0000	SANDISK CORP	1 000% 05/15/2013 DD 05/15/06	4/1/2011	0 00	168 52	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/30/2011	B	393657AG6	5 000 0000	GREENBRIER COS INC	3 500% 04/01/2018 DD 04/05/11	4/5/2011	-5 000 00	5 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	3/30/2011	B	458660AA5	10 000 0000	INTERDIGITAL INC	2 500% 03/15/2016 DD 04/04/11	4/4/2011	-10 000 00	10 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	3/30/2011	B	682189AG0	5 000 0000	ON SEMICONDUCTOR COR								

KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	091935AA4	10 000 0000	BLACKBOARD INC SR NT CONV	3 250% 07/01/2027 DD 06/20/07	0 00	3 43	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	0 00	213 83	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	153435AA0	15 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	0 00	95 41	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	0 00	20 44	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07	0 00	50 96	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07	0 00	140 71	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	161133AE3	5 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07	0 00	19 02	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP CONV	2 750% 11/15/2035 DD 11/08/05	0 00	5 15	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	171779AE1	15 000 0000	CIENA CORP SR CONV NT	0 875% 06/15/2017 DD 06/11/07	0 00	52 04	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	30024BA42	75 000 0000	EVERGREEN ENERGY INC CONV 144A	8 000% 08/01/2012 DD 07/30/07	0 00	1 577 45	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE CONV	3 750% 10/15/2026 DD 02/15/07	0 00	11 19	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE CONV	3 750% 10/15/2026 DD 02/15/07	0 00	3 24	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	46185RAM2	10 000 0000	INVITROGEN CORP CONV	3 250% 06/15/2025 DD 06/20/05	0 00	1 46	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	595112AH6	25 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	0 00	76 91	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	631158AD4	25 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05	0 00	43 09	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	682189A00	30 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06	0 00	17 30	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	6 36	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	2 36	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	70336TAA2	15 000 0000	PATRIOT COAL CORP CONV 144A	3 250% 05/31/2013 DD 05/28/08	0 00	115 32	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	75508AAB2	15 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	24 96	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	75508AAB2	10 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	7 16	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	75508AAB2	5 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	0 78	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	854616AM1	20 000 0000	STANLEY BLACK & DECKER I	VAR RT 05/17/2012 DD 05/17/07	0 00	496 14	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	893830AV1	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	1 12	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 39	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 26	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 05	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 02	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	0 41	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	G16962204	25 000 0000	BUNGE LIMITED PERPETUAL PREF	SHS CONV	4/5/2011	-2 631 25	2 631 25	0 00	0 00	105 250000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	001765BC9	5 000 0000	AMR CORP	6 250% 10/15/2014 DD 09/28/09	4/5/2011	-5 206 25	5 206 25	0 00	0 00	104 125000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	001765BC9	0 0000	AMR CORP	6 250% 10/15/2014 DD 09/28/09	4/5/2011	-147 57	0 00	0 00	0 00	104 125000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	008252AL2	5 000 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08	4/5/2011	-5 900 00	5 900 00	0 00	0 00	118 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	008252AL2	0 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08	4/5/2011	-27 43	0 00	0 00	0 00	118 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	037411808	125 0000	APACHE CORP	PFD 6 000% SER	4/5/2011	-8 861 25	8 861 25	0 00	0 00	70 850000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	043353AF8	5 000 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	4/5/2011	-5 735 75	5 735 75	0 00	0 00	114 715000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	043353AF8	0 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	4/5/2011	-21 84	0 00	0 00	0 00	114 715000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	060505682	25 000 0000	BANK AMER CORP NON CUMULATIVE	PERPETUAL CONV PFD SER L	4/5/2011	-25 313 50	25 313 50	0 00	0 00	1012 500000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	10112RAG9	10 000 0000	BOSTON PPTY LP CONV EXCH	3 750% 05/15/2036 DD 04/06/06	4/5/2011	-11 575 00	11 575 00	0 00	0 00	115 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	10112RAG9	0 0000	BOSTON PPTY LP CONV EXCH	3 750% 05/15/2036 DD 04/06/06	4/5/2011	-145 83	0 00	0 00	0 00	115 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	206708AA7	5 000 0000	CONCUR TECHNOLOGIES INC	2 500% 04/15/2015 DD 04/06/10	4/5/2011	-6 252 78	6 252 78	0 00	0 00	123 875000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	235851AF9	10 000 0000	DANAHER CORP	0 000% 01/22/2021 DD 03/16/01	4/5/2011	-15 175 00	15 175 00	0 00	0 00	151 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	29275YAA0	5 000 0000	ENERSYS SR NT CONV	STPCPN 06/01/2038 DD 05/28/08	4/5/2011	-6 287 50	6 287 50	0 00	0 00	125 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	29275YAA0	0 0000	ENERSYS SR NT CONV	STPCPN 06/01/2038 DD 05/28/08	4/5/2011	-58 13	0 00	0 00	0 00	125 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	29444UAH9	5 000 0000	EQUINIX INC	4 750% 06/15/2016 DD 06/12/09	4/5/2011	-6 737 50	6 737 50	0 00	0 00	134 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	29444UAH9	0 0000	EQUINIX INC	4 750% 06/15/2016 DD 06/12/09	4/5/2011	-72 57	0 00	0 00	0 00	134 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	367905AE6	5 000 0000	GAYLORD ENTERTAINMENT CO	3 750% 10/01/2014 DD 09/29/09	4/5/2011	-7 162 50	7 162 50	0 00	0 00	143 250000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	367905AE6	0 0000	GAYLORD ENTERTAINMENT CO	3 750% 10/01/2014 DD 09/29/09	4/5/2011	-2 08	0 00	0 00	0 00	143 250000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	37045V209	125 0000	GENERAL MOTORS 4 750% SERIES B		4/5/2011	-6 030 00	6 030 00	0 00	0 00	48 200000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	375558AL7	10 000 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	4/5/2011	-11 312 50	11 312 50	0 00	0 00	113 125000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	375558AL7	0 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	4/5/2011	-42 78	0 00	0 00	0 00	113 125000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	393222AA2	5 000 0000	GREEN PLAINS RENEWABLE EN 144A	5 750% 11/01/2015 DD 11/03/10	4/5/2011	-5 637 50	5 637 50	0 00	0 00	112 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	393222AA2	0 0000	GREEN PLAINS RENEWABLE EN 144A	5 750% 11/01/2015 DD 11/03/10	4/5/2011	-121 39	0 00	0 00	0 00	112 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	43713WAA5	5 000 0000	HOME INNS & HOTELS MANAGE 144A	2 000% 12/15/2015 DD 12/21/10	4/5/2011	-5 150 00	5 150 00	0 00	0 00	103 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	43713WAA5	0 0000	HOME INNS & HOTELS MANAGE 144A	2 000% 12/15/2015 DD 12/21/10	4/5/2011	-28 89	0 00	0 00	0 00	103 000000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	44107TAG1	10 000 0000	HOST HOTELS & RESORTS LP 144A	2 500% 10/15/2029 DD 12/22/09	4/5/2011	-13 987 50	13 987 50	0 00	0 00	139 875000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	44107TAG1	0 0000	HOST HOTELS & RESORTS LP 144A	2 500% 10/15/2029 DD 12/22/09	4/5/2011	-55 56	0 00	0 00	0 00	139 875000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	459902AQ5	5 000 0000	INTERNATIONAL GAME TECHNOLOGY	3 250% 05/01/2014 DD 05/11/09	4/5/2011	-5 806 25	5 806 25	0 00	0 00	116 125000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	459902AQ5	0 0000	INTERNATIONAL GAME TECHNOLOGY	3 250% 05/01/2014 DD 05/11/09	4/5/2011	-69 51	0 00	0 00	0 00	116 125000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	460690BA7	5 000 0000	INTERPUBLIC GROUP COS INC SR	4 250% 03/15/2023 DD 11/15/06	4/5/2011	-5 787 50	5 787 50	0 00	0 00	115 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	460690BA7	0 0000	INTERPUBLIC GROUP COS INC SR	4 250% 03/15/2023 DD 11/15/06	4/5/2011	-11 81	0 00	0 00	0 00	115 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	470355AE8	5 000 0000	JAMES RIVER COAL COMPANY	3 125% 03/15/2018 DD 03/29/11	4/5/2011	-5 337 50	5 337 50	0 00	0 00	106 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	470355AE8	0 0000	JAMES RIVER COAL COMPANY	3 125% 03/15/2018 DD 03/29/11	4/5/2011	-2 60	0 00	0 00	0 00	106 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	552953BR1	5 000 0000	MGM MIRAGE INC	4 250% 04/15/2015 DD 04/20/10	4/5/2011	-5 281 25	5 281 25	0 00	0 00	105 625000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	552953BR1	0 0000	MGM MIRAGE INC	4 250% 04/15/2015 DD 04/20/10	4/5/2011	-100 35	0 00	0 00	0 00	105 625000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	585055AM8	15 000 0000	MEDTRONIC INC SR NT CONV	1 625% 04/15/2013 DD 04/18/06	4/5/2011	-15 472 50	15 472			

KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	871503AF5	5 000 0000	SYMAN TIC CORP SR NT CONV	1 000% 06/15/2013 DD 06/16/06	4/5/2011	-6 018 75	6 018 75	0 00	0 00	0 00	120 375000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	871503AF5	0 0000	SYMAN TIC CORP SR NT CONV	1 000% 06/15/2013 DD 06/16/06	4/5/2011	-15 28	0 00	0 00	0 00	0 00	120 375000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	B	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	4/5/2011	-5 087 50	5 087 50	0 00	0 00	0 00	101 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	IB	902549AH7	0 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	4/5/2011	-59 38	0 00	0 00	0 00	0 00	101 750000
KEFF21000002	LORD ABBETT CONV FIX	3/31/2011	S	996191052	-4 596 2500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/31/2011	4 596 25	-4 596 25	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	B	996191052	23 683 5100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/1/2011	-23 683 51	23 683 51	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	B	03739TAA6	10 000 0000	A123 SYSTEMS INC	3 750% 04/15/2016 DD 04/06/11	4/6/2011	-10 000 00	10 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	B	631158AD4	5 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05	4/6/2011	-2 475 00	2 475 00	0 00	0 00	0 00	49 500000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	IB	631158AD4	0 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05	4/6/2011	-4 76	0 00	0 00	0 00	0 00	49 500000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	S	45666Q102	-100 0000	INFORMATICA CORP		4/6/2011	5 281 25	-2 205 76	3 075 49	0 00	3 075 49	52 843600
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	CD	30024BAA2	0 0000	ACCEPT WIRES PERTAINING TO	EVERGREEN ENERGY LITIGATION	4/1/2011	9 824 89	9 824 89	9 824 89	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	IT	018490AL6	15 000 0000	ALLERGAN INC/UNITED STATES	1 500% 04/01/2026 DD 04/12/06	4/1/2011	112 50	112 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	IT	367905AE6	5 000 0000	GAYLORD ENTERTAINMENT CO	3 750% 10/01/2014 DD 09/29/09	4/1/2011	93 75	93 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	IT	45337CAJ1	20 000 0000	INCYTE PHARMACEUTICALS INC	4 750% 10/01/2015 DD 09/30/09	4/1/2011	475 00	475 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	IT	78388JAM8	10 000 0000	SBA COMMUNICATIONS CORP	4 000% 10/01/2014 DD 04/24/09	4/1/2011	200 00	200 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/1/2011	IT	92532FAN0	10 000 0000	VERTEX PHARMACEUTICALS INC	3 350% 10/01/2015 DD 09/28/10	4/1/2011	170 29	170 29	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/4/2011	B	996191052	47 839 5000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/4/2011	-47 839 50	47 839 50	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/4/2011	S	485170302	-1 000 0000	KANSAS CITY SOUTHERN		4/7/2011	5 499 04	-3 000 03	2 499 01	0 00	2 499 01	55 021500
KEFF21000002	LORD ABBETT CONV FIX	4/4/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/4/2011	13 15	13 15	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/5/2011	B	55277JAA6	15 000 0000	MF GLOBAL HOLDINGS LTD	1 875% 02/01/2016 DD 02/11/11	4/8/2011	-15 750 00	15 750 00	0 00	0 00	0 00	105 000000
KEFF21000002	LORD ABBETT CONV FIX	4/5/2011	IB	55277JAA6	0 0000	MF GLOBAL HOLDINGS LTD	1 875% 02/01/2016 DD 02/11/11	4/8/2011	-44 53	0 00	0 00	0 00	0 00	105 000000
KEFF21000002	LORD ABBETT CONV FIX	4/5/2011	S	996191052	-289 358 0500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/5/2011	289 358 05	-289 358 05	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	B	043353AF8	5 000 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	4/1/2011	-5 680 64	5 680 64	0 00	0 00	0 00	113 612800
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	IB	043353AF8	0 0000	ARVINMERITOR INC SR NT CONV	STEP 03/01/2026 DD 03/07/06	4/1/2011	-25 69	0 00	0 00	0 00	0 00	113 612800
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	B	24823QAC1	10 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11	4/1/2011	-10 849 48	10 849 48	0 00	0 00	0 00	108 494800
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	IB	24823QAC1	0 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11	4/1/2011	-64 69	0 00	0 00	0 00	0 00	108 494800
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	B	25388BAC8	5 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	4/1/2011	-5 284 90	5 284 90	0 00	0 00	0 00	105 698000
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	4/1/2011	-44 44	0 00	0 00	0 00	0 00	105 698000
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	B	651639AK2	5 000 0000	NEWMONT MINING CORP	3 000% 02/15/2012 DD 02/03/09	4/1/2011	-6 447 91	6 447 91	0 00	0 00	0 00	128 958200
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	IB	651639AK2	0 0000	NEWMONT MINING CORP	3 000% 02/15/2012 DD 02/03/09	4/1/2011	-23 33	0 00	0 00	0 00	0 00	128 958200
KEFF21000002	LORD ABBETT CONV FIX	4/6/2011	S	996191052	-7 198 5100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/6/2011	7 198 51	-7 198 51	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/7/2011	B	996191052	5 499 0400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/7/2011	-5 499 04	5 499 04	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/7/2011	B	393657AG6	5 000 0000	GREENBRIER COS INC	3 500% 04/01/2018 DD 04/05/11	4/12/2011	-5 169 34	5 169 34	0 00	0 00	0 00	103 386800
KEFF21000002	LORD ABBETT CONV FIX	4/7/2011	IB	393657AG6	0 0000	GREENBRIER COS INC	3 500% 04/01/2018 DD 04/05/11	4/12/2011	-3 40	0 00	0 00	0 00	0 00	103 386800
KEFF21000002	LORD ABBETT CONV FIX	4/7/2011	B	45071RAA7	5 000 0000	IXIA	3 000% 12/15/2015 DD 12/07/10	4/12/2011	-5 393 00	5 393 00	0 00	0 00	0 00	107 860000
KEFF21000002	LORD ABBETT CONV FIX	4/7/2011	IB	45071RAA7	0 0000	IXIA	3 000% 12/15/2015 DD 12/07/10	4/12/2011	-52 08	0 00	0 00	0 00	0 00	107 860000
KEFF21000002	LORD ABBETT CONV FIX	4/7/2011	B	719405AG7	5 000 0000	PHOTONICS INC 144A	3 250% 04/01/2016 DD 03/28/11	4/12/2011	-5 598 10	5 598 10	0 00	0 00	0 00	111 962000
KEFF21000002	LORD ABBETT CONV FIX	4/7/2011	IB	719405AG7	0 0000	PHOTONICS INC 144A	3 250% 04/01/2016 DD 03/28/11	4/12/2011	-6 32	0 00	0 00	0 00	0 00	111 962000
KEFF21000002	LORD ABBETT CONV FIX	4/8/2011	S	996191052	-15 794 5300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/8/2011	15 794 53	-15 794 53	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/11/2011	B	69351T114	100 0000	PPL CORP		4/15/2011	-5 000 00	5 000 00	0 00	0 00	0 00	50 000000
KEFF21000002	LORD ABBETT CONV FIX	4/11/2011	S	996191052	-28 421 0800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/11/2011	28 421 08	-28 421 08	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/12/2011	S	996191052	-16 222 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/12/2011	16 222 24	-16 222 24	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	B	996087094	5 3800	BNY MELLON CASH RESERVE		4/13/2011	-5 38	5 38	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	B	996191052	42 140 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/13/2011	-42 140 00	42 140 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	B	039483201	710 0000	ARCHER-DANIELS-MIDLAND CO	PFD 6 250%	4/13/2011	-5 38	5 38	0 00	0 00	0 00	0 007600
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	S	039483201	-710 0000	ARCHER-DANIELS-MIDLAND CO	PFD 6 250%	4/13/2011	5 38	-26 369 40	-26 364 02	0 00	-26 364 02	0 007600
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	S	707882AA4	-40 000 0000	PENN VA CORP SR SUB NT CONV	4 500% 11/15/2012 DD 12/05/07	4/13/2011	41 400 00	-40 035 49	1 364 51	0 00	1 364 51	103 500000
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	IS	707882AA4	0 0000	PENN VA CORP SR SUB NT CONV	4 500% 11/15/2012 DD 12/05/07	4/13/2011	740 00	0 00	0 00	0 00	0 00	103 500000
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	DV	037411808	548 0000	APACHE CORP	PFD 6 000% SER	5/2/2011	411 00	411 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	DV	037411808	262 0000	APACHE CORP	PFD 6 000% SER	5/2/2011	196 50	196 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	DV	052800208	475 0000	ARVOLIV INC CORP UNIT	REC DIV ON 475 000	5/2/2011	237 50	237 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/13/2011	DV	91136H306	725 0000	UNITED RENTALS TRUST I	PFD 6 500%	5/1/2011	589 06	589 06	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/14/2011	B	996191052	5 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/14/2011	-5 38	5 38	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/14/2011	S	996087094	-5 3800	BNY MELLON CASH RESERVE		4/14/2011	5 38	-5 38	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/14/2011	DV	91912F300	125 0000	VALE CAPITAL II CONVERTIBLE	RECD DIV ON 125 000	5/6/2011	142 46	142 46	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/15/2011	B	24823QAC1	5 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11	4/20/2011	-5 663 80	5 663 80	0 00	0 00	0 00	113 276000
KEFF21000002	LORD ABBETT CONV FIX	4/15/2011	IB	24823QAC1	0 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11	4/20/2011	-35 94	0 00	0 00	0 00	0 00	113 276000
KEFF21000002	LORD ABBETT CONV FIX	4/15/2011	B	458660AA5	5 000 0000	INTERDIGITAL INC	2 500% 03/15/2016 DD 04/04/11	4/20/2011	-5 477 50	5 477 50	0 00	0 00	0 00	109 550000
KEFF21000002	LORD ABBETT CONV FIX	4/15/2011	IB	458660AA5	0 0000	INTERDIGITAL INC	2 500% 03/15/2016 DD 04/04/11	4/20/2011	-5 56	0 00	0 00	0 00	0 00	109 550000
KEFF21000002	LORD ABBETT CONV FIX	4/15/2011	B	64110DAB0	5 000 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	4/20/2011	-7 991 61	7 991 61	0 00	0 00	0 00	159 832200
KEFF21000002	LORD ABBETT CONV FIX	4/15/2011	IB	64110DAB0	0 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	4/20/2011	-33 78	0 00	0 00	0 00	0 00	159 832200
KEFF21000002	LORD ABBETT CONV FIX	4/15/2011	B	928241AH1	5 000 0000	VIROPHARMA INC SR NT CONV	2 000% 03/15/2017 DD 03/26/07	4/20/2011	-6 712 50	6 712 50	0 00	0 00	0 00	134 250000
KEFF21000002	LORD ABBETT CONV FIX	4/15/2011	IB	928241AH1	0 0000	VIROPHARMA INC SR NT CONV	2 000% 03/15/2017 DD 03/26/07	4/20/2011						

KEFF21000002	LORD ABBETT CONV FIX	4/18/2011	DV	039483201	1 100 0000	ARCHER-DANIELS-MIDLAND CO	PFD 6 250%		4/4/2011	5 38	5 38	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/19/2011	B	458660AA5	5 000 0000	INTERDIGITAL INC	2 500% 03/15/2016 DD 04/04/11		4/25/2011	-5 447 01	5 447 01	0 00	0 00	0 00	108 940200
KEFF21000002	LORD ABBETT CONV FIX	4/19/2011	IB	458660AA5	0 0000	INTERDIGITAL INC	2 500% 03/15/2016 DD 04/04/11		4/25/2011	-7 29	0 00	0 00	0 00	0 00	108 940200
KEFF21000002	LORD ABBETT CONV FIX	4/20/2011	S	996191052	-25 925 0300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08		4/20/2011	25 925 03	-25 925 03	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/20/2011	SW	552953BR1	-20 000 0000	DELIVER SHARES FOR 55303QAE0	MGM MIRAGE INC			0 00	-20 281 25	-20 281 25	-20 281 25	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/20/2011	SD	55303QAE0	20 000 0000	RECEIVE SHARES FOR 552953BR1	MGM RESORTS INTERNATIONAL			0 00	20 281 25	20 281 25	20 281 25	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/21/2011	S	996191052	-5 626 0200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08		4/21/2011	5 626 02	-5 626 02	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/25/2011	S	996191052	-5 454 3000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08		4/25/2011	5 454 30	-5 454 30	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	4/27/2011	B	69344FAD8	10 000 0000	PMC SIERRA INC SR NT CONV	2 250% 10/15/2025 DD 10/26/05		5/2/2011	-10 875 00	10 875 00	0 00	0 00	0 00	108 750000
KEFF21000002	LORD ABBETT CONV FIX	4/27/2011	IB	69344FAD8	0 0000	PMC SIERRA INC SR NT CONV	2 250% 10/15/2025 DD 10/26/05		5/2/2011	-10 63	0 00	0 00	0 00	0 00	108 750000
KEFF21000002	LORD ABBETT CONV FIX	4/27/2011	DV	H9709Y102	675 0000	XL COMPANY SWITZERLAND G	REC'D DIV ON 675 000		5/16/2011	453 52	453 52	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/27/2011	DV	854502309	100 0000	STANLEY BLACK 4 750% SERIES	REC DIV ON 100 000		5/17/2011	118 75	118 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/29/2011	IT	235851AF9	15 000 0000	DANAHER CORP	0 000% 01/22/2021 DD 03/16/01		4/29/2011	8 72	8 72	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	008252AL2	25 000 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08			0 00	6 49	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	091935AA4	20 000 0000	BLACKBOARD INC SR NT CONV	3 250% 07/01/2027 DD 06/20/07			0 00	6 67	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	091935AA4	10 000 0000	BLACKBOARD INC SR NT CONV	3 250% 07/01/2027 DD 06/20/07			0 00	3 33	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08			0 00	209 39	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	153435AA0	15 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08			0 00	93 32	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08			0 00	19 93	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07			0 00	49 69	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07			0 00	137 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	161133AE3	5 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07			0 00	18 51	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP CONV	2 750% 11/15/2035 DD 11/08/05			0 00	5 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	171779AE1	15 000 0000	CIENA CORP SR CONV NT	0 875% 06/15/2017 DD 06/11/07			0 00	50 68	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	24823QAC1	10 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11			0 00	-9 56	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	24823QAC1	5 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11			0 00	-4 22	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	24823QAC1	5 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11			0 00	-3 39	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	30024BAA2	75 000 0000	EVERGREEN ENERGY INC CONV 144A	8 000% 08/01/2012 DD 07/30/07			0 00	1 593 11	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE CONV	3 750% 10/15/2026 DD 02/15/07			0 00	10 91	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE CONV	3 750% 10/15/2026 DD 02/15/07			0 00	3 15	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	43713WAA5	5 000 0000	HOME INNS & HOTELS MANAGE 144A	2 000% 12/15/2015 DD 12/21/10			0 00	-2 21	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	46185RAM2	10 000 0000	INVITROGEN CORP CONV	3 250% 06/15/2025 DD 06/20/05			0 00	2 74	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	470355AE8	5 000 0000	JAMES RIVER COAL COMPANY	3 125% 03/15/2018 DD 03/29/11			0 00	-3 24	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	595112AH6	25 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07			0 00	74 83	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	631158AD4	25 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05			0 00	41 70	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	631158AD4	5 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05			0 00	7 22	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	682189AG0	30 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06			0 00	16 80	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10			0 00	6 17	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10			0 00	2 29	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	69344MAK7	5 000 0000	PMI GROUP INC	4 500% 04/15/2020 DD 04/30/10			0 00	5 98	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	70336TAA2	15 000 0000	PATRIOT COAL CORP CONV 144A	3 250% 05/31/2013 DD 05/28/08			0 00	113 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	750236AK7	5 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10			0 00	3 76	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	75508AAB2	15 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07			0 00	24 27	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	75508AAB2	10 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07			0 00	6 96	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	75508AAB2	5 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07			0 00	0 76	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	854616AM1	20 000 0000	STANLEY BLACK & DECKER I	VAR RT 05/17/2012 DD 05/17/07			0 00	480 14	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	893830AV1	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07			0 00	1 08	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06			0 00	1 35	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06			0 00	1 23	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06			0 00	1 02	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06			0 00	0 99	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	4/30/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06			0 00	0 40	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	S	996191052	-7 396 0300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08		5/2/2011	7 396 03	-7 396 03	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	127190AD8	10 000 0000	CACI INTL INC CONV	2 125% 05/01/2014 DD 05/16/07		5/2/2011	106 25	106 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	161133AE3	45 000 0000	CHARMING SHOPPES INC SR NT	1 125% 05/01/2014 DD 04/30/07		5/2/2011	253 13	253 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	25388BAC8	25 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10		5/2/2011	250 00	250 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	375558AH6	10 000 0000	GILEAD SCIENCES INC SR NT CONV	0 625% 05/01/2013 DD 04/25/06		5/2/2011	31 25	31 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	375558AL7	35 000 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10		5/2/2011	175 00	175 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	393222AA2	10 000 0000	GREEN PLAINS RENEWABLE EN 144A	5 750% 11/01/2015 DD 11/03/10		5/2/2011	284 31	284 31	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	459902AQ5	9 127 0000	INTERNATIONAL GAME TECHNOLOGY	3 250% 05/01/2014 DD 05/11/09		5/2/2011	148 31	148 31	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	459902AQ5	15 873 0000	INTERNATIONAL GAME TECHNOLOGY	3 250% 05/01/2014 DD 05/11/09		5/2/2011	257 94	257 94	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/2/2011	IT	98310WAC2	5 000 0000	WYNDDHAM WORLDWIDE	3 500% 05/01/2012 DD 05/19/09		5/2/2011	87 50	87 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/3/2011	B	996191052	29 9200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08		5/3/2011	-29 92	29 92	0 00	0 00	0 00	1 000000
KEFF21000002	LORD A														

