

Baird Core Plus Bond Fund
 Month End Holdings as of 01/31/2012

<u>Security ID</u>	<u>Description</u>	<u>Units</u>	<u>Market Value</u>
00279VCA1	ABBEY NATL TREAS PLC MTN 144A	1,045,000	\$1,023,993.41
00084DAD2	ABN AMRO BK NV MTN SR SB 144A	5,000,000	\$4,997,540.00
00510RAC7	ACUITY BRANDS LIGHTING INC	700,000	\$790,931.40
00139PAA6	AIG SUNAMERICA GLOBAL FING X S	2,000,000	\$2,193,624.00
013716AT2	ALCAN INC	1,077,000	\$1,156,116.42
017363AE2	ALLEGHENY ENERGY SUPPLY CO LLC	500,000	\$506,466.00
017363AK8	ALLEGHENY ENERGY SUPPLY CO LLC	500,000	\$538,436.00
01958XBS5	ALLIED WASTE NORTH AMER INC	265,000	\$279,243.75
020002AQ4	ALLSTATE CORP	175,000	\$185,574.55
02005NAB6	ALLY FINL INC	1,065,000	\$1,174,822.80
023608AE2	AMEREN CORP	1,816,000	\$2,050,520.06
0258M0CY3	AMERICAN EXPRESS CR CORP MTNBE	935,000	\$1,017,940.11
0258M0DA4	AMERICAN EXPRESS CR CORP MTNBE	1,040,000	\$1,070,818.32
02635PTD5	AMERICAN GEN FIN MEDTM SRNT BE	275,000	\$252,312.50
03215PER6	AMRESCO RESIDENTIAL SECS 98-2	30,527	\$29,850.57
032165AD4	AMSOUTH BANCORPORATION	225,000	\$196,617.15
03235EAK6	AMVESCAP PLC	380,000	\$395,824.34
03235EAP5	AMVESCAP PLC	4,535,000	\$4,950,088.55
032511AX5	ANADARKO PETE CORP	2,225,000	\$2,554,424.60
032511BC0	ANADARKO PETE CORP	3,700,000	\$4,846,903.80
034863AB6	ANGLO AMERICAN CAPITAL PLC	2,500,000	\$3,221,985.00
00184AAC9	AOL TIME WARNER INC	725,000	\$949,499.88
00184AAG0	AOL TIME WARNER INC	95,000	\$126,092.84
037389AV5	AON CORP	2,500,000	\$2,615,562.50
037735CK1	APPALACHIAN PWR CO	1,025,000	\$1,335,283.90
03979GAL9	ARDEN RLTY LTD PARTNERSHIP	975,000	\$1,035,441.23
04044TAC0	ARISTOTLE HLDG INC	4,000,000	\$4,113,404.00
040555CL6	ARIZONA PUB SVC CO	1,150,000	\$1,471,183.50
045184AA6	ASIF GLOBAL FING XIX	2,464,000	\$2,498,234.82
046003JU4	ASSOCIATES CORP NORTH AMER	1,000,000	\$1,112,732.00
00206RAX0	AT&T INC	2,000,000	\$2,237,854.00
00206RBA9	AT&T INC	1,000,000	\$1,157,962.00
00209AAF3	AT&T WIRELESS SVCS INC	350,000	\$515,205.25
049164BE5	ATLAS AIR 2000-1	284,020	\$284,020.09
05252ABN0	AUSTRALIA & NEW ZEALA BKG 144A	2,250,000	\$2,296,487.25
05948KMM8	BA ALTERNATIVE LN TR 2004-2	86,466	\$90,048.97
05948KXR5	BA ALTERNATIVE LN TR 2005-2	5,716,817	\$5,153,653.34
05948KYA1	BA ALTERNATIVE LN TR 2005-2	89,378	\$88,747.29
05948KZS1	BA ALTERNATIVE LN TR 2005-4	1,401,444	\$1,348,106.14
05948KL64	BA ALTERNATIVE LN TR 2005-8	166,414	\$156,648.53
05948K3P2	BA ALTERNATIVE LN TR 2006-2	350,648	\$327,499.49
05948K4R7	BA ALTERNATIVE LN TR 2006-3	356,756	\$349,283.02
05950BAG9	BA ALTERNATIVE LN TR 2006-5	440,829	\$303,547.50
059496AA7	BA ALTERNATIVE LN TR 2007-1	185,344	\$173,986.95
066048AA7	BANKAMERICA CAP II	200,000	\$196,000.00

