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Form **990-PF****Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2006Department of the Treasury
Internal Revenue Service

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

For calendar year 2006, or tax year beginning 12/01, 2006, and ending 11/30, 20 07

G Check all that apply: ☐ Initial return ☐ Final return ☒ Amended return ☐ Address change ☐ Name changeUse the IRS
label.
Otherwise,
print
or type.
See Specific
Instructions.

Name of foundation

ROBERT HAYWOOD MORRISON FDN

Number and street (or P O box number if mail is not delivered to street address)

1373 E. MOREHEAD ST., STE. 6

City or town, state, and ZIP code

CHARLOTTE, NC 28204-2947

A Employer identification number

01-0561393

B Telephone number (see page 11 of the instructions)

(704) 333-9645

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) \$

29,267,344

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)				STMT 1
	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	527,938	541,257		STMT 2
	5a Gross rents	742,141	742,141		
	b Net rental income or (loss) 80,155				
	6a Net gain or (loss) from sale of assets not on line 10	515,106			
	b Gross sales price for all assets on line 6a 13,654,855				
	7 Capital gain net income (from Part IV, line 2)		515,106		
	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)	510,700	510,700		STMT 3
	12 Total. Add lines 1 through 11	2,295,885	2,309,204	742,141	
	13 Compensation of officers, directors, trustees, etc	NONE	NONE		NONE
	14 Other employee salaries and wages	102,918			102,918
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)	23,216	1,200	NONE	22,016
	b Accounting fees (attach schedule)	3,231	NONE	NONE	3,231
	c Other professional fees (attach schedule)	109,076	102,624		6,452
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions)	171,290	80,691		67,149
	19 Depreciation (attach schedule) and depletion	78,089	78,089		
	20 Occupancy				
	21 Travel, conferences, and meetings	4,707			4,707
	22 Printing and publications				
	23 Other expenses (attach schedule)	605,259	585,969		19,290
	24 Total operating and administrative expenses. Add lines 13 through 23	1,097,786	848,573	NONE	225,763
	25 Contributions, gifts, grants paid	1,406,445			1,406,445
	26 Total expenses and disbursements. Add lines 24 and 25	2,504,231	848,573	NONE	1,632,208
	27 Subtract line 26 from line 12.				
	a Excess of revenue over expenses and disbursements	(208,346)			
	b Net investment income (if negative, enter -0-)		1,460,631		
	c Adjusted net income (if negative, enter -0-)			742,141	

For Privacy Act and Paperwork Reduction Act Notice, see the instructions.

Form **990-PF** (2006)

6/14

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	155,092	138,672	138,672
	2 Savings and temporary cash investments	969,343	1,384,248	1,384,248
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	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 16 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less: allowance for doubtful accounts ▶		NONE	NONE
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments—U.S. and state government obligations (attach schedule)		NONE	NONE
	b Investments—corporate stock (attach schedule)		NONE	NONE
	c Investments—corporate bonds (attach schedule)		NONE	NONE
	11 Investments—land, buildings, and equipment: basis ▶ 14,804,579			
Less: accumulated depreciation (attach schedule) ▶ 255,788	17,655,579	14,548,791	14,804,579	
12 Investments—mortgage loans		NONE		
13 Investments—other (attach schedule)	8,967,270	11,388,593	12,939,845	
14 Land, buildings, and equipment: basis ▶				
Less: accumulated depreciation (attach schedule) ▶				
15 Other assets (describe ▶)		NONE	NONE	
16 Total assets (to be completed by all filers—see page 17 of the instructions. Also, see page 1, item I)	27,747,284	27,460,304	29,267,344	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	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 ▶)			
23 Total liabilities (add lines 17 through 22)	NONE	NONE		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐			
	and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	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	27,747,284	27,460,304	
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 18 of the instructions)	27,747,284	27,460,304		
31 Total liabilities and net assets/fund balances (see page 18 of the instructions)	27,747,284	27,460,304		

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	27,747,284
2 Enter amount from Part I, line 27a	2	(208,346)
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 10	3	28,959
4 Add lines 1, 2, and 3	4	27,567,897
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 11	5	107,593
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	27,460,304

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.)
1a SEE PART IV SCHEDULE				
b				
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			
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k) but not less than -0-) or Losses (from col. (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
b			
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	515,106
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 18 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.

(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))
2005	1,694,472	28,133,117	0.06023051054
2004	55,493	25,737,906	0.00215608061
2003	16,006	919,058	0.01741565821
2002	15,476	482,203	0.03209436690
2001	4,670	223,053	0.02093672804

2 Total of line 1, column (d)	2	0.13283334430
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	0.02656666886
4 Enter the net value of noncharitable-use assets for 2006 from Part X, line 5	4	28,555,791
5 Multiply line 4 by line 3	5	758,632
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	14,606
7 Add lines 5 and 6	7	773,238
8 Enter qualifying distributions from Part XII, line 4 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 19.	8	1,632,208

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 19 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 letter: _____ (attach copy of ruling 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	14,606
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	14,606
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	NONE
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	14,606
6 Credits/Payments.			
a 2006 estimated tax payments and 2005 overpayment credited to 2006	6a	13,813	
b Exempt foreign organizations—tax withheld at source	6b	NONE	
c Tax paid with application for extension of time to file (Form 8868)	6c	7,413	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	21,226	
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 <u>14,</u>	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	6,620	
11 Enter the amount of line 10 to be: Credited to 2007 estimated tax Refunded	11	6,620	

Part VII-A Statements Regarding Activities

	Yes	No
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?		N/A
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 20 of the instructions for definition)? <i>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</i>		N/A
c Did the foundation file Form 1120-POL for this year?		N/A
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? <i>If "Yes," attach a detailed description of the activities</i>		N/A
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? <i>If "Yes," attach a conformed copy of the changes</i>		N/A
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		N/A
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T.</i>		N/A
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?		X
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col. (c), and Part XV</i>		X
8a Enter the states to which the foundation reports or with which it is registered (see page 20 of the instructions) ▶ <u>SEE STATEMENT 12</u>		
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 <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	X	
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 2006 or the taxable year beginning in 2006 (see instructions for Part XIV on page 28)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>	N/A	

Part VII-A Statements Regarding Activities Continued

11a	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 instructions)	11a		X
b	If "Yes," did the foundation have a binding written contract in effect on August 17, 2006, covering the interest, rents, royalties, and annuities described in the attachment for line 11a?	11b		
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address **►** NONE

14 The books are in care of **►** CYNTHIA H. TYSON Telephone no. **►** (704) 333-9645
 Located at **►** 1373 EAST MOREHEAD ST., CHARLOTTE, NC ZIP+4 **►** 28204-2947

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

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 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	N/A
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 2006?	1c	N/A
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 2006, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2006? ☐ 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 22 of the instructions).	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to 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 2006 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? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2006)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
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 2006?	4b	X

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))? ☐ Yes ☒ No(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No(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 instructions) ☐ Yes ☒ No(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No**b** 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 23 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐ Yes ☒ No**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No

If "Yes," attach the statement required by Regulations section 53.4945–5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No
If you answered "Yes" to 6b, also file Form 8870**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No**b** If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No**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 23 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 STATEMENT 13		NONE	NONE	NONE

2 Compensation of five highest-paid employees (other than those included on line 1—see page 24 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
NONE		NONE	NONE	NONE

Total number of other employees paid over \$50,000 ☐ NONE

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *Continued***3** Five highest-paid independent contractors for professional services (see page 24 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE	NONE	

Total number of others receiving over \$50,000 for professional services **NONE****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 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 24 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 25 of the instructions	
3 NONE	
Total. Add lines 1 through 3	

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 25 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	28,990,651
b	Average of monthly cash balances	1b	NONE
c	Fair market value of all other assets (see page 25 of the instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	28,990,651
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	NONE
3	Subtract line 2 from line 1d	3	28,990,651
4	Cash deemed held for charitable activities. Enter 1½% of line 3 (for greater amount, see page 26 of the instructions)	4	434,860
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	28,555,791
6	Minimum investment return. Enter 5% of line 5	6	1,427,790

Part XI Distributable Amount (see page 26 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	1,427,790
2a	Tax on investment income for 2006 from Part VI, line 5	2a	14,606
b	Income tax for 2006. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	14,606
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,413,184
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	1,413,184
6	Deduction from distributable amount (see page 26 of the instructions)	6	NONE
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,413,184

Part XII Qualifying Distributions (see page 26 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	1,632,208
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,632,208
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 27 of the instructions)	5	14,606
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,617,602

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 27 of the instructions)

	(a) Corpus	(b) Years prior to 2005	(c) 2005	(d) 2006
1 Distributable amount for 2006 from Part XI, line 7				1,413,164
2 Undistributed income, if any, as of the end of 2005:				
a Enter amount for 2005 only			956,548	
b Total for prior years 20____, 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2006:				
a From 2001	NONE			
b From 2002	NONE			
c From 2003	NONE			
d From 2004	NONE			
e From 2005	NONE			
f Total of lines 3a through e	NONE			
4 Qualifying distributions for 2006 from Part XII, line 4. ► \$ <u>1,632,208</u>			956,548	
a Applied to 2005, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see page 27 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required—see page 27 of the instructions)	NONE			
d Applied to 2006 distributable amount	NONE			675,660
e Remaining amount distributed out of corpus	NONE			
5 Excess distributions carryover applied to 2006. (If an amount appears in column (d), the same amount must be shown in column (a))	NONE			NONE
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	NONE			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
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		NONE		
d Subtract line 6c from line 6b. Taxable amount—see page 27 of the instructions		NONE		
e Undistributed income for 2005. Subtract line 4a from line 2a. Taxable amount—see page 27 of the instructions				
f Undistributed income for 2006. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2007				737,524
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 28 of the instructions)	NONE			
8 Excess distributions carryover from 2001 not applied on line 5 or line 7 (see page 28 of the instructions)	NONE			
9 Excess distributions carryover to 2007. Subtract lines 7 and 8 from line 6a	NONE			
10 Analysis of line 9:				
a Excess from 2002	NONE			
b Excess from 2003	NONE			
c Excess from 2004	NONE			
d Excess from 2005	NONE			
e Excess from 2006	NONE			

Part XIV Private Operating Foundations (see page 28 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 2006, enter the date of the ruling

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 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) 2006	(b) 2005	(c) 2004	(d) 2003	
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 $\frac{1}{2}$ 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 XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see page 28 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))

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- 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.

N/A

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.
- b** The form in which applications should be submitted and information and materials they should include:
- c** Any submission deadlines:
- d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

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 Paid during the year SEE STATEMENT 19				
Total			▶ 3a	1,406,445
b Approved for future payment				
Total			▶ 3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See page 29 of the instructions)
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				527,938	
	Net rental income or (loss) from real estate:					
a	Debt-financed property					
b	Not debt-financed property			16	742,141	
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	515,106	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue: a					
b	FEE CREDITS			14	2,769	
c	TIMBER PROCEEDS			1	487,931	
d	EARNEST DEPOSIT			1	20,000	
e						
12	Subtotal. Add columns (b), (d), and (e)				2,295,885	0
13	Total. Add line 12, columns (b), (d), and (e)				13 2,295,885	2,295,885

(See worksheet in line 13 instructions on page 29 to verify calculations)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

[illegible]

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					5,133.	
		.6 AT&T INC					12/08/2006	01/12/2007
		PROPERTY TYPE: SECURITIES						
20.00		21.00			-1.00			
		18.4 AT&T INC					12/08/2006	02/06/2007
		PROPERTY TYPE: SECURITIES						
691.00		643.00			48.00			
		1019. AT&T INC					01/09/2007	02/06/2007
		PROPERTY TYPE: SECURITIES						
38,262.00		34,452.00			3,810.00			
		316.675 AT&T INC					03/03/2006	02/06/2007
		PROPERTY TYPE: SECURITIES						
11,891.00		7,598.00			4,293.00			
		894.7 AT&T INC					12/09/2005	02/06/2007
		PROPERTY TYPE: SECURITIES						
33,595.00		21,231.00			12,364.00			
		10.225 AT&T INC					01/20/2006	02/06/2007
		PROPERTY TYPE: SECURITIES						
384.00		217.00			167.00			
		49.475 AT&T INC					01/20/2006	04/09/2007
		PROPERTY TYPE: SECURITIES						
1,946.00		1,049.00			897.00			
		310.525 AT&T INC					12/29/2005	04/09/2007
		PROPERTY TYPE: SECURITIES						
12,216.00		6,410.00			5,806.00			
		6. AT&T INC					03/22/2007	06/19/2007
		PROPERTY TYPE: SECURITIES						
242.00		234.00			8.00			
		57. AT&T INC					06/11/2007	06/19/2007
		PROPERTY TYPE: SECURITIES						
2,297.00		2,285.00			12.00			