KEFF21000002	LORD ABBETT CONV FIX	5/11/2011	DV	44248W208	161 0000	HOVNANIAN ENTERPRISES INC	RECD DIV ON 161 000	5/16/2011	77 82	77 82	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/11/2011	DV	44248W208	64 0000	HOVNANIAN ENTERPRISES INC	RECD DIV ON 64 000	5/16/2011	30 93	30 93	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/12/2011	B	996191052	474 8300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/12/2011	-474 83	474 83	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/12/2011	S	36238GAD4	-10 000 000	GSI COMM INC SR NT CONV	2 500% 06/01/2027 DD 07/02/07	5/17/2011	11 190 00	-10 357 05	832 95	832 95	0 00	111 900000
KEFF21000002	LORD ABBETT CONV FIX	5/12/2011	IS	36238GAD4	0 0000	GSI COMM INC SR NT CONV	2 500% 06/01/2027 DD 07/02/07	5/17/2011	115 28	0 00	0 00	0 00	0 00	111 900000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	B	996087094	18 726 7800	BNY MELLON CASH RESERVE		5/16/2011	-18 726 78	18 726 78	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	B	996191052	3 649 7800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/16/2011	-3 649 78	3 649 78	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	S	018490AL6	-15 000 0000	ALLERGAN INC/UNITED STATES	1 500% 04/01/2026 DD 04/12/06	5/16/2011	18 726 78	-17 262 40	1 464 38	1 009 62	454 76	124 845200
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	IT	018581AC2	5 000 0000	ALLIANCE DATA SYSTEMS CORP	4 750% 05/15/2014 DD 06/02/09	5/16/2011	118 75	118 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	IT	10112RAG9	25 000 0000	BOSTON PPTYS LP CONV EXCH	3 750% 05/15/2036 DD 04/06/06	5/16/2011	468 75	468 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	IT	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP CONV	2 750% 11/15/2035 DD 11/08/05	5/16/2011	343 75	343 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	IT	345370C8N	30 000 0000	FORD MOTOR COMPANY	4 250% 11/15/2016 DD 11/09/09	5/16/2011	637 50	637 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	IT	680223AF1	30 000 0000	OLD REPUBLIC INTL CORP	8 000% 05/15/2012 DD 04/29/09	5/16/2011	1 200 00	1 200 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	IT	750236AK7	10 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10	5/16/2011	150 00	150 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	IT	795435AC0	5 000 0000	SALIX PHARMACEUTICALS LT	2 750% 05/15/2015 DD 06/03/10	5/16/2011	68 75	68 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	IT	912909AE8	5 000 0000	UNITED STATES STEEL CORP	4 000% 05/15/2014 DD 05/04/09	5/16/2011	100 00	100 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/16/2011	DV	G16962204	200 0000	BUNGE LIMITED PERPETUAL PREF	SHS CONV	6/1/2011	243 75	243 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/17/2011	B	996191052	30 150 8100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/17/2011	-30 150 81	30 150 81	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/17/2011	S	996087094	-18 726 7800	BNY MELLON CASH RESERVE		5/17/2011	18 726 78	-18 726 78	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/18/2011	B	996191052	7 859 9100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/18/2011	-7 859 91	7 859 91	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/18/2011	B	451055AC1	10 000 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	5/23/2011	-10 000 00	10 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	5/18/2011	CD	30024BA4A	0 0000	WIRES FOR EVERGREEN ENERGY	LITIGATION	5/18/2011	785 99	785 99	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/18/2011	CD	30024BA4A	0 0000	FOR EVERGREEN ENERGY	LITIGATION	5/18/2011	7 073 92	7 073 92	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/19/2011	B	996087094	6 834 0000	BNY MELLON CASH RESERVE		5/19/2011	-6 834 00	6 834 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/19/2011	IT	30024BA4A	3 400 0000	EVERGREEN ENERGY INC CONV 144A	8 000% 08/01/2012 DD 07/30/07	5/19/2011	6 834 00	6 834 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/19/2011	DV	881624209	7 0000	TEVA PHARMACEUTICAL INDUSTRIES	ADR	6/7/2011	1 61	1 61	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/20/2011	B	996191052	6 834 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/20/2011	-6 834 00	6 834 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/20/2011	S	996087094	-6 834 0000	BNY MELLON CASH RESERVE		5/20/2011	6 834 00	-6 834 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/23/2011	S	996191052	-10 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/23/2011	10 000 00	-10 000 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/24/2011	BVA	30024BA4A	75 000 0000	EVERGREEN ENERGY INC CONV 144A	8 000% 08/01/2012 DD 07/30/07	5/23/2011	0 00	1 272 91	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/24/2011	S	28336L109	-1 000 0000	EL PASO CORP		5/27/2011	20 229 81	-11 703 65	8 526 16	8 526 16	20 260200	
KEFF21000002	LORD ABBETT CONV FIX	5/24/2011	SW	30024BA4A	-85 000 0000	DWAC	EVERGREEN ENERGY INC CONV 144A	5/27/2011	0 00	-62 319 92	-62 319 92	-62 319 92	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	CD	NA9123459	0 0000	RECD FROM KEFF30000002		5/25/2011	2 374 10	2 374 10	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	CW	NA9123459	0 0000	PYMT TO LORD ABBETT	FOR PERIOD ENDING 03/31/11	5/25/2011	-2 374 10	-2 374 10	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	BVA	70336TAA2	15 000 0000	PATRIOT COAL CORP CONV 144A	3 250% 05/31/2013 DD 05/28/08	5/25/2011	0 00	114 87	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	BVA	854616AM1	5 000 0000	STANLEY BLACK & DECKER I	VAR RT 05/17/2012 DD 05/17/07	5/25/2011	0 00	-99 15	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	BVA	854616AM1	20 000 0000	STANLEY BLACK & DECKER I	VAR RT 05/17/2012 DD 05/17/07	5/25/2011	0 00	480 14	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	S	512807AH1	-10 000 0000	LAM RESEARCH CORP	0 500% 05/15/2016 DD 05/11/11	5/31/2011	10 154 91	-10 172 95	-18 04	-18 04	0 00	101 549100
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	IS	512807AH1	0 0000	LAM RESEARCH CORP	0 500% 05/15/2016 DD 05/11/11	5/31/2011	2 78	0 00	0 00	0 00	0 00	101 549100
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	S	595112AH6	-10 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	5/31/2011	10 383 20	-9 878 92	504 28	-295 90	800 18	103 832000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	IS	595112AH6	0 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	5/31/2011	93 75	0 00	0 00	0 00	0 00	103 832000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	S	70336TAA2	-15 000 0000	PATRIOT COAL CORP CONV 144A	3 250% 05/31/2013 DD 05/28/08	5/31/2011	14 700 00	-10 933 99	3 766 01	0 00	3 766 01	98 000000
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	S	854616AM1	-15 000 0000	STANLEY BLACK & DECKER I	VAR RT 05/17/2012 DD 05/17/07	5/31/2011	17 611 98	-13 346 54	4 265 44	-292 69	4 558 13	117 413200
KEFF21000002	LORD ABBETT CONV FIX	5/25/2011	S	28336L109	-550 0000	EL PASO CORP		5/31/2011	11 764 49	-6 437 00	5 327 49	0 00	5 327 49	21 420400
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	5/26/2011	0 00	20 74	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	5/26/2011	0 00	218 86	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	BVA	153435AA0	15 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	5/26/2011	0 00	97 43	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	B	15189T206	400 0000	CENTERPOINT ENERGY INC EXCH	VAR RT 09/15/2029 DD 09/21/99	6/1/2011	-14 444 56	14 444 56	0 00	0 00	0 00	3 611 140000
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	S	153435AA0	-5 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	6/1/2011	4 437 50	-4 540 07	-102 57	0 00	-102 57	88 750000
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	IS	153435AA0	0 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	6/1/2011	31 67	0 00	0 00	0 00	0 00	88 750000
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	S	595112AH6	-5 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	6/1/2011	5 211 84	-4 391 42	820 42	0 00	820 42	104 236800
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	DV	65339F309	675 0000	NEXTERA ENERGY (FPL) 8 375%	PDF SER	6/1/2011	706 64	706 64	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	DV	91912F300	125 0000	VALE CAPITAL II CONVERTIBLE	RECD DIV ON 125 000	6/15/2011	105 47	105 47	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/26/2011	DV	949746804	50 0000	WELLS FARGO & CO NEW PERP PFD	CONV CL A 7 5%	6/15/2011	937 50	937 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	BVA	153435AA0	15 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	6/1/2011	0 00	3 18	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	6/1/2011	0 00	7 14	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	B	996191052	20 229 8100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/27/2011	-20 229 81	20 229 81	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	B	10112RAG9	5 000 0000	BOSTON PPTYS LP CONV EXCH	3 750% 05/15/2036 DD 04/06/06	6/2/2011	-5 928 13	5 928 13	0 00	0 00	0 00	118 562600
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	IB	10112RAG9	0 0000	BOSTON PPTYS LP CONV EXCH	3 750% 05/15/2036 DD 04/06/06	6/2/2011	-8 85	0 00	0 00	0 00	0 00	118 562600
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	B	25388BAC8	10 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	6/2/2011	-9 987 89	9 987 89	0 00	0 00	0 00	99 878900
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	6/2/2011	-17 22	0 00	0 00	0 00	0 00	99 878900
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	S	153435AA0	-10 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000% 03/15/2013 DD 03/07/08	6/2/2011	8 887 50	-8 549 91	337 59	0 00	337 59	88 875000
KEFF21000002	LORD ABBETT CONV FIX	5/27/2011	IS	153435AA0										

KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	43713WAA5	5 000 0000	HOME INNS & HOTELS MANAGE 144A	2 000% 12/15/2015 DD 12/21/10	0 00	-2 64	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	46185RAM2	10 000 0000	INVITROGEN CORP CONV	3 250% 06/15/2025 DD 06/20/05	0 00	2 84	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	631158AD4	25 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05	0 00	43 09	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	631158AD4	5 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT 03/15/2035 DD 09/15/05	0 00	8 95	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	682189AG0	30 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625% 12/15/2026 DD 12/15/06	0 00	17 42	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	6 40	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	2 37	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	69344MAK7	5 000 0000	PMI GROUP INC	4 500% 04/15/2020 DD 04/30/10	0 00	7 17	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	750236AK7	5 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10	0 00	4 49	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	75508AAB2	15 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	25 20	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	75508AAB2	10 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	7 22	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	75508AAB2	5 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750% 10/15/2012 DD 10/16/07	0 00	0 78	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	854616AM1	10 000 0000	STANLEY BLACK & DECKER I	VAR RT 05/17/2012 DD 05/17/07	0 00	8 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	893830AV1	5 000 0000	TRANSCOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	1 12	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 40	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 27	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 05	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	1 03	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	BVA	902549AH7	5 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	0 00	0 42	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	B	996191052	64 954 8600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/31/2011	-64 954 86	64 954 86	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	B	03739TAA6	5 000 0000	A123 SYSTEMS INC	3 750% 04/15/2016 DD 04/06/11	6/3/2011	-5 049 85	5 049 85	0 00	0 00	100 997000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	IB	03739TAA6	0 0000	A123 SYSTEMS INC	3 750% 04/15/2016 DD 04/06/11	6/3/2011	-29 69	0 00	0 00	0 00	100 997000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	B	25388BAC8	15 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	6/3/2011	-15 083 97	15 083 97	0 00	0 00	100 559800
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	6/3/2011	-26 67	0 00	0 00	0 00	100 559800
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	B	458140AF7	5 000 0000	INTEL CORP 144A	3 250% 08/01/2039 DD 07/27/09	6/3/2011	-6 237 50	6 237 50	0 00	0 00	124 750000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	IB	458140AF7	0 0000	INTEL CORP 144A	3 250% 08/01/2039 DD 07/27/09	6/3/2011	-55 07	0 00	0 00	0 00	124 750000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	B	470355AE8	5 000 0000	JAMES RIVER COAL COMPANY	3 125% 03/15/2018 DD 03/29/11	6/3/2011	-5 102 03	5 102 03	0 00	0 00	102 040600
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	IB	470355AE8	0 0000	JAMES RIVER COAL COMPANY	3 125% 03/15/2018 DD 03/29/11	6/3/2011	-27 78	0 00	0 00	0 00	102 040600
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	B	670704AB1	20 000 0000	NUVASIVE INC	2 250% 03/15/2013 DD 03/07/08	6/3/2011	-21 018 20	21 018 20	0 00	0 00	105 091000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	IB	670704AB1	0 0000	NUVASIVE INC	2 250% 03/15/2013 DD 03/07/08	6/3/2011	-97 50	0 00	0 00	0 00	105 091000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	B	693511T14	150 0000	PPL CORP	6/3/2011	-8 227 46	8 227 46	0 00	0 00	0 00	54 809733
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	B	80004CAD3	5 000 0000	SANDISK CORP	1 500% 08/15/2017 DD 08/25/10	6/3/2011	-5 731 06	5 731 06	0 00	0 00	114 621200
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	IB	80004CAD3	0 0000	SANDISK CORP	1 500% 08/15/2017 DD 08/25/10	6/3/2011	-22 50	0 00	0 00	0 00	114 621200
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	IT	70336TAA2	15 000 0000	PATRIOT COAL CORP CONV 144A	3 250% 05/31/2013 DD 05/28/08	5/31/2011	243 75	243 75	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	5/31/2011	DV	15189T206	400 0000	CENTERPOINT ENERGY INC EXCH	VAR RT 09/15/2029 DD 09/21/99	6/15/2011	71 10	71 10	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	B	451055AC1	5 000 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	6/6/2011	-5 349 30	5 349 30	0 00	0 00	106 986000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IB	451055AC1	0 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	6/6/2011	-4 51	0 00	0 00	0 00	106 986000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	S	996191052	-1 031 0600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/1/2011	1 031 06	-1 031 06	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	S	595112AH6	-5 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	6/6/2011	5 240 25	-4 391 41	848 84	848 84	104 805000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IS	595112AH6	0 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	6/6/2011	1 30	0 00	0 00	0 00	104 805000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	MW	039483201	-1 100 0000	ARCHER-DANIELS-MIDLAND CO	PFD 6 250%	0 00	-14 489 98	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	MM	039483102	1 387 9800	ARCHER-DANIELS-MIDLAND CO	MERGER EFFECTIVE 01-JUN-11	0 00	14 489 98	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	996087094	0 0000	BNY MELLON CASH RESERVE	RECEIVED INTEREST	6/1/2011	0 01	0 01	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	268648AK8	5 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2011 DD 11/17/06	6/1/2011	43 75	43 75	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	268648AA4	25 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2013 DD 11/17/06	6/1/2011	218 75	218 75	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	29275YAA0	10 000 0000	ENERSYS SR NT CONV	STEPCPN 06/01/2038 DD 05/28/08	6/1/2011	168 75	168 75	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	42805TAA3	5 000 0000	HERTZ GLOBAL HOLDINGS IN	5 250% 06/01/2014 DD 05/27/09	6/1/2011	131 25	131 25	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	595112AH6	20 000 0000	MICRON TECHNOLOGY INC SR NT	1 875% 06/01/2014 DD 05/23/07	6/1/2011	187 50	187 50	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	64110DAB0	20 000 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	6/1/2011	175 00	175 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	69073TAQ6	25 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	6/1/2011	375 00	375 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	IT	74973WAA5	10 000 0000	RTI INTERNATIONAL METALS	3 000% 12/01/2015 DD 12/14/10	6/1/2011	139 17	139 17	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/1/2011	DV	28336L109	380 0000	EL PASO CORP	REC DIV ON 380 000	7/1/2011	3 80	3 80	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/2/2011	B	996191052	3 494 4700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/2/2011	-3 494 47	3 494 47	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/2/2011	B	451055AC1	10 000 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	6/7/2011	-10 473 03	10 473 03	0 00	0 00	104 730300
KEFF21000002	LORD ABBETT CONV FIX	6/2/2011	IB	451055AC1	0 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	6/7/2011	-9 72	0 00	0 00	0 00	104 730300
KEFF21000002	LORD ABBETT CONV FIX	6/2/2011	B	693511T14	125 0000	PPL CORP	6/7/2011	-6 819 61	6 819 61	0 00	0 00	0 00	54 516880
KEFF21000002	LORD ABBETT CONV FIX	6/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/2/2011	22 08	22 08	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/3/2011	S	996191052	-66 709 2800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/3/2011	66 709 28	-66 709 28	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/3/2011	CD	039483201	0 0000	EXCESS CASH PAYMENT	ARCHER-DANIELS-MIDLAND CO	6/3/2011	0 02	0 02	0 02	0 02	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/6/2011	S	996191052	-112 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/6/2011	112 24	-112 24	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/6/2011	SD	74340XAT8	45 000 0000	RECEIVE SHARES FOR 743410AY8	PROLOGIS	0 00	48 475 00	48 475 00	48 475 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/6/2011	SW	743410AY8	-45 000 0000	DELIVER SHARES FOR 74340XAT8	PROLOGIS	0 00	-48 475 00	-48 475 00	-48 475 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/7/2011	S	996191052	-17 132 2100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/7/2011	17 132 21	-17 132 21	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/7/2011	CW	881624209	7 0000	FOREIGN TAX WITHHELD	TEVA PHARMACEUTICAL INDUSTRIES	6/7/2011	-0 21	-0 21	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/8/2011	B	996191052	45 8400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/8/2011	-45 84	45 84	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/8/2011	CD	743410AY8	0 0000	PAID EARLY CONSENT FEE AS	A RESULT OF EXCHANGE/CONSENT	6/8/2011	45 00	45 00	45 00	45 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/10/2011	B	608753AB5	5 00								

KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	151897206	400 0000	CENTERPOINT ENERGY INC EXCH	VAR RT	09/15/2029	DD 09/21/99	6/15/2011	116 50	116 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	171779AE1	15 000 0000	CIENA CORP SR CONV NT	0 875%	06/15/2017	DD 06/11/07	6/15/2011	65 63	65 63	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	29444UAH9	10 000 0000	EQUINIX INC	4 750%	06/15/2016	DD 06/12/09	6/15/2011	237 50	237 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	422368AA8	10 000 0000	HEARTWARE INTERNATIONAL INC	3 500%	12/15/2017	DD 12/15/10	6/15/2011	175 00	175 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	43713WAA5	20 000 0000	HOME INNS & HOTELS MANAGE 144A	2 000%	12/15/2015	DD 12/21/10	6/15/2011	193 33	193 33	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	45071RAA7	25 000 0000	IXIA	3 000%	12/15/2015	DD 12/07/10	6/15/2011	391 67	391 67	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	46185RAM2	10 000 0000	INVITROGEN CORP CONV	3 250%	06/15/2025	DD 06/20/05	6/15/2011	162 50	162 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	526057BE3	5 000 0000	LENNAR CORP	2 750%	12/15/2020	DD 11/10/10	6/15/2011	82 12	82 12	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	681904AN8	10 000 0000	OMNICARE INC	3 750%	12/15/2025	DD 12/07/10	6/15/2011	195 83	195 83	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	682189AG0	35 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625%	12/15/2026	DD 12/15/06	6/15/2011	459 38	459 38	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	858119AP5	20 000 0000	STEEL DYNAMICS INC	5 125%	06/15/2014	DD 06/09/09	6/15/2011	512 50	512 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	871503AF5	25 000 0000	SYMANTEC CORP SR NT CONV	1 000%	06/15/2013	DD 06/16/06	6/15/2011	125 00	125 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	893830AV1	5 000 0000	TRANSOCEAN INC	1 500%	12/15/2037	DD 12/11/07	6/15/2011	37 50	37 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/15/2011	IT	983919AE1	10 000 0000	XILINX INC	2 625%	06/15/2017	DD 06/09/10	6/15/2011	131 25	131 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/16/2011	B	996191052	176 5700	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD 11/14/08	6/16/2011	-176 57	176 57	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/17/2011	S	039483102	-0 9800	ARCHER-DANIELS-MIDLAND CO	DELIVERED	FRACTIONAL SHARES		6/20/2011	29 62	-28 85	0 77	0 00	0 77	30 220000
KEFF21000002	LORD ABBETT CONV FIX	6/20/2011	S	996191052	-4 970 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD 11/14/08	6/20/2011	4 970 38	-4 970 38	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/21/2011	B	996191052	581 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD 11/14/08	6/21/2011	-581 00	581 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/21/2011	S	485170302	-134 0000	KANSAS CITY SOUTHERN	6/24/2011	7 500 61	-3 999 94	3 500 67	37 50	3 463 17	56 005820			
KEFF21000002	LORD ABBETT CONV FIX	6/22/2011	B	268648AM4	10 000 0000	EMC CORP/MASSACHUSETTS	1 750%	12/01/2013	DD 11/17/06	6/27/2011	-17 025 00	17 025 00	0 00	0 00	0 00	170 250000
KEFF21000002	LORD ABBETT CONV FIX	6/22/2011	IB	268648AM4	0 0000	EMC CORP/MASSACHUSETTS	1 750%	12/01/2013	DD 11/17/06	6/27/2011	-12 64	0 00	0 00	0 00	0 00	170 250000
KEFF21000002	LORD ABBETT CONV FIX	6/22/2011	S	996191052	-581 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD 11/14/08	6/22/2011	581 00	-581 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/22/2011	SW	983919AE1	-10 000 0000	DELIVER SHARES FOR 983919AF8	XILINX INC			6/22/2011	0 00	-10 941 57	-10 941 57	-10 941 57	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/22/2011	SD	983919AF8	10 000 0000	RECEIVE SHARES FOR 983919AE1	XILINX INC			6/22/2011	0 00	10 941 57	10 941 57	10 941 57	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/22/2011	DV	316773209	190 0000	FIFTH THIRD BANCORP DEPOSITARY	SH REPSTG	1/250TH INT PERP		6/30/2011	403 75	403 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/23/2011	B	670704AC9	5 000 0000	NUVASIVE INC	2 750%	07/01/2017	DD 06/28/11	6/28/2011	-5 000 00	5 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	6/24/2011	B	996191052	7 500 6100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD 11/14/08	6/24/2011	-7 500 61	7 500 61	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/27/2011	S	996191052	-17 037 6400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD 11/14/08	6/27/2011	17 037 64	-17 037 64	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/28/2011	B	316773209	35 0000	FIFTH THIRD BANCORP DEPOSITARY	SH REPSTG	1/250TH INT PERP		7/1/2011	-4 836 74	4 836 74	0 00	0 00	0 00	138 192571
KEFF21000002	LORD ABBETT CONV FIX	6/28/2011	B	983919AF8	5 000 0000	XILINX INC	2 625%	06/15/2017	DD 06/15/11	7/1/2011	-6 537 50	6 537 50	0 00	0 00	0 00	130 750000
KEFF21000002	LORD ABBETT CONV FIX	6/28/2011	IB	983919AF8	0 0000	XILINX INC	2 625%	06/15/2017	DD 06/15/11	7/1/2011	-5 83	0 00	0 00	0 00	0 00	130 750000
KEFF21000002	LORD ABBETT CONV FIX	6/28/2011	S	996191052	-5 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD 11/14/08	6/28/2011	5 000 00	-5 000 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	6/28/2011	DV	00169X203	725 0000	AMG CAP TR I TR PFD SECS	REC DIV	ON 725 000		7/15/2011	462 19	462 19	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/29/2011	DV	060505682	50 0000	BANK AMER CORP NON CUMULATIVE	PERPETUAL CONV PFD SER L			8/1/2011	906 25	906 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/29/2011	DV	421924408	10 0000	HEALTHSOUTH CORP PERP PFD CONV	REC DIV	ON 10 000		7/15/2011	162 50	162 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	008252AL2	25 000 0000	AFFILIATED MANAGERS GROUP INC	3 950%	08/15/2038	DD 08/06/08		0 00	6 54	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	091935AA4	20 000 0000	BLACKBOARD INC SR NT CONV	3 250%	07/01/2027	DD 06/20/07		0 00	6 71	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	091935AA4	10 000 0000	BLACKBOARD INC SR NT CONV	3 250%	07/01/2027	DD 06/20/07		0 00	3 35	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000%	03/15/2013	DD 03/07/08		0 00	207 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTR CORP	3 000%	03/15/2013	DD 03/07/08		0 00	30 71	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC SR NT	1 125%	05/01/2014	DD 04/30/07		0 00	50 44	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC SR NT	1 125%	05/01/2014	DD 04/30/07		0 00	139 02	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	161133AE3	5 000 0000	CHARMING SHOPPES INC SR NT	1 125%	05/01/2014	DD 04/30/07		0 00	18 72	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP CONV	2 750%	11/15/2035	DD 11/08/05		0 00	5 02	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	171779AE1	15 000 0000	CIENA CORP SR CONV NT	0 875%	06/15/2017	DD 06/11/07		0 00	51 29	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	248230AC1	10 000 0000	DENDREON CORP	2 875%	01/15/2016	DD 01/20/11		0 00	-14 36	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	248230AC1	5 000 0000	DENDREON CORP	2 875%	01/15/2016	DD 01/20/11		0 00	-11 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	248230AC1	5 000 0000	DENDREON CORP	2 875%	01/15/2016	DD 01/20/11		0 00	-10 17	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE CONV	3 750%	10/15/2026	DD 02/15/07		0 00	11 07	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE CONV	3 750%	10/15/2026	DD 02/15/07		0 00	3 18	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	43713WAA5	5 000 0000	HOME INNS & HOTELS MANAGE 144A	2 000%	12/15/2015	DD 12/21/10		0 00	-2 56	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	46185RAM2	10 000 0000	INVITROGEN CORP CONV	3 250%	06/15/2025	DD 06/20/05		0 00	2 76	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	631158AD4	25 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT	03/15/2035	DD 09/15/05		0 00	41 70	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	631158AD4	5 000 0000	NAS FINCH CO SR SUB NT CONV	VAR RT	03/15/2035	DD 09/15/05		0 00	8 66	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	682189AG0	30 000 0000	ON SEMICONDUCTOR CORP SR SUB	2 625%	12/15/2026	DD 12/15/06		0 00	16 91	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000%	06/01/2015	DD 05/07/10		0 00	6 21	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000%	06/01/2015	DD 05/07/10		0 00	2 31	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	69344MAK7	5 000 0000	PMI GROUP INC	4 500%	04/15/2020	DD 04/30/10		0 00	6 99	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	750236AK7	5 000 0000	RADIAN GROUP INC	3 000%	11/15/2017	DD 11/15/10		0 00	4 37	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	75508AAB2	15 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750%	10/15/2012	DD 10/16/07		0 00	24 51	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	75508AAB2	10 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750%	10/15/2012	DD 10/16/07		0 00	7 01	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	BVA	75508AAB2	5 000 0000	RYONEIER TRS HLDGS INC GTD SR	3 750%	10/15/2012	DD 10/16/07		0 00	0 76	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX															

KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	B	15189T206	325 0000	CENTERPOINT ENERGY INC EXCH	VAR RT 09/15/2029 DD 09/21/99	7/6/2011	-11 909 63	11 909 63	0 00	0 00	0 00	0 00	3 664 501538
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	B	206708AA7	5 000 0000	CONCUR TECHNOLOGIES INC	2 500% 04/15/2015 DD 04/06/10	7/6/2011	-5 822 53	5 822 53	0 00	0 00	0 00	0 00	116 450600
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	IB	206708AA7	0 0000	CONCUR TECHNOLOGIES INC	2 500% 04/15/2015 DD 04/06/10	7/6/2011	-28 13	0 00	0 00	0 00	0 00	0 00	116 450600
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	B	375558AL7	10 000 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	7/6/2011	-11 139 90	11 139 90	0 00	0 00	0 00	0 00	111 399000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	IB	375558AL7	0 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	7/6/2011	-18 06	0 00	0 00	0 00	0 00	0 00	111 399000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	B	795435AC0	5 000 0000	SALIX PHARMACEUTICALS LT	2 750% 05/15/2015 DD 06/03/10	7/6/2011	-5 774 64	5 774 64	0 00	0 00	0 00	0 00	115 492800
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	IB	795435AC0	0 0000	SALIX PHARMACEUTICALS LT	2 750% 05/15/2015 DD 06/03/10	7/6/2011	-19 48	0 00	0 00	0 00	0 00	0 00	115 492800
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	B	871503AF5	5 000 0000	SYMANCIC CORP SR NT CONV	1 000% 06/15/2013 DD 06/16/06	7/6/2011	-6 100 00	6 100 00	0 00	0 00	0 00	0 00	122 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	IB	871503AF5	0 0000	SYMANCIC CORP SR NT CONV	1 000% 06/15/2013 DD 06/16/06	7/6/2011	-2 92	0 00	0 00	0 00	0 00	0 00	122 000000
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	S	902549AH7	-35 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	6/30/2011	35 000 00	-34 415 99	584 01	-200 04	784 05	100 000000	
KEFF21000002	LORD ABBETT CONV FIX	6/30/2011	IT	902549AH7	35 000 0000	UAL CORP SR SUB NT CONV	4 500% 06/30/2021 DD 07/28/06	6/30/2011	787 50	787 50	0 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	7/1/2011	B	996191052	65 326 0800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/1/2011	-65 326 08	65 326 08	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/1/2011	S	996087094	-35 000 0000	BNY MELLON CASH RESERVE		7/1/2011	35 000 00	-35 000 00	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/1/2011	S	091935AA4	-30 000 0000	BLACKBOARD INC SR NT CONV	3 250% 07/01/2027 DD 06/20/07	7/1/2011	30 000 00	-27 278 05	2 721 95	0 00	2 721 95	100 000000	
KEFF21000002	LORD ABBETT CONV FIX	7/1/2011	CD	46185RAM2	0 0000	C/S EXCH	INVITROGEN CORP CONV	7/1/2011	10 000 00	10 000 00	10 000 00	10 000 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/1/2011	IT	091935AA4	30 000 0000	BLACKBOARD INC SR NT CONV	3 250% 07/01/2027 DD 06/20/07	7/1/2011	487 50	487 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/1/2011	IT	89531PAA3	15 000 0000	TREX CO INC CONV SR SUB NT CON	6 000% 07/01/2012 DD 06/18/07	7/1/2011	450 00	450 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/5/2011	B	996191052	23 4800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/5/2011	-23 48	23 48	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/5/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/5/2011	23 48	23 48	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/6/2011	B	867652AE9	10 000 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	7/1/2011	-11 062 50	11 062 50	0 00	0 00	0 00	0 00	110 625000
KEFF21000002	LORD ABBETT CONV FIX	7/6/2011	IB	867652AE9	0 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	7/1/2011	-145 00	0 00	0 00	0 00	0 00	0 00	110 625000
KEFF21000002	LORD ABBETT CONV FIX	7/6/2011	S	996191052	-45 437 1700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/6/2011	45 437 17	-45 437 17	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/6/2011	S	45666Q102	-100 0000	INFORMATICA CORP		7/1/2011	6 071 32	-2 205 76	3 865 56	0 00	3 865 56	60 744400	
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	B	10112RAG9	5 000 0000	BOSTON PPTYS LP CONV EXCH	3 750% 05/15/2036 DD 04/06/06	7/12/2011	-6 076 37	6 076 37	0 00	0 00	0 00	0 00	121 527400
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	IB	10112RAG9	0 0000	BOSTON PPTYS LP CONV EXCH	3 750% 05/15/2036 DD 04/06/06	7/12/2011	-29 69	0 00	0 00	0 00	0 00	0 00	121 527400
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	B	25388BAC8	10 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	7/12/2011	-10 171 76	10 171 76	0 00	0 00	0 00	0 00	101 717600
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	7/12/2011	-39 44	0 00	0 00	0 00	0 00	0 00	101 717600
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	B	451055AC1	5 000 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	7/12/2011	-5 385 74	5 385 74	0 00	0 00	0 00	0 00	107 714800
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	IB	451055AC1	0 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	7/12/2011	-17 01	0 00	0 00	0 00	0 00	0 00	107 714800
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	B	871503AF5	5 000 0000	SYMANCIC CORP SR NT CONV	1 000% 06/15/2013 DD 06/16/06	7/12/2011	-6 125 10	6 125 10	0 00	0 00	0 00	0 00	122 502000
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	IB	871503AF5	0 0000	SYMANCIC CORP SR NT CONV	1 000% 06/15/2013 DD 06/16/06	7/12/2011	-3 75	0 00	0 00	0 00	0 00	0 00	122 502000
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	B	91307CAD4	5 000 0000	UNITED THERAPEUTICS CORP	0 500% 10/15/2011 DD 10/30/06	7/12/2011	-7 436 79	7 436 79	0 00	0 00	0 00	0 00	148 735800
KEFF21000002	LORD ABBETT CONV FIX	7/7/2011	IB	91307CAD4	0 0000	UNITED THERAPEUTICS CORP	0 500% 10/15/2011 DD 10/30/06	7/12/2011	-6 04	0 00	0 00	0 00	0 00	0 00	148 735800
KEFF21000002	LORD ABBETT CONV FIX	7/8/2011	B	45071RAA7	5 000 0000	IXIA	3 000% 12/15/2015 DD 12/07/10	7/13/2011	-4 762 50	4 762 50	0 00	0 00	0 00	0 00	95 250000
KEFF21000002	LORD ABBETT CONV FIX	7/8/2011	IB	45071RAA7	0 0000	IXIA	3 000% 12/15/2015 DD 12/07/10	7/13/2011	-11 67	0 00	0 00	0 00	0 00	0 00	95 250000
KEFF21000002	LORD ABBETT CONV FIX	7/11/2011	S	996191052	-5 136 1800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/11/2011	5 136 18	-5 136 18	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/12/2011	S	996191052	-35 291 6900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/12/2011	35 291 69	-35 291 69	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/13/2011	S	996191052	-4 774 1700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/13/2011	4 774 17	-4 774 17	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/13/2011	S	45337CAJ1	-5 000 0000	INCYTE PHARMACEUTICALS INC	4 750% 10/01/2015 DD 09/30/09	7/18/2011	11 905 13	-7 107 70	4 797 43	0 00	4 797 43	238 102600	
KEFF21000002	LORD ABBETT CONV FIX	7/13/2011	IS	45337CAJ1	0 0000	INCYTE PHARMACEUTICALS INC	4 750% 10/01/2015 DD 09/30/09	7/18/2011	70 59	0 00	0 00	0 00	0 00	0 00	238 102600
KEFF21000002	LORD ABBETT CONV FIX	7/13/2011	DV	037411808	810 0000	APACHE CORP	PFD 6 000% SER	8/1/2011	607 50	607 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/13/2011	DV	052800208	475 0000	AUTOLIV INC CORP UNIT	REC DIV ON 475 000	8/1/2011	237 50	237 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/13/2011	DV	65410B201	50 0000	NIELSEN HOLDINGS BV		8/1/2011	39 06	39 06	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/13/2011	DV	69351T114	375 0000	PPL CORP	RECD DIV ON 375 000	8/1/2011	483 07	483 07	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/13/2011	DV	91136H306	725 0000	UNITED RENTALS TRUST I	PFD 6 500%	8/1/2011	589 06	589 06	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/15/2011	B	996191052	1 521 0400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/15/2011	-1 521 04	1 521 04	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/15/2011	B	285512AB5	5 000 0000	ELECTRONIC ARTS INC	0 750% 07/15/2016 DD 07/20/11	7/20/2011	-5 000 00	5 000 00	0 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	7/15/2011	S	285512AB5	-5 000 0000	ELECTRONIC ARTS INC	0 750% 07/15/2016 DD 07/20/11	7/20/2011	5 081 25	-5 000 00	81 25	81 25	0 00	0 00	101 625000
KEFF21000002	LORD ABBETT CONV FIX	7/15/2011	S	53217V109	-0 3220	LIFE TECHNOLOGIES CORP	CIL	7/15/2011	16 84	-16 38	0 46	0 46	0 00	0 00	52 290000
KEFF21000002	LORD ABBETT CONV FIX	7/15/2011	IT	086516AF8	5 000 0000	BEST BUY INC SUB DEB CVT	2 250% 01/15/2022 DD 01/15/02	7/15/2011	56 25	56 25	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/15/2011	IT	24823QAC1	20 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11	7/15/2011	279 51	279 51	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/15/2011	IT	42217KAQ9	15 000 0000	HEALTH CARE REIT INC SR NT	4 750% 07/15/2027 DD 07/20/07	7/15/2011	356 25	356 25	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/15/2011	IT	44107TAG1	30 000 0000	HOTEL RESORTS LP 144A	2 500% 10/15/2029 DD 12/22/09	7/15/2011	187 50	187 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/18/2011	B	996191052	11 975 7200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/18/2011	-11 975 72	11 975 72	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/19/2011	S	26884AAV5	-5 000 0000	ERP OPERATING LP	3 850% 08/15/2026 DD 08/23/06	7/22/2011	5 132 26	-5 087 50	44 76	0 00	44 76	102 645200	
KEFF21000002	LORD ABBETT CONV FIX	7/19/2011	IS	26884AAV5	0 0000	ERP OPERATING LP	3 850% 08/15/2026 DD 08/23/06	7/22/2011	83 95	0 00	0 00	0 00	0 00	0 00	102 645200
KEFF21000002	LORD ABBETT CONV FIX	7/20/2011	B	996191052	81 2500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/20/2011	-81 25	81 25	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/20/2011	S	458660AA5	-5 000 0000	INTERDIGITAL INC	2 500% 03/15/2016 DD 04/04/11	7/25/2011	6 350 00	-5 477 50	872 50	872 50	0 00	0 00	127 000000
KEFF21000002	LORD ABBETT CONV FIX	7/20/2011	IS	458660AA5	0 0000	INTERDIGITAL INC	2 500% 03/15/2016 DD 04/04/11	7/25/2011	38 54	0 00	0 00	0 00	0 00	0 00	127 000000
KEFF21000002	LORD ABBETT CONV FIX	7/21/2011	B	165167BW6	10 000 0000	CHESAPEAKE ENERGY CORP CONV	2 750% 11/15/2035 DD 11/08/05	7/26/2011	-11 750 00	11 750 00	0 00	0 00	0 00	0 00	117 500000
KEFF21000002															

KEFF21000002	LORD ABBETT CONV FIX	7/22/2011	B	893830AW9	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	7/27/2011	-4 935 00	4 935 00	0 00	0 00	0 00	98 700000
KEFF21000002	LORD ABBETT CONV FIX	7/22/2011	IB	893830AW9	0 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	7/27/2011	-8 75	0 00	0 00	0 00	0 00	98 700000
KEFF21000002	LORD ABBETT CONV FIX	7/22/2011	S	45666Q102	-200 0000	INFORMATICA CORP		7/27/2011	10 739 57	-4 411 53	6 328 04	0 00	6 328 04	53 728900
KEFF21000002	LORD ABBETT CONV FIX	7/25/2011	B	996191052	6 388 5400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/25/2011	-6 388 54	6 388 54	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/26/2011	B	670704AC9	20 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	7/29/2011	-19 803 14	19 803 14	0 00	0 00	0 00	99 015700
KEFF21000002	LORD ABBETT CONV FIX	7/26/2011	IB	670704AC9	0 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	7/29/2011	-47 36	0 00	0 00	0 00	0 00	99 015700
KEFF21000002	LORD ABBETT CONV FIX	7/26/2011	S	996191052	-54 929 1800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/26/2011	54 929 18	-54 929 18	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/26/2011	S	008252AL2	-5 000 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08	7/29/2011	5 653 13	-5 900 00	-246 87	-246 87	0 00	113 062600
KEFF21000002	LORD ABBETT CONV FIX	7/26/2011	IS	008252AL2	0 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08	7/29/2011	89 97	0 00	0 00	0 00	0 00	113 062600
KEFF21000002	LORD ABBETT CONV FIX	7/26/2011	S	670704AB1	-20 000 0000	NUVASIVE INC	2 250% 03/15/2013 DD 03/07/08	7/29/2011	20 287 60	-21 018 20	-730 60	-730 60	0 00	101 438000
KEFF21000002	LORD ABBETT CONV FIX	7/26/2011	IS	670704AB1	0 0000	NUVASIVE INC	2 250% 03/15/2013 DD 03/07/08	7/29/2011	167 50	0 00	0 00	0 00	0 00	101 438000
KEFF21000002	LORD ABBETT CONV FIX	7/27/2011	B	444903AM0	20 000 0000	HUMAN GENOME SCIENCES CON	2 250% 08/15/2012 DD 08/09/05	7/28/2011	-26 150 00	26 150 00	0 00	0 00	0 00	130 750000
KEFF21000002	LORD ABBETT CONV FIX	7/27/2011	IB	444903AM0	0 0000	HUMAN GENOME SCIENCES CON	2 250% 08/15/2012 DD 08/09/05	7/28/2011	-203 75	0 00	0 00	0 00	0 00	130 750000
KEFF21000002	LORD ABBETT CONV FIX	7/27/2011	S	996191052	-5 044 3200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/27/2011	5 044 32	-5 044 32	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/27/2011	S	444903AK4	-20 000 0000	HUMAN GENOME SCIENCES INC	2 250% 10/15/2011 DD 10/04/04	7/28/2011	26 720 00	-13 352 05	13 367 95	0 00	13 367 95	133 600000
KEFF21000002	LORD ABBETT CONV FIX	7/27/2011	IS	444903AK4	0 0000	HUMAN GENOME SCIENCES INC	2 250% 10/15/2011 DD 10/04/04	7/28/2011	128 75	0 00	0 00	0 00	0 00	133 600000
KEFF21000002	LORD ABBETT CONV FIX	7/27/2011	DV	H9709Y102	675 0000	XL GROUP PLC	RECD DIV ON 675 000	8/15/2011	453 52	453 52	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/28/2011	B	996191052	495 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/28/2011	-495 00	495 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/28/2011	B	55277JAB4	15 000 0000	MF GLOBAL HOLDINGS LTD	3 375% 08/01/2018 DD 08/02/11	8/2/2011	-15 000 00	15 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	7/28/2011	S	55277JAA6	-5 000 0000	MF GLOBAL HOLDINGS LTD	1 875% 02/01/2016 DD 02/11/11	8/2/2011	4 943 75	-5 250 00	-306 25	-306 25	0 00	98 875000
KEFF21000002	LORD ABBETT CONV FIX	7/28/2011	IS	55277JAA6	0 0000	MF GLOBAL HOLDINGS LTD	1 875% 02/01/2016 DD 02/11/11	8/2/2011	0 26	0 00	0 00	0 00	0 00	98 875000
KEFF21000002	LORD ABBETT CONV FIX	7/28/2011	DV	854502309	100 0000	STANLEY BLACK & 750% SERIES	REC DIV ON 100 000	8/17/2011	118 75	118 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/29/2011	B	996191052	6 356 4200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/29/2011	-6 356 42	6 356 42	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	7/29/2011	B	16115QAC4	10 000 0000	CHART INDUSTRIES INC	2 000% 08/01/2018 DD 08/03/11	8/3/2011	-10 000 00	10 000 00	0 00	0 00	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	7/29/2011	IT	235851AF9	15 000 0000	DANAHER CORP	0 000% 01/22/2021 DD 03/16/01	7/29/2011	8 72	8 72	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	03739TAA6	5 000 0000	A123 SYSTEMS INC	3 750% 04/15/2016 DD 04/06/11		0 00	5 59	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08		0 00	224 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08		0 00	33 16	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	52 51	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	144 63	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	161133AE3	5 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	19 45	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP	2 750% 11/15/2035 DD 11/08/05		0 00	5 21	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	165167CB1	25 000 0000	CHESAPEAKE ENERGY CORP	2 250% 12/15/2038 DD 05/27/08		0 00	0 73	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	171779AE1	15 000 0000	CIENA CORP	0 875% 06/15/2017 DD 06/11/07		0 00	53 32	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	24823QAC1	10 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11		0 00	-14 86	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	24823QAC1	5 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11		0 00	-11 89	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	24823QAC1	5 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11		0 00	-10 51	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06		0 00	11 52	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06		0 00	3 30	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	43713WAA5	5 000 0000	HOME INNS & HOTELS MANAGEMENT	2 000% 12/15/2015 DD 12/21/10		0 00	-2 65	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	631158AD4	25 000 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05		0 00	43 09	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	631158AD4	5 000 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05		0 00	8 95	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	670704AC9	20 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11		0 00	0 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	682189AG0	30 000 0000	ON SEMICONDUCTOR CORP	2 625% 12/15/2026 DD 12/15/06		0 00	17 53	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	69073TAA6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10		0 00	6 44	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	69073TAA6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10		0 00	2 39	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	69344MAK7	5 000 0000	PMI GROUP INC/THE	4 500% 04/15/2020 DD 04/30/10		0 00	7 26	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	750236AK7	5 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10		0 00	4 53	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	75508AAB2	15 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07		0 00	25 45	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	75508AAB2	10 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07		0 00	7 27	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	75508AAB2	5 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07		0 00	0 79	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	854616AM1	10 000 0000	STANLEY BLACK & DECKER INC	VAR RT 05/17/2012 DD 05/17/10		0 00	248 07	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	893830AV1	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07		0 00	1 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	893830AW9	10 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07		0 00	0 07	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	7/31/2011	BVA	893830AW9	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07		0 00	0 03	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/1/2011	B	996191052	4 005 6800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/1/2011	-4 005 68	4 005 68	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/1/2011	IT	018581AD0	20 000 0000	ALLIANCE DATA SYSTEMS CORP	1 750% 08/01/2013 DD 07/29/08	8/1/2011	175 00	175 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/1/2011	IT	458140AF7	45 000 0000	INTEL CORP	3 250% 08/01/2039 DD 07/27/09	8/1/2011	731 25	731 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/1/2011	IT	465741AJ5	5 000 0000	IFRON INC	2 500% 08/01/2026 DD 08/04/06	8/1/2011	62 50	62 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/1/2011	IT	55277JAA6	25 000 0000	MF GLOBAL HOLDINGS LTD	1 875% 02/01/2016 DD 02/11/11	8/1/2011	221 36	221 36	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/1/2011	IT	576203AJ2	10 000 0000	MASSEY ENERGY CO	3 250% 08/01/2015 DD 08/12/08	8/1/2011	162 50	162 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/1/2011	IT	60871RAA8	30 000 0000	MOLSON COORS BREWING CO	2 500% 07/30/2013 DD 06/15/07	8/1/2011	375 00	375 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/1/2011	IT	88163VAE9	35 000 0000	TEVA PHARMACEUTICAL FINANCE CO	0 250% 02/01/2026 DD 01/31/06	8/1/2011	43 75	43 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/2/2011	S	996191052	-9 453 7600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/2/2011	9 453 76	-9 453 76	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX													

KEFF21000002	LORD ABBETT CONV FIX	8/5/2011	IB	63934EAL2	0 0000	NAVISTAR INTERNATIONAL CORP	3 000% 10/15/2014 DD 10/28/09	8/10/2011	-95 83	0 00	0 00	0 00	0 00	110 036000
KEFF21000002	LORD ABBETT CONV FIX	8/10/2011	S	996191052	-16 019 2600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/10/2011	16 019 26	-16 019 26	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/10/2011	DV	44248W208	225 0000	HOVNANIAN ENTERPRISES INC	REC DIV ON 225 000	8/15/2011	101 95	101 95	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/11/2011	SW	375558AL7	-45 000 0000	DELIVER SHARES FOR 375558AN3	GILEAD SCIENCES INC	8/15/2011	0 00	-50 062 30	-50 062 30	-50 062 30	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/11/2011	SD	375558AN3	45 000 0000	RECEIVE SHARES FOR 375558AL7	GILEAD SCIENCES INC	8/15/2011	0 00	50 062 30	50 062 30	50 062 30	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/11/2011	DV	G16962204	200 0000	BUNGE LIMITED PERPETUAL PREF	SHS CONV	9/1/2011	243 75	243 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/11/2011	DV	37045V209	1 100 0000	GENERAL MOTORS CO	PDF 4 750% CUMULATIVE	9/1/2011	653 13	653 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/12/2011	DV	91912F300	125 0000	VALE CAPITAL II CONVERTIBLE	RECD DIV ON 125 000	9/2/2011	261 11	261 11	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	B	996087094	453 5200	BNY MELLON CASH RESERVE		8/15/2011	-453 52	453 52	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	B	996191052	2 340 7000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/15/2011	-2 340 70	2 340 70	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	B	25389JAC0	5 000 0000	DIGITAL REALTY TRUST LP	5 500% 04/15/2029 DD 04/20/09	8/18/2011	-7 291 17	7 291 17	0 00	0 00	0 00	145 823400
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IB	25389JAC0	0 0000	DIGITAL REALTY TRUST LP	5 500% 04/15/2029 DD 04/20/09	8/18/2011	-93 96	0 00	0 00	0 00	0 00	145 823400
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	B	80007P604	50 0000	SANDRIDGE ENERGY INC PFD CONV		8/18/2011	-6 333 45	6 333 45	0 00	0 00	0 00	126 669000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	S	28336L109	-200 0000	EL PASO CORP		8/18/2011	3 805 84	-2 340 73	1 465 11	0 00	1 465 11	19 059600
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	SW	H9709Y102	-675 0000	DELIVER SHARES FOR G98290102	XL GROUP PLC	8/15/2011	0 00	-16 354 55	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	SD	G98290102	893 8350	RECEIVE SHARES FOR H9709Y102	XL GROUP PLC	8/15/2011	0 00	16 354 55	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IT	008252AL2	25 000 0000	AFFILIATED MANAGERS GROUP INC	3 950% 08/15/2038 DD 08/06/08	8/15/2011	493 75	493 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IT	26884AAV5	15 000 0000	ERP OPERATING LP	3 850% 08/15/2026 DD 08/23/06	8/15/2011	288 75	288 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IT	343412AA0	15 000 0000	FLOOR CORP	1 500% 02/15/2024 DD 02/17/04	8/15/2011	112 50	112 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IT	444903AM0	20 000 0000	HUMAN GENOME SCIENCES INC	2 250% 08/15/2012 DD 08/09/05	8/15/2011	225 00	225 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IT	651639AK2	40 000 0000	NEWMONT MINING CORP	3 000% 02/15/2012 DD 02/03/09	8/15/2011	600 00	600 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IT	67020YAB6	20 000 0000	NUANCE COMMUNICATIONS INC	2 750% 08/15/2027 DD 08/13/07	8/15/2011	275 00	275 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IT	779376AB8	10 000 0000	ROVI CORP	2 625% 02/15/2040 DD 03/17/10	8/15/2011	131 25	131 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/15/2011	IT	80004CAD3	15 000 0000	SANDISK CORP	1 500% 08/15/2017 DD 08/25/10	8/15/2011	112 50	112 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	BVA	69344MAK7	5 000 0000	PMI GROUP INC/THE	4 500% 04/15/2020 DD 04/30/10	8/16/2011	0 00	4 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	B	996191052	453 5200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/16/2011	-453 52	453 52	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	B	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	8/19/2011	-4 478 51	4 478 51	0 00	0 00	0 00	89 570200
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	IB	595112AL7	0 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	8/19/2011	-4 79	0 00	0 00	0 00	0 00	89 570200
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	B	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	8/19/2011	-4 388 05	4 388 05	0 00	0 00	0 00	87 761000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	IB	595112AL7	0 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	8/19/2011	-4 79	0 00	0 00	0 00	0 00	87 761000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	B	92342YAB5	5 000 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	8/19/2011	-5 337 50	5 337 50	0 00	0 00	0 00	106 750000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	IB	92342YAB5	0 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	8/19/2011	-12 22	0 00	0 00	0 00	0 00	106 750000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	S	996087094	-453 5200	BNY MELLON CASH RESERVE		8/16/2011	453 52	-453 52	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	S	69344MAK7	-10 000 0000	PMI GROUP INC/THE	4 500% 04/15/2020 DD 04/30/10	8/19/2011	3 300 00	-8 956 65	-5 656 65	-2 306 65	-3 350 00	33 000000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	IS	69344MAK7	0 0000	PMI GROUP INC/THE	4 500% 04/15/2020 DD 04/30/10	8/19/2011	155 00	0 00	0 00	0 00	0 00	33 000000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	S	858119AP5	-5 000 0000	STEEL DYNAMICS INC	5 125% 06/15/2014 DD 06/09/09	8/19/2011	5 515 75	-5 000 00	515 75	0 00	515 75	110 315000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	IS	858119AP5	0 0000	STEEL DYNAMICS INC	5 125% 06/15/2014 DD 06/09/09	8/19/2011	45 56	0 00	0 00	0 00	0 00	110 315000
KEFF21000002	LORD ABBETT CONV FIX	8/16/2011	DV	039483102	1 387 0000	ARCHER-DANIELS-MIDLAND CO	REC DIV ON 1387 000	9/8/2011	221 92	221 92	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/17/2011	B	996191052	118 7500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/17/2011	-118 75	118 75	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/17/2011	B	92342YAB5	5 000 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	8/22/2011	-5 388 15	5 388 15	0 00	0 00	0 00	107 763000
KEFF21000002	LORD ABBETT CONV FIX	8/17/2011	IB	92342YAB5	0 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	8/22/2011	-12 80	0 00	0 00	0 00	0 00	107 763000
KEFF21000002	LORD ABBETT CONV FIX	8/17/2011	S	G98290102	-0 8350	XL GROUP PLC	DELIVERED FRACTIONAL SHARES	8/18/2011	16 31	-15 44	0 87	0 00	0 87	19 530000
KEFF21000002	LORD ABBETT CONV FIX	8/17/2011	S	28336L109	-180 0000	EL PASO CORP		8/22/2011	3 509 84	-2 106 66	1 403 18	0 00	1 403 18	19 529500
KEFF21000002	LORD ABBETT CONV FIX	8/18/2011	B	996191052	5 108 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/18/2011	-5 108 38	5 108 38	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/18/2011	S	26884AAV5	-15 000 0000	ERP OPERATING LP	3 850% 08/15/2026 DD 08/23/06	8/18/2011	15 000 00	-15 262 50	-262 50	0 00	-262 50	100 000000
KEFF21000002	LORD ABBETT CONV FIX	8/18/2011	S	858119AP5	-15 000 0000	STEEL DYNAMICS INC	5 125% 06/15/2014 DD 06/09/09	8/23/2011	16 212 30	-15 000 00	1 212 30	0 00	1 212 30	108 082000
KEFF21000002	LORD ABBETT CONV FIX	8/18/2011	IS	858119AP5	0 0000	STEEL DYNAMICS INC	5 125% 06/15/2014 DD 06/09/09	8/23/2011	145 21	0 00	0 00	0 00	0 00	108 082000
KEFF21000002	LORD ABBETT CONV FIX	8/18/2011	IT	26884AAV5	0 0000	ERP OPERATING LP	3 850% 08/15/2026 DD 08/23/06	8/18/2011	4 81	4 81	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/19/2011	S	996191052	-5 209 5500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/19/2011	5 209 55	-5 209 55	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002		8/22/2011	-50 000 00	-50 000 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002		8/22/2011	-73 493 00	73 493 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/22/2011	S	996191052	-125 384 1100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/22/2011	125 384 11	-125 384 11	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/22/2011	S	052800208	-75 0000	AUTOLIV INC CORP UNIT		8/25/2011	5 024 90	-3 489 75	1 535 15	0 00	1 535 15	67 000000
KEFF21000002	LORD ABBETT CONV FIX	8/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		8/23/2011	173 493 00	173 493 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/23/2011	B	996191052	189 850 5100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/23/2011	-189 850 51	189 850 51	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/23/2011	SW	43713WAA5	-20 000 0000	TRF TO CUSIP 43713WAB3	HOME INNS & HOTELS MANAGEMENT	8/23/2011	0 00	-20 139 94	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/23/2011	SD	43713WAB3	20 000 0000	REC FROM CUSIP 43713WAA5	HOME INNS & HOTELS MANAGEMENT	8/23/2011	0 00	20 139 94	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/24/2011	S	43713WAB3	-20 000 0000	HOME INNS & HOTELS MANAGEMENT	2 000% 12/15/2015 DD 12/21/10	8/31/2011	18 539 00	-20 139 94	-1 600 94	-1 600 94	0 00	92 695000
KEFF21000002	LORD ABBETT CONV FIX	8/24/2011	IS	43713WAB3	0 0000	HOME INNS & HOTELS MANAGEMENT	2 000% 12/15/2015 DD 12/21/10	8/31/2011	84 44	0 00	0 00	0 00	0 00	92 695000
KEFF21000002	LORD ABBETT CONV FIX	8/25/2011	B	996191052	5 026 2800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/25/2011	-5 026 28	5 026 28	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/25/2011	B	65339F507	25 0000	NEXTERA ENERGY INC	PDF 7 000%	8/30/2011	-1 270 18	1 270 18	0 00	0 00	0 00	50 807200
KEFF21000002	LORD ABBETT CONV FIX	8/25/2011	CW	881624209	7 0000	FOREIGN TAX WITHHELD	TEVA PHARMACEUTICAL INDUSTRIES	8/25/2011	-0 24	-0 24	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/29/2011	DV	65339F309	675 0000	NEXTERA ENERGY (FPL) 8 375%	PFD SER	9/1/2011	706 64	706 64	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/29/2011	DV	65339F507	25 0000	NEXTERA ENERGY INC	PDF 7 000%	9/1/2011	21 88	21 88	0 00	0 00	0 00	0 000000
KEFF2														

KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	171779AE1	15 000 0000	CIENA CORP	0 875% 06/15/2017 DD 06/11/07	0 00	53 65	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06	0 00	11 61	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06	0 00	3 31	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	0 00	0 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	0 00	0 87	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	631158AD4	25 000 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05	0 00	43 09	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	631158AD4	5 000 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05	0 00	8 95	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	670704AC9	20 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	0 00	2 60	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	682189AG0	30 000 0000	ON SEMICONDUCTOR CORP	2 625% 12/15/2026 DD 12/15/06	0 00	17 59	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	6 46	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	2 40	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	750236AK7	5 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10	0 00	4 54	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	75508AAB2	15 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	25 58	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	75508AAB2	10 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	7 30	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	75508AAB2	5 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	0 79	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	854616AM1	10 000 0000	STANLEY BLACK & DECKER INC	VAR RT 05/17/2012 DD 05/17/10	0 00	248 07	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	893830AV1	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	1 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	893830AW9	10 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	0 35	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	BVA	893830AW9	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	0 17	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	996191052	18 623 4400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/31/2011	-18 623 44	18 623 44	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	367905AE6	10 000 0000	GAYLORD ENTERTAINMENT CO	3 750% 10/01/2014 DD 09/29/09	9/6/2011	-11 394 18	11 394 18	0 00	0 00	113 941800
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	367905AE6	0 0000	GAYLORD ENTERTAINMENT CO	3 750% 10/01/2014 DD 09/29/09	9/6/2011	-161 46	0 00	0 00	0 00	113 941800
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	576203AJ2	5 000 0000	ALPHA APPALACHIA HOLDINGS INC	3 250% 08/01/2015 DD 08/12/08	9/6/2011	-4 794 63	4 794 63	0 00	0 00	95 892600
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	576203AJ2	0 0000	ALPHA APPALACHIA HOLDINGS INC	3 250% 08/01/2015 DD 08/12/08	9/6/2011	-15 80	0 00	0 00	0 00	95 892600
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	9/6/2011	-4 359 92	4 359 92	0 00	0 00	87 198400
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	595112AL7	0 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	9/6/2011	-8 33	0 00	0 00	0 00	87 198400
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	608753AB5	5 000 0000	MOLYCORP INC	3 250% 06/15/2016 DD 06/15/11	9/6/2011	-5 833 45	5 833 45	0 00	0 00	116 669000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	608753AB5	0 0000	MOLYCORP INC	3 250% 06/15/2016 DD 06/15/11	9/6/2011	-36 56	0 00	0 00	0 00	116 669000
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	670704AC9	5 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	9/6/2011	-4 679 59	4 679 59	0 00	0 00	93 591800
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	670704AC9	0 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	9/6/2011	-25 97	0 00	0 00	0 00	93 591800
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	9/6/2011	-9 018 22	9 018 22	0 00	0 00	90 182200
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	69073TAQ6	0 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	9/6/2011	-79 17	0 00	0 00	0 00	90 182200
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	78388JAN6	5 000 0000	SBA COMMUNICATIONS CORP	1 875% 05/01/2013 DD 05/16/08	9/6/2011	-5 474 54	5 474 54	0 00	0 00	109 490800
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	78388JAN6	0 0000	SBA COMMUNICATIONS CORP	1 875% 05/01/2013 DD 05/16/08	9/6/2011	-32 55	0 00	0 00	0 00	109 490800
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	792228AD0	10 000 0000	SM ENERGY CO	3 500% 04/01/2027 DD 04/04/07	9/6/2011	-14 677 08	14 677 08	0 00	0 00	146 770800
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	792228AD0	0 0000	SM ENERGY CO	3 500% 04/01/2027 DD 04/04/07	9/6/2011	-150 69	0 00	0 00	0 00	146 770800
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	B	92342YAB5	5 000 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	9/6/2011	-5 390 81	5 390 81	0 00	0 00	107 816200
KEFF21000002	LORD ABBETT CONV FIX	8/31/2011	IB	92342YAB5	0 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	9/6/2011	-15 47	0 00	0 00	0 00	107 816200
KEFF21000002	LORD ABBETT CONV FIX	9/1/2011	B	996191052	2 402 9000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/1/2011	-2 402 90	2 402 90	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/1/2011	IT	02208RAC0	15 000 0000	ALTRA HOLDINGS INC	2 750% 03/01/2031 DD 03/07/11	9/1/2011	199 37	199 37	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/1/2011	IT	043353AF8	25 000 0000	MERITOR INC	STEP 03/01/2026 DD 03/07/06	9/1/2011	578 13	578 13	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/2/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		9/2/2011	2 751 49	2 751 49	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/2/2011	CW	NA9123459	0 0000	PYMT TO LORD ABBETT	FOR PERIOD ENDING 06/30/11	9/2/2011	-2 751 49	-2 751 49	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/2/2011	B	996191052	6 196 8400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/2/2011	-6 196 84	6 196 84	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/2/2011	S	039483102	-300 0000	ARCHER-DANIELS-MIDLAND CO		9/8/2011	8 321 30	-8 830 24	-508 94	-508 94	27 768200
KEFF21000002	LORD ABBETT CONV FIX	9/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/2/2011	6 03	6 03	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/6/2011	B	031162AQ3	15 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	9/9/2011	-14 745 00	14 745 00	0 00	0 00	98 300000
KEFF21000002	LORD ABBETT CONV FIX	9/6/2011	IB	031162AQ3	0 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	9/9/2011	-5 94	0 00	0 00	0 00	98 300000
KEFF21000002	LORD ABBETT CONV FIX	9/6/2011	S	996191052	-66 148 4200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/6/2011	66 148 42	-66 148 42	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	B	996087094	42 026 1300	BNY MELLON CASH RESERVE	0 010% 12/31/2049 DD 06/26/97	9/7/2011	-42 026 13	42 026 13	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	B	25389JAC0	5 000 0000	DIGITAL REALTY TRUST LP	5 500% 04/15/2029 DD 04/20/09	9/12/2011	-7 375 38	7 375 38	0 00	0 00	147 507600
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	IB	25389JAC0	0 0000	DIGITAL REALTY TRUST LP	5 500% 04/15/2029 DD 04/20/09	9/12/2011	-112 29	0 00	0 00	0 00	147 507600
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	B	867652AE9	5 000 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	9/12/2011	-4 937 50	4 937 50	0 00	0 00	98 750000
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	IB	867652AE9	0 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	9/12/2011	-110 63	0 00	0 00	0 00	98 750000
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	B	929043AC1	5 000 0000	VORNADO REALTY LP	3 875% 04/15/2025 DD 03/29/05	9/12/2011	-5 472 15	5 472 15	0 00	0 00	109 443000
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	IB	929043AC1	0 0000	VORNADO REALTY LP	3 875% 04/15/2025 DD 03/29/05	9/12/2011	-79 11	0 00	0 00	0 00	109 443000
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	S	043353AF8	-5 000 0000	MERITOR INC	STEP 03/01/2026 DD 03/07/06	9/12/2011	4 072 62	-6 786 97	-2 714 35	-2 714 35	81 452400
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	IS	043353AF8	0 0000	MERITOR INC	STEP 03/01/2026 DD 03/07/06	9/12/2011	7 07	0 00	0 00	0 00	81 452400
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	S	052800208	-200 0000	AUTOLIV INC CORP UNIT		9/12/2011	14 280 48	-9 306 00	4 974 48	4 974 48	71 443800
KEFF21000002	LORD ABBETT CONV FIX	9/7/2011	S	075811AD1	-35 000 0000	BECKMAN COULTER INC	2 500% 12/15/2036 DD 12/15/06	9/7/2011	42 026 13	-39 449 84	2 576 29	2 576 29	120 074670
KEFF21000002	LORD ABBETT CONV FIX	9/8/2011	B	996191052	50 569 3500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/8/2011	-50 569 35	50 569 35	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/8/2011	S	996087094	-42 026 1300	BNY MELLON CASH RESERVE	0 010% 12/31/2049 DD 06/26/97	9/8/2011	42 026 13	-42 026 13	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/8/2011	S	043353AF8	-5 000 0000	MERITOR INC	STEP 03/01/2026 DD 03/07/06	9/13/2011	4 108 27	-6 464 45	-2 356 18	-2 356 18	82 165400
KEFF21000002	LORD ABBETT CONV FIX	9/8/2011	IS	043353AF8	0 0000	MERITOR INC	STEP 03/01/2026 DD 03/07/06	9/13/2011	7 71	0 00	0 00	0 00	82 165400
KEFF21000002	LORD ABBETT CONV FIX	9/9/2011	S	996191052	-14 750 9400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/9/2011	14 750 94	-14 750 94	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/12/2011	B	996191052	273 1100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/12/					

KEFF21000002	LORD ABBETT CONV FIX	9/14/2011	IB	595112AL7	0 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11	9/19/2011	-11 04	0 00	0 00	0 00	0 00	0 00	94 954000
KEFF21000002	LORD ABBETT CONV FIX	9/14/2011	S	043353AF8	-10 000 0000	MERITOR INC	STEP 03/01/2026 DD 03/07/06	9/19/2011	8 050 00	-11 597 50	-3 547 50	-3 547 50	0 00	0 00	80 500000
KEFF21000002	LORD ABBETT CONV FIX	9/14/2011	IS	043353AF8	0 0000	MERITOR INC	STEP 03/01/2026 DD 03/07/06	9/19/2011	23 13	0 00	0 00	0 00	0 00	0 00	80 500000
KEFF21000002	LORD ABBETT CONV FIX	9/14/2011	S	741503AM8	-10 000 0000	PRICELINE COM INC	1 250% 03/15/2015 DD 03/10/10	9/19/2011	18 181 97	-10 136 80	8 045 17	0 00	8 045 17	181 819700	
KEFF21000002	LORD ABBETT CONV FIX	9/14/2011	IS	741503AM8	0 0000	PRICELINE COM INC	1 250% 03/15/2015 DD 03/10/10	9/19/2011	1 39	0 00	0 00	0 00	0 00	0 00	181 819700
KEFF21000002	LORD ABBETT CONV FIX	9/14/2011	S	44248W208	-225 0000	HOVNANIAN ENTERPRISES INC		9/19/2011	1 959 71	-5 659 38	-3 699 67	-3 699 67	0 00	0 00	8 750000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	S	996191052	-7 997 7800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/15/2011	7 997 78	-7 997 78	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	S	92532FAN0	-5 000 0000	VERTEX PHARMACEUTICALS INC	3 350% 10/01/2015 DD 09/28/10	9/20/2011	6 158 50	-5 000 00	1 158 50	1 158 50	0 00	0 00	123 170000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IS	92532FAN0	0 0000	VERTEX PHARMACEUTICALS INC	3 350% 10/01/2015 DD 09/28/10	9/20/2011	78 63	0 00	0 00	0 00	0 00	0 00	123 170000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	S	039483102	-100 0000	ARCHER-DANIELS-MIDLAND CO		9/20/2011	2 784 34	-2 943 41	-159 07	0 00	-159 07	27 874000	
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	013817AT8	10 000 0000	ALCOA INC	5 250% 03/15/2014 DD 03/24/09	9/15/2011	262 50	262 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	15189T206	725 0000	CENTERPOINT ENERGY INC	VAR RT 09/15/2029 DD 09/21/99	9/15/2011	211 16	211 16	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	153435AA0	35 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	9/15/2011	525 00	525 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	171779AF8	5 000 0000	CIENA CORP	4 000% 03/15/2015 DD 03/15/10	9/15/2011	100 00	100 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	458660AA5	10 000 0000	INTERDIGITAL INC/PA	2 500% 03/15/2016 DD 04/04/11	9/15/2011	111 81	111 81	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	460690BA7	50 000 0000	INTERPUBLIC GROUP OF COS INC/T	4 250% 03/15/2023 DD 11/15/06	9/15/2011	1 062 50	1 062 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	470355AE8	15 000 0000	JAMES RIVER COAL CO	3 125% 03/15/2018 DD 03/29/11	9/15/2011	216 15	216 15	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	628530AJ6	5 000 0000	MYLAN INC/PA	3 750% 09/15/2015 DD 09/15/08	9/15/2011	93 75	93 75	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	631158AD4	30 000 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05	9/15/2011	244 71	244 71	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	741503AM8	15 000 0000	PRICELINE COM INC	1 250% 03/15/2015 DD 03/10/10	9/15/2011	93 75	93 75	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	74340XAT8	45 000 0000	PROLOGIS LP	3 250% 03/15/2015 DD 03/15/11	9/15/2011	731 25	731 25	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	867652AE9	20 000 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	9/15/2011	450 00	450 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/15/2011	IT	928241AH1	5 000 0000	VIOPHARMA INC	2 000% 03/15/2017 DD 03/26/07	9/15/2011	50 00	50 00	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/16/2011	B	996191052	5 088 6500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/16/2011	-5 088 65	5 088 65	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/16/2011	S	039483102	-300 0000	ARCHER-DANIELS-MIDLAND CO		9/21/2011	8 549 17	-2 683 35	5 865 82	5 951 20	-85 38	28 527800	
KEFF21000002	LORD ABBETT CONV FIX	9/19/2011	B	996191052	13 612 4600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/19/2011	-13 612 46	13 612 46	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/20/2011	B	996191052	9 021 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/20/2011	-9 021 38	9 021 38	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/21/2011	B	996191052	8 549 1700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/21/2011	-8 549 17	8 549 17	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/21/2011	S	039483102	-687 0000	ARCHER-DANIELS-MIDLAND CO		9/26/2011	19 096 44	-4 13	19 092 31	19 092 31	0 00	0 00	27 827394
KEFF21000002	LORD ABBETT CONV FIX	9/21/2011	DV	316773209	225 0000	FIFTH THIRD BANCORP DEPOSITARY	SH REPSTG 1/250TH INT PERP	9/30/2011	478 13	478 13	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/26/2011	B	996191052	19 096 4400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/26/2011	-19 096 44	19 096 44	0 00	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	9/27/2011	B	69351T114	150 0000	PPL CORP	PF 8 750%	9/30/2011	-8 271 00	8 271 00	0 00	0 00	0 00	0 00	55 100000
KEFF21000002	LORD ABBETT CONV FIX	9/27/2011	S	052800208	-125 0000	AUTOLIV INC CORP UNIT		9/30/2011	8 725 12	-5 816 25	2 908 87	0 00	2 908 87	69 842320	
KEFF21000002	LORD ABBETT CONV FIX	9/27/2011	S	345370CN8	-5 000 0000	FORD MOTOR CO	4 250% 11/15/2016 DD 11/09/09	9/30/2011	6 864 20	-9 897 01	-3 032 81	-3 032 81	0 00	0 00	137 284000
KEFF21000002	LORD ABBETT CONV FIX	9/27/2011	IS	345370CN8	0 0000	FORD MOTOR CO	4 250% 11/15/2016 DD 11/09/09	9/30/2011	79 69	0 00	0 00	0 00	0 00	0 00	137 284000
KEFF21000002	LORD ABBETT CONV FIX	9/28/2011	DV	00169X203	725 0000	AMG CAP TR I TR PFD SECS	REC DIV ON 725 000	10/15/2011	462 19	462 19	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/28/2011	DV	060505682	50 0000	BANK OF AMERICA CORP	PF 7 250% NON-CUMULATIVE	10/31/2011	906 25	906 25	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/29/2011	B	039483AW2	15 000 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	10/4/2011	-15 037 50	15 037 50	0 00	0 00	0 00	0 00	100 250000
KEFF21000002	LORD ABBETT CONV FIX	9/29/2011	IB	039483AW2	0 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	10/4/2011	-17 86	0 00	0 00	0 00	0 00	0 00	100 250000
KEFF21000002	LORD ABBETT CONV FIX	9/29/2011	B	594918AE4	5 000 0000	MICROSOFT CORP	0 000% 06/15/2013 DD 06/14/10	10/4/2011	-5 075 00	5 075 00	0 00	0 00	0 00	0 00	101 500000
KEFF21000002	LORD ABBETT CONV FIX	9/29/2011	DV	421924408	10 0000	HEALTHSOUTH CORP	PF 6 500%	10/17/2011	162 50	162 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	031162AQ3	15 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06		0 00	10 94	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	031162AQ3	10 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06		0 00	3 82	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	03739TAA6	5 000 0000	A123 SYSTEMS INC	3 750% 04/15/2016 DD 04/06/11		0 00	6 50	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08		0 00	221 96	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08		0 00	32 78	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	51 60	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	141 93	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	161133AE3	5 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	19 03	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP	2 750% 11/15/2035 DD 11/08/05		0 00	5 07	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	165167CB1	25 000 0000	CHESAPEAKE ENERGY CORP	2 250% 12/15/2038 DD 05/27/08		0 00	3 64	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	171779AE1	15 000 0000	CIENA CORP	0 875% 06/15/2017 DD 06/11/07		0 00	52 24	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06		0 00	11 32	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06		0 00	3 22	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	502413AW7	15 000 0000	L-3 COMMUNICATIONS HOLDINGS IN	3 000% 08/01/2035 DD 07/29/05		0 00	0 63	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11		0 00	1 73	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11		0 00	2 01	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11		0 00	1 75	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	595112AL7	5 000 0000	MICRON TECHNOLOGY INC 144A	1 500% 08/01/2031 DD 07/26/11		0 00	0 35	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	631158AD4	25 000 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05		0 00	41 70	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	BVA	631158AD4	5 000 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05		0 00	8 66	0 00	0 00	0 00	0 00	0

KEFF21000002	LORD ABBETT CONV FIX	9/30/2011	CAL	465741AJ5	-5 000 0000	ITRON INC	2 500% 08/01/2026 DD 08/04/06	9/30/2011	5 000 00	-5 681 25	-681 25	-681 25	0 00	100 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	B	996191052	2 439 0400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/3/2011	-2 439 04	2 439 04	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	S	996087094	-98 2300	BNY MELLON CASH RESERVE	0 010% 12/31/2049 DD 06/26/97	10/3/2011	98 23	-98 23	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	IT	996087094	0 0000	BNY MELLON CASH RESERVE	0 010% 12/31/2049 DD 06/26/97	10/3/2011	0 01	0 01	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	IT	367905AE6	20 000 0000	GAYLORD ENTERTAINMENT CO	3 750% 10/01/2014 DD 09/29/09	10/3/2011	375 00	375 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	IT	393657AG6	10 000 0000	GREENBRIER COS INC	3 500% 04/01/2018 DD 04/05/11	10/3/2011	171 11	171 11	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	IT	45337CAJ1	15 000 0000	INCYTE CORP LTD	4 750% 10/01/2015 DD 09/30/09	10/3/2011	356 25	356 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	IT	719405AG7	7 000 0000	PHOTONICS INC	3 250% 04/01/2016 DD 03/28/11	10/3/2011	115 65	115 65	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	IT	78388JAM8	15 000 0000	SBA COMMUNICATIONS CORP	4 000% 10/01/2014 DD 04/24/09	10/3/2011	300 00	300 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	IT	792228AD0	10 000 0000	SM ENERGY CO	3 500% 04/01/2027 DD 04/04/07	10/3/2011	175 00	175 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3/2011	IT	92532FAN0	5 000 0000	VERTEX PHARMACEUTICALS INC	3 350% 10/01/2015 DD 09/28/10	10/3/2011	83 75	83 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/4/2011	S	996191052	-20 125 3300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/4/2011	20 125 33	-20 125 33	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/4/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/4/2011	5 03	5 03	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/5/2011	B	996191052	12 598 9300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/5/2011	-12 598 93	12 598 93	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/5/2011	S	013817AT8	-10 000 0000	ALCOA INC	5 250% 03/15/2014 DD 03/24/09	10/11/2011	16 049 37	-22 200 90	-6 151 53	0 00	-6 151 53	160 493700
KEFF21000002	LORD ABBETT CONV FIX	10/5/2011	IS	013817AT8	0 0000	ALCOA INC	5 250% 03/15/2014 DD 03/24/09	10/11/2011	37 92	0 00	0 00	0 00	0 00	160 493700
KEFF21000002	LORD ABBETT CONV FIX	10/6/2011	B	039483AW2	10 000 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	10/12/2011	-9 893 75	9 893 75	0 00	0 00	0 00	98 937500
KEFF21000002	LORD ABBETT CONV FIX	10/6/2011	IB	039483AW2	0 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	10/12/2011	-13 85	0 00	0 00	0 00	0 00	98 937500
KEFF21000002	LORD ABBETT CONV FIX	10/6/2011	B	670704AC9	5 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	10/12/2011	-4 118 75	4 118 75	0 00	0 00	0 00	82 375000
KEFF21000002	LORD ABBETT CONV FIX	10/6/2011	IB	670704AC9	0 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	10/12/2011	-39 72	0 00	0 00	0 00	0 00	82 375000
KEFF21000002	LORD ABBETT CONV FIX	10/7/2011	B	670704AC9	5 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	10/13/2011	-4 112 50	4 112 50	0 00	0 00	0 00	82 250000
KEFF21000002	LORD ABBETT CONV FIX	10/7/2011	IB	670704AC9	0 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	10/13/2011	-40 10	0 00	0 00	0 00	0 00	82 250000
KEFF21000002	LORD ABBETT CONV FIX	10/11/2011	B	996191052	16 087 2900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/11/2011	-16 087 29	16 087 29	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/11/2011	S	91307CAD4	-35 000 0000	UNITED THERAPEUTICS CORP	0 500% 10/15/2011 DD 10/30/06	10/13/2011	36 777 44	-42 348 37	-5 570 93	-2 182 87	-3 388 06	105 078400
KEFF21000002	LORD ABBETT CONV FIX	10/11/2011	IS	91307CAD4	0 0000	UNITED THERAPEUTICS CORP	0 500% 10/15/2011 DD 10/30/06	10/13/2011	86 53	0 00	0 00	0 00	0 00	105 078400
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	B	42217KAR7	20 000 0000	HEALTH CARE REIT INC	3 000% 12/01/2029 DD 03/15/10	10/17/2011	-21 200 00	21 200 00	0 00	0 00	0 00	106 000000
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	IB	42217KAR7	0 0000	HEALTH CARE REIT INC	3 000% 12/01/2029 DD 03/15/10	10/17/2011	-226 67	0 00	0 00	0 00	0 00	106 000000
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	B	535678AC0	10 000 0000	LINEAR TECHNOLOGY CORP	3 000% 05/01/2027 DD 04/24/07	10/17/2011	-10 222 70	10 222 70	0 00	0 00	0 00	102 227000
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	IB	535678AC0	0 0000	LINEAR TECHNOLOGY CORP	3 000% 05/01/2027 DD 04/24/07	10/17/2011	-138 33	0 00	0 00	0 00	0 00	102 227000
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	S	996191052	-14 066 0700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/12/2011	14 066 07	-14 066 07	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	S	42217KAQ9	-15 000 0000	HEALTH CARE REIT INC	4 750% 07/15/2027 DD 07/20/07	10/17/2011	15 993 75	-16 452 88	-459 13	-143 05	-316 08	106 625000
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	IS	42217KAQ9	0 0000	HEALTH CARE REIT INC	4 750% 07/15/2027 DD 07/20/07	10/17/2011	182 08	0 00	0 00	0 00	0 00	106 625000
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	DV	037411808	810 0000	APACHE CORP	PFD 6 000% CUMULATIVE	11/1/2011	607 50	607 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/12/2011	DV	693511144	525 0000	PPL CORP	PFD 8 750%	11/1/2011	574 22	574 22	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/13/2011	B	996191052	32 711 3700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/13/2011	-32 711 37	32 711 37	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/13/2011	B	867652AE9	5 000 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	10/18/2011	-4 175 00	4 175 00	0 00	0 00	0 00	83 500000
KEFF21000002	LORD ABBETT CONV FIX	10/13/2011	IB	867652AE9	0 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	10/18/2011	-20 63	0 00	0 00	0 00	0 00	83 500000
KEFF21000002	LORD ABBETT CONV FIX	10/13/2011	B	91307CAE2	5 000 0000	UNITED THERAPEUTICS CORP 144A	1 000% 09/15/2016 DD 10/17/11	10/18/2011	-5 010 40	5 010 40	0 00	0 00	0 00	100 208000
KEFF21000002	LORD ABBETT CONV FIX	10/13/2011	IB	91307CAE2	0 0000	UNITED THERAPEUTICS CORP 144A	1 000% 09/15/2016 DD 10/17/11	10/18/2011	-0 14	0 00	0 00	0 00	0 00	100 208000
KEFF21000002	LORD ABBETT CONV FIX	10/13/2011	DV	65410B201	50 0000	NIELSEN HOLDINGS BV	PFD 6 25%	11/4/2011	39 06	39 06	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/14/2011	B	92342YAB5	10 000 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	10/19/2011	-10 789 54	10 789 54	0 00	0 00	0 00	107 895400
KEFF21000002	LORD ABBETT CONV FIX	10/14/2011	IB	92342YAB5	0 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	10/19/2011	-47 36	0 00	0 00	0 00	0 00	107 895400
KEFF21000002	LORD ABBETT CONV FIX	10/14/2011	S	67020YAB6	-5 000 0000	NUANCE COMMUNICATIONS INC	2 750% 08/15/2027 DD 08/13/07	10/19/2011	6 884 53	-5 574 45	1 310 08	0 00	1 310 08	137 690600
KEFF21000002	LORD ABBETT CONV FIX	10/14/2011	IS	67020YAB6	0 0000	NUANCE COMMUNICATIONS INC	2 750% 08/15/2027 DD 08/13/07	10/19/2011	24 44	0 00	0 00	0 00	0 00	137 690600
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	S	996191052	-10 443 4300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/17/2011	10 443 43	-10 443 43	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	001765BC9	0 0000	AMR CORP	6 250% 10/15/2014 DD 09/28/09	10/17/2011	468 75	468 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	03739TAA6	20 000 0000	A123 SYSTEMS INC	3 750% 04/15/2016 DD 04/06/11	10/17/2011	393 75	393 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	206708AA7	20 000 0000	CONCUR TECHNOLOGIES INC	2 500% 04/15/2015 DD 04/06/10	10/17/2011	250 00	250 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	25389JAC0	10 000 0000	DIGITAL REALTY TRUST LP	5 500% 04/15/2029 DD 04/20/09	10/17/2011	275 00	275 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	33832DAB2	15 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06	10/17/2011	281 25	281 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	44107TAG1	30 000 0000	HOTEL RESORTS & RESORTS LP	2 500% 10/15/2029 DD 12/22/09	10/17/2011	187 50	187 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	45687AAD4	20 000 0000	INGERSOLL-RAND GLOBAL HOLDING	4 500% 04/15/2012 DD 04/06/09	10/17/2011	450 00	450 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	55303QAE0	20 000 0000	MGM RESORTS INTERNATIONAL	4 250% 04/15/2015 DD 04/20/10	10/17/2011	425 00	425 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	585055AM8	50 000 0000	MEDTRONIC INC	1 625% 04/15/2013 DD 04/18/06	10/17/2011	406 25	406 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	63934EAL2	10 000 0000	NAVISTAR INTERNATIONAL CORP	3 000% 10/15/2014 DD 10/28/09	10/17/2011	150 00	150 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	69344FAD8	10 000 0000	PMC - SIERRA INC	2 250% 10/15/2025 DD 10/26/05	10/17/2011	112 50	112 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	75508AAB2	30 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	10/17/2011	562 50	562 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	IT	929043AC1	30 000 0000	VORNADO REALTY LP	3 875% 04/15/2025 DD 03/29/05	10/17/2011	581 25	581 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/17/2011	DV	91912F300	125 0000	VALE CAPITAL II CONVERTIBLE	RECD DIV ON 125 000	11/7/2011	239 63	239 63	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/18/2011	B	060505682	10 0000	BANK OF AMERICA CORP	PFD 7 250% NON-CUMULATIVE	10/21/2011	-8 025 40	8 025 40	0 00	0 00	0 00	802 500000
KEFF21000002	LORD ABBETT CONV FIX	10/18/2011	B	867652AE9	5 000 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	10/21/2011	-4 237 50	4 237 50	0 00	0 00	0 00	84 75000

KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	IB	00508XAB0	0 0000	ACTUANT CORP	2 672%	11/15/2023	DD	11/10/03	10/26/2011	-59 75	0 00	0 00	0 00	0 00	116 690400
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	B	15189T206	175 0000	CENTERPOINT ENERGY INC	VAR RT	09/15/2029	DD	09/21/99	10/26/2011	-5 993 75	5 993 75	0 00	0 00	0 00	3 425 000000
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	B	535678AC0	5 000 0000	LINEAR TECHNOLOGY CORP	3 000%	05/01/2027	DD	04/24/07	10/26/2011	-5 157 42	5 157 42	0 00	0 00	0 00	103 148400
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	IB	535678AC0	0 0000	LINEAR TECHNOLOGY CORP	3 000%	05/01/2027	DD	04/24/07	10/26/2011	-72 92	0 00	0 00	0 00	0 00	103 148400
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	B	576203AJ2	10 000 0000	ALPHA APPALACHIA HOLDINGS INC	3 250%	08/01/2015	DD	08/12/08	10/26/2011	-9 075 00	9 075 00	0 00	0 00	0 00	90 750000
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	IB	576203AJ2	0 0000	ALPHA APPALACHIA HOLDINGS INC	3 250%	08/01/2015	DD	08/12/08	10/26/2011	-76 74	0 00	0 00	0 00	0 00	90 750000
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	B	594918AE4	5 000 0000	MICROSOFT CORP	0 000%	06/15/2013	DD	06/14/10	10/26/2011	-5 112 50	5 112 50	0 00	0 00	0 00	102 250000
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	B	74340XAT8	5 000 0000	PROLOGIS LP	3 250%	03/15/2015	DD	03/15/11	10/26/2011	-5 091 00	5 091 00	0 00	0 00	0 00	101 820000
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	IB	74340XAT8	0 0000	PROLOGIS LP	3 250%	03/15/2015	DD	03/15/11	10/26/2011	-18 51	0 00	0 00	0 00	0 00	101 820000
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	S	719405AG7	-7 000 0000	PHOTRONICS INC	3 250%	04/01/2016	DD	03/28/11	10/26/2011	6 461 51	-7 648 10	-1 186 59	-1 186 59	0 00	92 307285
KEFF21000002	LORD ABBETT CONV FIX	10/21/2011	IS	719405AG7	0 0000	PHOTRONICS INC	3 250%	04/01/2016	DD	03/28/11	10/26/2011	15 80	0 00	0 00	0 00	0 00	92 307285
KEFF21000002	LORD ABBETT CONV FIX	10/24/2011	B	996087094	13 550 2500	BNY MELLON CASH RESERVE	0 010%	12/31/2049	DD	06/26/97	10/24/2011	-13 550 25	13 550 25	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/24/2011	B	670704AC9	10 000 0000	NUVASIVE INC	2 750%	07/01/2017	DD	06/28/11	10/27/2011	-8 462 50	8 462 50	0 00	0 00	0 00	84 625000
KEFF21000002	LORD ABBETT CONV FIX	10/24/2011	IB	670704AC9	0 0000	NUVASIVE INC	2 750%	07/01/2017	DD	06/28/11	10/27/2011	-90 90	0 00	0 00	0 00	0 00	84 625000
KEFF21000002	LORD ABBETT CONV FIX	10/24/2011	S	996191052	-21 793 0100	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD	11/14/08	10/24/2011	21 793 01	-21 793 01	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/24/2011	S	91136H306	-297 0000	UNITED RENTALS TRUST I	PFD 6 500%				10/24/2011	13 350 00	-5 751 00	7 599 00	0 00	7 599 00	50 000000
KEFF21000002	LORD ABBETT CONV FIX	10/24/2011	S	45666Q102	-50 0000	INFORMATICA CORP					10/27/2011	2 226 65	-1 102 88	1 123 77	0 00	1 123 77	44 564000
KEFF21000002	LORD ABBETT CONV FIX	10/24/2011	DV	91136H306	267 0000	UNITED RENTALS TRUST I	PFD 6 500%				10/24/2011	200 25	200 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	B	996191052	59 981 8400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD	11/14/08	10/25/2011	-59 981 84	59 981 84	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	B	127190AD8	10 000 0000	CACI INTERNATIONAL INC	2 125%	05/01/2014	DD	05/16/07	10/28/2011	-11 508 19	11 508 19	0 00	0 00	0 00	115 081900
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	IB	127190AD8	0 0000	CACI INTERNATIONAL INC	2 125%	05/01/2014	DD	05/16/07	10/28/2011	-104 48	0 00	0 00	0 00	0 00	115 081900
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	B	458140AD2	5 000 0000	INTEL CORP	2 950%	12/15/2035	DD	12/16/05	10/28/2011	-5 332 44	5 332 44	0 00	0 00	0 00	106 648800
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	IB	458140AD2	0 0000	INTEL CORP	2 950%	12/15/2035	DD	12/16/05	10/28/2011	-54 49	0 00	0 00	0 00	0 00	106 648800
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	B	628530AJ6	5 000 0000	MYLAN INC/PA	3 750%	09/15/2015	DD	09/15/08	10/28/2011	-7 774 67	7 774 67	0 00	0 00	0 00	155 493400
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	IB	628530AJ6	0 0000	MYLAN INC/PA	3 750%	09/15/2015	DD	09/15/08	10/28/2011	-22 40	0 00	0 00	0 00	0 00	155 493400
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	B	795435AC0	5 000 0000	SALIX PHARMACEUTICALS LTD	2 750%	05/15/2015	DD	06/03/10	10/28/2011	-5 183 11	5 183 11	0 00	0 00	0 00	103 662200
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	IB	795435AC0	0 0000	SALIX PHARMACEUTICALS LTD	2 750%	05/15/2015	DD	06/03/10	10/28/2011	-62 26	0 00	0 00	0 00	0 00	103 662200
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	B	80004CAD3	5 000 0000	SANDISK CORP	1 500%	08/15/2017	DD	08/25/10	10/28/2011	-5 916 06	5 916 06	0 00	0 00	0 00	118 321200
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	IB	80004CAD3	0 0000	SANDISK CORP	1 500%	08/15/2017	DD	08/25/10	10/28/2011	-15 21	0 00	0 00	0 00	0 00	118 321200
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	B	91307CAE2	5 000 0000	UNITED THERAPEUTICS CORP 144A	1 000%	09/15/2016	DD	10/17/11	10/28/2011	-5 262 50	5 262 50	0 00	0 00	0 00	105 250000
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	IB	91307CAE2	0 0000	UNITED THERAPEUTICS CORP 144A	1 000%	09/15/2016	DD	10/17/11	10/28/2011	-1 53	0 00	0 00	0 00	0 00	105 250000
KEFF21000002	LORD ABBETT CONV FIX	10/25/2011	S	996087094	-13 550 2500	BNY MELLON CASH RESERVE	0 010%	12/31/2049	DD	06/26/97	10/25/2011	13 550 25	-13 550 25	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	S	996191052	-30 014 8000	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD	11/14/08	10/26/2011	30 014 80	-30 014 80	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	S	55277JAA6	-5 000 0000	MF GLOBAL HOLDINGS LTD	1 875%	02/01/2016	DD	02/11/11	10/31/2011	2 537 50	-5 250 00	-2 712 50	-2 712 50	0 00	50 750000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	IS	55277JAA6	0 0000	MF GLOBAL HOLDINGS LTD	1 875%	02/01/2016	DD	02/11/11	10/31/2011	23 44	0 00	0 00	0 00	0 00	50 750000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	S	55277JAA6	-15 000 0000	MF GLOBAL HOLDINGS LTD	1 875%	02/01/2016	DD	02/11/11	10/31/2011	5 625 00	-15 250 00	-9 625 00	-9 625 00	0 00	37 500000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	IS	55277JAA6	0 0000	MF GLOBAL HOLDINGS LTD	1 875%	02/01/2016	DD	02/11/11	10/31/2011	70 31	0 00	0 00	0 00	0 00	37 500000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	S	55277JAB4	-5 000 0000	MF GLOBAL HOLDINGS LTD	3 375%	08/01/2018	DD	08/02/11	10/31/2011	2 500 00	-5 000 00	-2 500 00	-2 500 00	0 00	50 000000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	IS	55277JAB4	0 0000	MF GLOBAL HOLDINGS LTD	3 375%	08/01/2018	DD	08/02/11	10/31/2011	41 72	0 00	0 00	0 00	0 00	50 000000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	S	55277JAB4	-5 000 0000	MF GLOBAL HOLDINGS LTD	3 375%	08/01/2018	DD	08/02/11	10/31/2011	2 500 00	-5 000 00	-2 500 00	-2 500 00	0 00	50 000000
KEFF21000002	LORD ABBETT CONV FIX	10/26/2011	IS	55277JAB4	0 0000	MF GLOBAL HOLDINGS LTD	3 375%	08/01/2018	DD	08/02/11	10/31/2011	41 72	0 00	0 00	0 00	0 00	50 000000
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	B	29444UAH9	5 000 0000	EQUINIX INC	4 750%	06/15/2016	DD	06/12/09	11/1/2011	-6 871 47	6 871 47	0 00	0 00	0 00	137 429400
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	IB	29444UAH9	0 0000	EQUINIX INC	4 750%	06/15/2016	DD	06/12/09	11/1/2011	-89 72	0 00	0 00	0 00	0 00	137 429400
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	B	458140AD2	10 000 0000	INTEL CORP	2 950%	12/15/2035	DD	12/16/05	11/1/2011	-10 807 97	10 807 97	0 00	0 00	0 00	108 079700
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	IB	458140AD2	0 0000	INTEL CORP	2 950%	12/15/2035	DD	12/16/05	11/1/2011	-111 44	0 00	0 00	0 00	0 00	108 079700
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	B	871503AF5	10 000 0000	SYMANTEC CORP	1 000%	06/15/2013	DD	06/16/06	11/1/2011	-11 937 50	11 937 50	0 00	0 00	0 00	119 375000
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	IB	871503AF5	0 0000	SYMANTEC CORP	1 000%	06/15/2013	DD	06/16/06	11/1/2011	-37 78	0 00	0 00	0 00	0 00	119 375000
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	S	996191052	-6 326 7500	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD	11/14/08	10/27/2011	6 326 75	-6 326 75	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	S	792228AD0	-10 000 0000	SM ENERGY CO	3 500%	04/01/2027	DD	04/04/07	11/1/2011	16 477 25	-14 677 08	1 800 17	1 800 17	0 00	164 772500
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	IS	792228AD0	0 0000	SM ENERGY CO	3 500%	04/01/2027	DD	04/04/07	11/1/2011	29 17	0 00	0 00	0 00	0 00	164 772500
KEFF21000002	LORD ABBETT CONV FIX	10/27/2011	S	G98290102	-200 0000	XL GROUP PLC					11/1/2011	4 510 37	-3 697 46	812 91	0 00	812 91	22 582300
KEFF21000002	LORD ABBETT CONV FIX	10/28/2011	S	996191052	-41 237 3400	DREYFUS INSTL RESV MM FD INSTL	VAR RT	12/31/2049	DD	11/14/08	10/28/2011	41 237 34	-41 237 34	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	10/28/2011	S	55277JAB4	-5 000 0000	MF GLOBAL HOLDINGS LTD	3 375%	08/01/2018	DD	08/02/11	11/2/2011	1 575 00	-5 000 00	-3 425 00	-3 425 00	0 00	31 500000
KEFF21000002	LORD ABBETT CONV FIX	10/28/2011	IS	55277JAB4	0 0000	MF GLOBAL HOLDINGS LTD	3 375%	08/01/2018	DD	08/02/11	11/2/2011	42 19	0 00	0 00	0 00	0 00	31 500000
KEFF21000002	LORD ABBETT CONV FIX	10/28/2011	IT	235851AF9	15 000 0000	DANAHER CORP	0 000%	01/22/2021	DD	03/16/01	10/28/2011	10 90	10 90	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/28/2011	DV	854502309	100 0000	STANLEY BLACK & DECKER INC	PFD 4 750% CUMULATIVE				11/17/2011	118 75	118 75	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	031162AQ3	15 000 0000	AMGEN INC	0 375%	02/01/2013	DD	08/01/06		0 00	15 43	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	031162AQ3	10 000 0000	AMGEN INC	0 375%	02/01/2013	DD	08/01/06		0 00	9 88	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/3															

KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	670704AC9	20 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	0 00	2 62	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	670704AC9	5 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	0 00	4 21	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	670704AC9	5 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	0 00	7 10	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	670704AC9	5 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	0 00	6 80	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	670704AC9	10 000 0000	NUVASIVE INC	2 750% 07/01/2017 DD 06/28/11	0 00	3 17	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	682189AG0	30 000 0000	ON SEMICONDUCTOR CORP	2 625% 12/15/2026 DD 12/15/06	0 00	17 70	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	6 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	2 41	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	20 32	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	752036AK7	5 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10	0 00	4 58	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	75508AAB2	15 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	25 83	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	75508AAB2	10 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	7 36	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	75508AAB2	5 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	0 80	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	854616AM1	10 000 0000	STANLEY BLACK & DECKER INC	VAR RT 05/17/2012 DD 05/17/10	0 00	248 07	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	867652AE9	5 000 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	0 00	2 27	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	867652AE9	5 000 0000	SUNPOWER CORP	4 500% 03/15/2015 DD 04/01/10	0 00	7 97	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	893830AV1	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	1 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	893830AW9	10 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	0 35	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	BVA	893830AW9	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	0 17	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	10/31/2011	B	996191052	14 245 9400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/31/2011	-14 245 94	14 245 94	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	S	996191052	-5 363 6100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/1/2011	5 363 61	-5 363 61	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	127190AD8	20 000 0000	CACI INTERNATIONAL INC	2 125% 05/01/2014 DD 05/16/07	11/1/2011	212 50	212 50	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	161133AE3	45 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07	11/1/2011	253 13	253 13	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	25388BAC8	60 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	11/1/2011	600 00	600 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	375558AH6	10 000 0000	GILEAD SCIENCES INC	0 625% 05/01/2013 DD 04/25/06	11/1/2011	31 25	31 25	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	375558AN3	45 000 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	11/1/2011	225 00	225 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	393222AA2	10 000 0000	GREEN PLAINS RENEWABLE ENERGY	5 750% 11/01/2015 DD 11/03/10	11/1/2011	287 50	287 50	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	459902AQ5	20 000 0000	INTERNATIONAL GAME TECHNOLOGY	3 250% 05/01/2014 DD 05/11/09	11/1/2011	325 00	325 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	535678AC0	15 000 0000	LINEAR TECHNOLOGY CORP	3 000% 05/01/2027 DD 04/24/07	11/1/2011	225 00	225 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	78388JAN6	5 000 0000	SBA COMMUNICATIONS CORP	1 875% 05/01/2013 DD 05/16/08	11/1/2011	46 88	46 88	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	IT	98310WAC2	5 000 0000	WYNDDHAM WORLDWIDE CORP	3 500% 05/01/2012 DD 05/19/09	11/1/2011	87 50	87 50	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/1/2011	DV	91136H306	333 0000	UNITED RENTALS TRUST I	PDF 6 500%	11/7/2011	270 56	270 56	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/2/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		11/2/2011	2 529 04	2 529 04	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/2/2011	CW	NA9123459	0 0000	PYMT TO LORD ABBETT	FOR PERIOD ENDING 09/30/11	11/2/2011	-2 529 04	-2 529 04	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/2/2011	B	996191052	1 624 7600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/2/2011	-1 624 76	1 624 76	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/2/2011	B	444903AN8	10 000 0000	HUMAN GENOME SCIENCES	3 000% 11/15/2018 DD 11/07/11	11/7/2011	-9 900 00	9 900 00	0 00	0 00	99 000000
KEFF21000002	LORD ABBETT CONV FIX	11/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/2/2011	7 57	7 57	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/3/2011	B	502413AW7	10 000 0000	L-3 COMMUNICATIONS HOLDINGS IN	3 000% 08/01/2035 DD 07/29/05	11/8/2011	-9 700 00	9 700 00	0 00	0 00	97 000000
KEFF21000002	LORD ABBETT CONV FIX	11/3/2011	IB	502413AW7	0 0000	L-3 COMMUNICATIONS HOLDINGS IN	3 000% 08/01/2035 DD 07/29/05	11/8/2011	-80 83	0 00	0 00	0 00	97 000000
KEFF21000002	LORD ABBETT CONV FIX	11/3/2011	B	594918AE4	10 000 0000	MICROSOFT CORP	0 000% 06/15/2013 DD 06/14/10	11/8/2011	-10 212 50	10 212 50	0 00	0 00	102 125000
KEFF21000002	LORD ABBETT CONV FIX	11/3/2011	B	608753AB5	5 000 0000	MOLYCORP INC	3 250% 06/15/2016 DD 06/15/11	11/8/2011	-4 807 87	4 807 87	0 00	0 00	96 157400
KEFF21000002	LORD ABBETT CONV FIX	11/3/2011	IB	608753AB5	0 0000	MOLYCORP INC	3 250% 06/15/2016 DD 06/15/11	11/8/2011	-64 55	0 00	0 00	0 00	96 157400
KEFF21000002	LORD ABBETT CONV FIX	11/4/2011	B	996191052	49 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/4/2011	-49 96	49 96	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/4/2011	B	16115QAC4	5 000 0000	CHART INDUSTRIES INC	2 000% 08/01/2018 DD 08/03/11	11/9/2011	-5 666 77	5 666 77	0 00	0 00	113 335400
KEFF21000002	LORD ABBETT CONV FIX	11/4/2011	IB	16115QAC4	0 0000	CHART INDUSTRIES INC	2 000% 08/01/2018 DD 08/03/11	11/9/2011	-26 67	0 00	0 00	0 00	113 335400
KEFF21000002	LORD ABBETT CONV FIX	11/7/2011	B	80004CAC5	5 000 0000	SANDISK CORP	1 000% 05/15/2013 DD 05/15/06	11/10/2011	-4 960 01	4 960 01	0 00	0 00	99 200200
KEFF21000002	LORD ABBETT CONV FIX	11/7/2011	IB	80004CAC5	0 0000	SANDISK CORP	1 000% 05/15/2013 DD 05/15/06	11/10/2011	-24 31	0 00	0 00	0 00	99 200200
KEFF21000002	LORD ABBETT CONV FIX	11/7/2011	S	996191052	-9 172 8700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/7/2011	9 172 87	-9 172 87	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/7/2011	S	001765BC9	-5 000 0000	AMR CORP	6 250% 10/15/2014 DD 09/28/09	11/10/2011	2 500 00	-6 125 60	-3 625 60	-3 625 60	50 000000
KEFF21000002	LORD ABBETT CONV FIX	11/7/2011	IS	001765BC9	0 0000	AMR CORP	6 250% 10/15/2014 DD 09/28/09	11/10/2011	21 70	0 00	0 00	0 00	50 000000
KEFF21000002	LORD ABBETT CONV FIX	11/7/2011	S	80004CAD3	-5 000 0000	SANDISK CORP	1 500% 08/15/2017 DD 08/25/10	11/10/2011	5 974 44	-5 916 06	58 38	58 38	119 488800
KEFF21000002	LORD ABBETT CONV FIX	11/7/2011	IS	80004CAD3	0 0000	SANDISK CORP	1 500% 08/15/2017 DD 08/25/10	11/10/2011	17 71	0 00	0 00	0 00	119 488800
KEFF21000002	LORD ABBETT CONV FIX	11/8/2011	S	996191052	-24 865 7500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/8/2011	24 865 75	-24 865 75	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/8/2011	S	651639AK2	-10 000 0000	NEWMONT MINING CORP	3 000% 02/15/2012 DD 02/03/09	11/14/2011	15 735 43	-12 654 16	3 081 27	3 081 27	157 354300
KEFF21000002	LORD ABBETT CONV FIX	11/8/2011	IS	651639AK2	0 0000	NEWMONT MINING CORP	3 000% 02/15/2012 DD 02/03/09	11/14/2011	74 17	0 00	0 00	0 00	157 354300
KEFF21000002	LORD ABBETT CONV FIX	11/9/2011	S	996191052	-5 910 3800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/9/2011	5 910 38	-5 910 38	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/9/2011	S	11133BAA0	-5 000 0000	BROADSOFT INC	1 500% 07/01/2018 DD 06/20/11	11/15/2011	5 453 50	-5 000 00	453 50	453 50	109 070000
KEFF21000002	LORD ABBETT CONV FIX	11/9/2011	IS	11133BAA0	0 0000	BROADSOFT INC	1 500% 07/01/2018 DD 06/20/11	11/15/2011	30 21	0 00	0 00	0 00	109 070000
KEFF21000002	LORD ABBETT CONV FIX	11/9/2011	S	779376AB8	-5 000 0000	ROVI CORP	2 625% 02/15/2040 DD 03/17/10	11/15/2011	4 920 81	-5 000 00	-79 19	-79 19	98 416200
KEFF21000002	LORD ABBETT CONV FIX	11/9/2011	IS	779376AB8	0 0000	ROVI CORP	2 625% 02/15/2040 DD 03/17/10	11/15/2011	32 81	0 00	0 00	0 00	98 416200
KEFF21000002	LORD ABBETT CONV FIX	11/9/2011	DV	881624209	7 0000	TEVA PHARMACEUTICAL INDUSTRIES	ADR	12/7/2011	1 50	1 50	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/10/2011	B	996191052	3 529 5300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/10/2011	-3 529 53	3 529 53	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/10/2011	B	79466LAB0	5 000 0000	SALESFORCE COM INC	0 750% 01/15/2015 DD 01/19/10	11/16/2011	-8 099 49	8 099 49	0 00	0 00	161 989800
KEFF21000002	LORD ABBETT CONV FIX	11/10/2011	IB	79466LAB0	0 0000	SALESFORCE COM INC	0 750% 01/15/2015 DD 01/19/10	11/16/2011	-12 60	0 00	0 00	0 00	161 989800
KEFF21000002	LORD ABBETT CONV FIX	11/10/2011	S	444903AM0	-5 000 0000	HUMAN GENOME SCIENCES INC	2 250% 08/15/2012 DD 08/09/05	11/16/2011	5 012 50	-6 537 50	-1 525 00	-1 525 00	100 250000
KEFF21000002	LORD ABBETT CONV FIX	11/10/2011	IS	444903AM0	0 0000	HUMAN GENOME SCIENCES INC	2 250% 08/1						

KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	S	89531PAA3	-5 000 0000	TREX CO INC	6 000% 07/01/2012 DD 06/18/07	11/18/2011	5 350 00	-5 608 28	-258 28	0 00	-258 28	107 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IS	89531PAA3	0 0000	TREX CO INC	6 000% 07/01/2012 DD 06/18/07	11/18/2011	114 17	0 00	0 00	0 00	0 00	107 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	00508XAB0	15 000 0000	ACTUANT CORP	2 672% 11/15/2023 DD 11/10/03	11/15/2011	200 40	200 40	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	10112RAG9	35 000 0000	BOSTON PROPERTIES LP	3 750% 05/15/2036 DD 04/06/06	11/15/2011	656 25	656 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	165167BW6	35 000 0000	CHESAPEAKE ENERGY CORP	2 750% 11/15/2035 DD 11/08/05	11/15/2011	481 25	481 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	345370CN8	25 000 0000	FORD MOTOR CO	4 250% 11/15/2016 DD 11/09/09	11/15/2011	531 25	531 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	680223AF1	30 000 0000	OLD REPUBLIC INTERNATIONAL COR	8 000% 05/15/2012 DD 04/29/09	11/15/2011	1 200 00	1 200 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	750236AK7	10 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10	11/15/2011	150 00	150 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	795435AC0	15 000 0000	SALIX PHARMACEUTICALS LTD	2 750% 05/15/2015 DD 06/03/10	11/15/2011	206 25	206 25	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	80004CAC5	5 000 0000	SANDISK CORP	1 000% 05/15/2013 DD 05/15/06	11/15/2011	25 00	25 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/15/2011	IT	912909AE8	5 000 0000	UNITED STATES STEEL CORP	4 000% 05/15/2014 DD 05/04/09	11/15/2011	100 00	100 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/16/2011	B	996191052	1 353 6100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/16/2011	-1 353 61	1 353 61	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/16/2011	B	451055AC1	5 000 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	11/21/2011	-4 706 20	4 706 20	0 00	0 00	0 00	94 124000
KEFF21000002	LORD ABBETT CONV FIX	11/16/2011	IB	451055AC1	0 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	11/21/2011	-61 81	0 00	0 00	0 00	0 00	94 124000
KEFF21000002	LORD ABBETT CONV FIX	11/17/2011	B	996191052	5 156 8800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/17/2011	-5 156 88	5 156 88	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/17/2011	S	92342YAB5	-10 000 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	11/22/2011	11 093 76	-10 789 54	304 22	304 22	0 00	110 937600
KEFF21000002	LORD ABBETT CONV FIX	11/17/2011	IS	92342YAB5	0 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	11/22/2011	59 97	0 00	0 00	0 00	0 00	110 937600
KEFF21000002	LORD ABBETT CONV FIX	11/18/2011	B	996191052	10 486 9800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/18/2011	-10 486 98	10 486 98	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/18/2011	S	89531PAA3	-5 000 0000	TREX CO INC	6 000% 07/01/2012 DD 06/18/07	11/23/2011	5 351 50	-5 407 93	-56 43	0 00	-56 43	107 030000
KEFF21000002	LORD ABBETT CONV FIX	11/18/2011	IS	89531PAA3	0 0000	TREX CO INC	6 000% 07/01/2012 DD 06/18/07	11/23/2011	118 33	0 00	0 00	0 00	0 00	107 030000
KEFF21000002	LORD ABBETT CONV FIX	11/18/2011	S	92342YAB5	-5 000 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	11/23/2011	5 546 88	-5 390 81	156 07	156 07	0 00	110 937600
KEFF21000002	LORD ABBETT CONV FIX	11/18/2011	IS	92342YAB5	0 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	11/23/2011	30 17	0 00	0 00	0 00	0 00	110 937600
KEFF21000002	LORD ABBETT CONV FIX	11/21/2011	S	996191052	-4 768 0100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/21/2011	4 768 01	-4 768 01	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/22/2011	B	996191052	11 153 7300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/22/2011	-11 153 73	11 153 73	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/23/2011	B	996191052	11 046 8800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/23/2011	-11 046 88	11 046 88	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/28/2011	S	89531PAA3	-5 000 0000	TREX CO INC	6 000% 07/01/2012 DD 06/18/07	12/1/2011	5 385 68	-5 407 92	-22 24	0 00	-22 24	107 713600
KEFF21000002	LORD ABBETT CONV FIX	11/28/2011	IS	89531PAA3	0 0000	TREX CO INC	6 000% 07/01/2012 DD 06/18/07	12/1/2011	125 00	0 00	0 00	0 00	0 00	107 713600
KEFF21000002	LORD ABBETT CONV FIX	11/28/2011	DV	65339F309	675 0000	NEXTERA ENERGY (FPL) 8 375%	PFD SER	12/1/2011	706 64	706 64	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/28/2011	DV	65339F507	25 0000	NEXTERA ENERGY INC	PFD 7 000%	12/1/2011	21 88	21 88	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/28/2011	DV	91912F300	125 0000	VALE CAPITAL II CONVERTIBLE	RECD DIV ON 125 000	12/15/2011	105 47	105 47	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/28/2011	DV	949746804	50 0000	WELLS FARGO & CO	PFD 7 500% NON-CUMULATIVE	12/15/2011	937 50	937 50	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	B	031162AQ3	50 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	12/2/2011	-49 310 00	49 310 00	0 00	0 00	0 00	98 620000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	IB	031162AQ3	0 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	12/2/2011	-63 02	0 00	0 00	0 00	0 00	98 620000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	B	440543AE6	5 000 0000	HORNBECK OFFSHORE SERVICES INC	STEP 11/15/2026 DD 11/13/06	12/2/2011	-5 026 73	5 026 73	0 00	0 00	0 00	100 534600
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	IB	440543AE6	0 0000	HORNBECK OFFSHORE SERVICES INC	STEP 11/15/2026 DD 11/13/06	12/2/2011	-3 84	0 00	0 00	0 00	0 00	100 534600
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	B	440543AE6	5 000 0000	HORNBECK OFFSHORE SERVICES INC	STEP 11/15/2026 DD 11/13/06	12/2/2011	-5 030 35	5 030 35	0 00	0 00	0 00	100 607000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	IB	440543AE6	0 0000	HORNBECK OFFSHORE SERVICES INC	STEP 11/15/2026 DD 11/13/06	12/2/2011	-3 84	0 00	0 00	0 00	0 00	100 607000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	B	502413AW7	25 000 0000	L-3 COMMUNICATIONS HOLDINGS IN	3 000% 08/01/2035 DD 07/29/05	12/2/2011	-23 937 50	23 937 50	0 00	0 00	0 00	95 750000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	IB	502413AW7	0 0000	L-3 COMMUNICATIONS HOLDINGS IN	3 000% 08/01/2035 DD 07/29/05	12/2/2011	-252 08	0 00	0 00	0 00	0 00	95 750000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	B	576203AJ2	20 000 0000	ALPHA APPALACHIA HOLDINGS INC	3 250% 08/01/2015 DD 08/12/08	12/2/2011	-18 100 00	18 100 00	0 00	0 00	0 00	90 500000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	IB	576203AJ2	0 0000	ALPHA APPALACHIA HOLDINGS INC	3 250% 08/01/2015 DD 08/12/08	12/2/2011	-218 47	0 00	0 00	0 00	0 00	90 500000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	B	585055AM8	25 000 0000	MEDTRONIC INC	1 625% 04/15/2013 DD 04/18/06	12/2/2011	-25 075 00	25 075 00	0 00	0 00	0 00	100 300000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	IB	585055AM8	0 0000	MEDTRONIC INC	1 625% 04/15/2013 DD 04/18/06	12/2/2011	-53 04	0 00	0 00	0 00	0 00	100 300000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	B	594918AE4	25 000 0000	MICROSOFT CORP	0 000% 06/15/2013 DD 06/14/10	12/2/2011	-25 250 00	25 250 00	0 00	0 00	0 00	101 000000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	B	69073TAQ6	25 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	12/2/2011	-22 750 00	22 750 00	0 00	0 00	0 00	91 000000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	IB	69073TAQ6	0 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	12/2/2011	-2 08	0 00	0 00	0 00	0 00	91 000000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	S	001765BC9	-10 000 0000	AMR CORP	6 250% 10/15/2014 DD 09/28/09	12/2/2011	1 625 00	-10 350 52	-8 725 52	-8 725 52	0 00	16 250000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	DV	59156R116	800 0000	METLIFE INC	PFD 5 000%	12/15/2011	750 00	750 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/29/2011	DV	966387201	5 0000	WHITING PETROLEUM CORP PFD	CONV 6 250%	12/15/2011	7 81	7 81	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	031162AQ3	15 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	0 00	14 96	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	031162AQ3	10 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06	0 00	9 57	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	03739TAAB	5 000 0000	A123 SYSTEMS INC	3 750% 04/15/2016 DD 04/06/11	0 00	6 57	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	039483AW2	10 000 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	0 00	3 69	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	0 00	227 18	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	0 00	33 47	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07	0 00	52 39	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07	0 00	143 90	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	161133AE3	5 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07	0 00	19 24	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP	2 750% 11/15/2035 DD 11/08/05	0 00	5 09	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	165167CB1	25 000 0000	CHESAPEAKE ENERGY CORP	2 250% 12/15/2038 DD 05/27/08	0 00	3 65	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	171779AE1	15 000 0000	CIENA CORP	0 875% 06/15/2017 DD 06/11/07	0 00	52 87	0 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06	0 00	11 48	0 00	0 00			

KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	682189AG0	30 000 0000	ON SEMICONDUCTOR CORP	2 625% 12/15/2026 DD 12/15/06	0 00	17 19	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	6 32	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	2 34	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	19 77	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	750236AK7	5 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10	0 00	4 45	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	75508AAB2	15 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	25 12	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	75508AAB2	10 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	7 15	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	75508AAB2	5 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	0 77	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	80004CAC5	5 000 0000	SANDISK CORP	1 000% 05/15/2013 DD 05/15/06	0 00	1 51	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	854616AM1	10 000 0000	STANLEY BLACK & DECKER INC	VAR RT 05/17/2012 DD 05/17/10	0 00	240 07	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	893830AV1	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	1 10	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	893830AW9	10 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	0 34	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	BVA	893830AW9	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	0 17	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	S	996191052	-0 0300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/30/2011	0 03	-0 03	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	S	92342YAB5	-5 000 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	12/5/2011	5 570 63	-5 388 15	182 48	182 48	0 00 111 412600
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	IS	92342YAB5	0 0000	VERIFONE SYSTEMS INC	STEP 06/15/2012 DD 06/22/07	12/5/2011	32 47	0 00	0 00	0 00	111 412600
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	CW	990000PJ4	0 0000	NET OF OVERNIGHT INTEREST	AND OVERDRAFT EXPENSES	11/30/2011	-0 03	-0 03	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	11/30/2011	DV	15189T206	900 0000	CENTERPOINT ENERGY INC	VAR RT 09/15/2029 DD 09/21/99	12/15/2011	159 97	159 97	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/1/2011	B	996191052	9 139 5500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/1/2011	-9 139 55	9 139 55	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/1/2011	IT	268648AK8	5 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2011 DD 11/17/06	12/1/2011	43 75	43 75	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/1/2011	IT	268648AM4	35 000 0000	EMC CORP/MASSACHUSETTS	1 750% 12/01/2013 DD 11/17/06	12/1/2011	306 25	306 25	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/1/2011	IT	42217KAR7	20 000 0000	HEALTH CARE REIT INC	3 000% 12/01/2029 DD 03/15/10	12/1/2011	300 00	300 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/1/2011	IT	42805TAA3	5 000 0000	HERTZ GLOBAL HOLDINGS INC	5 250% 06/01/2014 DD 05/27/09	12/1/2011	131 25	131 25	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/1/2011	IT	451055AC1	40 000 0000	ICONIX BRAND GROUP INC	2 500% 06/01/2016 DD 05/23/11	12/1/2011	522 22	522 22	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/1/2011	IT	64110DAB0	20 000 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	12/1/2011	175 00	175 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/1/2011	IT	69073TAQ6	35 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	12/1/2011	525 00	525 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/2/2011	S	996191052	-173 439 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/2/2011	173 439 12	-173 439 12	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/2/2011	11 83	11 83	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/5/2011	B	996191052	5 603 1000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/5/2011	-5 603 10	5 603 10	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/5/2011	S	458660AA5	-5 000 0000	INTERDIGITAL INC/PA	2 500% 03/15/2016 DD 04/04/11	12/8/2011	5 256 55	-5 000 00	256 55	256 55	0 00 105 131000
KEFF21000002	LORD ABBETT CONV FIX	12/5/2011	IS	458660AA5	0 0000	INTERDIGITAL INC/PA	2 500% 03/15/2016 DD 04/04/11	12/8/2011	28 82	0 00	0 00	0 00	105 131000
KEFF21000002	LORD ABBETT CONV FIX	12/5/2011	S	98310WAC2	-5 000 0000	WYNDHAM WORLDWIDE CORP	3 500% 05/01/2012 DD 05/19/09	12/8/2011	14 475 50	-6 707 33	7 768 17	7 768 17	289 510000
KEFF21000002	LORD ABBETT CONV FIX	12/5/2011	IS	98310WAC2	0 0000	WYNDHAM WORLDWIDE CORP	3 500% 05/01/2012 DD 05/19/09	12/8/2011	17 99	0 00	0 00	0 00	289 510000
KEFF21000002	LORD ABBETT CONV FIX	12/6/2011	B	285512AB5	5 000 0000	ELECTRONIC ARTS INC	0 750% 07/15/2016 DD 07/20/11	12/9/2011	-5 111 85	5 111 85	0 00	0 00	102 237000
KEFF21000002	LORD ABBETT CONV FIX	12/6/2011	IB	285512AB5	0 0000	ELECTRONIC ARTS INC	0 750% 07/15/2016 DD 07/20/11	12/9/2011	-14 48	0 00	0 00	0 00	102 237000
KEFF21000002	LORD ABBETT CONV FIX	12/7/2011	B	996191052	1 2000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/7/2011	-1 20	1 20	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/7/2011	SW	45071RAA7	-30 000 0000	DELIVER SHARES FOR 45071RAA5	IXIA	0 00	-30 155 50	-30 155 50	-30 155 50	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/7/2011	SD	45071RAA5	30 000 0000	RECEIVE SHARES FOR 45071RAA7	IXIA	0 00	30 155 50	30 155 50	30 155 50	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/7/2011	CW	881624209	7 0000	FOREIGN TAX WITHHELD	TEVA PHARMACEUTICAL INDUSTRIES	12/7/2011	-0 30	-0 30	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/8/2011	B	996191052	19 778 8600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/8/2011	-19 778 86	19 778 86	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/9/2011	B	631158AD4	5 000 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05	12/14/2011	-2 319 26	2 319 26	0 00	0 00	46 385200
KEFF21000002	LORD ABBETT CONV FIX	12/9/2011	IB	631158AD4	0 0000	NASH FINCH CO	STEP 03/15/2035 DD 09/15/05	12/14/2011	-20 17	0 00	0 00	0 00	46 385200
KEFF21000002	LORD ABBETT CONV FIX	12/9/2011	B	65410B201	100 0000	NIELSEN HOLDINGS BV	PFD 6 25%	12/14/2011	-5 562 08	5 562 08	0 00	0 00	55 620800
KEFF21000002	LORD ABBETT CONV FIX	12/9/2011	S	996191052	-5 126 3300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/9/2011	5 126 33	-5 126 33	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/12/2011	DV	172967416	350 0000	CITIGROUP INC	PFD 7 500%	12/15/2011	48 30	48 30	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/12/2011	DV	172967416	350 0000	CITIGROUP INC	PFD 7 500%	12/15/2011	607 95	607 95	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/13/2011	S	795435AC0	-15 000 0000	SALIX PHARMACEUTICALS LTD	2 750% 05/15/2015 DD 06/03/10	12/16/2011	18 431 25	-15 957 75	2 473 50	1 329 75	1 143 75 122 875000
KEFF21000002	LORD ABBETT CONV FIX	12/13/2011	IS	795435AC0	0 0000	SALIX PHARMACEUTICALS LTD	2 750% 05/15/2015 DD 06/03/10	12/16/2011	35 52	0 00	0 00	0 00	122 875000
KEFF21000002	LORD ABBETT CONV FIX	12/13/2011	DV	G98290102	693 0000	XL GROUP PLC	RECD DIV ON 693 000	12/30/2011	76 23	76 23	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/14/2011	S	996191052	-7 901 5100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/14/2011	7 901 51	-7 901 51	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	BVA	153435AA0	5 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	0 00	21 42	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	BVA	153435AA0	30 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	0 00	145 53	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	B	996191052	5 889 1800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/15/2011	-5 889 18	5 889 18	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	S	153435AA0	-35 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	12/20/2011	29 881 25	-31 062 38	-1 181 13	0 00	-1 181 13 85 375000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IS	153435AA0	0 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	12/20/2011	277 08	0 00	0 00	0 00	85 375000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	15189T206	900 0000	CENTERPOINT ENERGY INC	VAR RT 09/15/2029 DD 09/21/99	12/15/2011	262 13	262 13	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	165167CB1	25 000 0000	CHESAPEAKE ENERGY CORP	2 250% 12/15/2038 DD 05/27/08	12/15/2011	281 25	281 25	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	171779AE1	15 000 0000	CIENA CORP	0 875% 06/15/2017 DD 06/11/07	12/15/2011	65 63	65 63	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	29444UAH9	15 000 0000	EQUINIX INC	4 750% 06/15/2016 DD 06/12/09	12/15/2011	356 25	356 25	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	422368AA8	10 000 0000	HEARTWARE INTERNATIONAL INC	3 500% 12/15/2017 DD 12/15/10	12/15/2011	175 00	175 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	436440AB7	5 000 0000	HOLOGIC INC	STEP 12/15/2037 DD 11/23/10	12/15/2011	50 00	50 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	45071RAA5	30 000 0000	IXIA	3 000% 12/15/2015 DD 12/07/10	12/15/2011	450 00	450 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	458140AD2	20 000 0000	INTEL CORP	2 950% 12/15/2035 DD 12/16/05	12/15/2011	295 00	295 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	608753AB5	15 000 0000	MOLYCORP INC	3 250% 06/15/2016 DD 06/15/11	12/15/2011	243 75	243 75	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/15/2011	IT	681904AN8	10 000 0000	OMICARE INC	3 750% 12/15/2025 DD 12/07/10	12/15/2011	187 50	187 50	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV												

KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	IB	436440AB7	0 0000	HOLOGIC INC	STEP 12/15/2037 DD 11/23/10	12/22/2011	-1 94	0 00	0 00	0 00	0 00	108 875000
KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	B	440543AE6	5 000 0000	HORNBECK OFFSHORE SERVICES INC	STEP 11/15/2026 DD 11/13/06	12/22/2011	-5 018 75	5 018 75	0 00	0 00	0 00	100 375000
KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	IB	440543AE6	0 0000	HORNBECK OFFSHORE SERVICES INC	STEP 11/15/2026 DD 11/13/06	12/22/2011	-8 35	0 00	0 00	0 00	0 00	100 375000
KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	B	64110DAB0	5 000 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	12/22/2011	-6 207 89	6 207 89	0 00	0 00	0 00	124 157800
KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	IB	64110DAB0	0 0000	NETAPP INC	1 750% 06/01/2013 DD 06/01/09	12/22/2011	-5 10	0 00	0 00	0 00	0 00	124 157800
KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	B	78388JAN6	5 000 0000	SBA COMMUNICATIONS CORP	1 875% 05/01/2013 DD 05/16/08	12/22/2011	-5 487 50	5 487 50	0 00	0 00	0 00	109 750000
KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	IB	78388JAN6	0 0000	SBA COMMUNICATIONS CORP	1 875% 05/01/2013 DD 05/16/08	12/22/2011	-13 28	0 00	0 00	0 00	0 00	109 750000
KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	B	79466LAB0	5 000 0000	SALESFORCE COM INC	0 750% 01/15/2015 DD 01/19/10	12/22/2011	-6 987 50	6 987 50	0 00	0 00	0 00	139 750000
KEFF21000002	LORD ABBETT CONV FIX	12/19/2011	IB	79466LAB0	0 0000	SALESFORCE COM INC	0 750% 01/15/2015 DD 01/19/10	12/22/2011	-16 35	0 00	0 00	0 00	0 00	139 750000
KEFF21000002	LORD ABBETT CONV FIX	12/20/2011	B	996191052	30 158 3300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/20/2011	-30 158 33	30 158 33	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/20/2011	S	80007P604	-25 0000	SANDRIDGE ENERGY INC PFD CONV		12/23/2011	2 721 39	-3 166 73	-445 34	-445 34	0 00	108 858000
KEFF21000002	LORD ABBETT CONV FIX	12/21/2011	S	996191052	-1 627 0500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/21/2011	1 627 05	-1 627 05	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/21/2011	DV	316773209	225 0000	FIFTH THIRD BANCORP DEPOSITARY	SH REPSTG 1/250TH INT PERP	12/30/2011	478 13	478 13	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/22/2011	B	69351T114	100 0000	PPL CORP	PFD 8 750%	12/28/2011	-5 511 61	5 511 61	0 00	0 00	0 00	55 076100
KEFF21000002	LORD ABBETT CONV FIX	12/22/2011	S	996191052	-34 510 9500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/22/2011	34 510 95	-34 510 95	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002		12/23/2011	150 000 00	150 000 00	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/23/2011	B	996191052	152 721 3900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/23/2011	-152 721 39	152 721 39	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/27/2011	B	039483AW2	5 000 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	12/30/2011	-5 031 25	5 031 25	0 00	0 00	0 00	100 625000
KEFF21000002	LORD ABBETT CONV FIX	12/27/2011	IB	039483AW2	0 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	12/30/2011	-16 41	0 00	0 00	0 00	0 00	100 625000
KEFF21000002	LORD ABBETT CONV FIX	12/27/2011	B	24823QAC1	12 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11	12/30/2011	-8 370 00	8 370 00	0 00	0 00	0 00	69 750000
KEFF21000002	LORD ABBETT CONV FIX	12/27/2011	IB	24823QAC1	0 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11	12/30/2011	-158 13	0 00	0 00	0 00	0 00	69 750000
KEFF21000002	LORD ABBETT CONV FIX	12/27/2011	B	285512AB5	10 000 0000	ELECTRONIC ARTS INC	0 750% 07/15/2016 DD 07/20/11	12/30/2011	-9 825 00	9 825 00	0 00	0 00	0 00	98 250000
KEFF21000002	LORD ABBETT CONV FIX	12/27/2011	IB	285512AB5	0 0000	ELECTRONIC ARTS INC	0 750% 07/15/2016 DD 07/20/11	12/30/2011	-33 33	0 00	0 00	0 00	0 00	98 250000
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	B	153435AA0	20 000 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	1/3/2012	-16 100 00	16 100 00	0 00	0 00	0 00	80 500000
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	IB	153435AA0	0 0000	CENTRAL EUROPEAN DISTRIBUTION	3 000% 03/15/2013 DD 03/07/08	1/3/2012	-180 00	0 00	0 00	0 00	0 00	80 500000
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	B	165167BW6	10 000 0000	CHESAPEAKE ENERGY CORP	2 750% 11/15/2035 DD 11/08/05	1/3/2012	-9 931 80	9 931 80	0 00	0 00	0 00	99 318000
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	IB	165167BW6	0 0000	CHESAPEAKE ENERGY CORP	2 750% 11/15/2035 DD 11/08/05	1/3/2012	-36 67	0 00	0 00	0 00	0 00	99 318000
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	B	29444UAH9	5 000 0000	EQUINIX INC	4 750% 06/15/2016 DD 06/12/09	1/3/2012	-7 092 50	7 092 50	0 00	0 00	0 00	141 850000
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	IB	29444UAH9	0 0000	EQUINIX INC	4 750% 06/15/2016 DD 06/12/09	1/3/2012	-11 88	0 00	0 00	0 00	0 00	141 850000
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	B	69351T114	200 0000	PPL CORP	PFD 8 750%	1/3/2012	-11 094 00	11 094 00	0 00	0 00	0 00	55 430000
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	B	893830AW9	25 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	1/3/2012	-24 546 88	24 546 88	0 00	0 00	0 00	98 187520
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	IB	893830AW9	0 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	1/3/2012	-18 75	0 00	0 00	0 00	0 00	98 187520
KEFF21000002	LORD ABBETT CONV FIX	12/28/2011	S	996191052	-5 511 6100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/28/2011	5 511 61	-5 511 61	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	B	039483AW2	20 000 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	1/4/2012	-20 170 00	20 170 00	0 00	0 00	0 00	100 850000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	IB	039483AW2	0 0000	ARCHER-DANIELS-MIDLAND CO	0 875% 02/15/2014 DD 02/22/07	1/4/2012	-67 57	0 00	0 00	0 00	0 00	100 850000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	B	25388BAC8	5 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	1/4/2012	-4 137 50	4 137 50	0 00	0 00	0 00	82 750000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	IB	25388BAC8	0 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10	1/4/2012	-17 50	0 00	0 00	0 00	0 00	82 750000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	B	375558AN3	15 000 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	1/4/2012	-16 331 25	16 331 25	0 00	0 00	0 00	108 875000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	IB	375558AN3	0 0000	GILEAD SCIENCES INC	1 000% 05/01/2014 DD 07/30/10	1/4/2012	-26 25	0 00	0 00	0 00	0 00	108 875000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	B	69351T114	200 0000	PPL CORP	PFD 8 750%	1/4/2012	-11 130 00	11 130 00	0 00	0 00	0 00	55 610000
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	B	893830AW9	20 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	1/4/2012	-19 662 50	19 662 50	0 00	0 00	0 00	98 312500
KEFF21000002	LORD ABBETT CONV FIX	12/29/2011	IB	893830AW9	0 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	1/4/2012	-15 83	0 00	0 00	0 00	0 00	98 312500
KEFF21000002	LORD ABBETT CONV FIX	12/30/2011	S	996191052	-22 879 7600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/30/2011	22 879 76	-22 879 76	0 00	0 00	0 00	1 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	031162AQ3	0 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06		0 00	15 48	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	031162AQ3	10 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06		0 00	9 91	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	031162AQ3	50 000 0000	AMGEN INC	0 375% 02/01/2013 DD 08/01/06		0 00	48 47	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	03739TAA6	5 000 0000	A123 SYSTEMS INC	3 750% 04/15/2016 DD 04/06/11		0 00	6 82	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	161133AE3	10 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	54 54	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	161133AE3	30 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	149 70	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	161133AE3	5 000 0000	CHARMING SHOPPES INC	1 125% 05/01/2014 DD 04/30/07		0 00	19 99	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	165167BW6	25 000 0000	CHESAPEAKE ENERGY CORP	2 750% 11/15/2035 DD 11/08/05		0 00	5 28	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	165167CB1	25 000 0000	CHESAPEAKE ENERGY CORP	2 250% 12/15/2038 DD 05/27/08		0 00	3 78	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	171779AE1	15 000 0000	CIENA CORP	0 875% 06/15/2017 DD 06/11/07		0 00	54 96	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	24823QAC1	12 000 0000	DENDREON CORP	2 875% 01/15/2016 DD 01/20/11		0 00	3 92	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	25388BAC8	5 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10		0 00	7 26	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	25388BAC8	10 000 0000	DIGITAL RIVER INC	2 000% 11/01/2030 DD 11/01/10		0 00	0 30	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	285512AB5	10 000 0000	ELECTRONIC ARTS INC	0 750% 07/15/2016 DD 07/20/11		0 00	0 21	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	33832DAB2	10 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06		0 00	11 95	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	33832DAB2	5 000 0000	FIVE STAR QUALITY CARE INC	3 750% 10/15/2026 DD 10/18/06		0 00	3 37	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	444903AN8	10 000 0000	HUMAN GENOME SCIENCES	3 000% 11/15/2018 DD 11/07/11		0 00	1 09	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	502413AW7	15 000 0000	L-3 COMMUNICATIONS HOLDINGS IN	3 000% 08/01/2035 DD 07/29/05		0 00	1 22	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	502413AW7	10 000 0000	L-3 COMMUNICATIONS HOLDINGS IN	3 000% 08/01/2035 DD 07/29/05		0 00	0 73	0 00	0 00	0 00	0 000000
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	502413AW7	25 000 0000	L-3 COMMUNICATIONS HOLDINGS IN	3 000% 08/01/2035 DD 07/29/05		0 00	2 47	0 00	0 00</		

KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	6 55	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	69073TAQ6	5 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	2 43	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	69073TAQ6	10 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	20 52	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	69073TAQ6	25 000 0000	OWENS-BROCKWAY GLASS CONTAINER	3 000% 06/01/2015 DD 05/07/10	0 00	48 40	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	750236AK7	5 000 0000	RADIAN GROUP INC	3 000% 11/15/2017 DD 11/15/10	0 00	4 61	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	75508AAB2	15 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	26 09	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	75508AAB2	10 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	7 42	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	75508AAB2	5 000 0000	RAYONIER TRS HOLDINGS INC	3 750% 10/15/2012 DD 10/16/07	0 00	0 80	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	80004CAC5	5 000 0000	SANDISK CORP	1 000% 05/15/2013 DD 05/15/06	0 00	2 23	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	854616AM1	10 000 0000	STANLEY BLACK & DECKER INC	VAR RT 05/17/2012 DD 05/17/10	0 00	248 07	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	893830AW9	10 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	0 35	0 00	0 00	0 00	0 000000	
KEFF21000002	LORD ABBETT CONV FIX	12/31/2011	BVA	893830AW9	5 000 0000	TRANSOCEAN INC	1 500% 12/15/2037 DD 12/11/07	0 00	0 17	0 00	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	1/31/2011	B	957663305	932 4860	WESTERN ASSET CORE BOND	PORTFOLIO INS	1/31/2011	-10 723 59	10 723 59	0 00	0 00	11 500000	
KEFF22000002	WESTERN ASSET BOND	1/31/2011	IT	957663305	0 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	1/31/2011	10 723 59	10 723 59	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	2/28/2011	B	957663305	906 1620	WESTERN ASSET CORE BOND	PORTFOLIO INS	2/28/2011	-10 466 17	10 466 17	0 00	0 00	11 550000	
KEFF22000002	WESTERN ASSET BOND	2/28/2011	IT	957663305	0 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	2/28/2011	10 466 17	10 466 17	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	3/29/2011	CD	NA9123459	0 0000	RECD FROM KEFF3000002	PORTFOLIO INS	3/29/2011	775 000 00	775 000 00	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	3/29/2011	B	957663305	67 274 3060	WESTERN ASSET CORE BOND	PORTFOLIO INS	3/30/2011	-775 000 00	775 000 00	0 00	0 00	11 520000	
KEFF22000002	WESTERN ASSET BOND	3/29/2011	B	9999999A5	775 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	3/29/2011	-775 000 00	775 000 00	0 00	0 00	1 000000	
KEFF22000002	WESTERN ASSET BOND	3/29/2011	S	9999999A5	-775 000 0000	COMMIT TO PUR MUTUAL FD	1110890066216	3/30/2011	775 000 00	-775 000 00	0 00	0 00	1 000000	
KEFF22000002	WESTERN ASSET BOND	3/31/2011	B	957663305	984 3190	WESTERN ASSET CORE BOND	PORTFOLIO INS	3/31/2011	-11 359 04	11 359 04	0 00	0 00	11 540000	
KEFF22000002	WESTERN ASSET BOND	3/31/2011	IT	957663305	0 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	3/31/2011	11 359 04	11 359 04	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	4/29/2011	B	957663305	1 066 7330	WESTERN ASSET CORE BOND	PORTFOLIO INS	4/29/2011	-12 438 11	12 438 11	0 00	0 00	11 660000	
KEFF22000002	WESTERN ASSET BOND	4/29/2011	IT	957663305	1 066 7330	WESTERN ASSET CORE BOND	PORTFOLIO INS	4/29/2011	12 438 11	12 438 11	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	5/31/2011	B	957663305	1 054 4150	WESTERN ASSET CORE BOND	PORTFOLIO INS	5/31/2011	-12 410 47	12 410 47	0 00	0 00	11 770000	
KEFF22000002	WESTERN ASSET BOND	5/31/2011	IT	957663305	0 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	5/31/2011	12 410 47	12 410 47	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	6/30/2011	B	957663305	1 070 5540	WESTERN ASSET CORE BOND	PORTFOLIO INS	6/30/2011	-12 514 78	12 514 78	0 00	0 00	11 690000	
KEFF22000002	WESTERN ASSET BOND	6/30/2011	IT	957663305	0 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	6/30/2011	12 514 78	12 514 78	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	7/29/2011	B	957663305	1 180 1810	WESTERN ASSET CORE BOND	PORTFOLIO INS	7/29/2011	-13 937 94	13 937 94	0 00	0 00	11 810000	
KEFF22000002	WESTERN ASSET BOND	7/29/2011	IT	957663305	1 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	7/29/2011	13 937 94	13 937 94	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	8/22/2011	S	957663305	-35 744 3230	WESTERN ASSET CORE BOND	PORTFOLIO INS	8/23/2011	425 000 00	-412 856 16	12 143 84	12 143 84	0 00	11 890000
KEFF22000002	WESTERN ASSET BOND	8/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002	PORTFOLIO INS	8/23/2011	-425 000 00	-425 000 00	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	8/31/2011	B	957663305	1 083 2760	WESTERN ASSET CORE BOND	PORTFOLIO INS	8/31/2011	-12 815 15	12 815 15	0 00	0 00	11 830000	
KEFF22000002	WESTERN ASSET BOND	8/31/2011	S	957663305	-10 566 3570	WESTERN ASSET CORE BOND	PORTFOLIO INS	9/1/2011	125 000 00	-121 724 43	3 275 57	3 275 57	0 00	11 830000
KEFF22000002	WESTERN ASSET BOND	8/31/2011	IT	957663305	1 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	8/31/2011	12 815 15	12 815 15	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	9/1/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002	PORTFOLIO INS	9/1/2011	-125 000 00	-125 000 00	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	9/30/2011	B	957663305	1 053 1470	WESTERN ASSET CORE BOND	PORTFOLIO INS	9/30/2011	-12 469 26	12 469 26	0 00	0 00	11 840000	
KEFF22000002	WESTERN ASSET BOND	9/30/2011	DV	957663305	1 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	9/30/2011	12 469 26	12 469 26	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	10/31/2011	B	957663305	936 6140	WESTERN ASSET CORE BOND	PORTFOLIO INS	10/31/2011	-11 126 97	11 126 97	0 00	0 00	11 880000	
KEFF22000002	WESTERN ASSET BOND	10/31/2011	DV	957663305	1 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	10/31/2011	11 126 97	11 126 97	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	11/30/2011	B	957663305	936 0410	WESTERN ASSET CORE BOND	PORTFOLIO INS	11/30/2011	-11 026 56	11 026 56	0 00	0 00	11 780000	
KEFF22000002	WESTERN ASSET BOND	11/30/2011	DV	957663305	1 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	11/30/2011	11 026 56	11 026 56	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	12/22/2011	S	957663305	-16 920 4740	WESTERN ASSET CORE BOND	PORTFOLIO INS	12/23/2011	200 000 00	-196 177 22	3 822 78	3 822 78	0 00	11 820000
KEFF22000002	WESTERN ASSET BOND	12/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002	PORTFOLIO INS	12/23/2011	-200 000 00	-200 000 00	0 00	0 00	0 000000	
KEFF22000002	WESTERN ASSET BOND	12/30/2011	B	957663305	976 5710	WESTERN ASSET CORE BOND	PORTFOLIO INS	12/30/2011	-11 582 13	11 582 13	0 00	0 00	11 860000	
KEFF22000002	WESTERN ASSET BOND	12/30/2011	DV	957663305	1 0000	WESTERN ASSET CORE BOND	PORTFOLIO INS	12/30/2011	11 582 13	11 582 13	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	1/31/2011	B	693390700	896 2570	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	1/31/2011	-9 724 39	9 724 39	0 00	0 00	10 850002	
KEFF23000002	PIMCO TOTAL RETURN F	1/31/2011	DV	693390700	1 0000	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	1/31/2011	9 724 39	9 724 39	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	2/28/2011	B	693390700	928 5850	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	2/28/2011	-10 103 01	10 103 01	0 00	0 00	10 880000	
KEFF23000002	PIMCO TOTAL RETURN F	2/28/2011	DV	693390700	0 0000	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	2/28/2011	10 103 01	10 103 01	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	3/29/2011	CD	NA9123459	0 0000	RECD FORM KEFF3000002	INSTITUTIONAL	3/29/2011	850 000 00	850 000 00	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	3/29/2011	B	693390700	78 268 8770	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	3/30/2011	-850 000 00	850 000 00	0 00	0 00	10 860000	
KEFF23000002	PIMCO TOTAL RETURN F	3/29/2011	B	9999999A5	850 000 0000	COMMIT TO PUR MUTUAL FD	UNEXECUTED	3/29/2011	-850 000 00	850 000 00	0 00	0 00	1 000000	
KEFF23000002	PIMCO TOTAL RETURN F	3/29/2011	S	9999999A5	-850 000 0000	COMMIT TO PUR MUTUAL FD	1110880063256	3/30/2011	850 000 00	-850 000 00	0 00	0 00	1 000000	
KEFF23000002	PIMCO TOTAL RETURN F	3/31/2011	B	693390700	978 9420	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	3/31/2011	-10 650 89	10 650 89	0 00	0 00	10 880001	
KEFF23000002	PIMCO TOTAL RETURN F	3/31/2011	DV	693390700	0 0000	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	3/31/2011	10 650 89	10 650 89	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	4/29/2011	B	693390700	1 186 2230	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	4/29/2011	-13 084 04	13 084 04	0 00	0 00	11 030000	
KEFF23000002	PIMCO TOTAL RETURN F	4/29/2011	DV	693390700	1 186 2230	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	4/29/2011	13 084 04	13 084 04	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	5/31/2011	B	693390700	1 193 2200	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	5/31/2011	-13 197 01	13 197 01	0 00	0 00	11 059997	
KEFF23000002	PIMCO TOTAL RETURN F	5/31/2011	DV	693390700	0 0000	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	5/31/2011	13 197 01	13 197 01	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	6/30/2011	B	693390700	1 150 2560	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	6/30/2011	-12 641 31	12 641 31	0 00	0 00	10 989997	
KEFF23000002	PIMCO TOTAL RETURN F	6/30/2011	DV	693390700	0 0000	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	6/30/2011	12 641 31	12 641 31	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	7/29/2011	B	693390700	1 077 3670	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	7/29/2011	-11 958 77	11 958 77	0 00	0 00	11 099997	
KEFF23000002	PIMCO TOTAL RETURN F	7/29/2011	DV	693390700	1 0000	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	7/29/2011	11 958 77	11 958 77	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	8/22/2011	S	693390700	-38 566 2430	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	8/23/2011	425 000 00	-421 013 80	3 986 20	3 986 20	0 00	11 020000
KEFF23000002	PIMCO TOTAL RETURN F	8/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF3000002	INSTITUTIONAL	8/23/2011	-425 000 00	-425 000 00	0 00	0 00	0 000000	
KEFF23000002	PIMCO TOTAL RETURN F	8/31/2011	B	693390700	992 8310	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	8/31/2011	-10 931 07	10 931 07	0 00	0 00	11 010001	
KEFF23000002	PIMCO TOTAL RETURN F	8/31/2011	S	693390700	-11 353 3150	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	9/1/2011	125 000 00	-123 297 00	1 703 00	1 703 00	0 00	11 010000
KEFF23000002	PIMCO TOTAL RETURN F	8/31/2011	DV	693390700	1 0000	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	8/31/2011	10 931 07	10 931 07	0 00	0 00	0 000000	

KEFF23000002	PIMCO TOTAL RETURN F	12/30/2011	B	693390700	1 098 2350	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	1/4/2012	-11 937 81	11 937 81	0 00	0 00	0 00	10 869996
KEFF23000002	PIMCO TOTAL RETURN F	12/30/2011	DV	693390700	1 0000	PIMCO TOTAL RETURN FUND	INSTITUTIONAL	12/30/2011	11 937 81	11 937 81	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/3/2011	B	996191052	0 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/3/2011	-0 12	0 12	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/3/2011	IT	996087094	0 0000	BSDT-LATE MONEY DEPOSIT ACCT	0 025% 12/31/2049 DD 06/26/97	1/3/2011	0 12	0 12	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/4/2011	CW	NA9123459	0 0000	PYMT TO BNYMELLON		1/4/2011	-463 42	-463 42	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/4/2011	S	996191052	-426 9300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/4/2011	426 93	-426 93	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/4/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/4/2011	36 49	36 49	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/6/2011	B	996191052	231 3100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/6/2011	-231 31	231 31	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/6/2011	CD	00184A105	0 0000	AOL TIME WARNER INC & SEC FA	CLASS ACT PROCEEDS	1/6/2011	231 31	231 31	231 31	231 31	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/12/2011	CW	NA9123459	0 0000	TRANS TO KEFF1400002		1/12/2011	-275 14	-275 14	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/12/2011	CW	NA9123459	0 0000	TRANS TO KEFF1300002		1/12/2011	-104 68	-104 68	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/12/2011	CW	NA9123459	0 0000	TRSF TO KEFF1900002		1/12/2011	-83 73	-83 73	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/12/2011	S	996191052	-463 5500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/12/2011	463 55	-463 55	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/13/2011	B	996191052	73 1500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/13/2011	-73 15	73 15	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/13/2011	CD	984121103	0 0000	XEROX CORP II	CLASS ACT PROCEEDS	1/13/2011	73 15	73 15	73 15	73 15	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/24/2011	CD	NA9123459	0 0000	SECURITIES LENDING EARNINGS	IN THE MONTH OF DECEMBER 2010	1/24/2011	52 13	52 13	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/24/2011	B	996191052	52 1300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/24/2011	-52 13	52 13	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/25/2011	B	996191052	11 9800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/25/2011	-11 98	11 98	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/25/2011	CD	902124106	0 0000	TYCO INTERNATIONAL LTD	CLASS ACT PROCEEDS	1/25/2011	11 98	11 98	11 98	11 98	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/25/2011	CD	91324P102	0 0000	CLASS ACTION PROCEEDS	UNITEDHEALTH GROUP INC	1/25/2011	144 09	144 09	144 09	144 09	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/26/2011	CW	NA9123459	0 0000	PYMT TO BNYMELLON	FOR INV # 376400	1/26/2011	-463 37	-463 37	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/26/2011	S	996191052	-463 3700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/26/2011	463 37	-463 37	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/28/2011	CW	NA9123459	0 0000	ENNIS KNUPP & ASSOC CONSULTING	FEES INV#089290	1/28/2011	-360 85	-360 85	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	1/28/2011	S	996191052	-360 8500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/28/2011	360 85	-360 85	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	1/31/2011	B	996191052	144 0900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	1/31/2011	-144 09	144 09	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	2/2/2011	B	996191052	31 9500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/2/2011	-31 95	31 95	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	2/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/2/2011	31 95	31 95	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	2/15/2011	CW	NA9123459	0 0000	PYMT TO BNY MELLON		2/15/2011	-465 20	-465 20	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	2/15/2011	S	996191052	-465 2000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/15/2011	465 20	-465 20	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	2/16/2011	CW	NA9123459	0 0000	TRANS TO KEFF2100002		2/16/2011	-2 329 24	-2 329 24	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	2/16/2011	S	996191052	-2 329 2400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/16/2011	2 329 24	-2 329 24	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	2/22/2011	CD	NA9123459	0 0000	SECURITIES LENDING EARNINGS	IN THE MONTH OF JANUARY 2011	2/22/2011	53 77	53 77	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	2/22/2011	B	996191052	125 1000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/22/2011	-125 10	125 10	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	2/22/2011	CD	00184A105	0 0000	AOL TIME WARNER INC & SEC FA	CLASS ACT PROCEEDS	2/22/2011	71 33	71 33	71 33	71 33	0 00	0 000000
KEFF30000002	KEF CASH FLOW	2/23/2011	B	996191052	187 4900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/23/2011	-187 49	187 49	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	2/23/2011	CD	28336L109	0 0000	EL PASO CORPORATION	CLASS ACT PROCEEDS	2/23/2011	187 49	187 49	187 49	187 49	0 00	0 000000
KEFF30000002	KEF CASH FLOW	2/28/2011	B	996191052	185 4400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	2/28/2011	-185 44	185 44	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	2/28/2011	CD	170388102	0 0000	CHOICEPOINT INC	CLASS ACT PROCEEDS	2/28/2011	185 44	185 44	185 44	185 44	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/1/2011	CW	NA9123459	0 0000	TRANS TO KEFF1500002		3/1/2011	-1 378 40	-1 378 40	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/1/2011	S	996191052	-595 1200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/1/2011	595 12	-595 12	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	3/1/2011	CD	98157D106	0 0000	WORLDCOM INC	CLASS ACT PROCEEDS	3/1/2011	783 28	783 28	783 28	783 28	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/2/2011	B	996191052	28 1700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/2/2011	-28 17	28 17	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	3/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/2/2011	28 17	28 17	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/21/2011	CD	NA9123459	0 0000	SECURITIES LENDING EARNINGS	IN THE MONTH OF FEBRUARY 2011	3/21/2011	56 04	56 04	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/21/2011	B	996191052	56 0400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/21/2011	-56 04	56 04	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	3/28/2011	CD	NA9123459	0 0000	COMPANY CONTRIBUTION		3/28/2011	5 000 000 00	5 000 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/28/2011	B	996191052	5 000 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/28/2011	-5 000 000 00	5 000 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF2100002		3/29/2011	-415 000 00	-415 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF1600002		3/29/2011	-75 000 00	-75 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF1020002		3/29/2011	-50 000 00	-50 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF1040002		3/29/2011	-25 000 00	-25 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF1800002		3/29/2011	-150 000 00	-150 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF1010002		3/29/2011	-340 000 00	-340 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF1030002		3/29/2011	-25 000 00	-25 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF2300002		3/29/2011	-850 000 00	-850 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	CW	NA9123459	0 0000	TRANS TO KEFF2200002		3/29/2011	-775 000 00	-775 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/29/2011	S	996191052	-2 705 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/29/2011	2 705 000 00	-2 705 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	3/30/2011	CW	NA9123459	0 0000	TRANS TO KEFF1700002		3/30/2011	-450 000 00	-450 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/30/2011	S	996191052	-450 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/30/2011	450 000 00	-450 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	3/31/2011	CW	NA9123459	0 0000	TRANS TO KEFF1900002		3/31/2011	-100 000 00	-100 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/31/2011	CW	NA9123459	0 0000	TRANS TO KEFF1300002		3/31/2011	-700 000 00	-700 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/31/2011	CW	NA9123459	0 0000	TRANS TO KEFF1400002		3/31/2011	-450 000 00	-450 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	3/31/2011	S	996191052	-1 250 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	3/31/2011	1 250 000 00	-1 250 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	4/1/2011	CW	NA9123459	0 0000	TRANS TO KEFF1050002		4/1/2011	-75 000 00	-75 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/1/2011	S	996191052	-75 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/1/2011	75 000 00	-75 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	4/4/2011	B	996191052	78 5600	DREYFUS INSTL RESV MM FD INSTL								

KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	ATHLETIC STYLE PROG RELATED AP	PAREL ADMIN FEES	4/27/2011	-455 40	-455 40	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	JEAN TESORIERO REIMB JET BLUE	FLIGHT ADMIN FEES	4/27/2011	-244 40	-244 40	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	RPC NET PRODUCTS PROG RELATED	ART ADMIN FEES	4/27/2011	-840 00	-840 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	FRIENDS OF THE COLD SPRING HAR	BOR FISH HATCHERY WELCOME SCHO	4/27/2011	-5 000 00	-5 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	CORO NY LEADERSHIP CENTER IN	SUPPORT OF THE EXPLORING LEAD-	4/27/2011	-20 000 00	-20 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	BOSTON EDU DEVELOPMENT FDN IN	SUPPORT OF BOSTON LATIN SCHOOL	4/27/2011	-10 000 00	-10 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	LITERACY SUFFOLK TUTOR AS	ADULT EDU TRAINING WORKSHOPS	4/27/2011	-5 000 00	-5 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	FRANKLIN PARK COALITION IN	SUPPORT GREEN TEENS YOUTH STE-	4/27/2011	-10 000 00	-10 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	CHARLES RIVER CONSERVANCY IN	SUPPORT HIGH SCHOOL VOLUNTEER	4/27/2011	-10 000 00	-10 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	BROOKLYN PUBLIC LIBRARY IN SUP	PORT 2011 SUMMER READING PROG	4/27/2011	-15 000 00	-15 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	CW	NA9123459	0 0000	THE NATIONAL JAZZ MUSEUM IN	HARLEM IN SUPPORT OF SAVORY IN	4/27/2011	-20 000 00	-20 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/27/2011	S	996191052	-213 225 9100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/27/2011	213 225 91	-213 225 91	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	4/29/2011	CD	NA9123459	0 0000	RECD FORM KEFF14000002		4/29/2011	425 000 00	425 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	4/29/2011	B	996191052	425 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	4/29/2011	-425 000 00	425 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	5/2/2011	CW	NA9123459	0 0000	TRANS TO KEFF15000002		5/2/2011	-425 000 00	-425 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/2/2011	S	996191052	-425 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/2/2011	425 000 00	-425 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	5/3/2011	B	996191052	90 2200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/3/2011	-90 22	90 22	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	5/3/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/3/2011	90 22	90 22	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/5/2011	CW	NA9123459	0 0000	TRANS TO KEFF19000002		5/5/2011	-90 15	-90 15	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/5/2011	CW	NA9123459	0 0000	TRANS TO KEFF14000002		5/5/2011	-299 41	-299 41	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/5/2011	CW	NA9123459	0 0000	TRANS TO KEFF13000002		5/5/2011	-125 39	-125 39	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/5/2011	S	996191052	-514 9500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/5/2011	514 95	-514 95	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	5/6/2011	B	996191052	1 135 8100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/6/2011	-1 135 81	1 135 81	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	5/6/2011	CD	111320107	0 0000	BROADCOM CORP (2006)	CLASS ACT PROCEEDS	5/6/2011	1 135 81	1 135 81	1 135 81	1 135 81	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/13/2011	CW	NA9123459	0 0000	BNY MELLON 03/01/11 - 03/31/11		5/13/2011	-557 01	-557 01	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/13/2011	CW	NA9123459	0 0000	PYMT TO IRS FOR THE	FOUNDATION'S FORM 990PF	5/13/2011	-21 500 00	-21 500 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/13/2011	S	996191052	-22 057 0100	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/13/2011	22 057 01	-22 057 01	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	5/20/2011	CD	NA9123459	0 0000	SECURITIES LENDING EARNINGS	IN THE MONTH OF APRIL 2011	5/20/2011	105 03	105 03	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/20/2011	B	996191052	105 0300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/20/2011	-105 03	105 03	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	5/23/2011	B	996191052	146 5700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/23/2011	-146 57	146 57	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	5/23/2011	CD	34354P105	0 0000	FLOWSERVE CORP	CLASS ACT PROCEEDS	5/23/2011	146 57	146 57	146 57	146 57	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/25/2011	CW	NA9123459	0 0000	TRANS TO KEFF21000002		5/25/2011	-2 374 10	-2 374 10	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	5/25/2011	S	996191052	-2 374 1000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	5/25/2011	2 374 10	-2 374 10	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	6/2/2011	B	996191052	60 7900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/2/2011	-60 79	60 79	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	6/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/2/2011	60 79	60 79	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	CW	NA9123459	0 0000	TIMELY SIGNS INC	PYMT TO TIMELY SIGNS INC	6/8/2011	-1 494 10	-1 494 10	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	CW	NA9123459	0 0000	RPC NET PRODUCTS	PYMT TO RPC NET PRODUCTS	6/8/2011	-290 00	-290 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	CW	NA9123459	0 0000	SCHOOL FOOD SERVICE/BRENTWOOD	UNION FREE SCHOOL DISTRICT	6/8/2011	-450 00	-450 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	CW	NA9123459	0 0000	ATHLETIC STYLE	PYMT TO ATHLETIC STYLE	6/8/2011	-7 324 41	-7 324 41	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	CW	NA9123459	0 0000	JEAN TESORIERO	PYMT TO JEAN TESORIERO	6/8/2011	-292 08	-292 08	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	CW	NA9123459	0 0000	BOYS & GIRLS CLUB OF BUFFALO	PYMT TO BOYS & GIRLS CLUB OF	6/8/2011	-5 000 00	-5 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	CW	NA9123459	0 0000	TRINITY INSTITUTION HOMER	PERKINS CENTER INC	6/8/2011	-15 000 00	-15 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	CW	NA9123459	0 0000	SAY YES TO EDUCATION	PYMT TO SAY YES TO EDUCATION	6/8/2011	-25 000 00	-25 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/8/2011	S	996191052	-54 850 5900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/8/2011	54 850 59	-54 850 59	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	6/9/2011	CW	NA9123459	0 0000	TRANS TO KEFF15000002		6/9/2011	-1 427 98	-1 427 98	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/9/2011	CW	NA9123459	0 0000	TRANS TO KEFF19000002		6/9/2011	-94 89	-94 89	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/9/2011	CW	NA9123459	0 0000	TRANS TO KEFF13000002		6/9/2011	-138 70	-138 70	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/9/2011	S	996191052	-1 661 5700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/9/2011	1 661 57	-1 661 57	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	6/13/2011	B	996191052	459 9600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/13/2011	-459 96	459 96	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	6/13/2011	CD	589405109	0 0000	MERCURY INTERACTIVE CORP	CLASS ACT PROCEEDS	6/13/2011	425 34	425 34	425 34	425 34	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/13/2011	CD	749121109	0 0000	QWEST COMMUNICATIONS INTERNATI	CLASS ACT PROCEEDS	6/13/2011	34 62	34 62	34 62	34 62	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/20/2011	CW	NA9123459	0 0000	TRANS TO KEFF16000002		6/20/2011	-1 695 00	-1 695 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/20/2011	S	996191052	-1 695 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/20/2011	1 695 00	-1 695 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	6/21/2011	CD	NA9123459	0 0000	SECURITIES LENDING EARNINGS	IN THE MONTH OF MAY 2011	6/21/2011	105 48	105 48	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/21/2011	B	996191052	105 4800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/21/2011	-105 48	105 48	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	6/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF10200002		6/22/2011	-584 29	-584 29	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	6/22/2011	S	996191052	-584 2900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	6/22/2011	584 29	-584 29	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	7/5/2011	B	996191052	51 1900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/5/2011	-51 19	51 19	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/5/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/5/2011	51 19	51 19	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/12/2011	CW	NA9123459	0 0000	MELLON GSS COMPENSATION	FOR THE PERIOD ENDING 06/30/11	7/12/2011	-1 250 01	-1 250 01	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/12/2011	CW	NA9123459	0 0000	TRANS TO KEFF14000002		7/12/2011	-359 28	-359 28	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/12/2011	S	996191052	-1 609 2900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/12/2011	1 609 29	-1 609 29	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	7/19/2011	CW	NA9123459	0 0000	PROF TEMPORARY FOR FDN	BEQUESTS & EXP ADMIN FEES	7/19/2011	-31 587 50	-31 587 50	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/19/2011	CW	NA9123459	0 0000	PROFESSIONAL TEMPORARY FOR FDN	BEQUESTS & EXP ADMIN FEES	7/19/2011	-2 500 00	-2 500 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/19/2011	CW	NA9123459	0 0000	CHILDREN'S ENVIRONMENTAL LITE-	RACY FDN FOR FDN BEQUESTS &	7/19/2011	-9 000 00	-9 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/19/2011	CW	NA9123459	0 0000	BROOKLYN NAVY YARD DEVELOPMENT	CORP FOR FDN BEQUESTS & EXP	7/19/2011	-15 00					

KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	PHILANTHROPY NY FDN BEQUESTS &	EXPS ADMIN FEES	7/25/2011	-2 250 00	-2 250 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	COUNCIL ON FDNS FDN BEQUESTS &	EXPS ADMIN FEES	7/25/2011	-2 930 00	-2 930 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	FDN CENTER FDN BEQUESTS &EXPS	ADMIN FEES	7/25/2011	-3 000 00	-3 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	JEAN TESORIERO FDN BEQUESTS &	EXPS ADMIN FEES	7/25/2011	-48 32	-48 32	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	DORCHESTER BAY ECON DEV CORP	FDN BEQUESTS & EXPS	7/25/2011	-8 900 00	-8 900 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	SAVE THE HARBOR SAVE THE BAY	FDN BEQUESTS & EXPS	7/25/2011	-9 000 00	-9 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	HOFSTRA UNIV FDN BEQUESTS &	EXPS	7/25/2011	-9 600 00	-9 600 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	THE BROOKLYN HISTORICAL SO-	CIETY FDN BEQUESTS & EXPS	7/25/2011	-15 000 00	-15 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	MINISTRY FOR HOPE FDN BEQUEST	& EXPS	7/25/2011	-5 000 00	-5 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	CW	NA9123459	0 0000	CONCORD BAPTIST CHURCH FDN	BEQUESTS & EXPS	7/25/2011	-8 000 00	-8 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	7/25/2011	S	996191052	-63 728 3200	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	7/25/2011	63 728 32	-63 728 32	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/2/2011	CW	NA9123459	0 0000	MELLON GSS COMPENSATION	FOR THE PERIOD ENDING 07/31/11	8/2/2011	-416 67	-416 67	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/2/2011	S	996191052	-391 8400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/2/2011	391 84	-391 84	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/2/2011	24 83	24 83	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/8/2011	CW	NA9123459	0 0000	TRANS TO KEFF16000002		8/8/2011	-1 818 00	-1 818 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/8/2011	S	996191052	-1 818 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/8/2011	1 818 00	-1 818 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/11/2011	CW	NA9123459	0 0000	TRANS TO KEFF10200002		8/11/2011	-511 28	-511 28	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/11/2011	S	996191052	-511 2800	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/11/2011	511 28	-511 28	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF21000002		8/22/2011	50 000 00	50 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF10400002		8/22/2011	50 000 00	50 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF16000002		8/22/2011	40 297 00	40 297 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF21000002		8/22/2011	73 493 00	73 493 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CD	NA9123459	0 0000	RECD FROM KEFF10200002		8/22/2011	9 927 00	9 927 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CW	670872100	0 0000	OM GROUP INC	CLASS ACT PROCESSING FEE	8/22/2011	-6 03	-6 03	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF10100002		8/22/2011	-25 000 00	-25 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF10400002		8/22/2011	-50 000 00	-50 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF19000002		8/22/2011	-75 000 00	-75 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CW	NA9123459	0 0000	TRANS TO KEFF13000002		8/22/2011	-300 000 00	-300 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	S	996191052	-103 773 8400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/22/2011	103 773 84	-103 773 84	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/22/2011	CD	670872100	0 0000	OM GROUP INC	CLASS ACT PROCEEDS	8/22/2011	201 04	201 04	201 04	201 04	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF23000002		8/23/2011	425 000 00	425 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF22000002		8/23/2011	425 000 00	425 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF21000002		8/23/2011	-173 493 00	-173 493 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF16000002		8/23/2011	-40 297 00	-40 297 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF10200002		8/23/2011	-9 927 00	-9 927 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF10400002		8/23/2011	-50 000 00	-50 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/23/2011	B	996191052	453 968 8500	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/23/2011	-453 968 85	453 968 85	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/29/2011	CW	NA9123459	0 0000	PART TIME PAYROLL SERVICES		8/29/2011	-2 500 00	-2 500 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/29/2011	CW	NA9123459	0 0000	PROGRAM RELATED APPAREL		8/29/2011	-3 030 04	-3 030 04	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/29/2011	CW	NA9123459	0 0000	SIGNAGE FOR PROGRAM EVENTS		8/29/2011	-958 68	-958 68	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/29/2011	CW	NA9123459	0 0000	04/11-07/11 MONTHLY CHARGES		8/29/2011	-317 01	-317 01	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/29/2011	CW	NA9123459	0 0000	REIMBURSEMENT		8/29/2011	-231 16	-231 16	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/29/2011	CW	NA9123459	0 0000	SUPPORT AFTER SCHOOL PROGRAM		8/29/2011	-8 800 00	-8 800 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/29/2011	S	996191052	-15 836 8900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/29/2011	15 836 89	-15 836 89	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/30/2011	CW	NA9123459	0 0000	TRANS TO KEFF17000002		8/30/2011	-75 000 00	-75 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/30/2011	S	996191052	-75 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/30/2011	75 000 00	-75 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/31/2011	CW	NA9123459	0 0000	TRANS TO KEFF14000002		8/31/2011	-125 000 00	-125 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	8/31/2011	S	996191052	-125 008 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	8/31/2011	125 008 00	-125 008 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	8/31/2011	CW	990000PJ4	0 0000	NET OF OVERNIGHT INTEREST	AND OVERDRAFT EXPENSES	8/31/2011	-8 80	-8 80	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/1/2011	CD	NA9123459	0 0000	RECD FROM KEFF23000002		9/1/2011	125 000 00	125 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/1/2011	CD	NA9123459	0 0000	RECD FROM KEFF22000002		9/1/2011	125 000 00	125 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/1/2011	CW	NA9123459	0 0000	TRANS TO KEFF10500002		9/1/2011	-50 000 00	-50 000 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/1/2011	B	996191052	200 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/1/2011	-200 000 00	200 000 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	9/2/2011	CW	NA9123459	0 0000	MELLON GSS COMPENSATION	FOR THE PERIOD ENDING 08/31/11	9/2/2011	-416 67	-416 67	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/2/2011	CW	NA9123459	0 0000	REPS PYMNT TO BNY MELLON	FOR THE PERIOD ENDING 06/30/11	9/2/2011	-750 00	-750 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/2/2011	CW	NA9123459	0 0000	TRANS TO KEFF21000002		9/2/2011	-2 751 49	-2 751 49	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/2/2011	CW	NA9123459	0 0000	TRANS TO KEFF15000002		9/2/2011	-1 789 78	-1 789 78	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/2/2011	S	996191052	-5 701 3000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/2/2011	5 701 30	-5 701 30	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	9/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/2/2011	6 64	6 64	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/12/2011	CW	29357D208	0 0000	ENRON CORP	CLASS ACT PROCESSING FEE	9/12/2011	-85 56	-85 56	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/12/2011	B	996191052	2 766 3600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/12/2011	-2 766 36	2 766 36	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	9/12/2011	CD	29357D208	0 0000	ENRON CORP	CLASS ACT PROCEEDS	9/12/2011	2 851 92	2 851 92	2 851 92	2 851 92	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/15/2011	CW	69344M101	0 0000	THE PMI GROUP INC	CLASS ACT PROCESSING FEE	9/15/2011	-19 10	-19 10	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/15/2011	B	996191052	617 6700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	9/15/2011	-617 67	617 67	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	9/15/2011	CD	69344M101	0 0000	THE PMI GROUP INC	CLASS ACT PROCEEDS	9/15/2011	636 77	636 77	636 77	636 77	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/20/2011	CW	NA9123459	0 0000	TRANS TO KEFF13000002		9/20/2011	-154 48	-154 48	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	9/20/2011	CW	NA9123459	0 0000	TRANS TO KEFF19000002		9/20/201						

KEFF30000002	KEF CASH FLOW	10/5/2011	S	996191052	-416 6700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/5/2011	416 67	-416 67	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	10/26/2011	CW	58155Q103	0 0000	MCKESSON HBOC	CLASS ACT PROCESSING FEE	10/26/2011	-0 97	-0 97	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	10/26/2011	CW	58155Q103	0 0000	MCKESSON HBOC	CLASS ACT PROCESSING FEE	10/26/2011	-2 72	-2 72	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	10/26/2011	B	996191052	119 3300	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	10/26/2011	-119 33	119 33	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	10/26/2011	CD	58155Q103	0 0000	MCKESSON HBOC	CLASS ACT PROCEEDS	10/26/2011	32 37	32 37	32 37	32 37	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	10/26/2011	CD	58155Q103	0 0000	MCKESSON HBOC	CLASS ACT PROCEEDS	10/26/2011	90 65	90 65	90 65	90 65	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	11/2/2011	CW	NA9123459	0 0000	TRANS TO KEFF2100002		11/2/2011	-2 529 04	-2 529 04	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	11/2/2011	S	996191052	-2 517 1900	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/2/2011	2 517 19	-2 517 19	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	11/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/2/2011	11 85	11 85	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	11/3/2011	CW	NA9123459	0 0000	MELLON GSS COMPENSATION	FOR THE PERIOD ENDING 10/31/11	11/3/2011	-416 67	-416 67	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	11/3/2011	S	996191052	-416 6700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/3/2011	416 67	-416 67	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	11/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF1020002		11/23/2011	-430 10	-430 10	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	11/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF1600002		11/23/2011	-1 672 00	-1 672 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	11/23/2011	S	996191052	-2 102 1000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	11/23/2011	2 102 10	-2 102 10	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	12/2/2011	CW	NA9123459	0 0000	MELLON GSS COMPENSATION	FOR THE PERIOD ENDING 11/30/11	12/2/2011	-416 67	-416 67	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/2/2011	S	996191052	-396 4000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/2/2011	396 40	-396 40	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	12/2/2011	IT	996191052	0 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/2/2011	20 27	20 27	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/8/2011	CW	NA9123459	0 0000	TRANS TO KEFF1500002		12/8/2011	-1 711 14	-1 711 14	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/8/2011	S	996191052	-1 711 1400	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/8/2011	1 711 14	-1 711 14	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	REIMBURSEMENT FOR PAYMENT	TO NYS DEPT OF LAW FOR CHAR500	12/13/2011	-750 00	-750 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	REIMBURSEMENT FOR 01/01/11-	ROBERT G KELLER LABOR EXPENSE	12/13/2011	-76 646 00	-76 646 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	REIMBURSEMENT FOR TRAVEL RE	NG FOUNDATION BOARD MEETING	12/13/2011	-967 71	-967 71	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	SERVICES RENDERED WITH PREP OF	AUDIT AND FINANCIAL STATEMENTS	12/13/2011	-25 878 75	-25 878 75	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	SERVICES RENDERED WITH PREP OF	2010 FORM 990PF AND NYCHAR 500	12/13/2011	-3 180 00	-3 180 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	TEACHING RENEWABLE ENERGY	EDUCATION PROGRAM (TREE)	12/13/2011	-20 000 00	-20 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	HOOPS FOR THE STARS PROGRAM		12/13/2011	-30 000 00	-30 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	HOOPS FOR THE STARS PROGRAM		12/13/2011	-30 000 00	-30 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	CW	NA9123459	0 0000	HOOPS FOR THE STARS PROGRAM		12/13/2011	-30 000 00	-30 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/13/2011	S	996191052	-232 422 4600	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/13/2011	232 422 46	-232 422 46	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	12/21/2011	CD	NA9123459	0 0000	RECD FROM KEFF1300002		12/21/2011	600 000 00	600 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/21/2011	CD	NA9123459	0 0000	RECD FROM KEFF1900002		12/21/2011	100 000 00	100 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/21/2011	B	996191052	700 000 0000	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/21/2011	-700 000 00	700 000 00	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	PROFESSIONAL TEMPORARY INC	12/22/2011	-31 587 50	-31 587 50	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	TIMELY SIGNS INC	12/22/2011	-5 269 71	-5 269 71	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO COAST TO COAST	PROMOTIONAL PRODUCTS	12/22/2011	-3 352 50	-3 352 50	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	BWM GLOBAL INC	12/22/2011	-3 000 00	-3 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	ATHLETIC STYLE	12/22/2011	-1 787 91	-1 787 91	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	VERIZON WIRELESS	12/22/2011	-233 35	-233 35	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	RPC NETPRODUCTS	12/22/2011	-220 00	-220 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	THE DAILY RECORDER	12/22/2011	-150 00	-150 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	JEAN TESORIERO	12/22/2011	-137 70	-137 70	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	UNITED WAY OF LONG ISLAND INC	12/22/2011	-150 000 00	-150 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	UNITED WAY OF MASS BAY INC	12/22/2011	-75 000 00	-75 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO CATHOLIC	CHARITIES OF THE DIOCESE	12/22/2011	-60 000 00	-60 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO THE SOCIETY	OF ST VINCENT DE PAUL	12/22/2011	-1 000 00	-1 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO BROOKLYN NAVY	YARD DEVELOPMENT CORP	12/22/2011	-15 000 00	-15 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	COLD SPRING HARBOR LABORATORY	12/22/2011	-15 000 00	-15 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	BARUCH COLLEGE FUND	12/22/2011	-15 000 00	-15 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO MIDDLE COUNTRY	LIBRARY FOUNDATION	12/22/2011	-10 000 00	-10 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO QUEEN BOTANICAL	GARDEN SOCIETY INC	12/22/2011	-10 000 00	-10 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO SENIORNET		12/22/2011	-9 500 00	-9 500 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	THE BROOKLYN MUSIC SCHOOL INC	12/22/2011	-9 000 00	-9 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO SCHOHARIE FREE	LIBRARY ASSOCIATION	12/22/2011	-8 000 00	-8 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO MIDDLEBURGH	LIBRARY ASSOCIATION	12/22/2011	-8 000 00	-8 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO HIGHLAND PARK	COMMUNITY DEV CORP	12/22/2011	-7 500 00	-7 500 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	JUNIOR ACHIEVEMENT USA	12/22/2011	-5 000 00	-5 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	CW	NA9123459	0 0000	REPS PYMNT TO	KEEP ISLIP CLEAN INC	12/22/2011	-1 500 00	-1 500 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/22/2011	S	996191052	-445 238 6700	DREYFUS INSTL RESV MM FD INSTL	VAR RT 12/31/2049 DD 11/14/08	12/22/2011	445 238 67	-445 238 67	0 00	0 00	0 00	0 00	1 000000
KEFF30000002	KEF CASH FLOW	12/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF2200002		12/23/2011	200 000 00	200 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/23/2011	CD	NA9123459	0 0000	RECD FROM KEFF2300002		12/23/2011	100 000 00	100 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF1010002		12/23/2011	-150 000 00	-150 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/23/2011	CW	NA9123459	0 0000	TRANS TO KEFF2100002		12/23/2011	-150 000 00	-150 000 00	0 00	0 00	0 00	0 00	0 000000
KEFF30000002	KEF CASH FLOW	12/29/2011	CD	NA9123459	0 0000	RECD FROM KEFF1000002		12/29/2011	684 76	684 76	0 00	0 00	0 00	0 00	0 000000

**National Grid Foundation
2011
Grants Awarded**

Type	Organization	Address	Region	Category	Foundation Status	Grant Purpose	Amount Awarded
Multi-year	Say Yes to Education, Inc	109 Cisco Street, 2nd Floor Syracuse NY 13204	NYS	Education	501(c)(3) ¹	Write Stuff Project	25,000 00
One-time	Baruch College Fund	17 Lexington Avenue New York NY 10019-5518	NYC	Education	501(c)(3)	Math Skills Enhancement Program	15,000 00
One-time	Boston Educational Development Foundation, Inc	26 Court Street Boston MA 02108	MA	Education	501(c)(3)	Boston Latin School YOUTH CAN	10,000 00
One-Time	Boys And Girls Club of Buffalo	282 Babcock Street Buffalo NY 14210-1541	NYS	Environment	501(c)(3)	Bridging The Gap	5,000 00
One-time	Brooklyn Historical Society	128 Pierrepont Street, Brooklyn NY 11201	NYC	Education	501(c)(3)	In Pursuit of Freedom Curriculum Kit	15,000 00
One-time	Brooklyn Music School, Inc	126 Saint Felix Street, Brooklyn NY 11217-1423	NYC	Education	501(c)(3)	Arts Reaching Youth After-School Program	9,000 00
One-time	Brooklyn Navy Yard Development Corporation	63 Flushing Avenue, Unit 300, Brooklyn, NY 11205	NYC	Education	501(c)(3)	Brooklyn Navy Yard Center at Building 92 Programs	15,000 00
One-time	Brooklyn Navy Yard Development Corporation (Grant Cancelled)	63 Flushing Avenue, Unit 300, Brooklyn, NY 11205	NYC	Education	501(c)(3)	Grant cancelled and returned to investment management	(15,000 00)
One-time	Brooklyn Navy Yard Development Corporation (Grant Reinstated)	63 Flushing Avenue, Unit 300, Brooklyn, NY 11205	NYC	Education	501(c)(3)	Brooklyn Navy Yard Center at Building 92 Programs	15,000 00
One-time	Brooklyn Philharmonic Symphony Orchestra, Inc	20 Jay Street, Ste M16, Brooklyn, NY 11201	NYC	Education	501(c)(3)	Partnership for Music Education	40,000 00
One-time	Brooklyn Public Library	10 Grand Army Plaza, Brooklyn, NY 11238-5611	NYC	Education	501(c)(3)	Summer Reading 2011	15,000 00
One-time	Catholic Charities of the Diocese of Albany	40 N Main Avenue, Albany, NY 12203-1481	NYS	Fuel Fund	501(c)(3) ²	Emergency Energy Assistance Fund Challenge	60,000 00
One-time	Central Council of The Society of St. Vincent de Paul	249 Broadway, Bethpage, NY 11714	LI	Crisis Assistance	501(c)(3) ³	Financial Crisis Assistance	1,000 00
One-time	Charles River Conservancy, Inc	4 Brattle Street, Cambridge, MA 02138	MA	Environment	501(c)(3)	High School Volunteer Program	10,000 00
One-time	Children's Environmental Literacy Foundation	PO Box 412, Chappaqua NY 10514-0412	MA	Environment	501(c)(3)	Boston Summer Institute for Sustainability Education	9,000 00
One-time	Cold Spring Harbor Laboratory	1 Bungtown Road, Cold Spring Harbor, NY 11724-0100	LI	Education	501(c)(3)	Advanced Genetics Education Program	15,000 00
One-time	Coro New York Leadership Center	42 Broadway, Ste 1827-35, New York, NY 10004-1617	NYC	Education	501(c)(3)	Exploring Leadership Program	20,000 00
One-time	Dorchester Bay Economic Development Corporation	594 Columbia Road, Suite 302, Dorchester, MA 02125	MA	Education	501(c)(3) ⁴	Summer Green Jobs/Energy Audit Training Program	8,900 00
One-time	Franklin Park Coalition Inc	P O Box 302333, Boston, MA 02130	MA	Education	501(c)(3)	Green Teens Youth Stewardship Program	10,000 00
One-time	Friends of the Cold Spring Harbor Fish Hatchery	1660 Route 25A, Cold Spring Harbor, NY 11724-1500	LI	Education	501(c)(3)	Welcome Schools Scholarship Program	5,000 00
One-time	Group For the East End	54895 Main Road, Southold, NY 11978	LI	Education	501(c)(3)	Teaching Environmental Responsibility Now	8,500 00
One-time	Highland Park Community Development Corporation	2730 Atlantic Avenue, Brooklyn, NY 11207-2820	NYC	Education	501(c)(3)	Values Education Through Cooperative Activities Program	7,500 00
One-time	Hofstra University	121 Hofstra University, Hempstead, NY 11549	LI	Education	501(c)(3)	Hofstra Law School/Hempstead High School Mock Trial Program	9,600 00
One-time	Junior Achievement USA (Junior Achievement of Northeastern NY)	8 Stanley Circle, Latham, NY 12110-2606	NYS	Education	501(c)(3)	Work Readiness Education for Those Most in Need	5,000 00
One-time	Keep Islip Clean, Inc	660 Main Street, Ste 2, Islip, NY 11751-3516	LI	Education	501(c)(3)	KIC Sneaker Recycling Program	1,500 00
One-time	Literacy Suffolk, Inc	627 N Sunrise Service Road, Bellport, NY 11713	LI	Education	501(c)(3)	Tutor as Adult Educator Tutor Training Workshops	5,000 00
One-time	Lourdes Academy High School	2-12 Aberdeen Street, Brooklyn, NY 11207	NYC	Education	501(c)(3) ⁵	Summer Training Institute	25,000 00
One-time	Massachusetts Watershed Coalition Inc	325 Lindell Avenue, Leominster, MA 01453-0577	MA	Environment	501(c)(3)	Billion Gallon Pollution Reduction Project	15,000 00
One-time	Mercy Works Incorporated	P O Box 25, Syracuse, NY 13205	NYS	Education	501(c)(3) ⁶	SYNERGY Program	15,000 00
One-time	Middle Country Library Foundation Inc	191 Eastwood Blvd Centerach NY 11720-2745	LI	Environment	501(c)(3)	Growing Nature Literacy in Libraries	10,000 00
One-time	Middleburgh Library Association	P O Box 670, Middleburgh, NY 12122-0670	NYS	Education	501(c)(3)	Replacement of Books Lost in Flood	8,000 00
One-time	Ministry For Hope Inc	1 High Street, Port Jefferson, NY 11777-0358	NYC	Education	501(c)(3)	Community House Education Fund	5,000 00
One-time	Museums At Mitchell (d/b/a Cradle of Aviation)	1 Davis Avenue, Garden City NY 11530-6743	LI	Education	501(c)(3)	Teaching Renewable Energy Education TRFE	20,000 00
One-time	Operation A B L E of Greater Boston Inc	131 Tremont Street Boston, MA 02111-1317	MA	Environment	501(c)(3)	Weatherization and Energy Auditing Training (WEAT)	25,000 00
One-time	Project Grad Roosevelt	PO Box 637 Westbury NY 11590	LI	Education	501(c)(3)	Environmental Sustainability Summer Institute Program	18,000 00
One-time	Providence College	One Cunningham Square Providence RI 02901 9912	RI	Education	501(c)(3)	Hoops for the Stars Program	30,000 00
One-time	Queens Botanical Garden Society, Inc	43-50 Main Street, Flushing, NY 11355-4742	NYC	Education	501(c)(3)	Environmental Education Workshops	10,000 00
One-time	Save the Harbor Save the Bay	112 Northern Avenue, Ste 304 West Boston MA 02210	MA	Environment	501(c)(3)	Youth Environmental Education Programs	9,000 00
One-time	Schoharie Free Library Association	103 Knower Avenue Schoharie, NY 12157-0519	NYS	Education	501(c)(3)	Juvenile Non-Fiction Book Replacement	8,000 00
One-time	Science Club For Girls, Inc	P O Box 390544, Cambridge MA 02139-2951	MA	Environment	501(c)(3)	Water Conservation Curriculum Development	7,500 00
One-time	SeniorNet	790 Park Avenue Huntington NY 11743	LI	Education	501(c)(3) ⁷	SeniorNet of FSL, LI Computer Learning Center	9,500 00
One-time	Siena College	515 Loudon Rd Loudonville, NY 12211-1462	NYS	Education	501(c)(3) ⁸	Hoops for the Stars Program	15,000 00
One-time	Society for the Preservation of Weeksville and Bedford Stuyvesant History	P O Box 130129, St John's Station Brooklyn, NY 11213	NYC	Environment	501(c)(3) ⁹	Green Weeksville	15,000 00
One-time	St John's University	8000 Utopia Pkwy, Camdenca Arena, Queens NY 11439	NYC	Education	501(c)(3)	Hoops for the Stars Program	30,000 00

Type	Organization	Address	Region	Category	Foundation Status	Grant Purpose	Amount Awarded
One-time	Syracuse University	Office of Development 820 Comstock Avenue, Syracuse NY 13244	NYS	Education	501(c)(3) ¹⁰	Hoops for the Stars Program	30,000 00
One-time	The Concord Baptist Church of Christ	833 Gardner C Taylor Blvd , Brooklyn, NY 11216	NYC	Education	501(c)(3) ¹¹	Concord Freedom School	8,000 00
One-time	The National Jazz Museum In Harlem	104 E 126TH Street Fl 2 New York NY 10035-1624	NYC	Education	501(c)(3) ¹²	Savory in the Schools	20,000 00
One-time	Trinity Institution, Homer Perkins Center, Inc	76-82 Second Street, Albany, NY 12210	NYS	Education	501(c)(3)	CARE Program	15,000 00
One-time	United Way of Long Island, Inc	819 Grand Boulevard Deer Park NY 11729	LI	Fuel Fund	501(c)(3)	Project Warmth	150,000 00
One-time	United Way of Massachusetts Bay, Inc	51 Sleeper Street Boston MA 02210-1208	MA	Fuel Fund	501(c)(3)	Emergency Home Fuel Assistance Program	75,000 00
One-time	Vanguard Urban Improvement Association Inc	613 619 George Glee Jr Way, Brooklyn, NY 11216-2522	NYC	Education	501(c)(3)	Vanguard College Prep Program	10,000 00
One-time	Young Men's Christian Association of Long Island	206 West Main Street Bay Shore, NY 11706	LI	Education	501(c)(3)	YMCA After-School Program	8,800 00
						GRANT TOTAL	\$ 916,800 00

¹ Say Yes to Education Inc , c/o George Weiss Associates Inc
² United States Conference of Catholic Bishops
³ Central Council of The Society of St Vincent de Paul In The Diocese
⁴ Dorchester Bay Economic Development Corporation, c/o Jeanne Dubois, Exec Dir
⁵ United States Conference of Catholic Bishops
⁶ Mercy Works Incorporated, c/o Abundant Life Christian Center
⁷ SeniorNet, c/o Webster Chamberlain & Bean Sarah E Mooney
⁸ United States Conference of Catholic Bishops
⁹ Society For Preservation of Weeksville & Bedford-Stuyvesant HI
¹⁰ Syracuse University, c/o Comptrollers Office
¹¹ American Baptist Churches in the U S A
¹² The National Jazz Museum in Harlem, c/o Fried and Kowgios Partners CPAS L