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06605HAA6	BANKAMERICA INSTL CAP A	1,400,000	\$1,372,000.00
066915AA7	BANPONCE TR I	2,060,000	\$1,400,800.00
06739FFS5	BARCLAYS BK PLC	3,850,000	\$4,473,723.10
07325VAC8	BAYVIEW FINANCIAL TR 2007-A	700,000	\$679,480.90
07324FAC4	BAYVIEW FINANCIAL TR 2007-B	150,000	\$61,895.40
07387BAH6	BEAR STEARNS CMBS 2005-PWR9	8,160,000	\$8,964,420.96
073902KF4	BEAR STEARNS COS INC	600,000	\$660,803.40
079113CJ3	BELLEVUE CALIF UN SCH DIST	625,000	\$632,806.25
081437AH8	BEMIS INC	1,000,000	\$1,079,518.00
05565QBJ6	BP CAP MKTS P L C	1,500,000	\$1,700,194.50
11102AAA9	BRITISH TELECOMMUNICATIONS PLC	50,000	\$56,985.25
115885AE5	BROWNING FERRIS INDS	1,500,000	\$2,087,290.50
120568AM2	BUNGE LTD FIN CORP	625,000	\$660,270.63
120568AQ3	BUNGE LTD FIN CORP	2,527,000	\$2,693,961.42
120568AT7	BUNGE LTD FIN CORP	1,105,000	\$1,367,388.88
120569AA6	BUNGE N A FIN LP	1,950,000	\$2,153,525.40
13055CAC4	CALIFORNIA QUALIFIED SCH BD JT	1,700,000	\$1,934,770.00
130591AA8	CALIFORNIA SCHL FIN AUTH EDL F	1,500,000	\$1,656,405.00
13063BFP2	CALIFORNIA ST	2,000,000	\$2,236,620.00
14040HAN5	CAPITAL ONE FINL CORP	125,000	\$132,482.25
14040HAS4	CAPITAL ONE FINL CORP	2,500,000	\$2,779,665.00
12489WQD9	C-BASS ABS LLC 2005-CB8	1,581,847	\$1,425,397.78
12513EAG9	CD 2005-CD1 COML MTG TR	8,510,000	\$9,474,736.15
15234QAL2	CENTRAIS ELETRICAS BRASILEIRAS	4,000,000	\$4,208,000.00
155751CV0	CENTRAL VALLEY SUPPORT SVCS JT	1,500,000	\$1,560,930.00
156700AQ9	CENTURYLINK INC	2,000,000	\$2,012,816.00
161571AA2	CHASE ISSUANCE TR 2004-8A	840,000	\$840,356.58
16162WCV9	CHASE MORTGAGE FIN CO 2003-S13	45,671	\$46,438.68
16163CAH5	CHASE MORTGAGE FIN TR 2006-A1	989,423	\$736,004.43
165167BS5	CHESAPEAKE ENERGY CORP	3,544,000	\$3,650,320.00
16524RAD5	CHESAPEAKE MIDSTREAM PARTNERS	300,000	\$305,250.00
166754AG6	CHEVRON PHILLIPS CHEM CO LLC S	1,500,000	\$1,699,770.00
171232AP6	CHUBB CORP	1,000,000	\$1,020,000.00
125581FW3	CIT GROUP INC	645	\$645.06
125581FX1	CIT GROUP INC	540	\$540.68
125581FY9	CIT GROUP INC	43,000	\$43,215.00
125581FZ6	CIT GROUP INC	571,000	\$573,141.25
125581GA0	CIT GROUP INC	4,100,000	\$4,110,250.00
173094AA1	CITIGROUP CAP XXI	700,000	\$712,460.00
172967FA4	CITIGROUP INC	5,250,000	\$5,702,812.50
172967FW6	CITIGROUP INC	1,800,000	\$1,876,782.60
17307GL89	CITIGROUP MTG LN TR 2005-9	360,829	\$310,761.53
17307GM62	CITIGROUP MTG LN TR 2005-9	106,648	\$101,096.86
184502AX0	CLEAR CHANNEL COMMUNICATIONS N	50,000	\$27,500.00
125896BF6	CMS ENERGY CORP	3,000,000	\$3,080,148.00

Baird Core Plus Bond Fund
 Month End Holdings as of 01/31/2012

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126117AM2	CNA FINL CORP	1,000,000	\$1,090,539.00
126117AQ3	CNA FINL CORP	3,500,000	\$3,684,723.00
12622NAC6	CNPC OVERSEAS CAPITAL LTD	1,000,000	\$1,126,690.00
197036JR8	COLTON CALIF JT UNI SCH DIST G	1,250,000	\$1,348,037.50
20030NAP6	COMCAST CORP NEW	350,000	\$417,296.60
200300AN1	COMCAST HOLDINGS CORP	875,000	\$907,221.88
200339CG2	COMERICA BANK	1,675,000	\$1,868,222.98
20035CAB6	COMERICA BK DETRIOT MICH	2,855,000	\$3,126,450.55
126171AF4	COMM 2005-C6	5,887,000	\$6,517,662.54
205363AF1	COMPUTER SCIENCES CORP	2,500,000	\$2,559,375.00
205363AK0	COMPUTER SCIENCES CORP	3,100,000	\$3,177,500.00
210371AK6	CONSTELLATION ENERGY GROUP INC	750,000	\$810,729.75
210805BU0	CONTINENTAL AIRLINES 1997-4	45,305	\$47,570.40
212257BU2	CONTRA COSTA CNTY CALIF PENSIO	1,300,000	\$1,433,341.00
21686CAD2	COOPERATIEVE CENTRALE RAIFFEIS	2,000,000	\$2,058,428.00
219868BN5	CORPORACION ANDINA DE FOMENTO	2,000,000	\$2,445,184.00
222372AJ3	COUNTRYWIDE FINANCIAL CORP	2,100,000	\$2,112,967.50
224044BM8	COX COMMUNICATIONS INC NEW	800,000	\$889,783.20
22546QAC1	CREDIT SUISSE NEW YORK BRANCH	4,166,000	\$4,466,306.11
2254W0NQ4	CSFB MTG BKD TR 2005-11	20,494	\$20,630.09
126408GS6	CSX CORP	175,000	\$217,617.58
126673NE8	CWABS INC 2004-12	190,090	\$185,884.31
126673TW2	CWABS INC 2004-15	1,205,782	\$1,133,089.43
126670AF5	CWABS INC 2005-10	500,836	\$426,488.69
126670CH9	CWABS INC 2005-11	1,987,664	\$1,534,842.44
126670GQ5	CWABS INC 2005-13	1,845,991	\$1,464,620.10
126673Y97	CWABS INC 2005-7	3,280,394	\$2,844,058.87
12666PAC8	CWABS INC 2006-10	1,300,000	\$708,389.50
23242EAB5	CWABS INC 2006-13	435,647	\$410,672.78
23242EAC3	CWABS INC 2006-13	236,810	\$148,726.59
12666RAC4	CWABS INC 2006-9	616,000	\$330,610.28
12668WAC1	CWABS INC 2007-4	300,000	\$125,653.20
12667GBB8	CWALT INC 2005-10CB	1,038,158	\$1,011,222.89
12668ALL7	CWALT INC 2005-50CB	806,370	\$700,149.91
02147TAS5	CWALT INC 2006-28CB	1,444,088	\$913,038.87
02149FAW4	CWALT INC 2006-43CB	564,480	\$505,244.79
12668BYQ0	CWALT INC 2006-7CB	1,025,661	\$892,099.09
12668BTF0	CWALT INC 2006-J2	238,934	\$174,243.61
12668GAC6	CWHEQ HEQ LN TR 2006-S9	247,819	\$185,080.58
12669RAF4	CWHEQ HEQ LN TR 2007-S1	154,223	\$122,464.44
12670BAB5	CWHEQ HEQ LN TR 2007-S2	188,962	\$163,026.23
233851AE4	DAIMLER FINANCE NORTH AMER LLC	2,000,000	\$1,997,310.00
238676DN7	DAVIE FLA WTR & SWR REV	1,000,000	\$1,102,070.00
23311RAE6	DCP MIDSTREAM LLC	2,245,000	\$2,368,715.22
251510EK5	DEUTSCHE ALT-A SECS 2005-3	350,007	\$320,080.32

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Month End Holdings as of 01/31/2012