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,705.00		141. ABBOTT LABS PROPERTY TYPE: SECURITIES 7,481.00					07/12/2007 224.00	08/10/2007
1,100.00		40. ADESA INC COM PROPERTY TYPE: SECURITIES 830.00					06/15/2006 270.00	03/23/2007
10,444.00		375. ADESA INC COM PROPERTY TYPE: SECURITIES 7,778.00					06/15/2006 2,666.00	04/23/2007
846.00		20. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 985.00					12/09/2005 -139.00	12/08/2006
10,575.00		243. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 11,967.00					12/09/2005 -1,392.00	02/06/2007
1,873.00		37. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 1,822.00					12/09/2005 51.00	06/19/2007
810.00		16. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 730.00					01/20/2006 80.00	06/19/2007
1,001.00		20. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 913.00					01/20/2006 88.00	09/11/2007
400.00		8. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 317.00					05/23/2006 83.00	09/11/2007
15,869.00		317. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 10,828.00					08/08/2006 5,041.00	09/11/2007
4,616.00		99. AIR LIQUIDE ADR FRANCE ADR PROPERTY TYPE: SECURITIES 3,312.00					12/05/2005 1,304.00	01/18/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
82.00		1. AIR PRODS & CHEMS INC PROPERTY TYPE: SECURITIES 79.00					06/12/2007 3.00	06/19/2007
697.00		65. AIRTRAN HOLDINGS INC PROPERTY TYPE: SECURITIES 1,002.00					12/23/2005 -305.00	03/23/2007
687.00		60. AIRTRAN HOLDINGS INC PROPERTY TYPE: SECURITIES 925.00					12/23/2005 -238.00	06/21/2007
10,277.00		130. ALLIANT TECHSYSTEMS INC 00 PROPERTY TYPE: SECURITIES 9,965.00					12/02/2005 312.00	12/07/2006
15,302.00		239. ALLSTATE CORP PROPERTY TYPE: SECURITIES 14,893.00					10/10/2006 409.00	12/08/2006
31,976.00		531. ALLSTATE CORP PROPERTY TYPE: SECURITIES 33,089.00					10/10/2006 -1,113.00	04/09/2007
2,741.00		44. ALLSTATE CORP PROPERTY TYPE: SECURITIES 2,742.00					10/10/2006 -1.00	06/19/2007
2,129.00		39. ALLSTATE CORP PROPERTY TYPE: SECURITIES 2,430.00					10/10/2006 -301.00	11/13/2007
10,701.00		196. ALLSTATE CORP PROPERTY TYPE: SECURITIES 10,862.00					12/09/2005 -161.00	11/13/2007
58.00		1. ALLTEL CORP PROPERTY TYPE: SECURITIES 57.00					11/13/2006 1.00	12/08/2006
11,352.00		167. ALLTEL CORP PROPERTY TYPE: SECURITIES 9,467.00					11/13/2006 1,885.00	06/11/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
339.00		4. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 289.00					12/09/2005 50.00	12/08/2006
6,783.00		77. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 5,560.00					12/09/2005 1,223.00	01/09/2007
12,955.00		151. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 10,904.00					12/09/2005 2,051.00	03/08/2007
19,819.00		231. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 16,634.00					03/03/2006 3,185.00	03/08/2007
1,115.00		13. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 926.00					05/23/2006 189.00	03/08/2007
9,330.00		110. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 8,606.00					10/10/2006 724.00	03/16/2007
696.00		10. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 703.00					06/11/2007 -7.00	06/19/2007
801.00		9. AMBAC INC PROPERTY TYPE: SECURITIES 695.00					12/09/2005 106.00	03/08/2007
445.00		5. AMBAC INC PROPERTY TYPE: SECURITIES 379.00					01/20/2006 66.00	03/08/2007
1,711.00		26. AMERICA MOVIL S A DE C V SPONSORED A PROPERTY TYPE: SECURITIES 1,007.00					09/26/2006 704.00	10/09/2007
2,764.00		42. AMERICA MOVIL S A DE C V SPONSORED A PROPERTY TYPE: SECURITIES 1,522.00					08/04/2006 1,242.00	10/09/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,058.00		15. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 994.00				12/09/2005 64.00	12/08/2006
15,849.00		230. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 15,215.00				12/05/2005 634.00	02/23/2007
16,887.00		244. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 16,163.00				12/09/2005 724.00	03/08/2007
2,463.00		34. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 2,430.00				06/11/2007 33.00	06/19/2007
92.00		2. AMERISOURCEBERGEN CORP PROPERTY TYPE: SECURITIES 81.00				12/09/2005 11.00	12/08/2006
1,153.00		23. AMERISOURCEBERGEN CORP PROPERTY TYPE: SECURITIES 1,230.00				04/09/2007 -77.00	06/19/2007
141.00		2. AMGEN INC PROPERTY TYPE: SECURITIES 157.00				12/09/2005 -16.00	12/08/2006
14,818.00		259. AMGEN INC PROPERTY TYPE: SECURITIES 20,306.00				12/09/2005 -5,488.00	06/11/2007
40,450.00		707. AMGEN INC PROPERTY TYPE: SECURITIES 52,675.00				11/09/2006 -12,225.00	06/11/2007
9,211.00		161. AMGEN INC PROPERTY TYPE: SECURITIES 11,751.00				01/30/2006 -2,540.00	06/11/2007
2,517.00		44. AMGEN INC PROPERTY TYPE: SECURITIES 3,206.00				11/13/2006 -689.00	06/11/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
458.00		8. AMGEN INC PROPERTY TYPE: SECURITIES 579.00					04/05/2006 -121.00	06/11/2007
973.00		17. AMGEN INC PROPERTY TYPE: SECURITIES 1,157.00					05/23/2006 -184.00	06/11/2007
19,567.00		342. AMGEN INC PROPERTY TYPE: SECURITIES 23,116.00					06/08/2006 -3,549.00	06/11/2007
117.00		2. AMGEN INC PROPERTY TYPE: SECURITIES 135.00					06/08/2006 -18.00	06/19/2007
6,614.00		104. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES 4,461.00					12/02/2005 2,153.00	01/22/2007
2,241.00		64. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES 2,070.00					03/30/2007 171.00	05/21/2007
4,026.00		115. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES 2,466.00					12/02/2005 1,560.00	05/21/2007
349.00		9. AMYLIN PHARMACEUTICALS INC PAPER 3/A3 PROPERTY TYPE: SECURITIES 442.00					07/19/2006 -93.00	01/31/2007
78.00		2. AMYLIN PHARMACEUTICALS INC PAPER 3/A3 PROPERTY TYPE: SECURITIES 98.00					07/19/2006 -20.00	01/31/2007
78.00		2. AMYLIN PHARMACEUTICALS INC PAPER 3/A3 PROPERTY TYPE: SECURITIES 90.00					06/22/2006 -12.00	01/31/2007
1,163.00		30. AMYLIN PHARMACEUTICALS INC PAPER 3/A PROPERTY TYPE: SECURITIES 1,323.00					01/20/2006 -160.00	01/31/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
270.00		7. AMYLIN PHARMACEUTICALS INC PAPER 3/A3 PROPERTY TYPE: SECURITIES 309.00				01/20/2006 -39.00	02/02/2007
1,169.00		30. AMYLIN PHARMACEUTICALS INC PAPER 3/A PROPERTY TYPE: SECURITIES 1,323.00				01/20/2006 -154.00	02/05/2007
84.00		2. AMYLIN PHARMACEUTICALS INC PAPER 3/A3 PROPERTY TYPE: SECURITIES 88.00				09/26/2006 -4.00	06/19/2007
221.00		4. ANADARKO PETE CORP PROPERTY TYPE: SECURITIES 219.00				06/18/2007 2.00	06/19/2007
8,005.00		171. ANADARKO PETE CORP PROPERTY TYPE: SECURITIES 9,350.00				06/18/2007 -1,345.00	08/10/2007
1,245.00		20. ANALOGIC CORP COM PAR \$0.05 PROPERTY TYPE: SECURITIES 1,259.00				04/25/2006 -14.00	03/23/2007
705.00		10. ANALOGIC CORP COM PAR \$0.05 PROPERTY TYPE: SECURITIES 629.00				04/25/2006 76.00	06/21/2007
705.00		10. ANALOGIC CORP COM PAR \$0.05 PROPERTY TYPE: SECURITIES 495.00				12/23/2005 210.00	06/21/2007
2,439.00		76. ANSYS INC PROPERTY TYPE: SECURITIES 1,949.00				03/30/2007 490.00	08/09/2007
8,729.00		272. ANSYS INC PROPERTY TYPE: SECURITIES 6,542.00				11/20/2006 2,187.00	08/09/2007
931.00		29. ANSYS INC PROPERTY TYPE: SECURITIES 673.00				06/21/2006 258.00	08/09/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,975.00		205. ANSYS INC PROPERTY TYPE: SECURITIES 4,755.00					06/21/2006 2,220.00	09/13/2007
8,003.00		115. APACHE CORP PROPERTY TYPE: SECURITIES 7,480.00					11/13/2006 523.00	12/08/2006
8,038.00		75. APACHE CORP PROPERTY TYPE: SECURITIES 5,129.00					12/05/2005 2,909.00	11/07/2007
39.00		1. APOLLO GROUP INC CL A 00 PROPERTY TYPE: SECURITIES 34.00					11/13/2006 5.00	12/08/2006
8,593.00		205. APOLLO GROUP INC CL A 00 PROPERTY TYPE: SECURITIES 7,052.00					11/13/2006 1,541.00	02/06/2007
14,239.00		100. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 14,629.00					07/26/2007 -390.00	09/19/2007
4,209.00		30. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 4,389.00					07/26/2007 -180.00	09/20/2007
5,171.00		171. APPLERA CORPORATION APPLIED PROPERTY TYPE: SECURITIES 5,646.00					02/06/2007 -475.00	04/09/2007
1,426.00		72. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES 1,413.00					05/09/2007 13.00	06/19/2007
2,277.00		115. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES 2,202.00					01/09/2007 75.00	06/19/2007
1,463.00		73. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES 1,398.00					01/09/2007 65.00	07/12/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
21,395.00		971. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES 18,595.00				01/09/2007 2,800.00	08/10/2007
4,984.00		269. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES 5,501.00				10/22/2007 -517.00	11/13/2007
17,399.00		939. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES 18,921.00				10/11/2007 -1,522.00	11/13/2007
148.00		8. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES 153.00				01/09/2007 -5.00	11/13/2007
170.00		5. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 197.00				09/08/2006 -27.00	12/08/2006
9,314.00		273. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 10,764.00				09/08/2006 -1,450.00	02/06/2007
626.00		140. ARIAD PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 840.00				12/23/2005 -214.00	03/23/2007
696.00		125. ARIAD PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 750.00				12/23/2005 -54.00	06/21/2007
5,011.00		81. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES 5,120.00				04/09/2007 -109.00	06/11/2007
487.00		195. AURORA OIL & GAS CORP COM PROPERTY TYPE: SECURITIES 1,168.00				04/25/2006 -681.00	03/23/2007
189.00		85. AURORA OIL & GAS CORP COM PROPERTY TYPE: SECURITIES 509.00				04/25/2006 -320.00	06/21/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
211.00		95. AURORA OIL & GAS CORP COM PROPERTY TYPE: SECURITIES 425.00					12/23/2005 -214.00	06/21/2007
13,669.00		324. AUTODESK INC COM PROPERTY TYPE: SECURITIES 13,942.00					12/09/2005 -273.00	12/08/2006
13,407.00		308. AUTODESK INC COM PROPERTY TYPE: SECURITIES 13,253.00					12/09/2005 154.00	02/06/2007
261.00		6. AUTODESK INC COM PROPERTY TYPE: SECURITIES 229.00					04/05/2006 32.00	02/06/2007
435.00		10. AUTODESK INC COM PROPERTY TYPE: SECURITIES 369.00					05/23/2006 66.00	02/06/2007
2,052.00		91. AUTONATION, INC PROPERTY TYPE: SECURITIES 1,911.00					04/09/2007 141.00	06/19/2007
4,584.00		205. AUTONATION, INC PROPERTY TYPE: SECURITIES 4,305.00					04/09/2007 279.00	07/12/2007
47,024.00		2103. AUTONATION, INC PROPERTY TYPE: SECURITIES 43,742.00					05/09/2007 3,282.00	07/12/2007
23,827.00		1378. AUTONATION, INC PROPERTY TYPE: SECURITIES 24,766.00					09/11/2007 -939.00	11/13/2007
916.00		53. AUTONATION, INC PROPERTY TYPE: SECURITIES 940.00					10/22/2007 -24.00	11/13/2007
26,411.00		412. AVERY DENNISON CORP PROPERTY TYPE: SECURITIES 28,117.00					02/06/2007 -1,706.00	03/08/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
25,338.00		395. AVERY DENNISON CORP PROPERTY TYPE: SECURITIES 26,957.00				02/06/2007 -1,619.00	04/09/2007
6,639.00		146. AXA SA SPONSORED ADR PROPERTY TYPE: SECURITIES 6,309.00				04/03/2007 330.00	10/05/2007
3,865.00		85. AXA SA SPONSORED ADR PROPERTY TYPE: SECURITIES 3,420.00				12/19/2006 445.00	10/05/2007
4,761.00		110. AXA SA SPONSORED ADR PROPERTY TYPE: SECURITIES 4,426.00				12/19/2006 335.00	10/26/2007
291.00		170. AXESSTEL INC COM PROPERTY TYPE: SECURITIES 217.00				12/23/2005 74.00	03/23/2007
211.00		155. AXESSTEL INC COM PROPERTY TYPE: SECURITIES 197.00				12/23/2005 14.00	06/21/2007
500.00		1320. AXESSTEL INC COM PROPERTY TYPE: SECURITIES 1,681.00				12/23/2005 -1,181.00	11/19/2007
93.00		245. AXESSTEL INC COM PROPERTY TYPE: SECURITIES 304.00				04/25/2006 -211.00	11/19/2007
42.00		110. AXESSTEL INC COM PROPERTY TYPE: SECURITIES 111.00				10/25/2007 -69.00	11/19/2007
88.00		2. BB&T CORP PROPERTY TYPE: SECURITIES 80.00				04/05/2006 8.00	12/08/2006
18,496.00		421. BB&T CORP PROPERTY TYPE: SECURITIES 16,733.00				01/30/2006 1,763.00	12/08/2006

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
757.00		18. BB&T CORP PROPERTY TYPE: SECURITIES 769.00				01/09/2007 -12.00	06/19/2007
8,009.00		197. BB&T CORP PROPERTY TYPE: SECURITIES 8,416.00				01/09/2007 -407.00	07/12/2007
3,862.00		95. BB&T CORP PROPERTY TYPE: SECURITIES 3,776.00				01/30/2006 86.00	07/12/2007
924.00		32. BJ SVCS CO PROPERTY TYPE: SECURITIES 831.00				01/09/2007 93.00	06/19/2007
16,311.00		637. BJ SVCS CO PROPERTY TYPE: SECURITIES 16,549.00				01/09/2007 -238.00	08/10/2007
8,664.00		107. BAKER HUGHES INC PROPERTY TYPE: SECURITIES 9,539.00				06/18/2007 -875.00	08/09/2007
6,469.00		301. BANCO SANTANDER CENTRAL HISPANO SA PROPERTY TYPE: SECURITIES 5,466.00				04/03/2007 1,003.00	11/12/2007
10,810.00		503. BANCO SANTANDER CENTRAL HISPANO SA PROPERTY TYPE: SECURITIES 6,363.00				12/05/2005 4,447.00	11/12/2007
14,891.00		280. BANK AMER CORP COM PROPERTY TYPE: SECURITIES 17.00				01/01/1951 14,874.00	12/13/2006
4,837.00		87. BANK NOVA SCOTIA HALIFAX COM PROPERTY TYPE: SECURITIES 4,039.00				04/03/2007 798.00	11/07/2007
1,390.00		25. BANK NOVA SCOTIA HALIFAX COM PROPERTY TYPE: SECURITIES 1,112.00				12/01/2006 278.00	11/07/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
251.00		5. BANK NOVA SCOTIA HALIFAX COM PROPERTY TYPE: SECURITIES 264.00				11/12/2007 -13.00	11/19/2007
3,564.00		71. BANK NOVA SCOTIA HALIFAX COM PROPERTY TYPE: SECURITIES 3,159.00				12/01/2006 405.00	11/19/2007
1,406.00		28. BANK NOVA SCOTIA HALIFAX COM PROPERTY TYPE: SECURITIES 1,164.00				03/15/2006 242.00	11/19/2007
1,707.00		34. BANK NOVA SCOTIA HALIFAX COM PROPERTY TYPE: SECURITIES 1,394.00				03/20/2006 313.00	11/19/2007
3,966.00		79. BANK NOVA SCOTIA HALIFAX COM PROPERTY TYPE: SECURITIES 3,174.00				04/10/2006 792.00	11/19/2007
30,942.00		370. BARD (C.R.) PROPERTY TYPE: SECURITIES 26,392.00				06/14/2006 4,550.00	01/18/2007
2,855.00		48. BARCLAYS PLC ADR PROPERTY TYPE: SECURITIES 2,792.00				04/09/2007 63.00	06/19/2007
307.00		6. BARR LABS INC 00 PROPERTY TYPE: SECURITIES 282.00				07/07/2006 25.00	12/08/2006
30,768.00		584. BARR LABS INC 00 PROPERTY TYPE: SECURITIES 27,483.00				07/07/2006 3,285.00	01/09/2007
12,767.00		277. BARR LABS INC 00 PROPERTY TYPE: SECURITIES 15,840.00				12/02/2005 -3,073.00	03/30/2007
12,049.00		253. BARR LABS INC 00 PROPERTY TYPE: SECURITIES 14,468.00				12/02/2005 -2,419.00	04/24/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,000.00		20. BAUSCH & LOMB INC PROPERTY TYPE: SECURITIES 1,004.00				05/19/2006 -4.00	03/23/2007
1,042.00		15. BAUSCH & LOMB INC PROPERTY TYPE: SECURITIES 753.00				05/19/2006 289.00	06/21/2007
2,925.00		45. BAUSCH & LOMB INC PROPERTY TYPE: SECURITIES 2,259.00				05/19/2006 666.00	10/29/2007
7,475.00		115. BAUSCH & LOMB INC PROPERTY TYPE: SECURITIES 5,587.00				05/16/2006 1,888.00	10/29/2007
1,300.00		20. BAUSCH & LOMB INC PROPERTY TYPE: SECURITIES 1,299.00				10/25/2007 1.00	10/30/2007
275.00		6. BELLSOUTH CORP PROPERTY TYPE: SECURITIES 191.00				03/03/2006 84.00	12/08/2006
2,025.00		40. BEST BUY INC PROPERTY TYPE: SECURITIES 2,011.00				12/09/2005 14.00	02/06/2007
51.00		1. BEST BUY INC PROPERTY TYPE: SECURITIES 49.00				01/20/2006 2.00	02/06/2007
9,314.00		184. BEST BUY INC PROPERTY TYPE: SECURITIES 8,425.00				09/08/2006 889.00	02/06/2007
59,764.00		857. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 68,346.00				10/22/2007 -8,582.00	11/13/2007
17,295.00		248. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 16,693.00				10/11/2007 602.00	11/13/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,322.00		105. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 6,047.00					08/10/2007 1,275.00	11/13/2007
775.00		8. BOEING CO PROPERTY TYPE: SECURITIES 751.00					05/09/2007 24.00	06/19/2007
2,705.00		29. BOEING CO PROPERTY TYPE: SECURITIES 2,581.00					11/20/2006 124.00	10/22/2007
3,332.00		36. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 3,076.00					04/03/2006 256.00	04/18/2007
2,776.00		30. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 2,499.00					03/31/2006 277.00	04/18/2007
4,917.00		53. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 4,416.00					03/31/2006 501.00	04/23/2007
557.00		6. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 494.00					03/29/2006 63.00	04/23/2007
786.00		9. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 741.00					03/29/2006 45.00	06/19/2007
2,302.00		25. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 2,058.00					03/29/2006 244.00	07/18/2007
2,486.00		27. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 2,208.00					03/27/2006 278.00	07/18/2007
1,117.00		12. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 926.00					06/22/2006 191.00	07/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,207.00		40. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 3,088.00					06/22/2006 119.00	08/24/2007
1,924.00		24. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 1,803.00					01/24/2006 121.00	08/24/2007
10,957.00		137. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 10,292.00					01/24/2006 665.00	08/28/2007
2,159.00		27. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 1,903.00					09/26/2006 256.00	08/28/2007
4,719.00		59. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 3,971.00					12/06/2005 748.00	08/28/2007
13,636.00		175. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 11,780.00					12/06/2005 1,856.00	08/30/2007
3,896.00		50. BURLINGTON NORTHERN SANTA FE CORP PROPERTY TYPE: SECURITIES 3,359.00					09/01/2006 537.00	08/30/2007
93.00		3. CBS CORP CL B COM PROPERTY TYPE: SECURITIES 72.00					03/03/2006 21.00	12/08/2006
3,392.00		111. CBS CORP CL B COM PROPERTY TYPE: SECURITIES 2,664.00					03/03/2006 728.00	03/08/2007
13,830.00		444. CBS CORP CL B COM PROPERTY TYPE: SECURITIES 10,656.00					03/03/2006 3,174.00	04/09/2007
806.00		14. CIT GROUP INC NEW PROPERTY TYPE: SECURITIES 755.00					03/08/2007 51.00	06/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
6.00		.5 CMGI INC NEW COM PROPERTY TYPE: SECURITIES 8.00				07/26/2007 -2.00	11/20/2007
10.00		.29 CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES 7.00				11/13/2006 3.00	04/03/2007
12,106.00		347.07 CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES 9,928.00				11/13/2006 2,178.00	04/09/2007
9,553.00		273.88 CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES 7,708.00				04/06/2006 1,845.00	04/09/2007
874.00		25.05 CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES 684.00				05/23/2006 190.00	04/09/2007
262.00		7. CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES 269.00				05/24/2007 -7.00	06/19/2007
2,323.00		62. CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES 2,332.00				05/09/2007 -9.00	06/19/2007
52,612.00		1398. CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES 52,590.00				05/09/2007 22.00	08/10/2007
694.00		50. CACHE INC COM NEW PROPERTY TYPE: SECURITIES 813.00				05/17/2007 -119.00	06/21/2007
7,300.00		166. CADBURY SCHWEPPES PLC ADR PROPERTY TYPE: SECURITIES 6,532.00				12/05/2005 768.00	01/17/2007
4,197.00		99. CADBURY SCHWEPPES PLC ADR PROPERTY TYPE: SECURITIES 3,896.00				12/05/2005 301.00	03/12/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,705.00		102. CADBURY SCHWEPPE PLC ADR PROPERTY TYPE: SECURITIES 4,014.00					12/05/2005 691.00	03/13/2007
2,249.00		48. CADBURY SCHWEPPE PLC ADR PROPERTY TYPE: SECURITIES 1,889.00					12/05/2005 360.00	03/14/2007
147.00		2. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 134.00					04/17/2007 13.00	06/19/2007
62,744.00		1613. CAMPBELL SOUP CO PROPERTY TYPE: SECURITIES 63,732.00					03/08/2007 -988.00	06/11/2007
428.00		11. CAMPBELL SOUP CO PROPERTY TYPE: SECURITIES 435.00					03/08/2007 -7.00	06/19/2007
13,591.00		351. CAMPBELL SOUP CO PROPERTY TYPE: SECURITIES 13,868.00					03/08/2007 -277.00	07/12/2007
1,761.00		33. CANON INC ADR NEW PROPERTY TYPE: SECURITIES 1,350.00					02/21/2006 411.00	04/03/2007
2,774.00		52. CANON INC ADR NEW PROPERTY TYPE: SECURITIES 2,122.00					02/23/2006 652.00	04/03/2007
3,122.00		57.5 CANON INC ADR NEW PROPERTY TYPE: SECURITIES 2,346.00					02/23/2006 776.00	04/05/2007
6,055.00		111.5 CANON INC ADR NEW PROPERTY TYPE: SECURITIES 4,305.00					12/05/2005 1,750.00	04/05/2007
19,691.00		255. CAPITAL ONE FINL CORP PROPERTY TYPE: SECURITIES 4.00					01/01/1951 19,687.00	12/13/2006