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25150NAT1	DEUTSCHE ALT-A SECS 2006-AR5 I	239,716	\$189,411.38
25156PAC7	DEUTSCHE TELEKOM INTL FIN B V	425,000	\$614,364.70
25156PAP8	DEUTSCHE TELEKOM INTL FIN B V	2,450,000	\$2,519,246.80
25459HAG0	DIRECTV HLDGS LLC / DIRECTV	1,752,000	\$1,846,170.00
257867AT8	DONNELLEY R R & SONS CO	1,200,000	\$1,068,000.00
257867AV3	DONNELLEY R R & SONS CO	1,250,000	\$1,237,500.00
260543CF8	DOW CHEM CO	750,000	\$789,327.00
261561AB0	DRESDNER BANK A G	6,000,000	\$5,820,360.00
26439VAB3	DUKE CAP LLC	1,395,000	\$1,518,280.34
28264QT53	EKSPORTFINANS MTN BE	5,000,000	\$4,395,695.00
28370TAD1	EL PASO PIPELINE PARTNERS OPER	2,500,000	\$2,948,627.50
286461AK4	ELGIN OHIO LOC SCH DIST	1,000,000	\$1,054,100.00
292505AH7	ENCANA CORP	500,000	\$586,751.50
29268BAC5	ENEL FIN INTL S A	500,000	\$467,874.00
29273RAE9	ENERGY TRANSFER PRTNRS L P	125,000	\$137,891.63
29273RAK5	ENERGY TRANSFER PRTNRS L P	1,189,000	\$1,503,438.18
29273RAQ2	ENERGY TRANSFER PRTNRS L P	1,000,000	\$1,056,026.00
29364DAH3	ENTERGY ARK INC	223,000	\$222,419.53
30161NAC5	EXELON CORP	225,000	\$248,869.58
30161NAD3	EXELON CORP	500,000	\$546,151.00
30161MAE3	EXELON GENERATION CO LLC	4,350,000	\$5,079,199.20
302154AU3	EXPORT IMPORT BK KOREA	3,500,000	\$3,764,421.50
302154AX7	EXPORT IMPORT BK KOREA	1,000,000	\$959,502.00
305915AD2	FALCONBRIDGE LTD NEW	2,000,000	\$2,191,292.00
31331FAN1	FEDERAL EXPRESS PASS 1995-B	198,369	\$210,271.08
3135G0GY3	FEDERAL NATL MTG ASSN	10,975,000	\$11,108,543.80
3128M1R76	FHLMC PC	342,522	\$369,588.37
3128M6AX6	FHLMC PC	860,650	\$934,595.81
3128MJGA2	FHLMC PC	1,500,969	\$1,629,929.30
3128MJJP6	FHLMC PC	1,433,053	\$1,555,729.94
3128MJMW7	FHLMC PC	12,127,393	\$12,915,081.52
3128MMD67	FHLMC PC	64,799	\$69,742.81
31292G2S4	FHLMC PC	33,262	\$38,058.63
31292GXS0	FHLMC PC	71,615	\$81,941.79
31292K2X4	FHLMC PC	13,828,472	\$14,726,647.73
3129366F9	FHLMC PC	5,509,872	\$5,867,745.06
3129413N5	FHLMC PC	14,085,463	\$15,000,330.73
31336WCQ0	FHLMC PC	184,987	\$199,604.44
31395ARF4	FHLMC REMIC SERIES 2804	196,700	\$223,385.44
31396JM93	FHLMC REMIC SERIES 3122	216,527	\$219,514.93
31396JHM0	FHLMC REMIC SERIES 3132	21,487	\$21,737.68
31397EUZ6	FHLMC REMIC SERIES R010	443,098	\$454,413.14
31397EVR3	FHLMC REMIC SERIES R010	1,920,282	\$2,039,327.55
312903TU1	FHLMC SERIES	17,676	\$19,177.36
312905FG2	FHLMC SERIES	9,639	\$11,478.23

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312906VS6	FHLMC SERIES	14,693	\$16,359.12
312908DY9	FHLMC SERIES	33,683	\$37,507.88
319963AP9	FIRST DATA CORP	500,000	\$490,000.00
32007YAA9	FIRST EMPIRE CAP TR I	500,000	\$499,884.50
32007PAA8	FIRST EMPIRE CAP TR II	2,300,000	\$2,377,944.70
32052FBD7	FIRST HORIZON ALT 2006-FA6	492,468	\$466,990.04
32052DAP6	FIRST HORIZON ALT 2006-FA8	1,391,965	\$1,289,242.46
320517AA3	FIRST HORIZON NATL CORP	2,250,000	\$2,319,189.75
337738AK4	FISERV INC	2,325,000	\$2,388,502.73
302508BA3	FMR CORP	1,148,000	\$1,175,537.08
30251TAA7	FNBC 1993-A PASS THRU TR	311,551	\$352,050.06
31418MQG0	FNMA PASS-THRU INT 15 YEAR	1,334,340	\$1,443,531.77
31371K2V2	FNMA PASS-THRU INT 20 YEAR	705,437	\$773,652.69
31371K7M7	FNMA PASS-THRU INT 20 YEAR	315,447	\$345,950.31
31371LHF9	FNMA PASS-THRU INT 20 YEAR	453,354	\$497,759.29
31371MQY6	FNMA PASS-THRU INT 20 YEAR	101,128	\$111,429.11
31371NU45	FNMA PASS-THRU INT 20 YEAR	463,898	\$501,580.62
31371GZ86	FNMA PASS-THRU LNG 30 YEAR	54,190	\$62,248.53
31371HE46	FNMA PASS-THRU LNG 30 YEAR	116,208	\$133,488.43
31385H3Q3	FNMA PASS-THRU LNG 30 YEAR	68,113	\$74,338.06
3138A1VP3	FNMA PASS-THRU LNG 30 YEAR	8,121,452	\$8,446,705.80
3138A2GR4	FNMA PASS-THRU LNG 30 YEAR	9,545,437	\$10,194,973.53
3138AMUJ2	FNMA PASS-THRU LNG 30 YEAR	8,756,072	\$9,368,313.79
3138ASR53	FNMA PASS-THRU LNG 30 YEAR	19,197,082	\$20,320,410.62
31402C4H2	FNMA PASS-THRU LNG 30 YEAR	5,532,545	\$6,038,146.08
31402C4J8	FNMA PASS-THRU LNG 30 YEAR	5,468,866	\$5,994,074.44
31402DJS0	FNMA PASS-THRU LNG 30 YEAR	168,510	\$183,909.38
31402Q6T3	FNMA PASS-THRU LNG 30 YEAR	10,566,529	\$11,424,853.72
31402QYZ8	FNMA PASS-THRU LNG 30 YEAR	86,858	\$94,796.02
31402RJV2	FNMA PASS-THRU LNG 30 YEAR	14,700,460	\$15,894,585.77
31403C6L0	FNMA PASS-THRU LNG 30 YEAR	17,809,921	\$19,251,064.22
31403DBY4	FNMA PASS-THRU LNG 30 YEAR	3,493,058	\$3,775,709.73
31403DDX4	FNMA PASS-THRU LNG 30 YEAR	18,454,202	\$20,129,137.45
31418WPG9	FNMA PASS-THRU LNG 30 YEAR	3,572,303	\$3,780,222.44
31419BBT1	FNMA PASS-THRU LNG 30 YEAR	12,562,662	\$13,293,847.97
31419GB94	FNMA PASS-THRU LNG 30 YEAR	4,186,023	\$4,429,662.23
31371NH24	FNMA PASS-THRU LNG IO 7-10YR	580,925	\$635,744.23
31392FYB7	FNMA REMIC TRUST 2002-85	103,080	\$103,255.46
31393BJY2	FNMA REMIC TRUST 2003-33	264,812	\$269,474.56
31394BUJ1	FNMA REMIC TRUST 2004-90	12,420,000	\$13,296,028.55
31394ALT1	FNMA REMIC TRUST 2004-W10	1,500,000	\$1,553,286.00
31394AMF0	FNMA REMIC TRUST 2004-W10	18,211	\$18,166.32
31393YW43	FNMA REMIC TRUST 2004-W6	438,684	\$453,144.84
31393YW68	FNMA REMIC TRUST 2004-W6	470,115	\$493,064.41
31358F4E6	FNMA SERIES	5,643	\$6,233.83

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 Month End Holdings as of 01/31/2012

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31358G5J2	FNMA SERIES	134,088	\$144,561.12
31358GRA7	FNMA SERIES	106,876	\$118,877.11
31358NW40	FNMA SERIES	216,378	\$241,067.58
313603LL4	FNMA SERIES	8,745	\$9,721.12
313603YB2	FNMA SERIES	31,382	\$34,306.34
31358UEP7	FNMA SERIES 93-032	45,229	\$48,989.10
31358UC95	FNMA SERIES 93-058	236,698	\$259,524.38
345397VW0	FORD MOTOR CREDIT CO LLC	2,000,000	\$2,022,612.00
302570AY2	FPL GROUP CAP INC	1,000,000	\$1,053,000.00
35177PAV9	FRANCE TELECOM SA	1,050,000	\$1,081,673.25
35671DAS4	FREEMPORT-MCMORAN COPPER & GOLD	4,300,000	\$4,536,500.00
364725AC5	GANNETT CO INC	2,500,000	\$2,512,500.00
36828QBR6	GE CAP CMBS 2003-C2	1,610,000	\$1,677,251.31
36828QHW9	GE CAP CMBS 2004-C3	1,600,000	\$1,714,542.40
36828QQE9	GE CAP CMBS 2005-C4	6,295,000	\$7,062,920.76
36157RD85	GE CAP HM EQ LN PTC 1999-HE1 A	3,470	\$3,385.04
36962G3H5	GENERAL ELEC CAP CORP MTN BE F	1,150,000	\$1,307,413.15
36962G4J0	GENERAL ELEC CAP CORP MTN BE F	1,875,000	\$2,112,765.00
36962G5J9	GENERAL ELEC CAP CORP MTN BE F	8,450,000	\$8,926,757.45
37247DAP1	GENWORTH FINL INC	1,000,000	\$991,872.00
37251EAE7	GENWORTH LIFE INSTL FDG TR	3,300,000	\$3,387,935.10
37331NAA9	GEORGIA-PACIFIC LLC	1,000,000	\$1,108,467.00
37331NAB7	GEORGIA-PACIFIC LLC	1,000,000	\$1,130,425.00
361561AA1	GG1C FDG CORP	248,284	\$253,666.74
378272AA6	GLENCORE FDG LLC	4,510,000	\$4,720,229.14
361849XD9	GMAC COML MTGE SECS 2003-C1	1,750,000	\$1,789,817.75
361849F56	GMAC COML MTGE SECS 2004-C2	6,727,000	\$7,255,224.22
36186CBU6	GMAC INC	1,000,000	\$1,005,000.00
36186CBZ5	GMAC INC	1,305,000	\$1,373,512.48
36186CCA9	GMAC INC	984,000	\$1,018,439.98
370425SL5	GMAC LLC	250,000	\$258,715.25
36202C6Y4	GNMA PASS-THRU M SINGLE FAMILY	73,318	\$83,020.15
36202D2F7	GNMA PASS-THRU M SINGLE FAMILY	59,548	\$67,323.53
36202DAA9	GNMA PASS-THRU M SINGLE FAMILY	28,968	\$33,327.28
36202FGD2	GNMA PASS-THRU M SINGLE FAMILY	8,454,778	\$9,245,682.75
36202FHY5	GNMA PASS-THRU M SINGLE FAMILY	3,997,943	\$4,414,474.12
36202FPG5	GNMA PASS-THRU M SINGLE FAMILY	22,121,525	\$24,173,606.69
38373YUR3	GNMA REMIC TRUST 2003-2	202,467	\$208,827.99
38143VAA7	GOLDMAN SACHS CAP I	125,000	\$116,396.75
38141GFD1	GOLDMAN SACHS GROUP INC	300,000	\$297,075.90
38141GFG4	GOLDMAN SACHS GROUP INC	3,500,000	\$3,764,288.50
38141GGQ1	GOLDMAN SACHS GROUP INC	1,000,000	\$998,954.00
38143UAB7	GOLDMAN SACHS GROUP INC	100,000	\$105,111.30
38142EAE8	GOLDMAN SACHS GROUP L P	1,805,000	\$1,880,936.35
393505BR2	GREEN TREE FINANCIAL CO 93-4 A	30,711	\$31,048.99