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
132.00		2. CARDINAL HEALTH INC PROPERTY TYPE: SECURITIES 137.00					01/20/2006 -5.00	12/08/2006
198.00		3. CARDINAL HEALTH INC PROPERTY TYPE: SECURITIES 202.00					05/23/2006 -4.00	12/08/2006
10,498.00		159. CARDINAL HEALTH INC PROPERTY TYPE: SECURITIES 10,670.00					12/09/2005 -172.00	12/08/2006
716.00		10. CARDINAL HEALTH INC PROPERTY TYPE: SECURITIES 671.00					12/09/2005 45.00	03/08/2007
10,740.00		165. CARDINAL HEALTH INC PROPERTY TYPE: SECURITIES 11,175.00					09/11/2007 -435.00	10/11/2007
149.00		3. CAREMARK RX INC PROPERTY TYPE: SECURITIES 143.00					11/13/2006 6.00	12/08/2006
336.00		7. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES 382.00					12/09/2005 -46.00	05/09/2007
48.00		1. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES 54.00					01/20/2006 -6.00	05/09/2007
1,054.00		40. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES 1,093.00					06/15/2007 -39.00	06/21/2007
1,097.00		35. CATALINA MARKETING CORP COM PROPERTY TYPE: SECURITIES 930.00					12/23/2005 167.00	03/23/2007
955.00		30. CATALINA MARKETING CORP COM PROPERTY TYPE: SECURITIES 797.00					12/23/2005 158.00	06/15/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
1,112.00		35. CATALINA MARKETING CORP COM PROPERTY TYPE: SECURITIES 930.00					12/23/2005 182.00	06/21/2007
8,288.00		255. CATALINA MARKETING CORP COM PROPERTY TYPE: SECURITIES 6,772.00					12/23/2005 1,516.00	10/02/2007
1,625.00		50. CATALINA MARKETING CORP COM PROPERTY TYPE: SECURITIES 1,166.00					04/25/2006 459.00	10/02/2007
12.00		.3 CEMEX S A B DE C V SPONSOR ADR NEW RE PROPERTY TYPE: SECURITIES 12.00					06/08/2007	06/17/2007
875.00		29. CEMEX S A B DE C V SPONSOR ADR NEW R PROPERTY TYPE: SECURITIES 1,121.00					06/08/2007 -246.00	10/01/2007
3,651.00		121. CEMEX S A B DE C V SPONSOR ADR NEW PROPERTY TYPE: SECURITIES 4,044.00					01/16/2007 -393.00	10/01/2007
5,522.00		183. CEMEX S A B DE C V SPONSOR ADR NEW PROPERTY TYPE: SECURITIES 6,092.00					12/20/2006 -570.00	10/01/2007
2,354.00		78. CEMEX S A B DE C V SPONSOR ADR NEW R PROPERTY TYPE: SECURITIES 2,592.00					04/03/2007 -238.00	10/01/2007
422.00		14. CEMEX S A B DE C V SPONSOR ADR NEW R PROPERTY TYPE: SECURITIES 443.00					11/28/2006 -21.00	10/01/2007
4,722.00		150. CEMEX S A B DE C V SPONSOR ADR NEW PROPERTY TYPE: SECURITIES 4,750.00					11/28/2006 -28.00	10/02/2007
5,666.00		180. CEMEX S A B DE C V SPONSOR ADR NEW PROPERTY TYPE: SECURITIES 5,123.00					09/08/2006 543.00	10/02/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,777.00		120. CEMEX S A B DE C V SPONSOR ADR NEW PROPERTY TYPE: SECURITIES 3,360.00				08/25/2006 417.00	10/02/2007
10,955.00		348. CEMEX S A B DE C V SPONSOR ADR NEW PROPERTY TYPE: SECURITIES 9,680.00				08/10/2006 1,275.00	10/02/2007
7,585.00		455. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES 7,316.00				12/08/2006 269.00	01/09/2007
9,052.00		543. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES 7,026.00				03/03/2006 2,026.00	01/09/2007
333.00		20. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES 243.00				04/05/2006 90.00	01/09/2007
300.00		18. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES 217.00				05/23/2006 83.00	01/09/2007
10,934.00		676. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES 11,756.00				07/12/2007 -822.00	08/10/2007
91,322.00		1620. CENTEX CORP PROPERTY TYPE: SECURITIES 72,165.00				06/08/2006 19,157.00	12/08/2006
43.00		1. CENTURYTEL INC PROPERTY TYPE: SECURITIES 39.00				08/08/2006 4.00	12/08/2006
442.00		9. CENTURYTEL INC PROPERTY TYPE: SECURITIES 352.00				08/08/2006 90.00	06/19/2007
1,580.00		55. CHARLOTTE RUSSE HLDG INC COM PROPERTY TYPE: SECURITIES 1,133.00				04/25/2006 447.00	03/23/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
552.00		20. CHARLOTTE RUSSE HLDG INC COM PROPERTY TYPE: SECURITIES 412.00					04/25/2006 140.00	06/15/2007
4,964.00		180. CHARLOTTE RUSSE HLDG INC COM PROPERTY TYPE: SECURITIES 3,623.00					12/23/2005 1,341.00	06/15/2007
952.00		35. CHARLOTTE RUSSE HLDG INC COM PROPERTY TYPE: SECURITIES 705.00					12/23/2005 247.00	06/21/2007
604.00		55. CHEMTURA CORP PROPERTY TYPE: SECURITIES 704.00					12/23/2005 -100.00	03/23/2007
557.00		50. CHEMTURA CORP PROPERTY TYPE: SECURITIES 640.00					12/23/2005 -83.00	06/21/2007
1,002.00		210. CHEROKEE INTL CORP COM PROPERTY TYPE: SECURITIES 1,027.00					06/15/2007 -25.00	06/21/2007
3,335.00		40. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 3,246.00					06/11/2007 89.00	06/19/2007
10,861.00		528. CHICOS FAS INC PROPERTY TYPE: SECURITIES 23,338.00					12/02/2005 -12,477.00	03/06/2007
2,958.00		122. CHICOS FAS INC PROPERTY TYPE: SECURITIES 5,392.00					12/02/2005 -2,434.00	03/30/2007
10,112.00		417. CHICOS FAS INC PROPERTY TYPE: SECURITIES 8,398.00					09/18/2006 1,714.00	03/30/2007
103.00		2. CHINA MOBILE HK LTD -SP ADR PROPERTY TYPE: SECURITIES 83.00					12/06/2006 20.00	06/19/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
630.00		45. CHIQUITA BRANDS INTL INC COM PROPERTY TYPE: SECURITIES 934.00					12/23/2005 -304.00	03/23/2007
773.00		40. CHIQUITA BRANDS INTL INC COM PROPERTY TYPE: SECURITIES 830.00					12/23/2005 -57.00	06/21/2007
1,888.00		37. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES 1,847.00					03/30/2007 41.00	05/01/2007
5,817.00		114. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES 4,404.00					09/06/2006 1,413.00	05/01/2007
4,346.00		100. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES 3,863.00					09/06/2006 483.00	09/13/2007
730.00		20. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES 903.00					04/25/2006 -173.00	03/23/2007
414.00		10. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES 452.00					04/25/2006 -38.00	06/21/2007
414.00		10. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES 413.00					12/23/2005 1.00	06/21/2007
7,910.00		195. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES 8,052.00					12/23/2005 -142.00	11/14/2007
608.00		15. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES 579.00					10/25/2007 29.00	11/14/2007
790.00		29. CISCO SYS INC PROPERTY TYPE: SECURITIES 785.00					12/08/2006 5.00	02/06/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,970.00		623. CISCO SYS INC PROPERTY TYPE: SECURITIES 10,915.00					12/09/2005 6,055.00	02/06/2007
3,685.00		139. CISCO SYS INC PROPERTY TYPE: SECURITIES 3,409.00					10/23/2006 276.00	05/09/2007
4,692.00		177. CISCO SYS INC PROPERTY TYPE: SECURITIES 4,247.00					10/06/2006 445.00	05/09/2007
1,325.00		50. CISCO SYS INC PROPERTY TYPE: SECURITIES 1,169.00					09/26/2006 156.00	05/09/2007
3,738.00		141. CISCO SYS INC PROPERTY TYPE: SECURITIES 3,278.00					09/28/2006 460.00	05/09/2007
424.00		16. CISCO SYS INC PROPERTY TYPE: SECURITIES 356.00					09/01/2006 68.00	05/09/2007
409.00		15. CISCO SYS INC PROPERTY TYPE: SECURITIES 333.00					09/01/2006 76.00	06/19/2007
2,920.00		107. CISCO SYS INC PROPERTY TYPE: SECURITIES 2,842.00					05/09/2007 78.00	06/19/2007
156.00		3. CITIGROUP INC PROPERTY TYPE: SECURITIES 147.00					05/23/2006 9.00	12/08/2006
312.00		6. CITIGROUP INC PROPERTY TYPE: SECURITIES 294.00					12/09/2005 18.00	12/08/2006
11,969.00		217. CITIGROUP INC PROPERTY TYPE: SECURITIES 10,637.00					12/09/2005 1,332.00	02/06/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
27,554.00		516. CITIGROUP INC PROPERTY TYPE: SECURITIES 26,094.00				12/07/2006 1,460.00	05/11/2007
6,111.00		113. CITIGROUP INC PROPERTY TYPE: SECURITIES 5,539.00				12/09/2005 572.00	06/19/2007
10,246.00		220. CITIGROUP INC PROPERTY TYPE: SECURITIES 10,762.00				12/05/2005 -516.00	08/01/2007
944.00		40. CITIZENS FIRST BANCORP INC DELAWRE C PROPERTY TYPE: SECURITIES 1,259.00				04/25/2006 -315.00	03/23/2007
453.00		20. CITIZENS FIRST BANCORP INC DELAWRE C PROPERTY TYPE: SECURITIES 630.00				04/25/2006 -177.00	06/15/2007
679.00		30. CITIZENS FIRST BANCORP INC DELAWRE C PROPERTY TYPE: SECURITIES 723.00				12/23/2005 -44.00	06/15/2007
799.00		35. CITIZENS FIRST BANCORP INC DELAWRE C PROPERTY TYPE: SECURITIES 844.00				12/23/2005 -45.00	06/21/2007
9,756.00		147. CLOROX CO PROPERTY TYPE: SECURITIES 9,274.00				01/09/2007 482.00	02/06/2007
4,016.00		61. CLOROX CO PROPERTY TYPE: SECURITIES 3,750.00				10/22/2007 266.00	11/13/2007
20,605.00		313. CLOROX CO PROPERTY TYPE: SECURITIES 18,330.00				08/10/2007 2,275.00	11/13/2007
2,572.00		52. COACH INC COM PROPERTY TYPE: SECURITIES 2,509.00				06/11/2007 63.00	06/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
22,033.00		440. COACH INC COM PROPERTY TYPE: SECURITIES 21,231.00					06/11/2007 802.00	07/12/2007
342.00		7. COCA COLA CO PROPERTY TYPE: SECURITIES 305.00					05/23/2006 37.00	12/08/2006
195.00		4. COCA COLA CO PROPERTY TYPE: SECURITIES 168.00					04/05/2006 27.00	12/08/2006
292.00		6. COCA COLA CO PROPERTY TYPE: SECURITIES 251.00					04/05/2006 41.00	01/09/2007
37,820.00		776. COCA COLA CO PROPERTY TYPE: SECURITIES 32,057.00					12/09/2005 5,763.00	01/09/2007
1,121.00		23. COCA COLA CO PROPERTY TYPE: SECURITIES 935.00					12/29/2005 186.00	01/09/2007
31,529.00		633. COCA COLA CO PROPERTY TYPE: SECURITIES 25,744.00					12/29/2005 5,785.00	04/09/2007
205.00		4. COCA COLA CO PROPERTY TYPE: SECURITIES 163.00					12/29/2005 42.00	06/19/2007
11,536.00		143. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 7,045.00					12/02/2005 4,491.00	12/15/2006
13.00		.5 COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 12.00					09/26/2006 1.00	03/05/2007
4,218.00		157. COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 3,799.00					09/26/2006 419.00	04/30/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,504.00		56. COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 1,290.00					08/17/2006 214.00	04/30/2007
1,875.00		67. COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 1,543.00					08/17/2006 332.00	06/19/2007
1,763.00		63. COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 1,449.00					08/17/2006 314.00	06/19/2007
28.00		1. COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 23.00					08/01/2006 5.00	06/19/2007
1,067.00		43. COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 980.00					08/01/2006 87.00	09/19/2007
1,876.00		79. COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 1,800.00					08/01/2006 76.00	09/20/2007
7,937.00		127. COMERICA INC PROPERTY TYPE: SECURITIES 8,006.00					05/09/2007 -69.00	06/11/2007
14,123.00		198. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 12,564.00					01/30/2006 1,559.00	12/08/2006
26,391.00		370. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 23,295.00					12/09/2005 3,096.00	12/08/2006
18,355.00		274. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 17,251.00					12/09/2005 1,104.00	01/09/2007
49,495.00		732. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 46,086.00					12/09/2005 3,409.00	03/08/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
785.00		12. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 761.00				12/05/2005 24.00	03/16/2007
31,579.00		483. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 30,423.00				12/05/2005 1,156.00	03/16/2007
2,399.00		125. CONSTELLATION BRANDS INC COM CL A PROPERTY TYPE: SECURITIES 3,451.00				09/11/2006 -1,052.00	03/06/2007
16,695.00		870. CONSTELLATION BRANDS INC COM CL A PROPERTY TYPE: SECURITIES 21,176.00				12/02/2005 -4,481.00	03/06/2007
204.00		3. CONSTELLATION ENERGY GROUP INC PROPERTY TYPE: SECURITIES 164.00				04/06/2006 40.00	12/08/2006
22,282.00		316. CONSTELLATION ENERGY GROUP INC PROPERTY TYPE: SECURITIES 17,228.00				04/06/2006 5,054.00	01/09/2007
564.00		8. CONSTELLATION ENERGY GROUP INC PROPERTY TYPE: SECURITIES 414.00				05/23/2006 150.00	01/09/2007
40.00		1. COUNTRYWIDE CR INDS INC PROPERTY TYPE: SECURITIES 37.00				06/08/2006 3.00	12/08/2006
4,792.00		114. COUNTRYWIDE CR INDS INC PROPERTY TYPE: SECURITIES 4,187.00				06/08/2006 605.00	01/09/2007
6,686.00		155. COUNTRYWIDE CR INDS INC PROPERTY TYPE: SECURITIES 5,363.00				12/02/2005 1,323.00	01/31/2007
7,400.00		249. COUNTRYWIDE CR INDS INC PROPERTY TYPE: SECURITIES 8,615.00				12/02/2005 -1,215.00	07/31/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,735.00		150. COUNTRYWIDE CR INDS INC PROPERTY TYPE: SECURITIES 5,190.00					12/02/2005 -1,455.00	08/03/2007
4,720.00		234. COUNTRYWIDE CR INDS INC PROPERTY TYPE: SECURITIES 8,096.00					12/02/2005 -3,376.00	08/15/2007
3,796.00		192. COUNTRYWIDE CR INDS INC PROPERTY TYPE: SECURITIES 6,643.00					12/02/2005 -2,847.00	08/20/2007
771.00		39. COUNTRYWIDE CR INDS INC PROPERTY TYPE: SECURITIES 1,312.00					03/30/2007 -541.00	08/20/2007
20,427.00		406. COVENTRY HEALTH CARE INC PROPERTY TYPE: SECURITIES 22,071.00					08/08/2006 -1,644.00	12/08/2006
782.00		225. CRITICARE SYS INC COM PROPERTY TYPE: SECURITIES 1,147.00					12/23/2005 -365.00	03/23/2007
691.00		205. CRITICARE SYS INC COM PROPERTY TYPE: SECURITIES 1,045.00					12/23/2005 -354.00	06/21/2007
2,521.00		25. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 1,530.00					12/08/2006 991.00	06/19/2007
9,101.00		79. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 4,835.00					12/08/2006 4,266.00	09/11/2007
29,462.00		212. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 12,975.00					12/08/2006 16,487.00	10/11/2007
26,905.00		490. CYTEC INDS INC PROPERTY TYPE: SECURITIES 22,773.00					12/02/2005 4,132.00	12/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,046.00		59. CYTYC CORP COM PROPERTY TYPE: SECURITIES 2,022.00				03/30/2007 24.00	04/24/2007
14,947.00		431. CYTYC CORP COM PROPERTY TYPE: SECURITIES 12,450.00				01/18/2007 2,497.00	04/24/2007
2,688.00		63. CYTYC CORP COM PROPERTY TYPE: SECURITIES 1,820.00				01/18/2007 868.00	07/27/2007
6,443.00		151. CYTYC CORP COM PROPERTY TYPE: SECURITIES 4,026.00				11/01/2006 2,417.00	07/27/2007
12,955.00		308. CYTYC CORP COM PROPERTY TYPE: SECURITIES 8,213.00				11/01/2006 4,742.00	08/28/2007
300.00		4. DANAHER CORP PROPERTY TYPE: SECURITIES 296.00				02/06/2007 4.00	06/19/2007
361.00		9. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 366.00				11/13/2006 -5.00	12/08/2006
7,084.00		176. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 7,156.00				11/13/2006 -72.00	02/06/2007
6,319.00		157. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 6,327.00				04/06/2006 -8.00	02/06/2007
25,937.00		570. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 22,972.00				04/06/2006 2,965.00	05/09/2007
273.00		6. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 242.00				04/05/2006 31.00	05/09/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
728.00		16. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 628.00					01/20/2006 100.00	05/09/2007
1,686.00		36. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 1,403.00					05/08/2006 283.00	06/19/2007
515.00		12. DEAN FOODS CO NEW 00 PROPERTY TYPE: SECURITIES 445.00					05/08/2006 70.00	12/08/2006
21,683.00		509. DEAN FOODS CO NEW 00 PROPERTY TYPE: SECURITIES 18,889.00					05/08/2006 2,794.00	01/09/2007
6,574.00		147. DEAN FOODS CO NEW 00 PROPERTY TYPE: SECURITIES 5,455.00					05/08/2006 1,119.00	02/06/2007
3,488.00		78. DEAN FOODS CO NEW 00 PROPERTY TYPE: SECURITIES 2,776.00					05/23/2006 712.00	02/06/2007
284.00		9. DEAN FOODS CO NEW 00 PROPERTY TYPE: SECURITIES 302.00					05/09/2007 -18.00	06/19/2007
7,141.00		230. DEAN FOODS CO NEW 00 PROPERTY TYPE: SECURITIES 7,716.00					05/09/2007 -575.00	07/12/2007
373.00		14. DELL INC PROPERTY TYPE: SECURITIES 450.00					12/09/2005 -77.00	12/08/2006
6,133.00		259. DELL INC PROPERTY TYPE: SECURITIES 8,324.00					12/09/2005 -2,191.00	04/09/2007
1,373.00		58. DELL INC PROPERTY TYPE: SECURITIES 1,769.00					01/20/2006 -396.00	04/09/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
21,548.00		910. DELL INC PROPERTY TYPE: SECURITIES 27,073.00					04/06/2006 -5,525.00	04/09/2007
379.00		16. DELL INC PROPERTY TYPE: SECURITIES 475.00					04/05/2006 -96.00	04/09/2007
21,950.00		927. DELL INC PROPERTY TYPE: SECURITIES 24,241.00					05/08/2006 -2,291.00	04/09/2007
3,007.00		127. DELL INC PROPERTY TYPE: SECURITIES 3,077.00					05/23/2006 -70.00	04/09/2007
16,504.00		697. DELL INC PROPERTY TYPE: SECURITIES 16,679.00					07/07/2006 -175.00	04/09/2007
7,317.00		309. DELL INC PROPERTY TYPE: SECURITIES 7,283.00					02/06/2007 34.00	04/09/2007
18,398.00		777. DELL INC PROPERTY TYPE: SECURITIES 17,164.00					03/08/2007 1,234.00	04/09/2007
111.00		4. DELL INC PROPERTY TYPE: SECURITIES 104.00					05/09/2007 7.00	06/19/2007
666.00		24. DELL INC PROPERTY TYPE: SECURITIES 530.00					03/08/2007 136.00	06/19/2007
112.00		4. DELL INC PROPERTY TYPE: SECURITIES 88.00					03/08/2007 24.00	07/12/2007
317.00		12. DELL INC PROPERTY TYPE: SECURITIES 265.00					03/08/2007 52.00	08/10/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
30,285.00		1082. DELL INC PROPERTY TYPE: SECURITIES 30,480.00					10/22/2007 -195.00	11/13/2007
23,035.00		823. DELL INC PROPERTY TYPE: SECURITIES 22,040.00					09/11/2007 995.00	11/13/2007
24,379.00		871. DELL INC PROPERTY TYPE: SECURITIES 19,240.00					03/08/2007 5,139.00	11/13/2007
1,475.00		50. DENBURY RES INC NEW PROPERTY TYPE: SECURITIES 1,179.00					12/23/2005 296.00	03/23/2007
1,682.00		45. DENBURY RES INC NEW PROPERTY TYPE: SECURITIES 1,061.00					12/23/2005 621.00	06/21/2007
73.00		1. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 62.00					04/06/2006 11.00	12/08/2006
3,311.00		51. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 3,140.00					04/06/2006 171.00	01/09/2007
65.00		1. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 58.00					05/23/2006 7.00	01/09/2007
1,456.00		18. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 1,528.00					10/22/2007 -72.00	11/29/2007
9,222.00		114. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 9,548.00					06/18/2007 -326.00	11/29/2007
4,839.00		135. DIODES INC PROPERTY TYPE: SECURITIES 5,141.00					05/10/2006 -302.00	02/16/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,004.00		28. DIODES INC PROPERTY TYPE: SECURITIES 994.00					05/17/2006 10.00	02/16/2007
10,417.00		292. DIODES INC PROPERTY TYPE: SECURITIES 10,363.00					05/17/2006 54.00	03/05/2007
9,557.00		392. DIRECTV GROUP INC PROPERTY TYPE: SECURITIES 9,446.00					12/08/2006 111.00	06/19/2007
32,254.00		1296. DIRECTV GROUP INC PROPERTY TYPE: SECURITIES 31,229.00					12/08/2006 1,025.00	07/12/2007
59,929.00		2408. DIRECTV GROUP INC PROPERTY TYPE: SECURITIES 57,792.00					01/09/2007 2,137.00	07/12/2007
14,440.00		433. DISNEY (WALT) COMPANY PROPERTY TYPE: SECURITIES 14,758.00					07/12/2007 -318.00	09/11/2007
314.00		12. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 317.00					04/09/2007 -3.00	07/12/2007
118.00		4.5 DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 117.00					12/08/2006 1.00	07/12/2007
4,473.00		171. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 3,628.00					07/07/2006 845.00	07/12/2007
92.00		3.5 DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 69.00					05/23/2006 23.00	07/12/2007
6,356.00		243. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 4,502.00					12/09/2005 1,854.00	07/12/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
31.00		2. DOLLAR GENERAL CORP PROPERTY TYPE: SECURITIES 33.00				01/30/2006 -2.00	12/08/2006
349.00		16. DOLLAR GENERAL CORP PROPERTY TYPE: SECURITIES 267.00				01/30/2006 82.00	06/19/2007
3,300.00		150. DOLLAR GENERAL CORP PROPERTY TYPE: SECURITIES 2,504.00				01/30/2006 796.00	07/06/2007
1,122.00		51. DOLLAR GENERAL CORP PROPERTY TYPE: SECURITIES 851.00				05/23/2006 271.00	07/06/2007
71,236.00		1652. DONNELLEY R R & SONS CO PROPERTY TYPE: SECURITIES 59,681.00				03/08/2007 11,555.00	05/09/2007
11,212.00		260. DONNELLEY R R & SONS CO PROPERTY TYPE: SECURITIES 9,188.00				12/08/2006 2,024.00	05/09/2007
140.00		3. DOW CHEMICAL CO PROPERTY TYPE: SECURITIES 134.00				12/09/2005 6.00	04/09/2007
5,022.00		108. DOW CHEMICAL CO PROPERTY TYPE: SECURITIES 4,296.00				12/08/2006 726.00	04/09/2007
24,353.00		535. DOW CHEMICAL CO PROPERTY TYPE: SECURITIES 21,281.00				12/08/2006 3,072.00	06/11/2007
14,743.00		758. DUKE ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 14,114.00				10/22/2007 629.00	11/13/2007
2,481.00		595. DURECT CORP COM PROPERTY TYPE: SECURITIES 3,159.00				12/23/2005 -678.00	03/23/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,631.00		405. DURECT CORP COM PROPERTY TYPE: SECURITIES 2,151.00					12/23/2005 -520.00	06/15/2007
2,079.00		540. DURECT CORP COM PROPERTY TYPE: SECURITIES 2,867.00					12/23/2005 -788.00	06/21/2007
1,678.00		185. DYNEGY INC NEW CL A PROPERTY TYPE: SECURITIES 938.00					12/23/2005 740.00	03/23/2007
8,208.00		790. DYNEGY INC CL A COM PROPERTY TYPE: SECURITIES 4,005.00					12/23/2005 4,203.00	04/10/2007
940.00		100. DYNEGY INC CL A COM PROPERTY TYPE: SECURITIES 507.00					12/23/2005 433.00	06/21/2007
894.00		45. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 855.00					04/25/2006 39.00	03/23/2007
412.00		20. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 380.00					04/25/2006 32.00	06/15/2007
412.00		20. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 357.00					12/23/2005 55.00	06/15/2007
845.00		40. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 714.00					12/23/2005 131.00	06/21/2007
6,653.00		140. EAGLE MTLs INC PROPERTY TYPE: SECURITIES 9,761.00					04/13/2006 -3,108.00	05/02/2007
2,091.00		44. EAGLE MTLs INC PROPERTY TYPE: SECURITIES 2,997.00					04/04/2006 -906.00	05/02/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
6,194.00		145. EAGLE MTLN INC PROPERTY TYPE: SECURITIES 9,875.00				04/04/2006 -3,681.00	07/26/2007
42.00		1. EAGLE MTLN INC PROPERTY TYPE: SECURITIES 68.00				04/04/2006 -26.00	08/03/2007
4,596.00		110. EAGLE MTLN INC PROPERTY TYPE: SECURITIES 7,009.00				05/03/2006 -2,413.00	08/03/2007
1,128.00		27. EAGLE MTLN INC PROPERTY TYPE: SECURITIES 1,193.00				03/30/2007 -65.00	08/03/2007
6,726.00		161. EAGLE MTLN INC PROPERTY TYPE: SECURITIES 6,528.00				07/12/2006 198.00	08/03/2007
261.00		4. EASTMAN CHEM CO PROPERTY TYPE: SECURITIES 264.00				05/09/2007 -3.00	06/19/2007
31.00		1. EBAY INC PROPERTY TYPE: SECURITIES 47.00				01/20/2006 -16.00	06/19/2007
250.00		8. EBAY INC PROPERTY TYPE: SECURITIES 348.00				12/09/2005 -98.00	06/19/2007
3,227.00		58. EDISON INTL PROPERTY TYPE: SECURITIES 2,530.00				01/09/2007 697.00	06/19/2007
10,358.00		183. EDISON INTL PROPERTY TYPE: SECURITIES 7,981.00				01/09/2007 2,377.00	07/12/2007
1,319.00		24. EDISON INTL PROPERTY TYPE: SECURITIES 1,312.00				10/22/2007 7.00	11/13/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,342.00		79. EDISON INTL PROPERTY TYPE: SECURITIES 3,445.00					01/09/2007 897.00	11/13/2007
24,412.00		830. ELECTRONIC DATA SYS CORP NEW PROPERTY TYPE: SECURITIES 19,248.00					12/05/2005 5,164.00	02/20/2007
40,155.00		748. EMBARQ CORP COM PROPERTY TYPE: SECURITIES 41,325.00					02/06/2007 -1,170.00	03/08/2007
268.00		5. EMBARQ CORP COM PROPERTY TYPE: SECURITIES 233.00					12/09/2005 35.00	03/08/2007
1,021.00		16. EMBARQ CORP COM PROPERTY TYPE: SECURITIES 903.00					04/09/2007 118.00	06/19/2007
249.00		4. EMBARQ CORP COM PROPERTY TYPE: SECURITIES 226.00					04/09/2007 23.00	07/12/2007
1,178.00		24. EMERSON ELEC CO PROPERTY TYPE: SECURITIES 1,031.00					04/09/2007 147.00	06/19/2007
1,327.00		24. EMERSON ELEC CO PROPERTY TYPE: SECURITIES 1,226.00					10/22/2007 101.00	11/13/2007
10,281.00		186. EMERSON ELEC CO PROPERTY TYPE: SECURITIES 8,670.00					08/10/2007 1,611.00	11/13/2007
16,417.00		297. EMERSON ELEC CO PROPERTY TYPE: SECURITIES 12,759.00					04/09/2007 3,658.00	11/13/2007
3,419.00		88. EQUIFAX INC PROPERTY TYPE: SECURITIES 3,394.00					12/09/2005 25.00	12/08/2006