Baird Core Plus Bond Fund
 Month End Holdings as of 01/31/2012

<u>Security ID</u>	<u>Description</u>	<u>Units</u>	<u>Market Value</u>
393505UT7	GREEN TREE FINANCIAL CORP 97-4	42,472	\$44,654.79
393505VW9	GREEN TREE FINANCIAL CORP 97-5	595,553	\$626,552.69
393505E32	GREEN TREE FINANCIAL MFH 98-3	620,699	\$678,559.31
393505F49	GREEN TREE FINANCIAL MFH 98-4	265,462	\$273,860.12
393505SH6	GREENTREE FIN CORP 1997-1	12,043	\$12,699.74
362320AT0	GTE CORP	975,000	\$1,374,268.35
41020VAA9	HANCOCK JOHN MUT LIFE INS CO S	1,500,000	\$1,810,992.00
411336AA8	HANSON AUSTRALIA FDG LTD	2,200,000	\$2,238,500.00
411349AA1	HANSON PLC NEW	2,375,000	\$2,422,500.00
416515AW4	HARTFORD FINL SVCS GROUP INC J	800,000	\$836,000.00
416515AT1	HARTFORD FINL SVCS GROUP INC S	2,913,000	\$3,011,913.83
421933AH5	HEALTH MGMT ASSOC INC NEW	4,100,000	\$4,233,250.00
428236BV4	HEWLETT PACKARD CO	4,000,000	\$4,302,904.00
431116AA0	HIGHMARK INC	425,000	\$452,524.28
437084VM5	HOME EQUITY ASSET TR 2006-4	2,129,622	\$1,810,329.95
40428EJQ3	HSBC BK USA NA	3,000,000	\$3,115,920.00
404280AB5	HSBC HLDGS PLC	1,000,000	\$1,029,352.00
444859AY8	HUMANA INC	800,000	\$961,961.60
44841AAA6	HUTCHISON WHAMPOA INTL 9/16 LI	3,563,000	\$3,775,768.11
44841CAA2	HUTCHISON WHAMPOA INTL LTD	2,000,000	\$2,035,374.00
4521518V8	ILLINOIS ST	1,200,000	\$1,260,516.00
452152BG5	ILLINOIS ST	3,000,000	\$3,174,780.00
452152HP9	ILLINOIS ST	2,000,000	\$2,066,320.00
452152HR5	ILLINOIS ST	2,000,000	\$2,144,260.00
449786AL6	ING BANK NV	1,600,000	\$1,608,336.00
449786AP7	ING BANK NV	2,500,000	\$2,555,310.00
460146CB7	INTL PAPER CO	1,114,000	\$1,238,736.81
462613AG5	IPALCO ENTERPRISES INC	1,000,000	\$986,250.00
46271HAA5	IRISH LIFE & PERM PLC	6,400,000	\$6,001,286.40
45031UBD2	ISTAR FINL INC	400,000	\$335,000.00
45068HAF3	ITT HARTFORD GROUP INC	1,000,000	\$1,102,718.00
46628VAE6	J P MORGAN ALT LN TR 2006-S3 A	300,000	\$266,721.30
472319AE2	JEFFERIES GROUP INC NEW	875,000	\$791,875.00
475070AD0	JEFFERSON PILOT CORP	1,000,000	\$1,044,660.00
478366BB2	JOHNSON CTLS INC	1,150,000	\$1,238,512.05
46627MBG1	JP MORGAN ALT LN TR 2005-S1	2,106,294	\$2,017,319.79
46627MCU9	JP MORGAN ALT LN TR 2006-A1	194,216	\$106,301.30
46628CAC2	JP MORGAN ALT LN TR 2006-S2	2,413,175	\$2,407,579.34
46636VAC0	JP MORGAN CHASE CMBS 2011-C5 A	11,570,000	\$12,694,013.93
46625YQR7	JP MORGAN COM MTG 2005-CIBC12	9,560,000	\$10,498,409.60
46629DAW5	JP MORGAN MTG TR 2006-A7	695,555	\$473,866.76
46630PAG0	JP MORGAN MTG TR 2007-A2	1,250,000	\$793,408.75
46625HHU7	JPMORGAN CHASE & CO	3,100,000	\$3,155,403.20
46625HJC5	JPMORGAN CHASE & CO	2,400,000	\$2,448,060.00
46625HJD3	JPMORGAN CHASE & CO	4,400,000	\$4,534,120.80

Baird Core Plus Bond Fund
 Month End Holdings as of 01/31/2012

<u>Security ID</u>	<u>Description</u>	<u>Units</u>	<u>Market Value</u>
49306SAA	KEY BANK (REMARKETED)	2,600,000	\$2,830,412.00
49306CAH4	KEY BK NA MED TERM SUBBKNTS BE	2,000,000	\$2,167,198.00
49327XAA8	KEYBANK NATL ASSN CLEVELAND	820,000	\$882,028.90
49327XAB6	KEYBANK NATL ASSN CLEVELAND	1,279,000	\$1,408,841.52
49337WAC4	KEYSPAN CORP	1,875,000	\$2,510,390.63
494550AV8	KINDER MORGAN ENERGY PARTNERS	400,000	\$437,270.40
494550AW6	KINDER MORGAN ENERGY PARTNERS	350,000	\$403,123.00
49456AAA1	KINDER MORGAN FIN CO LLC	1,000,000	\$1,035,000.00
49455WAD8	KINDER MORGAN FINANCE CORP ULC	1,685,000	\$1,748,187.50
496902AG2	KINROSS GOLD CORP	5,000,000	\$5,306,200.00
49725VAA0	KIOWA PWR PARTNERS LLC	26,868	\$26,889.00
50049MAA7	KOOKMIN BANK	3,900,000	\$4,292,523.30
500630BP2	KOREA DEV BK	100,000	\$102,751.90
50063AAA4	KOREA ELEC PWR CORP	115,000	\$137,878.49
50064YAA1	KOREA HYDRO & NUCLEAR PWR CO N	1,000,000	\$1,078,156.00
50064YAB9	KOREA HYDRO & NUCLEAR PWR CO N	500,000	\$504,360.50
505861AB0	LAFARGE COPPEE S A	1,375,000	\$1,414,334.63
505861AC8	LAFARGE COPPEE S A	875,000	\$820,819.13
51488YAA7	LANDESBANK BADEN-WURTTENBERG F	550,000	\$553,972.10
53079EAC8	LIBERTY MUT GROUP INC	775,000	\$808,326.55
53079EAG9	LIBERTY MUT GROUP INC	225,000	\$224,712.00
53079EAR5	LIBERTY MUT GROUP INC	900,000	\$1,147,500.00
53079QAD9	LIBERTY MUT INS CO	375,000	\$351,522.00
534187AU3	LINCOLN NATL CORP IND	825,000	\$734,250.00
53947MAB2	LLOYDS TSB BANK PLC 144A	6,350,000	\$6,469,405.40
55259PAE6	M&I MARSHALL & ILSLEY BK MTNBE	2,189,000	\$2,321,541.76
564760CA2	MANUFACTURER AND TRADERS	500,000	\$578,632.00
564759PS1	MANUFACTURERS & TRADERS TR BUF	265,000	\$259,555.84
56501RAA4	MANULIFE FINL CORP	2,285,000	\$2,347,120.01
56501RAB2	MANULIFE FINL CORP	425,000	\$438,427.45
571748AJ1	MARSH & MCLENNAN COS INC	2,400,000	\$2,473,444.80
571748AR3	MARSH & MCLENNAN COS INC	1,000,000	\$1,119,554.00
573284AJ5	MARTIN MARIETTA MATLS INC	450,000	\$416,709.90
573284AK2	MARTIN MARIETTA MATLS INC	475,000	\$521,312.50
574599BD7	MASCO CORP	2,150,000	\$2,275,867.45
574599BG0	MASCO CORP	1,000,000	\$1,029,070.00
576434FH2	MASTR ALTERNATIVE LN TR 2003-5	116,128	\$122,878.45
576434LR3	MASTR ALTERNATIVE LN TR 2004-1	414,737	\$423,696.00
576434M76	MASTR ALTERNATIVE LN TR 2005-3	547,376	\$544,140.62
57643MLA0	MASTR ASSET SEC TR 2005-2	706,969	\$702,835.08
55276GAA3	MBIA INS CORP	700,000	\$423,500.00
55263BAA9	MBNA CAP A	2,215,000	\$2,192,850.00
58516NAA2	MEGA ADVANCE INVESTMENTS LTD G	1,500,000	\$1,550,049.00
59023VAA8	MERRILL LYNCH & CO INC	725,000	\$762,777.58
59018YN64	MERRILL LYNCH CO INC MTN BE	800,000	\$863,327.20