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,616.00		299. EQUIFAX INC PROPERTY TYPE: SECURITIES 11,374.00					05/08/2006 242.00	12/08/2006
39.00		1. EQUIFAX INC PROPERTY TYPE: SECURITIES 37.00					04/05/2006 2.00	12/08/2006
5,828.00		150. EQUIFAX INC PROPERTY TYPE: SECURITIES 5,496.00					04/06/2006 332.00	12/08/2006
26,418.00		649. EQUIFAX INC PROPERTY TYPE: SECURITIES 23,781.00					04/06/2006 2,637.00	02/06/2007
773.00		19. EQUIFAX INC PROPERTY TYPE: SECURITIES 687.00					05/23/2006 86.00	02/06/2007
11,994.00		195. EXELON CORP COM PROPERTY TYPE: SECURITIES 11,856.00					10/10/2006 138.00	12/08/2006
6,376.00		99. EXELON CORP COM PROPERTY TYPE: SECURITIES 6,019.00					10/10/2006 357.00	03/08/2007
64.00		1. EXELON CORP COM PROPERTY TYPE: SECURITIES 56.00					05/23/2006 8.00	03/08/2007
2,190.00		34. EXELON CORP COM PROPERTY TYPE: SECURITIES 1,813.00					04/06/2006 377.00	03/08/2007
9,019.00		105. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 8,706.00					06/11/2007 313.00	06/19/2007
258.00		3. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 228.00					12/08/2006 30.00	06/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,454.00		73. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 5,552.00					12/08/2006 902.00	07/12/2007
32,181.00		364. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 26,159.00					03/08/2007 6,022.00	07/12/2007
1,210.00		20. FPL GROUP INC PROPERTY TYPE: SECURITIES 1,272.00					05/09/2007 -62.00	06/19/2007
17,623.00		293. FPL GROUP INC PROPERTY TYPE: SECURITIES 18,631.00					05/09/2007 -1,008.00	09/11/2007
9,180.00		146. FPL GROUP INC PROPERTY TYPE: SECURITIES 9,284.00					05/09/2007 -104.00	10/11/2007
3,769.00		56. FPL GROUP INC PROPERTY TYPE: SECURITIES 3,561.00					05/09/2007 208.00	11/13/2007
130.00		2. FEDERAL HOME LN MTG CORP PROPERTY TYPE: SECURITIES 137.00					12/08/2006 -7.00	02/06/2007
64.00		1. FEDERAL HOME LN MTG CORP PROPERTY TYPE: SECURITIES 69.00					12/08/2006 -5.00	06/19/2007
1,344.00		21. FEDERAL HOME LN MTG CORP PROPERTY TYPE: SECURITIES 1,401.00					03/03/2006 -57.00	06/19/2007
197.00		3. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 178.00					12/08/2006 19.00	06/11/2007
131.00		2. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 116.00					01/09/2007 15.00	06/11/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
197.00		3. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 161.00				01/20/2006 36.00	06/11/2007
263.00		4. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 200.00				05/23/2006 63.00	06/11/2007
131.00		2. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 99.00				07/07/2006 32.00	06/11/2007
12,290.00		187. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 8,982.00				12/09/2005 3,308.00	06/11/2007
4,303.00		71. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 3,821.00				03/16/2007 482.00	07/31/2007
2,884.00		49. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 2,637.00				03/16/2007 247.00	08/02/2007
32,078.00		545. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 26,006.00				12/05/2005 6,072.00	08/02/2007
9,323.00		188. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 12,774.00				08/21/2007 -3,451.00	11/13/2007
3,495.00		71. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 4,824.00				08/21/2007 -1,329.00	11/14/2007
1,575.00		32. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 2,174.00				10/04/2007 -599.00	11/14/2007
2,031.00		45. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 3,056.00				10/04/2007 -1,025.00	11/15/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,264.00		28. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 1,878.00				10/05/2007 -614.00	11/15/2007
135.00		3. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 196.00				10/16/2007 -61.00	11/15/2007
1,851.00		41. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 2,648.00				10/15/2007 -797.00	11/15/2007
2,414.00		55. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 3,552.00				10/15/2007 -1,138.00	11/15/2007
2,678.00		61. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 3,526.00				10/22/2007 -848.00	11/15/2007
200,000.00		200000. FEDERAL NATL MTG ASSN MTN PROPERTY TYPE: SECURITIES 205,446.00				02/21/2006 -5,446.00	10/15/2007
15,000.00		15000. FEDERAL NATL MTG ASSN MTN PROPERTY TYPE: SECURITIES 15,192.00				12/19/2006 -192.00	10/15/2007
15,000.00		15000. FEDERAL NATL MTG ASSN MTN PROPERTY TYPE: SECURITIES 15,056.00				06/28/2007 -56.00	10/15/2007
5,399.00		142. FEDERATED DEPARTMENT STORES PROPERTY TYPE: SECURITIES 5,760.00				12/08/2006 -361.00	01/09/2007
4,258.00		103. FEDERATED DEPARTMENT STORES PROPERTY TYPE: SECURITIES 4,622.00				03/08/2007 -364.00	05/11/2007
2,357.00		57. FEDERATED DEPARTMENT STORES PROPERTY TYPE: SECURITIES 2,533.00				03/01/2007 -176.00	05/11/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
200.00		5. FEDERATED DEPARTMENT STORES PROPERTY TYPE: SECURITIES 222.00				03/01/2007 -22.00	05/15/2007
3,448.00		86. FEDERATED DEPARTMENT STORES PROPERTY TYPE: SECURITIES 3,665.00				11/17/2006 -217.00	05/15/2007
108.00		1. FEDEX CORP PROPERTY TYPE: SECURITIES 98.00				12/09/2005 10.00	06/19/2007
1,624.00		15. FEDEX CORP PROPERTY TYPE: SECURITIES 1,623.00				09/26/2006 1.00	09/19/2007
6,062.00		56. FEDEX CORP PROPERTY TYPE: SECURITIES 5,570.00				12/06/2005 492.00	09/19/2007
3,362.00		32. FEDEX CORP PROPERTY TYPE: SECURITIES 3,183.00				12/06/2005 179.00	09/20/2007
4,278.00		41. FEDEX CORP PROPERTY TYPE: SECURITIES 4,078.00				12/06/2005 200.00	09/21/2007
4,400.00		42. FEDEX CORP PROPERTY TYPE: SECURITIES 4,178.00				12/06/2005 222.00	09/27/2007
2,834.00		27. FEDEX CORP PROPERTY TYPE: SECURITIES 2,686.00				12/06/2005 148.00	10/03/2007
1,994.00		19. FEDEX CORP PROPERTY TYPE: SECURITIES 1,890.00				12/06/2005 104.00	10/04/2007
4,771.00		45. FEDEX CORP PROPERTY TYPE: SECURITIES 4,476.00				12/06/2005 295.00	10/05/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,072.00		38. FEDEX CORP PROPERTY TYPE: SECURITIES 3,780.00				12/06/2005 292.00	10/09/2007
857.00		8. FEDEX CORP PROPERTY TYPE: SECURITIES 796.00				12/06/2005 61.00	10/10/2007
10,399.00		192. FISERV INC PROPERTY TYPE: SECURITIES 10,867.00				07/12/2007 -468.00	10/11/2007
1,312.00		20. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 1,201.00				12/08/2006 111.00	06/19/2007
2,624.00		40. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 2,339.00				01/09/2007 285.00	06/19/2007
15,834.00		1300. FIXED INCOME SHS SER C PORTFOLIO PROPERTY TYPE: SECURITIES 15,301.00				09/27/2006 533.00	10/23/2007
603.00		85. FLANDERS CORP COM PROPERTY TYPE: SECURITIES 878.00				06/01/2006 -275.00	03/23/2007
574.00		80. FLANDERS CORP COM PROPERTY TYPE: SECURITIES 826.00				06/01/2006 -252.00	06/21/2007
1,184.00		23. FOREST LABS INC PROPERTY TYPE: SECURITIES 1,097.00				09/08/2006 87.00	12/08/2006
9,813.00		171. FOREST LABS INC PROPERTY TYPE: SECURITIES 8,685.00				01/09/2007 1,128.00	02/06/2007
2,985.00		55. FOREST LABS INC PROPERTY TYPE: SECURITIES 2,836.00				03/08/2007 149.00	04/09/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,693.00		36. FOREST LABS INC PROPERTY TYPE: SECURITIES 1,901.00				05/09/2007 -208.00	06/19/2007
941.00		7. FRANKLIN RES INC PROPERTY TYPE: SECURITIES 903.00				06/11/2007 38.00	06/19/2007
16,508.00		118. FRANKLIN RES INC PROPERTY TYPE: SECURITIES 15,230.00				06/11/2007 1,278.00	10/11/2007
184.00		3. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 162.00				03/03/2006 22.00	12/08/2006
3,978.00		77. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 4,169.00				03/03/2006 -191.00	01/09/2007
11,470.00		222. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 10,665.00				06/08/2006 805.00	01/09/2007
35.00		.55 FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 34.00				03/20/2007 1.00	04/02/2007
22,666.00		311. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 19,153.00				03/20/2007 3,513.00	05/09/2007
7,871.00		108. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 5,188.00				06/08/2006 2,683.00	05/09/2007
166.00		2. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 143.00				04/18/2007 23.00	06/19/2007
17,688.00		194. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 16,715.00				08/10/2007 973.00	09/11/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
17,812.00		155. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 13,355.00				08/10/2007 4,457.00	10/11/2007
101.00		1. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 108.00				10/03/2007 -7.00	11/13/2007
11,426.00		110. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 11,924.00				10/03/2007 -498.00	11/14/2007
6,544.00		63. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 6,716.00				10/22/2007 -172.00	11/14/2007
3,532.00		34. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 2,426.00				04/18/2007 1,106.00	11/14/2007
3,014.00		30. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 2,140.00				04/18/2007 874.00	11/16/2007
2,612.00		26. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 1,850.00				04/16/2007 762.00	11/16/2007
14,879.00		163. FREEPORT-MCMORAN COPPER & GOLD CL B PROPERTY TYPE: SECURITIES 11,599.00				04/16/2007 3,280.00	11/28/2007
40.00		1. FREESCALE SEMICONDUCTOR INC CL B PROPERTY TYPE: SECURITIES 30.00				05/23/2006 10.00	12/04/2006
40.00		1. FREESCALE SEMICONDUCTOR INC CL B PROPERTY TYPE: SECURITIES 29.00				04/05/2006 11.00	12/04/2006
40.00		1. FREESCALE SEMICONDUCTOR INC CL B PROPERTY TYPE: SECURITIES 27.00				01/20/2006 13.00	12/04/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,120.00		53. FREESCALE SEMICONDUCTOR INC CL B PROPERTY TYPE: SECURITIES 1,433.00				12/09/2005 687.00	12/04/2006
10,721.00		266. FUJIFILM HLGDS CORP ADR 2 ORD PROPERTY TYPE: SECURITIES 8,858.00				12/05/2005 1,863.00	03/06/2007
4,621.00		114. FUJIFILM HLGDS CORP ADR 2 ORD PROPERTY TYPE: SECURITIES 3,796.00				12/05/2005 825.00	03/15/2007
5,266.00		130. FUJIFILM HLGDS CORP ADR 2 ORD PROPERTY TYPE: SECURITIES 4,329.00				12/05/2005 937.00	03/19/2007
2,091.00		51. FUJIFILM HLGDS CORP ADR 2 ORD PROPERTY TYPE: SECURITIES 1,698.00				12/05/2005 393.00	03/26/2007
9,177.00		222. FUJIFILM HLGDS CORP ADR 2 ORD PROPERTY TYPE: SECURITIES 7,393.00				12/05/2005 1,784.00	04/13/2007
15,928.00		388. FUJIFILM HLGDS CORP ADR 2 ORD PROPERTY TYPE: SECURITIES 12,920.00				12/05/2005 3,008.00	05/29/2007
491.00		50. GSI LUMONICS INC COM PROPERTY TYPE: SECURITIES 573.00				12/23/2005 -82.00	03/23/2007
511.00		50. GSI LUMONICS INC COM PROPERTY TYPE: SECURITIES 573.00				12/23/2005 -62.00	06/21/2007
60.00		1. GANNETT INC PROPERTY TYPE: SECURITIES 60.00				11/13/2006	12/08/2006
281.00		5. GANNETT INC PROPERTY TYPE: SECURITIES 301.00				11/13/2006 -20.00	06/19/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,329.00		68. GENENTECH INC PROPERTY TYPE: SECURITIES 6,620.00					12/06/2005 -1,291.00	05/30/2007
5,813.00		76. GENENTECH INC PROPERTY TYPE: SECURITIES 7,399.00					12/06/2005 -1,586.00	06/08/2007
458.00		6. GENENTECH INC PROPERTY TYPE: SECURITIES 584.00					12/06/2005 -126.00	06/19/2007
80.00		1. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 72.00					09/26/2006 8.00	06/19/2007
282.00		8. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 290.00					10/10/2006 -8.00	12/08/2006
999.00		29. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 1,087.00					01/09/2007 -88.00	03/08/2007
802.00		23. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 862.00					01/09/2007 -60.00	04/09/2007
1,289.00		37. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 1,341.00					10/10/2006 -52.00	04/09/2007
6,726.00		193. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 6,871.00					12/09/2005 -145.00	04/09/2007
1,339.00		34. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 1,272.00					06/11/2007 67.00	06/19/2007
2,598.00		66. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 2,444.00					05/09/2007 154.00	06/19/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
197.00		5. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 178.00				12/09/2005 19.00	06/19/2007
1,497.00		25. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 1,481.00				06/11/2007 16.00	06/19/2007
32,077.00		557. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 32,993.00				06/11/2007 -916.00	09/11/2007
8,628.00		149. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 8,826.00				06/11/2007 -198.00	10/11/2007
19,920.00		344. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 20,017.00				07/12/2007 -97.00	10/11/2007
29.00		1. GENERAL MOTORS CORP COM PROPERTY TYPE: SECURITIES 32.00				10/10/2006 -3.00	12/08/2006
2,429.00		71. GENERAL MOTORS CORP COM PROPERTY TYPE: SECURITIES 2,263.00				10/10/2006 166.00	06/19/2007
5,413.00		159. GENERAL MOTORS CORP COM PROPERTY TYPE: SECURITIES 5,067.00				10/10/2006 346.00	08/10/2007
57,294.00		1683. GENERAL MOTORS CORP COM PROPERTY TYPE: SECURITIES 50,035.00				05/09/2007 7,259.00	08/10/2007
302.00		80. GENITOPE CORP COM PROPERTY TYPE: SECURITIES 654.00				04/25/2006 -352.00	03/23/2007
134.00		35. GENITOPE CORP COM PROPERTY TYPE: SECURITIES 286.00				04/25/2006 -152.00	06/21/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
154.00		40. GENITOPE CORP COM PROPERTY TYPE: SECURITIES 322.00				12/23/2005 -168.00	06/21/2007
5,373.00		83. GENZYME CORPORATION (GENERAL DIVISIO PROPERTY TYPE: SECURITIES 6,145.00				12/06/2005 -772.00	04/26/2007
263.00		4. GENZYME CORPORATION (GENERAL DIVISION PROPERTY TYPE: SECURITIES 296.00				12/06/2005 -33.00	06/19/2007
6,260.00		104. GENZYME CORPORATION (GENERAL DIVISI PROPERTY TYPE: SECURITIES 7,700.00				12/06/2005 -1,440.00	07/09/2007
4,514.00		75. GENZYME CORPORATION (GENERAL DIVISIO PROPERTY TYPE: SECURITIES 5,091.00				10/16/2006 -577.00	07/09/2007
4,334.00		72. GENZYME CORPORATION (GENERAL DIVISIO PROPERTY TYPE: SECURITIES 4,839.00				10/13/2006 -505.00	07/09/2007
2,227.00		37. GENZYME CORPORATION (GENERAL DIVISIO PROPERTY TYPE: SECURITIES 2,474.00				07/27/2006 -247.00	07/09/2007
963.00		16. GENZYME CORPORATION (GENERAL DIVISIO PROPERTY TYPE: SECURITIES 1,048.00				09/26/2006 -85.00	07/09/2007
238.00		4. GENZYME CORPORATION (GENERAL DIVISION PROPERTY TYPE: SECURITIES 262.00				09/26/2006 -24.00	07/10/2007
1,846.00		31. GENZYME CORPORATION (GENERAL DIVISIO PROPERTY TYPE: SECURITIES 1,940.00				06/20/2006 -94.00	07/10/2007
3,513.00		59. GENZYME CORPORATION (GENERAL DIVISIO PROPERTY TYPE: SECURITIES 3,678.00				07/17/2006 -165.00	07/10/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,191.00		20. GENZYME CORPORATION (GENERAL DIVISIO PROPERTY TYPE: SECURITIES 1,233.00				06/22/2006 -42.00	07/10/2007
937.00		45. GEVITY HR INC COM PROPERTY TYPE: SECURITIES 1,224.00				12/23/2005 -287.00	03/23/2007
870.00		40. GEVITY HR INC COM PROPERTY TYPE: SECURITIES 1,088.00				12/23/2005 -218.00	06/21/2007
66.00		1. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES 52.00				12/09/2005 14.00	12/08/2006
11,224.00		173. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES 8,989.00				12/09/2005 2,235.00	01/09/2007
1,417.00		7. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 1,047.00				07/07/2006 370.00	12/08/2006
2,436.00		12. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 1,795.00				07/07/2006 641.00	01/09/2007
1,498.00		7. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 1,047.00				07/07/2006 451.00	02/06/2007
5,205.00		26. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 4,389.00				09/26/2006 816.00	03/13/2007
3,403.00		17. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 2,838.00				04/19/2006 565.00	03/13/2007
4,604.00		23. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 3,766.00				04/10/2006 838.00	03/13/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
4,604.00		23. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 3,552.00				08/22/2006 1,052.00	03/13/2007
9,004.00		45. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 6,949.00				08/22/2006 2,055.00	03/16/2007
2,582.00		13. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 2,008.00				08/22/2006 574.00	03/16/2007
4,568.00		23. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 3,412.00				06/22/2006 1,156.00	03/16/2007
794.00		4. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 527.00				12/06/2005 267.00	03/16/2007
417.00		2. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 299.00				07/07/2006 118.00	04/09/2007
2,260.00		10. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 1,496.00				07/07/2006 764.00	05/09/2007
225.00		1. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 147.00				05/23/2006 78.00	06/11/2007
1,142.00		5. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 658.00				12/06/2005 484.00	06/19/2007
914.00		4. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 588.00				05/23/2006 326.00	06/19/2007
4,340.00		19. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 2,784.00				06/08/2006 1,556.00	06/19/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
77,818.00		332. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 48,638.00					06/08/2006 29,180.00	10/11/2007
1,875.00		8. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 1,037.00					12/09/2005 838.00	10/11/2007
811.00		21. GRACO INC PROPERTY TYPE: SECURITIES 816.00					03/30/2007 -5.00	05/16/2007
3,399.00		88. GRACO INC PROPERTY TYPE: SECURITIES 3,289.00					12/02/2005 110.00	05/16/2007