Baird Core Plus Bond Fund
 Month End Holdings as of 01/31/2012

<u>Security ID</u>	<u>Description</u>	<u>Units</u>	<u>Market Value</u>
59018YSU6	MERRILL LYNCH CO INC MTN BE	100,000	\$102,544.30
59156RAR9	METLIFE INC	300,000	\$363,886.80
59156RAT5	METLIFE INC	215,000	\$272,255.36
59217GAC3	METROPOLITAN LIFE GLOBAL FDG I	1,800,000	\$1,838,071.80
59217GAD1	METROPOLITAN LIFE GLOBAL FDG I	1,915,000	\$1,973,348.14
59020UR56	ML MTG INVESTORS 2005-A8	111,597	\$113,405.76
6174466Q7	MORGAN STANLEY	1,125,000	\$1,185,415.88
61746SBR9	MORGAN STANLEY	300,000	\$308,854.80
61747YCE3	MORGAN STANLEY	650,000	\$684,848.45
61748AAE6	MORGAN STANLEY	2,505,000	\$2,545,009.86
617451CL1	MORGAN STANLEY CAP 2005-HQ7	11,275,000	\$12,565,051.68
629568AQ9	NABORS INDS INC	250,000	\$281,823.00
6325C0CE9	NATIONAL AUSTRALIA BK LTD 144A	3,000,000	\$3,042,705.00
633712AG9	NATIONAL BANK HUNGARY	150,000	\$161,227.11
636274AC6	NATIONAL GRID PLC	3,375,000	\$3,892,023.00
637071AH4	NATIONAL OILWELL VARCO INC	2,655,000	\$2,719,203.21
637432CT0	NATIONAL RURAL UTILS COOP FIN	125,000	\$176,989.50
637432LR4	NATIONAL RURAL UTILS COOP FIN	2,175,000	\$3,179,147.48
638612AF8	NATIONWIDE FINL SVCS INC	800,000	\$808,234.40
638671AE7	NATIONWIDE MUT INS CO	100,000	\$108,870.00
63534PAG2	NATL CITY BK CLEVE SUB MTN BE	2,000,000	\$2,253,386.00
638904AA0	NAVIGATORS GROUP INC	3,709,000	\$3,842,757.67
62874HAA3	NB CAP TR IV	175,000	\$172,812.50
628855AN8	NCNB CORP	575,000	\$640,374.05
65332VBH5	NEXTEL COMMUNICATIONS INC	300,000	\$300,000.00
65473QAL7	NISOURCE FIN CORP	1,583,000	\$1,732,196.17
65535HAB5	NOMURA HLDGS INC	325,000	\$348,978.18
6591548H4	NORTH EAST INDPT SCH DIST TEX	3,000,000	\$3,404,880.00
67059TAB1	NUSTAR LOGISTICS L P	1,000,000	\$1,046,185.00
67087TAC5	OAKWOOD MTG INVESTORS 1999-B A	38,402	\$35,342.37
682680AQ6	ONEOK INC NEW	5,250,000	\$5,425,434.00
69319HAA1	PCCW-HKT CAP NO 2 LTD	200,000	\$209,264.60
69319PAA3	PCCW-HKT CAP NO 3 LTD	775,000	\$822,275.00
705006AB0	PEARSON DLR FIN PLC	75,000	\$81,782.33
71645WAT8	PETROBRAS INTL FIN CO	4,100,000	\$4,197,928.50
716495AD8	PETROHAWK ENERGY CORP	3,000,000	\$3,180,000.00
71656LAL5	PETROLEOS MEXICANOS MTN 144A N	2,500,000	\$2,579,927.50
71656LAK7	PETROLEOS MEXICANOS MTN 144A S	4,000,000	\$4,420,000.00
693320AF0	PHH CORP	775,000	\$761,437.50
72925PAB1	PLUM CREEK TIMBERLANDS L P	1,200,000	\$1,328,894.40
72925PAC9	PLUM CREEK TIMBERLANDS L P	1,200,000	\$1,212,896.40
735000HW4	PORT OAKLAND CALIF REV	2,900,000	\$3,129,129.00
693483AA7	POSCO	3,725,000	\$4,178,000.98
693483AB5	POSCO	2,175,000	\$2,124,585.68
69351UAN3	PPL ELEC UTILS CORP	500,000	\$597,401.50