15,293.00		392. GRACO INC PROPERTY TYPE: SECURITIES 14,653.00					12/02/2005 640.00	05/29/2007
6,141.00		228. GROUP 1 AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 11,754.00					12/20/2006 -5,613.00	11/26/2007
2,747.00		102. GROUP 1 AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 5,199.00					01/04/2007 -2,452.00	11/26/2007
3,717.00		138. GROUP 1 AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 6,944.00					02/21/2007 -3,227.00	11/26/2007
3,232.00		120. GROUP 1 AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 5,115.00					04/05/2007 -1,883.00	11/26/2007
1,212.00		45. GROUP 1 AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 1,398.00					10/22/2007 -186.00	11/26/2007
11,285.00		355. GROUPE DANONE REV PROPERTY TYPE: SECURITIES 7,494.00					12/05/2005 3,791.00	12/04/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,017.00		56. GROUPE DANONE REV PROPERTY TYPE: SECURITIES 1,182.00					12/05/2005 835.00	04/03/2007
1,738.00		29. GUITAR CTR INC PROPERTY TYPE: SECURITIES 1,304.00					03/30/2007 434.00	06/27/2007
6,773.00		113. GUITAR CTR INC PROPERTY TYPE: SECURITIES 4,977.00					10/02/2006 1,796.00	06/27/2007
10,309.00		172. GUITAR CTR INC PROPERTY TYPE: SECURITIES 7,367.00					07/31/2006 2,942.00	06/27/2007
8,283.00		138. GUITAR CTR INC PROPERTY TYPE: SECURITIES 5,911.00					07/31/2006 2,372.00	07/02/2007
10,264.00		171. GUITAR CTR INC PROPERTY TYPE: SECURITIES 6,569.00					08/08/2006 3,695.00	07/02/2007
1,702.00		75. HMS HOLDINGS CORP COM PROPERTY TYPE: SECURITIES 584.00					12/23/2005 1,118.00	03/23/2007
822.00		40. HMS HOLDINGS CORP COM PROPERTY TYPE: SECURITIES 311.00					12/23/2005 511.00	06/15/2007
1,228.00		65. HMS HOLDINGS CORP COM PROPERTY TYPE: SECURITIES 506.00					12/23/2005 722.00	06/21/2007
4,527.00		49. HSBC HLDGS PLC SPON ADR NEW PROPERTY TYPE: SECURITIES 4,321.00					04/03/2007 206.00	04/23/2007
7,299.00		79. HSBC HLDGS PLC SPON ADR NEW PROPERTY TYPE: SECURITIES 6,376.00					12/05/2005 923.00	04/23/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
22,686.00		250. HSBC HLDGS PLC SPON ADR NEW PROPERTY TYPE: SECURITIES 20,178.00				12/05/2005 2,508.00	07/30/2007
11,401.00		123. HSBC HLDGS PLC SPON ADR NEW PROPERTY TYPE: SECURITIES 9,927.00				12/05/2005 1,474.00	08/07/2007
18,662.00		208. HSBC HLDGS PLC SPON ADR NEW PROPERTY TYPE: SECURITIES 16,788.00				12/05/2005 1,874.00	08/10/2007
5,023.00		153. HALLIBURTON * COM PROPERTY TYPE: SECURITIES 5,049.00				12/08/2006 -26.00	04/09/2007
15,304.00		433. HALLIBURTON * COM PROPERTY TYPE: SECURITIES 14,289.00				12/08/2006 1,015.00	06/11/2007
727.00		20. HALLIBURTON * COM PROPERTY TYPE: SECURITIES 660.00				12/08/2006 67.00	06/19/2007
3,000.00		72. HANSEN NATURAL CORP COM PROPERTY TYPE: SECURITIES 2,746.00				03/30/2007 254.00	07/26/2007
125.00		3. HANSEN NATURAL CORP COM PROPERTY TYPE: SECURITIES 106.00				03/20/2007 19.00	07/26/2007
42,703.00		686. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES 47,677.00				02/06/2007 -4,974.00	04/09/2007
30,213.00		663. HEINZ H J CO PROPERTY TYPE: SECURITIES 27,964.00				10/10/2006 2,249.00	12/08/2006
1,353.00		29. HEINZ H J CO PROPERTY TYPE: SECURITIES 1,223.00				10/10/2006 130.00	06/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
24,885.00		545. HEINZ H J CO PROPERTY TYPE: SECURITIES 22,987.00					10/10/2006 1,898.00	09/11/2007
3,927.00		86. HEINZ H J CO PROPERTY TYPE: SECURITIES 3,526.00					06/08/2006 401.00	09/11/2007
17,318.00		571. HELMERICH & PAYNE INC PROPERTY TYPE: SECURITIES 22,818.00					05/11/2006 -5,500.00	03/28/2007
6,358.00		209. HELMERICH & PAYNE INC PROPERTY TYPE: SECURITIES 8,352.00					05/11/2006 -1,994.00	03/30/2007
11,255.00		370. HELMERICH & PAYNE INC PROPERTY TYPE: SECURITIES 10,361.00					06/21/2006 894.00	03/30/2007
785.00		41. HERCULES INC PROPERTY TYPE: SECURITIES 804.00					04/09/2007 -19.00	06/19/2007
18,663.00		907. HERCULES INC PROPERTY TYPE: SECURITIES 17,777.00					04/09/2007 886.00	07/12/2007
3,227.00		72. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 2,866.00					12/08/2006 361.00	05/09/2007
2,375.00		53. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 1,911.00					09/08/2006 464.00	05/09/2007
17,838.00		398. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 11,976.00					06/08/2006 5,862.00	05/09/2007
2,841.00		62. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 1,866.00					06/08/2006 975.00	06/19/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
19,270.00		418. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 12,578.00				06/08/2006 6,692.00	07/12/2007
31,209.00		677. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 20,175.00				12/09/2005 11,034.00	07/12/2007
12,897.00		236. HOLLY CORP COM PAR \$0.01 PROPERTY TYPE: SECURITIES 7,440.00				12/02/2005 5,457.00	12/07/2006
258.00		90. HOLLIS-EDEN PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 518.00				04/25/2006 -260.00	03/23/2007
82.00		40. HOLLIS-EDEN PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 230.00				04/25/2006 -148.00	06/21/2007
82.00		40. HOLLIS-EDEN PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 191.00				12/23/2005 -109.00	06/21/2007
9,596.00		247. HOME DEPOT INC PROPERTY TYPE: SECURITIES 10,164.00				12/09/2005 -568.00	12/08/2006
466.00		12. HOME DEPOT INC PROPERTY TYPE: SECURITIES 489.00				01/20/2006 -23.00	12/08/2006
10,567.00		272. HOME DEPOT INC PROPERTY TYPE: SECURITIES 10,877.00				01/30/2006 -310.00	12/08/2006
583.00		15. HOME DEPOT INC PROPERTY TYPE: SECURITIES 576.00				05/23/2006 7.00	12/08/2006
15,625.00		415. HOME DEPOT INC PROPERTY TYPE: SECURITIES 17,098.00				12/05/2005 -1,473.00	07/31/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
8,510.00		230. HOME DEPOT INC PROPERTY TYPE: SECURITIES 9,476.00				12/05/2005 -966.00	08/31/2007
4,810.00		130. HOME DEPOT INC PROPERTY TYPE: SECURITIES 4,902.00				10/10/2006 -92.00	08/31/2007
10,175.00		275. HOME DEPOT INC PROPERTY TYPE: SECURITIES 10,293.00				11/07/2006 -118.00	08/31/2007
127.00		3. HONEYWELL INTERNATIONAL INC PROPERTY TYPE: SECURITIES 115.00				09/08/2006 12.00	12/08/2006
10,646.00		230. HONEYWELL INTERNATIONAL INC PROPERTY TYPE: SECURITIES 8,816.00				09/08/2006 1,830.00	02/06/2007
12,980.00		231. HONEYWELL INTERNATIONAL INC PROPERTY TYPE: SECURITIES 8,854.00				09/08/2006 4,126.00	05/09/2007
1,363.00		80. HUDSON HIGHLAND GROUP INC COM PROPERTY TYPE: SECURITIES 1,491.00				03/30/2006 -128.00	03/23/2007
1,443.00		70. HUDSON HIGHLAND GROUP INC COM PROPERTY TYPE: SECURITIES 1,305.00				03/30/2006 138.00	06/21/2007
1,253.00		205. ICO INC NEW COM PROPERTY TYPE: SECURITIES 1,225.00				04/25/2006 28.00	03/23/2007
784.00		85. ICO INC NEW COM PROPERTY TYPE: SECURITIES 508.00				04/25/2006 276.00	06/15/2007
277.00		30. ICO INC NEW COM PROPERTY TYPE: SECURITIES 116.00				02/09/2006 161.00	06/15/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,833.00		185. ICO INC NEW COM PROPERTY TYPE: SECURITIES 718.00				02/09/2006 1,115.00	06/21/2007
9,120.00		650. ICO INC NEW COM PROPERTY TYPE: SECURITIES 2,523.00				02/09/2006 6,597.00	09/17/2007
1,654.00		865. I-MANY INC COM PROPERTY TYPE: SECURITIES 1,419.00				04/25/2006 235.00	03/23/2007
865.00		365. I-MANY INC COM PROPERTY TYPE: SECURITIES 599.00				04/25/2006 266.00	06/15/2007
320.00		135. I-MANY INC COM PROPERTY TYPE: SECURITIES 180.00				12/23/2005 140.00	06/15/2007
1,898.00		790. I-MANY INC COM PROPERTY TYPE: SECURITIES 1,055.00				12/23/2005 843.00	06/21/2007
10,373.00		153. ITT EDL SVCS INC 00 PROPERTY TYPE: SECURITIES 9,420.00				12/02/2005 953.00	12/18/2006
10,984.00		163. ITT EDL SVCS INC 00 PROPERTY TYPE: SECURITIES 10,036.00				12/02/2005 948.00	12/27/2006
21.00		.75 IDEARC INC COM PROPERTY TYPE: SECURITIES 20.00				10/10/2006 1.00	12/20/2006
251.00		7. IDEARC INC COM PROPERTY TYPE: SECURITIES 186.00				10/10/2006 65.00	06/19/2007
535.00		80. INDEVUS PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 439.00				04/25/2006 96.00	03/23/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
238.00		35. INDEVUS PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 192.00			46.00		04/25/2006	06/21/2007
272.00		40. INDEVUS PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 201.00			71.00		12/23/2005	06/21/2007
1,354.00		125. INPHONIC INC COM PROPERTY TYPE: SECURITIES 904.00			450.00		09/01/2006	03/23/2007
453.00		75. INPHONIC INC COM PROPERTY TYPE: SECURITIES 542.00			-89.00		09/01/2006	06/21/2007
906.00		150. INPHONIC INC COM PROPERTY TYPE: SECURITIES 1,043.00			-137.00		09/06/2006	06/21/2007
75.00		1040. INPHONIC INC COM PROPERTY TYPE: SECURITIES 7,228.00			-7,153.00		09/06/2006	11/08/2007
13.00		175. INPHONIC INC COM PROPERTY TYPE: SECURITIES 63.00			-50.00		10/25/2007	11/08/2007
435.00		18. INTEL CORP PROPERTY TYPE: SECURITIES 400.00			35.00		11/16/2006	06/19/2007
213.00		2. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 188.00			25.00		12/08/2006	06/19/2007
3,511.00		33. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 2,867.00			644.00		12/09/2005	06/19/2007
1,294.00		205. INTERNATIONAL COAL GROUP INC NEW CO PROPERTY TYPE: SECURITIES 1,302.00			-8.00		06/15/2007	06/21/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,681.00		69. INTERNATIONAL PAPER CO PROPERTY TYPE: SECURITIES 2,656.00				05/09/2007 25.00	06/19/2007
6,382.00		186. INTERNATIONAL PAPER CO PROPERTY TYPE: SECURITIES 7,159.00				05/09/2007 -777.00	11/13/2007
308.00		10. INTUIT PROPERTY TYPE: SECURITIES 342.00				11/13/2006 -34.00	12/08/2006
28,159.00		977. INTUIT PROPERTY TYPE: SECURITIES 33,423.00				11/13/2006 -5,264.00	01/09/2007
24,441.00		848. INTUIT PROPERTY TYPE: SECURITIES 22,504.00				06/08/2006 1,937.00	01/09/2007
15,681.00		480. INTUIT PROPERTY TYPE: SECURITIES 13,003.00				09/11/2007 2,678.00	10/11/2007
2,049.00		42. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 2,143.00				02/06/2007 -94.00	03/08/2007
25,607.00		524. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 26,739.00				02/06/2007 -1,132.00	04/09/2007
9,432.00		193. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 9,214.00				11/13/2006 218.00	04/09/2007
1,955.00		40. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 1,879.00				12/08/2006 76.00	04/09/2007
12,999.00		266. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 12,026.00				09/08/2006 973.00	04/09/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
586.00		12. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 509.00				04/05/2006 77.00	04/09/2007
1,955.00		40. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 1,690.00				05/23/2006 265.00	04/09/2007
3,812.00		78. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 3,260.00				06/08/2006 552.00	04/09/2007
4,567.00		90. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 3,761.00				06/08/2006 806.00	06/19/2007
8,950.00		200. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 9,514.00				10/10/2006 -564.00	07/31/2007
9,398.00		210. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 9,911.00				03/16/2007 -513.00	07/31/2007
396.00		6. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 382.00				09/08/2006 14.00	12/08/2006
3,934.00		65. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 4,269.00				12/26/2006 -335.00	03/16/2007
12,711.00		210. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 13,591.00				10/10/2006 -880.00	03/16/2007
7,263.00		120. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 7,663.00				09/13/2006 -400.00	03/16/2007
18,030.00		288. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 18,325.00				09/08/2006 -295.00	06/11/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
26,983.00		431. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 26,643.00				03/08/2007 340.00	06/11/2007
1,125.00		18. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 1,113.00				03/08/2007 12.00	06/19/2007
33.00		1. JONES APPAREL GROUP INC PROPERTY TYPE: SECURITIES 31.00				09/08/2006 2.00	12/08/2006
44,187.00		1495. JONES APPAREL GROUP INC PROPERTY TYPE: SECURITIES 46,350.00				09/08/2006 -2,163.00	05/09/2007
1,215.00		35. JOS A BANK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES 807.00				06/27/2006 408.00	03/23/2007
1,299.00		30. JOS A BANK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES 691.00				06/27/2006 608.00	06/21/2007
10,117.00		355. K-SWISS INC CL A PROPERTY TYPE: SECURITIES 12,544.00				10/31/2006 -2,427.00	06/19/2007
484.00		17. K-SWISS INC CL A PROPERTY TYPE: SECURITIES 458.00				03/30/2007 26.00	06/19/2007
9,733.00		36. KAO CORP SPONSORED ADR REPSTG 10 SHS PROPERTY TYPE: SECURITIES 8,937.00				12/05/2005 796.00	12/01/2006
9,947.00		37. KAO CORP SPONSORED ADR REPSTG 10 SHS PROPERTY TYPE: SECURITIES 9,185.00				12/05/2005 762.00	12/04/2006
15,031.00		330. KB HOME COM PROPERTY TYPE: SECURITIES 23,318.00				12/02/2005 -8,287.00	03/20/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,112.00		26. KB HOME COM PROPERTY TYPE: SECURITIES 2,015.00				01/30/2006 -903.00	03/29/2007
770.00		18. KB HOME COM PROPERTY TYPE: SECURITIES 1,381.00				01/31/2006 -611.00	03/29/2007
1,155.00		27. KB HOME COM PROPERTY TYPE: SECURITIES 2,024.00				01/26/2006 -869.00	03/29/2007
9,411.00		220. KB HOME COM PROPERTY TYPE: SECURITIES 15,587.00				12/06/2005 -6,176.00	03/29/2007
556.00		13. KB HOME COM PROPERTY TYPE: SECURITIES 601.00				09/26/2006 -45.00	03/29/2007
1,283.00		30. KB HOME COM PROPERTY TYPE: SECURITIES 1,362.00				06/22/2006 -79.00	03/29/2007
8,516.00		171. KELLOGG CO PROPERTY TYPE: SECURITIES 8,401.00				10/10/2006 115.00	12/08/2006
13,956.00		277. KELLOGG CO PROPERTY TYPE: SECURITIES 13,609.00				10/10/2006 347.00	03/08/2007
15,316.00		304. KELLOGG CO PROPERTY TYPE: SECURITIES 14,902.00				02/06/2007 414.00	03/08/2007
50.00		1. KELLOGG CO PROPERTY TYPE: SECURITIES 44.00				04/05/2006 6.00	03/08/2007
1,260.00		25. KELLOGG CO PROPERTY TYPE: SECURITIES 1,098.00				12/09/2005 162.00	03/08/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
8,570.00		230. KEYCORP NEW PROPERTY TYPE: SECURITIES 8,646.00				03/08/2007 -76.00	04/09/2007
8,452.00		245. KEYCORP NEW PROPERTY TYPE: SECURITIES 9,045.00				03/16/2007 -593.00	08/01/2007
66.00		1. KIMBERLY CLARK CORP PROPERTY TYPE: SECURITIES 66.00				11/13/2006	12/08/2006
890.00		13. KIMBERLY CLARK CORP PROPERTY TYPE: SECURITIES 862.00				11/13/2006 28.00	06/19/2007
33,508.00		459. KOHLS CORP PROPERTY TYPE: SECURITIES 30,562.00				01/09/2007 2,946.00	02/06/2007
2,627.00		37. KOHLS CORP PROPERTY TYPE: SECURITIES 2,697.00				05/09/2007 -70.00	06/19/2007
41,743.00		718. KOHLS CORP PROPERTY TYPE: SECURITIES 52,337.00				05/09/2007 -10,594.00	08/10/2007
1,412.00		23. KOHLS CORP PROPERTY TYPE: SECURITIES 1,677.00				05/09/2007 -265.00	10/11/2007
10,377.00		169. KOHLS CORP PROPERTY TYPE: SECURITIES 11,253.00				01/09/2007 -876.00	10/11/2007
949.00		50. KONA GRILL INC COM PROPERTY TYPE: SECURITIES 975.00				05/30/2007 -26.00	06/21/2007
641.00		20.761 KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 560.00				10/10/2006 81.00	04/10/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
32,970.00		1068.239 KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 26,775.00				12/05/2005 6,195.00	04/10/2007
31.00		.938 KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 24.00				12/05/2005 7.00	04/20/2007
15.00		.451 KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 11.00				05/23/2006 4.00	04/20/2007
56.00		1.625 KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 40.00				05/23/2006 16.00	06/11/2007
72.00		2.076 KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 51.00				04/05/2006 21.00	06/11/2007
7,192.00		208.299 KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 5,069.00				04/06/2006 2,123.00	06/11/2007
4,545.00		133. KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 4,323.00				05/14/2007 222.00	07/06/2007
14,012.00		410. KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 12,933.00				04/09/2007 1,079.00	07/06/2007
5,277.00		154. KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 4,858.00				04/09/2007 419.00	07/09/2007
46.00		2. KROGER CO PROPERTY TYPE: SECURITIES 40.00				05/23/2006 6.00	12/08/2006
30.00		1. KROGER CO PROPERTY TYPE: SECURITIES 20.00				05/23/2006 10.00	06/19/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
727.00		24. KROGER CO PROPERTY TYPE: SECURITIES 444.00				01/30/2006 283.00	06/19/2007
18,453.00		202. KYOCERA LTD ADR PROPERTY TYPE: SECURITIES 14,162.00				12/05/2005 4,291.00	02/15/2007
4,033.00		39. KYOCERA LTD ADR PROPERTY TYPE: SECURITIES 3,737.00				04/03/2007 296.00	06/20/2007
23,990.00		232. KYOCERA LTD ADR PROPERTY TYPE: SECURITIES 16,266.00				12/05/2005 7,724.00	06/20/2007
4,428.00		190. L OREAL CO ADR PROPERTY TYPE: SECURITIES 4,237.00				04/03/2007 191.00	05/30/2007
7,435.00		319. L OREAL CO ADR PROPERTY TYPE: SECURITIES 4,657.00				12/05/2005 2,778.00	05/30/2007
437.00		70. LTX CORP COM PROPERTY TYPE: SECURITIES 389.00				04/25/2006 48.00	03/23/2007
168.00		30. LTX CORP COM PROPERTY TYPE: SECURITIES 167.00				04/25/2006 1.00	06/21/2007
196.00		35. LTX CORP COM PROPERTY TYPE: SECURITIES 165.00				12/23/2005 31.00	06/21/2007
239.00		3. LABORATORY CORP AMER HLDGS NEW PROPERTY TYPE: SECURITIES 196.00				10/10/2006 43.00	06/19/2007
13,766.00		332. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 13,965.00				12/02/2005 -199.00	12/08/2006