Baird Core Plus Bond Fund
Month End Holdings as of 01/31/2012

<u>Security ID</u>	<u>Description</u>	<u>Units</u>	<u>Market Value</u>
69352JAG2	PPL ENERGY SUPPLY LLC	1,350,000	\$1,481,747.85
69352JAH0	PPL ENERGY SUPPLY LLC	1,950,000	\$2,181,400.65
74254PAK8	PRINCIPAL LIFE INCOME FUND MTN	1,550,000	\$1,662,979.50
743674AR4	PROTECTIVE LIFE CORP	1,450,000	\$1,489,226.85
74432QBC8	PRUDENTIAL FINL INC MTNS BOOK	2,000,000	\$2,281,668.00
74432QBF1	PRUDENTIAL FINL INC MTNS BOOK	2,297,000	\$2,544,262.86
74438GAE1	PRUDENTIAL HLDGS LLC	1,203,000	\$1,467,527.67
69362BAS1	PSEG PWR LLC	3,077,000	\$3,458,609.54
744499AP9	PUBLIC SVC CO N MEX	500,000	\$594,625.50
74924UAB7	RASC SERIES TRUST 2006-EMX8	1,301,926	\$1,212,926.20
75913MAB5	REGIONS BK BIRMINGHAM ALA	3,575,000	\$3,726,937.50
7591ELAA7	REGIONS FING TR II	1,400,000	\$1,246,000.00
759468AA9	RELIANCE HOLDINGS USA INC	2,000,000	\$1,882,178.00
759950FG8	RENAISSANCE HEQ 2005-1	230,615	\$205,796.73
759676AF6	RENAISSANCE HEQ 2006-2	819,000	\$342,172.47
75971EAE6	RENAISSANCE HEQ 2006-3	712,467	\$393,501.30
75970JAE6	RENAISSANCE HEQ 2007-1	500,000	\$175,233.00
75970JAF3	RENAISSANCE HEQ 2007-1	300,000	\$106,520.40
75970QAE0	RENAISSANCE HEQ 2007-2	1,500,000	\$608,089.50
76110HQ69	RESIDENTIAL ACCREDIT 2005-QS2	930,237	\$829,342.64
76110WSG2	RESIDENTIAL ASSET SEC 2003-KS5	162,671	\$140,775.86
76110WUM6	RESIDENTIAL ASSET SEC 2003-KS9	123,089	\$109,280.06
760985C90	RESIDENTIAL ASSET SEC 2003-RS1	126,269	\$124,494.65
74955EAB5	RGS I&M FUNDING CORP	233,710	\$284,189.34
767201AC0	RIO TINTO FIN USA LTD	1,125,000	\$1,417,403.25
77340RAC1	ROCKIES EXPRESS PIPELINE LLC S	2,000,000	\$1,920,000.00
77340RAH0	ROCKIES EXPRESS PIPELINE LLC S	850,000	\$833,000.00
77340RAK3	ROCKIES EXPRESS PIPELINE LLC S	2,695,000	\$2,236,850.00
780097AN1	ROYAL BK SCOTLAND GROUP PLC	705,000	\$680,325.00
780097AP6	ROYAL BK SCOTLAND GROUP PLC	1,528,000	\$1,434,923.41
78010XAC5	ROYAL BK SCOTLAND PLC	3,300,000	\$3,340,461.30
78010JCV2	ROYAL BK SCOTLAND PLC MTN 144A	350,000	\$353,392.90
797502AA9	SAN DIEGUITO CALIF PUB FACS AU	1,515,000	\$1,738,401.90
802813AD7	SANTANDER FINCL ISSUANCES LTD	300,000	\$280,341.90
802815AS9	SANTANDER US DEBT S A	2,500,000	\$2,424,737.50
808510AA9	SCHWAB CAPITAL TRUST I	2,378,000	\$2,414,240.72
81211KAR1	SEALED AIR CORP NEW	2,250,000	\$2,531,250.00
78440PAC2	SK TELECOM LTD	610,000	\$732,470.31
78442FAB4	SLM CORP	425,000	\$429,195.60
78442FAZ1	SLM CORP	50,000	\$40,459.80
78442FCJ5	SLM CORP	5,300,000	\$5,446,778.20
83368RAA0	SOCIETE GENERALE MTN 144A	5,500,000	\$5,212,702.00
835495AK8	SONOCO PRODS CO	1,000,000	\$1,051,644.00
843452BC6	SOUTHERN NAT GAS CO	300,000	\$342,669.60
84603MXU5	SOVEREIGN BK FSB WILMINGTON DE	3,173,000	\$3,571,008.43

Baird Core Plus Bond Fund
 Month End Holdings as of 01/31/2012

<u>Security ID</u>	<u>Description</u>	<u>Units</u>	<u>Market Value</u>
85171RAA2	SPRINGLEAF FIN CORP	1,000,000	\$775,000.00
852060AG7	SPRINT CAP CORP	675,000	\$575,437.50
852060AT9	SPRINT CAP CORP	300,000	\$252,000.00
852061AD2	SPRINT NEXTEL CORP	200,000	\$176,500.00
85732PBZ2	STATE PUB SCH BLDG AUTH PA REV	2,000,000	\$2,160,240.00
86359B7S4	STRUCTURED ASSET SECS 2005-7XS	1,319,116	\$1,325,266.21
865622AE4	SUMITOMO MITSUI BANKING CORP S	1,500,000	\$1,569,973.50
867363AE3	SUNGARD DATA SYS INC	1,031,000	\$1,045,176.25
86764PAD1	SUNOCO INC	701,000	\$712,694.78
86765BAK5	SUNOCO LOGISTICS PARTNERS	1,000,000	\$1,101,845.00
867914BB8	SUNTRUST BKS INC	1,450,000	\$1,482,917.90
867914BE2	SUNTRUST BKS INC	4,250,000	\$4,354,992.00
869049AC0	SUSA PARTNERSHIP L P	1,000,000	\$1,204,390.00
87151QAA4	SYMETRA FINL CORP	3,590,000	\$3,670,649.35
872287AC1	TCI COMMUNICATIONS INC	2,635,000	\$3,242,665.26
87236YAA6	TD AMERITRADE HLDG CORP	1,000,000	\$1,085,290.00
878742AM7	TECK RESOURCES LTD	836,000	\$960,564.00
879240AX7	TELE COMMUNICATIONS INC	825,000	\$903,353.55
87927VAL2	TELECOM ITALIA CAP	340,000	\$333,200.00
87927VAQ1	TELECOM ITALIA CAP	4,100,000	\$3,961,625.00
87927VAR9	TELECOM ITALIA CAP	1,775,000	\$1,606,375.00
87938WAB9	TELEFONICA EMISIONES S A U	2,850,000	\$3,052,324.35
87938WAC7	TELEFONICA EMISIONES S A U	100,000	\$103,371.80
87938WAG8	TELEFONICA EMISIONES S A U	1,942,000	\$2,075,883.42
87938WAP8	TELEFONICA EMISIONES S A U	1,000,000	\$993,507.00
880394AB7	TENNECO PACKAGING INC	50,000	\$40,500.00
885715CH3	THREE RIVERS OHIO LOC SCH DIST	1,350,000	\$1,430,784.00
887315AY5	TIME WARNER COS INC	92,000	\$111,560.76
887315BJ7	TIME WARNER COS INC	2,300,000	\$2,840,957.70
88731EAD2	TIME WARNER ENTMT CO LP	175,000	\$183,621.73
888805AP3	TOBACCO SETTLEMENT AUTH IOWA T	2,300,000	\$2,181,550.00
89233P5S1	TOYOTA MTR CRD CORP MTN BE	2,000,000	\$2,031,988.00
893830AT6	TRANSOCEAN INC	675,000	\$740,029.50
893830BB4	TRANSOCEAN INC	2,000,000	\$2,267,956.00
89417EAH2	TRAVELERS COMPANIES INC	500,000	\$580,635.00
902133AG2	TYCO ELECTRONICS GROUP S A	500,000	\$653,487.50
90261XFA5	UBS AG BRH MTN SR DEP NT BE	3,300,000	\$3,690,330.60
902671AA4	UFJ FIN ARUBA A E C	1,070,000	\$1,140,373.90
909283AB9	UNITED AIR PASS THRU TR 1991-A	120,477	\$44,275.24
909317AX7	UNITED AIRLINES PT CERT 2000-2	155,852	\$4,675.55
91086QAS7	UNITED MEXICAN STS MTN BE	100,000	\$129,500.00
912810EQ7	UNITED STATES TREAS BDS	15,250,000	\$21,940,937.50
912810FF0	UNITED STATES TREAS BDS	18,775,000	\$25,880,173.45
912810PW2	UNITED STATES TREAS BDS	36,975,000	\$47,570,629.95
912828NR7	UNITED STATES TREAS NTS	53,675,000	\$58,069,640.63

Baird Core Plus Bond Fund
Month End Holdings as of 01/31/2012

<u>Security ID</u>	<u>Description</u>	<u>Units</u>	<u>Market Value</u>
91324PBJ0	UNITEDHEALTH GROUP INC	1,000,000	\$1,216,686.00
913275AC7	UNITRIN INC	1,000,000	\$1,066,805.00
90332UAB9	US AIRWAYS PT TRUST 1998-1	480,107	\$435,696.78
902905AM0	USX MARATHON GROUP	322,000	\$342,831.15
91911TAE3	VALE OVERSEAS LTD	100,000	\$132,012.60
91911TAG8	VALE OVERSEAS LTD	3,850,000	\$4,402,717.55
91911TAH6	VALE OVERSEAS LTD	250,000	\$293,924.50
91911TAM5	VALE OVERSEAS LTD	2,200,000	\$2,200,495.00
92334NAB9	VEOLIA ENVIRONNEMENT	1,489,000	\$1,661,779.09
92857WAP5	VODAFONE GROUP PLC NEW	175,000	\$207,170.95
92857WAQ3	VODAFONE GROUP PLC NEW	500,000	\$641,957.50
929160AF6	VULCAN MATLS CO	200,000	\$203,000.00
929160AG4	VULCAN MATLS CO	500,000	\$467,500.00
929160AK5	VULCAN MATLS CO	1,000,000	\$1,042,500.00
92976GAH4	WACHOVIA BK NATL ASSN MTN SUB	5,322,000	\$6,054,301.88
929766CU5	WACHOVIA CMBS 2003-C3	1,500,727	\$1,538,824.53
92976BBN1	WACHOVIA CMBS 2005-C22	5,000,000	\$5,585,525.00
92922FRK6	WAMU MTG CERT 2004-CB1	185,990	\$190,816.23
92922FUA4	WAMU MTG CERT 2004-CB2	161,878	\$165,958.34
92922FUC0	WAMU MTG CERT 2004-CB2	337,111	\$351,363.18
92922FXP8	WAMU MTG CERT 2004-CB3	94,528	\$97,885.84
92922FZZ4	WAMU MTG CERT 2004-CB4	176,268	\$182,516.35
92933DAA8	WEA FINANCE LLC	2,000,000	\$2,214,412.00
94707VAB6	WEATHERFORD INTERNATIONAL LTD	1,250,000	\$1,482,011.25
94973VAH0	WELLPOINT INC	75,000	\$89,106.83
94984TAD1	WELLS FARGO ALT LN 2007-PA1	192,417	\$136,820.20
952347YH9	WEST CONTRA COSTA CALIF UNI SC	4,000,000	\$4,207,840.00
960470JF0	WESTLAKE OHIO CITY SCH DIST	1,160,000	\$1,250,329.20
96055RGC0	WESTLB AG NEW YORK BRH	1,885,000	\$1,958,805.29
961214BK8	WESTPAC BKG CORP	150,000	\$161,263.95
961548AL8	WESTVACO CORP	505,000	\$639,385.05
962166AR5	WEYERHAEUSER CO	1,000,000	\$1,056,130.00
969457BB5	WILLIAMS COS INC DEL	37,000	\$43,651.31
969457BD1	WILLIAMS COS INC DEL	46,000	\$55,680.79
969457BG4	WILLIAMS COS INC DEL	1,034,000	\$1,306,383.52
96950FAF1	WILLIAMS PARTNERS L P	500,000	\$596,802.50
96950HAD2	WILLIAMS PARTNERS L P/WILLIAMS	2,000,000	\$2,416,180.00
970648AB7	WILLIS NORTH AMER INC	600,000	\$651,285.60
980236AD5	WOODSIDE FIN LTD	400,000	\$419,691.20
980236AG8	WOODSIDE FIN LTD	1,000,000	\$1,113,192.00
98212BAB9	WPX ENERGY INC	4,000,000	\$3,985,000.00
98417EAK6	XSTRATA FIN CDA LTD	2,000,000	\$2,135,074.00
26200V104	DREYFUS INS CASH ADVANTAGE I	49,931,005	\$49,931,005.24
825252729	STIC - LIQUID ASSETS PORTFOLIO	22,000,000	\$22,000,000.00