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,947.00		76. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 3,197.00					12/02/2005 -250.00	12/28/2006
2,824.00		73. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 3,071.00					12/02/2005 -247.00	12/28/2006
8,418.00		219. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 9,212.00					12/02/2005 -794.00	12/29/2006
997.00		13. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES 996.00					10/23/2006 1.00	06/19/2007
249.00		6. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 237.00					11/13/2006 12.00	12/08/2006
4,669.00		100. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 3,958.00					11/13/2006 711.00	02/06/2007
19,276.00		402. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 15,910.00					11/13/2006 3,366.00	03/08/2007
2,925.00		61. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 2,377.00					06/08/2006 548.00	03/08/2007
1,333.00		29. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 1,387.00					05/09/2007 -54.00	06/19/2007
8,968.00		223. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 10,666.00					05/09/2007 -1,698.00	09/11/2007
20,509.00		510. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 19,875.00					06/08/2006 634.00	09/11/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
461.00		6. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 440.00					11/13/2006 21.00	12/08/2006
70,243.00		822. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 60,288.00					11/13/2006 9,955.00	02/06/2007
14,442.00		169. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 11,039.00					07/07/2006 3,403.00	02/06/2007
37,771.00		442. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 28,246.00					12/09/2005 9,525.00	02/06/2007
6,627.00		89. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 6,934.00					10/16/2006 -307.00	05/23/2007
1,694.00		23. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 1,792.00					10/16/2006 -98.00	05/31/2007
1,547.00		21. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 1,628.00					10/13/2006 -81.00	05/31/2007
4,122.00		55. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 4,264.00					10/13/2006 -142.00	06/04/2007
1,874.00		25. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 1,930.00					10/17/2006 -56.00	06/04/2007
1,216.00		15. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 1,158.00					10/17/2006 58.00	06/19/2007
1,702.00		21. LEHMAN BROTHERS HOLDING INC COM PROPERTY TYPE: SECURITIES 1,506.00					04/09/2007 196.00	06/19/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
19,473.00		434. LENNAR CORP PROPERTY TYPE: SECURITIES 25,370.00					12/06/2005 -5,897.00	03/22/2007
1,211.00		27. LENNAR CORP PROPERTY TYPE: SECURITIES 1,268.00					09/26/2006 -57.00	03/22/2007
1,705.00		38. LENNAR CORP PROPERTY TYPE: SECURITIES 1,706.00					06/22/2006 -1.00	03/22/2007
2,283.00		45. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 3,153.00					01/09/2007 -870.00	06/19/2007
13,343.00		292. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 20,458.00					01/09/2007 -7,115.00	07/12/2007
4,158.00		91. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 5,518.00					04/09/2007 -1,360.00	07/12/2007
228.00		5. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 296.00					03/08/2007 -68.00	07/12/2007
8,834.00		236. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 13,994.00					03/08/2007 -5,160.00	08/10/2007
4,080.00		109. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 6,075.00					09/08/2006 -1,995.00	08/10/2007
3,359.00		91. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 5,071.00					09/08/2006 -1,712.00	09/11/2007
7,714.00		209. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 11,282.00					08/08/2006 -3,568.00	09/11/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
481.00		5. LOCKHEED MARTIN CORPORATION PROPERTY TYPE: SECURITIES 428.00				09/26/2006 53.00	06/19/2007
5,105.00		53. LOCKHEED MARTIN CORPORATION PROPERTY TYPE: SECURITIES 5,227.00				05/09/2007 -122.00	06/19/2007
29,793.00		304. LOCKHEED MARTIN CORPORATION PROPERTY TYPE: SECURITIES 29,980.00				05/09/2007 -187.00	09/11/2007
32,650.00		290. LOCKHEED MARTIN CORPORATION PROPERTY TYPE: SECURITIES 28,599.00				05/09/2007 4,051.00	10/11/2007
39,518.00		351. LOCKHEED MARTIN CORPORATION PROPERTY TYPE: SECURITIES 34,406.00				04/09/2007 5,112.00	10/11/2007
221.00		7. LOWES COS INC PROPERTY TYPE: SECURITIES 236.00				12/06/2005 -15.00	06/19/2007
1,281.00		22. MEMC ELECTRONIC MATERIALS COM PROPERTY TYPE: SECURITIES 1,265.00				06/11/2007 16.00	06/19/2007
33,318.00		566. MEMC ELECTRONIC MATERIALS COM PROPERTY TYPE: SECURITIES 32,546.00				06/11/2007 772.00	09/11/2007
2,001.00		34. MEMC ELECTRONIC MATERIALS COM PROPERTY TYPE: SECURITIES 1,836.00				08/10/2007 165.00	09/11/2007
11,032.00		329. MGIC INVT CORP WIS PROPERTY TYPE: SECURITIES 9,170.00				09/11/2007 1,862.00	10/11/2007
4,413.00		51. MGM GRAND INC PROPERTY TYPE: SECURITIES 2,047.00				06/22/2006 2,366.00	06/19/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,923.00		80. MGM GRAND INC PROPERTY TYPE: SECURITIES 3,128.00					09/26/2006 3,795.00	06/19/2007
4,202.00		46. MGM GRAND INC PROPERTY TYPE: SECURITIES 4,200.00					10/22/2007 2.00	11/01/2007
1,621.00		18. MGM GRAND INC PROPERTY TYPE: SECURITIES 1,643.00					10/22/2007 -22.00	11/02/2007
199.00		240. MTI TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 312.00					04/25/2006 -113.00	03/23/2007
37.00		105. MTI TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 137.00					04/25/2006 -100.00	06/21/2007
40.00		115. MTI TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 145.00					12/23/2005 -105.00	06/21/2007
326.00		2205. MTI TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 2,778.00					12/23/2005 -2,452.00	08/17/2007
116.00		3. MACYS INC COM PROPERTY TYPE: SECURITIES 128.00					11/17/2006 -12.00	06/19/2007
3,335.00		86. MACYS INC COM PROPERTY TYPE: SECURITIES 3,488.00					12/08/2006 -153.00	06/19/2007
629.00		15. MACYS INC COM PROPERTY TYPE: SECURITIES 639.00					11/17/2006 -10.00	07/06/2007
4,151.00		99. MACYS INC COM PROPERTY TYPE: SECURITIES 4,157.00					11/15/2006 -6.00	07/06/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,557.00		61. MACYS INC COM PROPERTY TYPE: SECURITIES 2,543.00				11/14/2006 14.00	07/06/2007
6,407.00		146. MACYS INC COM PROPERTY TYPE: SECURITIES 6,086.00				11/14/2006 321.00	07/18/2007
5,178.00		118. MACYS INC COM PROPERTY TYPE: SECURITIES 4,872.00				12/05/2006 306.00	07/18/2007
10,631.00		321. MACYS INC COM PROPERTY TYPE: SECURITIES 13,021.00				12/08/2006 -2,390.00	08/10/2007
18,392.00		537. MACYS INC COM PROPERTY TYPE: SECURITIES 21,782.00				12/08/2006 -3,390.00	10/11/2007
33,634.00		1097. MACYS INC COM PROPERTY TYPE: SECURITIES 44,497.00				12/08/2006 -10,863.00	11/13/2007
1,594.00		52. MACYS INC COM PROPERTY TYPE: SECURITIES 1,618.00				10/22/2007 -24.00	11/13/2007
1,229.00		40. MADDEN STEVEN LTD COM PROPERTY TYPE: SECURITIES 819.00				01/30/2006 410.00	03/23/2007
1,132.00		35. MADDEN STEVEN LTD COM PROPERTY TYPE: SECURITIES 717.00				01/30/2006 415.00	06/21/2007
305.00		60. MAGNETEK INC COM PROPERTY TYPE: SECURITIES 243.00				04/25/2006 62.00	03/23/2007
126.00		25. MAGNETEK INC COM PROPERTY TYPE: SECURITIES 101.00				04/25/2006 25.00	06/21/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
151.00		30. MAGNETEK INC COM PROPERTY TYPE: SECURITIES 94.00				12/23/2005 57.00	06/21/2007
5,653.00		151. MANULIFE DEMUTUALIZATION PROPERTY TYPE: SECURITIES 5,279.00				04/03/2007 374.00	08/10/2007
4,530.00		121. MANULIFE DEMUTUALIZATION PROPERTY TYPE: SECURITIES 4,047.00				01/18/2007 483.00	08/10/2007
4,682.00		122. MANULIFE DEMUTUALIZATION PROPERTY TYPE: SECURITIES 4,080.00				01/18/2007 602.00	08/24/2007
5,450.00		142. MANULIFE DEMUTUALIZATION PROPERTY TYPE: SECURITIES 4,647.00				08/24/2006 803.00	08/24/2007
2,111.00		55. MANULIFE DEMUTUALIZATION PROPERTY TYPE: SECURITIES 1,792.00				09/28/2006 319.00	08/24/2007
10,592.00		276. MANULIFE DEMUTUALIZATION PROPERTY TYPE: SECURITIES 8,937.00				08/22/2006 1,655.00	08/24/2007
2,270.00		24. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 2,162.00				08/08/2006 108.00	12/08/2006
1,334.00		15. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 1,351.00				08/08/2006 -17.00	02/06/2007
6,400.00		68. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 6,127.00				08/08/2006 273.00	03/08/2007
7,152.00		69. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 6,217.00				08/08/2006 935.00	04/09/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
16,063.00		129. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 11,622.00					08/08/2006 4,441.00	06/11/2007
2,739.00		22. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 1,971.00					11/13/2006 768.00	06/11/2007
6,905.00		142. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 9,443.00					06/18/2007 -2,538.00	08/10/2007
5,337.00		102. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 4,568.00					11/13/2006 769.00	09/11/2007
4,395.00		84. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 3,574.00					01/09/2007 821.00	09/11/2007
6,979.00		122. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 7,155.00					10/22/2007 -176.00	11/13/2007
3,661.00		64. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 2,723.00					01/09/2007 938.00	11/13/2007
11,785.00		206. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 8,034.00					09/08/2006 3,751.00	11/13/2007
541.00		18. MASCO CORP PROPERTY TYPE: SECURITIES 532.00					12/09/2005 9.00	12/08/2006
945.00		33. MASCO CORP PROPERTY TYPE: SECURITIES 976.00					12/09/2005 -31.00	03/08/2007
544.00		19. MASCO CORP PROPERTY TYPE: SECURITIES 542.00					06/08/2006 2.00	03/08/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,844.00		127. MASCO CORP PROPERTY TYPE: SECURITIES 3,620.00				06/08/2006 224.00	05/09/2007
16,315.00		539. MASCO CORP PROPERTY TYPE: SECURITIES 14,553.00				09/08/2006 1,762.00	05/09/2007
330.00		2. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES 216.00				02/14/2007 114.00	06/19/2007
633.00		60. MATERIAL SCIENCES CORP COM PROPERTY TYPE: SECURITIES 761.00				04/25/2006 -128.00	03/23/2007
247.00		20. MATERIAL SCIENCES CORP COM PROPERTY TYPE: SECURITIES 254.00				04/25/2006 -7.00	06/21/2007
432.00		35. MATERIAL SCIENCES CORP COM PROPERTY TYPE: SECURITIES 439.00				12/23/2005 -7.00	06/21/2007
470.00		35. MAXWELL TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 700.00				04/25/2006 -230.00	03/23/2007
206.00		15. MAXWELL TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 300.00				04/25/2006 -94.00	06/21/2007
274.00		20. MAXWELL TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 288.00				12/23/2005 -14.00	06/21/2007
16,022.00		345. MCDONALDS CORP PROPERTY TYPE: SECURITIES 15,442.00				02/06/2007 580.00	04/09/2007
631.00		12. MCDONALDS CORP PROPERTY TYPE: SECURITIES 629.00				05/22/2007 2.00	06/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
158.00		3. MCDONALDS CORP PROPERTY TYPE: SECURITIES 134.00					02/06/2007 24.00	06/19/2007
6,876.00		100. MCGRAW HILL COMPANIES INC PROPERTY TYPE: SECURITIES 6,657.00					12/08/2006 219.00	05/09/2007
36,579.00		532. MCGRAW HILL COMPANIES INC PROPERTY TYPE: SECURITIES 34,277.00					03/08/2007 2,302.00	05/09/2007
58,719.00		854. MCGRAW HILL COMPANIES INC PROPERTY TYPE: SECURITIES 53,033.00					04/09/2007 5,686.00	05/09/2007
12,489.00		178. MCGRAW HILL COMPANIES INC PROPERTY TYPE: SECURITIES 11,054.00					04/09/2007 1,435.00	06/11/2007
1,923.00		32. MCKESSON HBOC INC PROPERTY TYPE: SECURITIES 1,782.00					02/06/2007 141.00	06/19/2007
10,131.00		168. MCKESSON HBOC INC PROPERTY TYPE: SECURITIES 9,355.00					02/06/2007 776.00	07/12/2007
12,967.00		235. MCKESSON HBOC INC PROPERTY TYPE: SECURITIES 13,085.00					02/06/2007 -118.00	09/11/2007
9,804.00		164. MCKESSON HBOC INC PROPERTY TYPE: SECURITIES 9,132.00					02/06/2007 672.00	10/11/2007
657.00		30. MEASUREMENT SPECIALTIES INC COM PROPERTY TYPE: SECURITIES 821.00					04/25/2006 -164.00	03/23/2007
220.00		10. MEASUREMENT SPECIALTIES INC COM PROPERTY TYPE: SECURITIES 274.00					04/25/2006 -54.00	06/21/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
330.00		15. MEASUREMENT SPECIALTIES INC COM PROPERTY TYPE: SECURITIES 379.00				12/23/2005 -49.00	06/21/2007
3,406.00		63. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 3,270.00				12/08/2006 136.00	01/09/2007
3,333.00		63. MEDTRONIC INC PROPERTY TYPE: SECURITIES 3,259.00				06/11/2007 74.00	06/19/2007
13,923.00		246. MEDTRONIC INC PROPERTY TYPE: SECURITIES 12,724.00				06/11/2007 1,199.00	10/11/2007
983.00		60. MENTOR GRAPHICS CORP COM PROPERTY TYPE: SECURITIES 673.00				04/25/2006 310.00	03/23/2007
322.00		25. MENTOR GRAPHICS CORP COM PROPERTY TYPE: SECURITIES 281.00				04/25/2006 41.00	06/21/2007
387.00		30. MENTOR GRAPHICS CORP COM PROPERTY TYPE: SECURITIES 311.00				12/23/2005 76.00	06/21/2007
219.00		5. MERCK & CO INC PROPERTY TYPE: SECURITIES 217.00				11/13/2006 2.00	12/08/2006
35,863.00		800. MERCK & CO INC PROPERTY TYPE: SECURITIES 24,064.00				12/05/2005 11,799.00	01/30/2007
30,184.00		597. MERCK & CO INC PROPERTY TYPE: SECURITIES 25,946.00				11/13/2006 4,238.00	06/11/2007
5,966.00		118. MERCK & CO INC PROPERTY TYPE: SECURITIES 4,086.00				04/06/2006 1,880.00	06/11/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
603.00		12. MERCK & CO INC PROPERTY TYPE: SECURITIES 416.00				04/06/2006 187.00	06/19/2007
20,046.00		376. MERCK & CO INC PROPERTY TYPE: SECURITIES 13,021.00				04/06/2006 7,025.00	10/11/2007
906.00		17. MERCK & CO INC PROPERTY TYPE: SECURITIES 582.00				05/23/2006 324.00	10/11/2007
90.00		1. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 71.00				05/23/2006 19.00	12/08/2006
271.00		3. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 203.00				12/09/2005 68.00	12/08/2006
5,921.00		66. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 6,200.00				02/06/2007 -279.00	06/19/2007
5,584.00		66. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 6,200.00				02/06/2007 -616.00	07/12/2007
24,568.00		432. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 40,579.00				02/06/2007 -16,011.00	11/13/2007
290.00		5. METLIFE INC PROPERTY TYPE: SECURITIES 255.00				12/09/2005 35.00	12/08/2006
8,530.00		145. METLIFE INC PROPERTY TYPE: SECURITIES 7,382.00				12/09/2005 1,148.00	01/09/2007
17,943.00		305. METLIFE INC PROPERTY TYPE: SECURITIES 15,070.00				12/29/2005 2,873.00	01/09/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
294.00		5. METLIFE INC PROPERTY TYPE: SECURITIES 245.00				04/05/2006 49.00	01/09/2007
1,588.00		27. METLIFE INC PROPERTY TYPE: SECURITIES 1,323.00				01/20/2006 265.00	01/09/2007
665.00		10. METLIFE INC PROPERTY TYPE: SECURITIES 661.00				06/11/2007 4.00	06/19/2007
1,567.00		16. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 1,432.00				03/30/2007 135.00	04/30/2007
2,645.00		27. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 1,757.00				09/18/2006 888.00	04/30/2007
6,664.00		71. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 4,619.00				09/18/2006 2,045.00	09/04/2007
7,509.00		80. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 4,576.00				12/02/2005 2,933.00	09/04/2007
12,444.00		130. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 7,436.00				12/02/2005 5,008.00	09/06/2007
10,537.00		364. MICROSOFT CORP PROPERTY TYPE: SECURITIES 10,181.00				01/30/2006 356.00	12/08/2006
492.00		17. MICROSOFT CORP PROPERTY TYPE: SECURITIES 471.00				04/05/2006 21.00	12/08/2006
1,969.00		68. MICROSOFT CORP PROPERTY TYPE: SECURITIES 1,884.00				12/09/2005 85.00	12/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,054.00		100. MICROSOFT CORP PROPERTY TYPE: SECURITIES 2,753.00				10/10/2006 301.00	06/18/2007
8,856.00		290. MICROSOFT CORP PROPERTY TYPE: SECURITIES 7,523.00				09/13/2006 1,333.00	06/18/2007
1,158.00		38. MICROSOFT CORP PROPERTY TYPE: SECURITIES 1,171.00				05/09/2007 -13.00	06/19/2007
6,277.00		206. MICROSOFT CORP PROPERTY TYPE: SECURITIES 6,028.00				02/06/2007 249.00	06/19/2007
1,947.00		68. MICROSOFT CORP PROPERTY TYPE: SECURITIES 1,990.00				02/06/2007 -43.00	08/10/2007
4,777.00		140. MICROSOFT CORP PROPERTY TYPE: SECURITIES 4,294.00				10/22/2007 483.00	11/13/2007
7,472.00		219. MICROSOFT CORP PROPERTY TYPE: SECURITIES 6,408.00				02/06/2007 1,064.00	11/13/2007
733.00		50. MOLDFLOW CORP COM PROPERTY TYPE: SECURITIES 724.00				04/25/2006 9.00	03/23/2007
456.00		20. MOLDFLOW CORP COM PROPERTY TYPE: SECURITIES 290.00				04/25/2006 166.00	06/21/2007
570.00		25. MOLDFLOW CORP COM PROPERTY TYPE: SECURITIES 352.00				12/23/2005 218.00	06/21/2007
1,553.00		23. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 1,111.00				09/01/2006 442.00	06/19/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,042.00		45. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 2,174.00				09/01/2006 1,868.00	10/17/2007
4,418.00		92. MOODYS CORP COM PROPERTY TYPE: SECURITIES 6,273.00				04/18/2007 -1,855.00	08/20/2007
1,465.00		31. MOODYS CORP COM PROPERTY TYPE: SECURITIES 2,114.00				04/18/2007 -649.00	08/21/2007
1,512.00		32. MOODYS CORP COM PROPERTY TYPE: SECURITIES 2,073.00				04/16/2007 -561.00	08/21/2007
898.00		19. MOODYS CORP COM PROPERTY TYPE: SECURITIES 1,192.00				04/13/2007 -294.00	08/21/2007
4,248.00		92. MOODYS CORP COM PROPERTY TYPE: SECURITIES 5,773.00				04/13/2007 -1,525.00	08/23/2007
3,516.00		41. MORGAN STANLEY DEAN WITTER DISCOVER PROPERTY TYPE: SECURITIES 3,320.00				01/09/2007 196.00	05/09/2007
47,597.00		555. MORGAN STANLEY DEAN WITTER DISCOVER PROPERTY TYPE: SECURITIES 44,444.00				04/09/2007 3,153.00	05/09/2007
2,188.00		25. MORGAN STANLEY DEAN WITTER DISCOVER PROPERTY TYPE: SECURITIES 2,002.00				04/09/2007 186.00	06/19/2007
1,521.00		24. MORGAN STANLEY DEAN WITTER DISCOVER PROPERTY TYPE: SECURITIES 1,605.00				04/09/2007 -84.00	09/11/2007
571.00		9. MORGAN STANLEY DEAN WITTER DISCOVER & PROPERTY TYPE: SECURITIES 591.00				12/08/2006 -20.00	09/11/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
8,811.00		139. MORGAN STANLEY DEAN WITTER DISCOVER PROPERTY TYPE: SECURITIES 7,466.00					07/07/2006 1,345.00	09/11/2007
4,580.00		85. MORGAN STANLEY DEAN WITTER DISCOVER PROPERTY TYPE: SECURITIES 5,693.00					10/31/2007 -1,113.00	11/06/2007
2,479.00		46. MORGAN STANLEY DEAN WITTER DISCOVER PROPERTY TYPE: SECURITIES 3,021.00					10/29/2007 -542.00	11/06/2007
7,068.00		131. MORGAN STANLEY DEAN WITTER DISCOVER PROPERTY TYPE: SECURITIES 8,603.00					10/29/2007 -1,535.00	11/06/2007
2,047.00		105. MOTOROLA INC PROPERTY TYPE: SECURITIES 2,258.00					11/13/2006 -211.00	02/06/2007
9,691.00		497. MOTOROLA INC PROPERTY TYPE: SECURITIES 10,561.00					12/08/2006 -870.00	02/06/2007
1,416.00		76. MOTOROLA INC PROPERTY TYPE: SECURITIES 1,615.00					12/08/2006 -199.00	03/08/2007
454.00		280. NMS COMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 1,159.00					04/25/2006 -705.00	03/23/2007
207.00		115. NMS COMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 476.00					04/25/2006 -269.00	06/21/2007
252.00		140. NMS COMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 504.00					12/23/2005 -252.00	06/21/2007
923.00		11. NRG ENERGY INC COM PROPERTY TYPE: SECURITIES 602.00					11/14/2006 321.00	05/14/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,149.00		37. NRG ENERGY INC COM PROPERTY TYPE: SECURITIES 2,024.00					11/14/2006 1,125.00	05/15/2007
8,934.00		107. NRG ENERGY INC COM PROPERTY TYPE: SECURITIES 5,852.00					11/14/2006 3,082.00	05/17/2007
4,916.00		25. NATIONAL AUSTRALIA BK LTD ADR NEW PROPERTY TYPE: SECURITIES 4,153.00					04/03/2007 763.00	11/06/2007
7,669.00		39. NATIONAL AUSTRALIA BK LTD ADR NEW PROPERTY TYPE: SECURITIES 4,686.00					12/05/2005 2,983.00	11/06/2007
375.00		2. NATIONAL AUSTRALIA BK LTD ADR NEW PROPERTY TYPE: SECURITIES 387.00					11/12/2007 -12.00	11/19/2007
2,627.00		14. NATIONAL AUSTRALIA BK LTD ADR NEW PROPERTY TYPE: SECURITIES 1,682.00					12/05/2005 945.00	11/19/2007
108.00		3. NATIONAL CITY CORP PROPERTY TYPE: SECURITIES 107.00					12/08/2006 1.00	04/09/2007
18,308.00		508. NATIONAL CITY CORP PROPERTY TYPE: SECURITIES 17,551.00					12/09/2005 757.00	04/09/2007
396.00		11. NATIONAL CITY CORP PROPERTY TYPE: SECURITIES 375.00					01/20/2006 21.00	04/09/2007
205.00		6. NATIONAL CITY CORP PROPERTY TYPE: SECURITIES 220.00					05/09/2007 -15.00	06/19/2007
120.00		5. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 120.00					11/13/2006	12/08/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
677.00		24. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 709.00					06/11/2007 -32.00	06/19/2007
2,968.00		128. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 3,781.00					06/11/2007 -813.00	11/13/2007
742.00		32. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 839.00					10/22/2007 -97.00	11/13/2007
7,513.00		324. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 7,747.00					11/13/2006 -234.00	11/13/2007
1,039.00		60. NAUTILUS INC COM PROPERTY TYPE: SECURITIES 1,008.00					04/06/2006 31.00	03/23/2007
754.00		60. NAUTILUS INC COM PROPERTY TYPE: SECURITIES 1,008.00					04/06/2006 -254.00	06/21/2007
105.00		55. NEOPHARM INC COM PROPERTY TYPE: SECURITIES 430.00					12/23/2005 -325.00	03/23/2007
646.00		475. NEOPHARM INC COM PROPERTY TYPE: SECURITIES 3,718.00					12/23/2005 -3,072.00	06/15/2007
109.00		80. NEOPHARM INC COM PROPERTY TYPE: SECURITIES 624.00					04/25/2006 -515.00	06/15/2007
1,188.00		170. NEWPARK RES INC PAR \$0.01 NEW PROPERTY TYPE: SECURITIES 1,333.00					12/23/2005 -145.00	03/23/2007
962.00		120. NEWPARK RES INC PAR \$0.01 NEW PROPERTY TYPE: SECURITIES 941.00					12/23/2005 21.00	06/15/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,223.00		155. NEWPARK RES INC PAR \$0.01 NEW PROPERTY TYPE: SECURITIES 1,215.00					12/23/2005 8.00	06/21/2007
2,881.00		47. NEXEN INC COM PROPERTY TYPE: SECURITIES 2,401.00					03/08/2006 480.00	01/26/2007
3,310.00		54. NEXEN INC COM PROPERTY TYPE: SECURITIES 2,607.00					12/05/2005 703.00	01/26/2007
4,447.00		84. NORDSTROM INC PROPERTY TYPE: SECURITIES 4,111.00					11/30/2006 336.00	03/08/2007
4,454.00		86. NORDSTROM INC PROPERTY TYPE: SECURITIES 4,208.00					11/30/2006 246.00	03/09/2007
1,825.00		35. NORDSTROM INC PROPERTY TYPE: SECURITIES 1,853.00					03/08/2007 -28.00	06/11/2007
14,128.00		271. NORDSTROM INC PROPERTY TYPE: SECURITIES 13,252.00					12/08/2006 876.00	06/11/2007
1,388.00		18. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES 1,365.00					06/11/2007 23.00	06/19/2007
865.00		60. NOVAGOLD RES INC COM NEW PROPERTY TYPE: SECURITIES 891.00					05/09/2007 -26.00	06/21/2007
3,822.00		69. NOVARTIS AG ADR ISIN #US66987V1098 PROPERTY TYPE: SECURITIES 3,801.00					04/03/2007 21.00	06/26/2007
50,461.00		911. NOVARTIS AG ADR ISIN #US66987V1098 PROPERTY TYPE: SECURITIES 47,964.00					12/05/2005 2,497.00	06/26/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
300.00		110. NOVAVAX INC COM PROPERTY TYPE: SECURITIES 755.00				03/15/2006 -455.00	03/23/2007
301.00		100. NOVAVAX INC COM PROPERTY TYPE: SECURITIES 686.00				03/15/2006 -385.00	06/21/2007
30,339.00		466. NUCOR CORP PROPERTY TYPE: SECURITIES 25,424.00				07/07/2006 4,915.00	12/08/2006
130.00		2. NUCOR CORP PROPERTY TYPE: SECURITIES 109.00				04/05/2006 21.00	12/08/2006
15,886.00		244. NUCOR CORP PROPERTY TYPE: SECURITIES 8,184.00				12/09/2005 7,702.00	12/08/2006
5,864.00		106. NUCOR CORP PROPERTY TYPE: SECURITIES 3,555.00				12/09/2005 2,309.00	01/09/2007
444.00		7. NUCOR CORP PROPERTY TYPE: SECURITIES 440.00				06/11/2007 4.00	06/19/2007
50.00		1. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES 47.00				09/08/2006 3.00	12/08/2006
3,899.00		89. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES 4,188.00				09/08/2006 -289.00	01/09/2007
2,278.00		52. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES 2,103.00				12/29/2005 175.00	01/09/2007
14,989.00		393. OFFICE DEPOT INC PROPERTY TYPE: SECURITIES 15,260.00				12/08/2006 -271.00	01/09/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
203.00		6. OFFICE DEPOT INC PROPERTY TYPE: SECURITIES 233.00				12/08/2006 -30.00	06/19/2007
11,790.00		300. OMNICARE INC PROPERTY TYPE: SECURITIES 17,445.00				12/02/2005 -5,655.00	03/14/2007
3,669.00		35. OMNICOM GROUP PROPERTY TYPE: SECURITIES 3,635.00				12/08/2006 34.00	03/08/2007
8,386.00		80. OMNICOM GROUP PROPERTY TYPE: SECURITIES 8,165.00				11/13/2006 221.00	03/08/2007
41,194.00		393. OMNICOM GROUP PROPERTY TYPE: SECURITIES 37,087.00				10/10/2006 4,107.00	03/08/2007
45,492.00		434. OMNICOM GROUP PROPERTY TYPE: SECURITIES 37,844.00				08/08/2006 7,648.00	03/08/2007
1,675.00		36. ONEOK INC PROPERTY TYPE: SECURITIES 1,625.00				03/30/2007 50.00	08/06/2007
2,884.00		62. ONEOK INC PROPERTY TYPE: SECURITIES 1,708.00				12/02/2005 1,176.00	08/06/2007
44,302.00		2645. ORACLE SYS CORP PROPERTY TYPE: SECURITIES 47,213.00				12/08/2006 -2,911.00	03/08/2007
9,664.00		577. ORACLE SYS CORP PROPERTY TYPE: SECURITIES 7,207.00				12/09/2005 2,457.00	03/08/2007
3,391.00		171. ORACLE SYS CORP PROPERTY TYPE: SECURITIES 3,179.00				04/09/2007 212.00	06/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
28,458.00		1438. ORACLE SYS CORP PROPERTY TYPE: SECURITIES 26,732.00					04/09/2007 1,726.00	08/10/2007
184.00		4. P G & E CORPORATION PROPERTY TYPE: SECURITIES 159.00					07/07/2006 25.00	12/08/2006
14,061.00		303. P G & E CORPORATION PROPERTY TYPE: SECURITIES 12,015.00					07/07/2006 2,046.00	03/08/2007
3,708.00		75. P G & E CORPORATION PROPERTY TYPE: SECURITIES 2,974.00					07/07/2006 734.00	04/09/2007
54.00		5. PFF BANCORP INC PROPERTY TYPE: SECURITIES 88.00					08/24/2007 -34.00	10/25/2007
1,228.00		135. PMA CAP CORP CL A PROPERTY TYPE: SECURITIES 1,318.00					04/25/2006 -90.00	03/23/2007
674.00		60. PMA CAP CORP CL A PROPERTY TYPE: SECURITIES 586.00					04/25/2006 88.00	06/15/2007
225.00		20. PMA CAP CORP CL A PROPERTY TYPE: SECURITIES 181.00					12/23/2005 44.00	06/15/2007
1,335.00		125. PMA CAP CORP CL A PROPERTY TYPE: SECURITIES 1,131.00					12/23/2005 204.00	06/21/2007
65.00		1. PPG IND INC PROPERTY TYPE: SECURITIES 64.00					04/05/2006 1.00	12/08/2006
14,272.00		218. PPG IND INC PROPERTY TYPE: SECURITIES 12,760.00					12/09/2005 1,512.00	12/08/2006

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
19,709.00		560. PPL CORPORATION PROPERTY TYPE: SECURITIES 16,449.00				12/02/2005 3,260.00	01/12/2007
995.00		75. PACER INTL INC TENN PROPERTY TYPE: SECURITIES 2,276.00				12/28/2006 -1,281.00	11/27/2007
1,087.00		82. PACER INTL INC TENN PROPERTY TYPE: SECURITIES 2,484.00				12/28/2006 -1,397.00	11/27/2007
5,821.00		439. PACER INTL INC TENN PROPERTY TYPE: SECURITIES 13,173.00				12/29/2006 -7,352.00	11/27/2007
5,105.00		385. PACER INTL INC TENN PROPERTY TYPE: SECURITIES 11,287.00				12/08/2006 -6,182.00	11/27/2007
769.00		58. PACER INTL INC TENN PROPERTY TYPE: SECURITIES 957.00				10/22/2007 -188.00	11/27/2007
15,764.00		491. PACTIV CORP PROPERTY TYPE: SECURITIES 17,333.00				01/09/2007 -1,569.00	06/11/2007
1,978.00		61. PACTIV CORP PROPERTY TYPE: SECURITIES 2,153.00				01/09/2007 -175.00	06/19/2007
13,685.00		418. PACTIV CORP PROPERTY TYPE: SECURITIES 14,756.00				01/09/2007 -1,071.00	07/12/2007
20,429.00		685. PACTIV CORP PROPERTY TYPE: SECURITIES 24,182.00				01/09/2007 -3,753.00	08/10/2007
2,891.00		103. PACTIV CORP PROPERTY TYPE: SECURITIES 3,636.00				01/09/2007 -745.00	09/11/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,403.00		50. PACTIV CORP PROPERTY TYPE: SECURITIES 1,743.00				05/09/2007 -340.00	09/11/2007
9,991.00		356. PACTIV CORP PROPERTY TYPE: SECURITIES 12,367.00				12/08/2006 -2,376.00	09/11/2007
730.00		26. PACTIV CORP PROPERTY TYPE: SECURITIES 822.00				03/08/2007 -92.00	09/11/2007
9,317.00		332. PACTIV CORP PROPERTY TYPE: SECURITIES 9,409.00				10/10/2006 -92.00	09/11/2007
1,377.00		60. PARALLEL PETROLEUM CORP COM PROPERTY TYPE: SECURITIES 1,431.00				04/25/2006 -54.00	03/23/2007
573.00		25. PARALLEL PETROLEUM CORP COM PROPERTY TYPE: SECURITIES 596.00				04/25/2006 -23.00	06/21/2007
688.00		30. PARALLEL PETROLEUM CORP COM PROPERTY TYPE: SECURITIES 530.00				12/23/2005 158.00	06/21/2007
29,583.00		338. PARKER HANNIFIN CORP PROPERTY TYPE: SECURITIES 28,319.00				02/06/2007 1,264.00	04/09/2007
1,313.00		15. PARKER HANNIFIN CORP PROPERTY TYPE: SECURITIES 1,005.00				12/29/2005 308.00	04/09/2007
202.00		2. PARKER HANNIFIN CORP PROPERTY TYPE: SECURITIES 195.00				06/11/2007 7.00	06/19/2007
37.00		.5 PARKER HANNIFIN CORP PROPERTY TYPE: SECURITIES 33.00				06/11/2007 4.00	10/15/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
706.00		80. PEGASYSTEMS INC COM PROPERTY TYPE: SECURITIES 641.00					04/25/2006 65.00	03/23/2007
369.00		35. PEGASYSTEMS INC COM PROPERTY TYPE: SECURITIES 280.00					04/25/2006 89.00	06/21/2007
369.00		35. PEGASYSTEMS INC COM PROPERTY TYPE: SECURITIES 253.00					12/23/2005 116.00	06/21/2007
8,738.00		202. PENN NATL GAMING INC 00 PROPERTY TYPE: SECURITIES 6,577.00					02/08/2006 2,161.00	03/20/2007
9,140.00		218. PENN NATL GAMING INC 00 PROPERTY TYPE: SECURITIES 7,098.00					02/08/2006 2,042.00	03/30/2007
2,180.00		52. PENN NATL GAMING INC 00 PROPERTY TYPE: SECURITIES 1,668.00					02/07/2006 512.00	03/30/2007
18,501.00		378. PENN NATL GAMING INC 00 PROPERTY TYPE: SECURITIES 12,125.00					02/07/2006 6,376.00	04/19/2007
11,667.00		168. PENN VA CORP PROPERTY TYPE: SECURITIES 12,704.00					12/07/2006 -1,037.00	03/21/2007
4,722.00		68. PENN VA CORP PROPERTY TYPE: SECURITIES 4,980.00					11/06/2006 -258.00	03/21/2007
11,997.00		163. PENN VA CORP PROPERTY TYPE: SECURITIES 11,936.00					11/06/2006 61.00	03/30/2007
1,360.00		18. PENNEY J C INC PROPERTY TYPE: SECURITIES 1,422.00					05/09/2007 -62.00	06/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
19,208.00		401. PENNEY J C INC PROPERTY TYPE: SECURITIES 31,669.00					05/09/2007 -12,461.00	11/13/2007
4,076.00		94. PENNEY J C INC PROPERTY TYPE: SECURITIES 7,189.00					07/19/2007 -3,113.00	11/16/2007
6,807.00		157. PENNEY J C INC PROPERTY TYPE: SECURITIES 11,821.00					07/18/2007 -5,014.00	11/16/2007
1,214.00		28. PENNEY J C INC PROPERTY TYPE: SECURITIES 1,582.00					10/22/2007 -368.00	11/16/2007
63.00		1. PEPSICO INC PROPERTY TYPE: SECURITIES 59.00					12/09/2005 4.00	12/08/2006
11,599.00		180. PEPSICO INC PROPERTY TYPE: SECURITIES 10,629.00					12/09/2005 970.00	02/06/2007
8,018.00		119. PEPSICO INC PROPERTY TYPE: SECURITIES 7,502.00					04/09/2007 516.00	05/09/2007
1,247.00		19. PEPSICO INC PROPERTY TYPE: SECURITIES 1,198.00					04/09/2007 49.00	06/19/2007
1,001.00		15. PEPSICO INC PROPERTY TYPE: SECURITIES 978.00					09/26/2006 23.00	07/17/2007
10,609.00		159. PEPSICO INC PROPERTY TYPE: SECURITIES 10,137.00					08/22/2006 472.00	07/17/2007
5,405.00		81. PEPSICO INC PROPERTY TYPE: SECURITIES 5,148.00					08/23/2006 257.00	07/17/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,984.00		121. PERKINELMER INC PROPERTY TYPE: SECURITIES 2,761.00					01/30/2006 223.00	04/09/2007
247.00		10. PERKINELMER INC PROPERTY TYPE: SECURITIES 206.00					05/23/2006 41.00	04/09/2007
1,247.00		75. PETROHAWK ENERGY CORP PROPERTY TYPE: SECURITIES 1,247.00					06/15/2007 06/21/2007	
526.00		21. PFIZER INC PROPERTY TYPE: SECURITIES 574.00					10/10/2006 -48.00	12/08/2006
20,581.00		810. PFIZER INC PROPERTY TYPE: SECURITIES 22,129.00					10/10/2006 -1,548.00	03/08/2007
5,683.00		217. PFIZER INC PROPERTY TYPE: SECURITIES 5,928.00					10/10/2006 -245.00	06/19/2007
12,834.00		537. PFIZER INC PROPERTY TYPE: SECURITIES 14,671.00					10/10/2006 -1,837.00	08/10/2007
2,031.00		85. PFIZER INC PROPERTY TYPE: SECURITIES 2,002.00					06/08/2006 29.00	08/10/2007
14,411.00		603. PFIZER INC PROPERTY TYPE: SECURITIES 12,446.00					12/09/2005 1,965.00	08/10/2007
232.00		15.424 PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 302.00					04/09/2007 -70.00	08/10/2007
263.00		17.509 PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 330.00					05/09/2007 -67.00	08/10/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
392.00		26.067 PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 389.00				12/09/2005 3.00	08/10/2007
4.00		.28 PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 4.00				12/09/2005	08/15/2007
7,858.00		67. PHELPS DODGE CORP PROPERTY TYPE: SECURITIES 8,218.00				12/08/2006 -360.00	01/09/2007
27,093.00		231. PHELPS DODGE CORP PROPERTY TYPE: SECURITIES 21,906.00				11/13/2006 5,187.00	01/09/2007
26,887.00		208. PHELPS DODGE CORP PROPERTY TYPE: SECURITIES 25,350.00				02/06/2007 1,537.00	03/19/2007
32,703.00		253. PHELPS DODGE CORP PROPERTY TYPE: SECURITIES 23,992.00				11/13/2006 8,711.00	03/19/2007
517.00		4. PHELPS DODGE CORP PROPERTY TYPE: SECURITIES 287.00				12/09/2005 230.00	03/19/2007
442.00		35. PHOTON DYNAMICS INC COM PROPERTY TYPE: SECURITIES 651.00				12/23/2005 -209.00	03/23/2007
336.00		30. PHOTON DYNAMICS INC COM PROPERTY TYPE: SECURITIES 558.00				12/23/2005 -222.00	06/21/2007
3,116.00		66. PITNEY BOWES INC PROPERTY TYPE: SECURITIES 3,055.00				12/08/2006 61.00	01/09/2007
984.00		21. PITNEY BOWES INC PROPERTY TYPE: SECURITIES 985.00				06/11/2007 -1.00	06/19/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
25,359.00		553. PITNEY BOWES INC PROPERTY TYPE: SECURITIES 25,938.00				06/11/2007 -579.00	08/10/2007
2,018.00		44. PITNEY BOWES INC PROPERTY TYPE: SECURITIES 2,037.00				12/08/2006 -19.00	08/10/2007
374.00		90. PLATO LEARNING INC COM PROPERTY TYPE: SECURITIES 876.00				04/25/2006 -502.00	03/23/2007
180.00		40. PLATO LEARNING INC COM PROPERTY TYPE: SECURITIES 389.00				04/25/2006 -209.00	06/21/2007
180.00		40. PLATO LEARNING INC COM PROPERTY TYPE: SECURITIES 320.00				12/23/2005 -140.00	06/21/2007
4,274.00		67. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 4,188.00				09/26/2006 86.00	04/20/2007
1,339.00		21. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 1,207.00				12/06/2005 132.00	04/20/2007
8,345.00		132. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 7,588.00				12/06/2005 757.00	04/26/2007
2,796.00		44. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 2,529.00				12/06/2005 267.00	04/30/2007
5,038.00		82. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 4,714.00				12/06/2005 324.00	05/10/2007
10,275.00		162. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 9,312.00				12/06/2005 963.00	05/18/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,815.00		61. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 3,507.00				12/06/2005 308.00	06/07/2007
13,184.00		211. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 12,129.00				12/06/2005 1,055.00	06/14/2007
9,310.00		149. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 8,565.00				12/06/2005 745.00	06/15/2007
13,224.00		216. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 12,417.00				12/06/2005 807.00	06/19/2007
5,081.00		83. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 4,633.00				06/22/2006 448.00	06/19/2007
2,348.00		38. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 2,458.00				02/06/2007 -110.00	06/19/2007
1,850.00		60. PROGRESS SOFTWARE CORP COM PROPERTY TYPE: SECURITIES 1,736.00				12/23/2005 114.00	03/23/2007
1,831.00		55. PROGRESS SOFTWARE CORP COM PROPERTY TYPE: SECURITIES 1,592.00				12/23/2005 239.00	06/21/2007
3,600.00		156. PROGRESSIVE CORP OHIO PROPERTY TYPE: SECURITIES 4,771.00				12/06/2005 -1,171.00	02/20/2007
2,879.00		126. PROGRESSIVE CORP OHIO PROPERTY TYPE: SECURITIES 3,853.00				12/06/2005 -974.00	02/27/2007
960.00		42. PROGRESSIVE CORP OHIO PROPERTY TYPE: SECURITIES 1,093.00				06/22/2006 -133.00	02/27/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
663.00		29. PROGRESSIVE CORP OHIO PROPERTY TYPE: SECURITIES 724.00				09/26/2006 -61.00	02/27/2007
23,038.00		530. PROTECTIVE LIFE CORP PROPERTY TYPE: SECURITIES 23,665.00				12/02/2005 -627.00	03/20/2007
411.00		4. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 396.00				06/11/2007 15.00	06/19/2007
180.00		7. PULTE CORP COM PROPERTY TYPE: SECURITIES 203.00				03/08/2007 -23.00	05/09/2007
23,045.00		930. PULTE CORP COM PROPERTY TYPE: SECURITIES 39,311.00				12/02/2005 -16,266.00	06/14/2007
768.00		31. PULTE CORP COM PROPERTY TYPE: SECURITIES 823.00				03/30/2007 -55.00	06/14/2007
9,517.00		238. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 8,132.00				08/08/2006 1,385.00	12/08/2006
11,953.00		313. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 10,695.00				08/08/2006 1,258.00	01/09/2007
34,183.00		653. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES 34,827.00				12/08/2006 -644.00	02/06/2007
8,601.00		150. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES 7,526.00				12/05/2005 1,075.00	10/10/2007
20,498.00		393. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 19,330.00				11/13/2006 1,168.00	12/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
209.00		4. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 184.00				05/23/2006 25.00	12/08/2006
52.00		1. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 46.00				04/05/2006 6.00	12/08/2006
3,495.00		67. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 2,961.00				07/07/2006 534.00	12/08/2006
209.00		4. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 161.00				01/20/2006 48.00	12/08/2006
13,196.00		253. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 9,948.00				12/09/2005 3,248.00	12/08/2006
898.00		16. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 875.00				05/09/2007 23.00	06/19/2007
23,383.00		387. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 21,334.00				08/10/2007 2,049.00	09/11/2007
7,425.00		247.25 REALOGY CORP COM PROPERTY TYPE: SECURITIES 7,172.00				05/08/2006 253.00	01/09/2007
143.00		4.75 REALOGY CORP COM PROPERTY TYPE: SECURITIES 134.00				04/05/2006 9.00	01/09/2007
10,788.00		359.25 REALOGY CORP COM PROPERTY TYPE: SECURITIES 10,112.00				04/06/2006 676.00	01/09/2007
4,264.00		142. REALOGY CORP COM PROPERTY TYPE: SECURITIES 3,945.00				01/30/2006 319.00	01/09/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
818.00		27.25 REALOGY CORP COM PROPERTY TYPE: SECURITIES 752.00					05/23/2006 66.00	01/09/2007
255.00		8.5 REALOGY CORP COM PROPERTY TYPE: SECURITIES 233.00					01/20/2006 22.00	01/09/2007
90.00		3. REALOGY CORP COM PROPERTY TYPE: SECURITIES 79.00					12/08/2006 11.00	01/09/2007
37.00		1. REGION FINL CORP NEW PROPERTY TYPE: SECURITIES 37.00					11/13/2006	12/08/2006
343.00		10. REGION FINL CORP NEW PROPERTY TYPE: SECURITIES 371.00					11/13/2006 -28.00	06/19/2007
10,658.00		387. RESOURCES CONNECTION INC COM PROPERTY TYPE: SECURITIES 11,339.00					12/02/2005 -681.00	12/19/2006
13,141.00		410. RESOURCES CONNECTION INC COM PROPERTY TYPE: SECURITIES 12,013.00					12/02/2005 1,128.00	12/27/2006
390.00		6. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES 370.00					10/10/2006 20.00	12/08/2006
1,535.00		24. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES 1,524.00					02/06/2007 11.00	04/09/2007
3,456.00		54. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES 3,430.00					02/06/2007 26.00	05/09/2007
5,569.00		87. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES 5,369.00					10/10/2006 200.00	05/09/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
14,082.00		220. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES 10,454.00				12/29/2005 3,628.00	05/09/2007
48,773.00		762. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES 35,223.00				12/09/2005 13,550.00	05/09/2007
804.00		13. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES 601.00				12/09/2005 203.00	06/19/2007
25,526.00		389. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES 17,982.00				12/09/2005 7,544.00	07/12/2007
10,299.00		113. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 8,752.00				12/05/2005 1,547.00	01/04/2007
9,525.00		103. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 7,977.00				12/05/2005 1,548.00	01/05/2007
565.00		9. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 557.00				08/08/2006 8.00	12/08/2006
19,152.00		310. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 19,198.00				08/08/2006 -46.00	02/06/2007
4,757.00		77. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 4,565.00				12/09/2005 192.00	02/06/2007
1,340.00		25. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 1,370.00				10/10/2006 -30.00	05/09/2007
32,666.00		627. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 34,369.00				10/10/2006 -1,703.00	06/11/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,974.00		38. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 2,083.00				10/10/2006 -109.00	06/19/2007
8,679.00		157. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 8,606.00				10/10/2006 73.00	07/12/2007
15,756.00		285. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 15,047.00				11/13/2006 709.00	07/12/2007
376.00		7. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 370.00				11/13/2006 6.00	08/10/2007
107.00		2. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 104.00				01/09/2007 3.00	08/10/2007
23,335.00		435. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 22,225.00				12/08/2006 1,110.00	08/10/2007
5,525.00		103. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 5,212.00				04/09/2007 313.00	08/10/2007
11,641.00		217. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES 10,852.00				08/08/2006 789.00	08/10/2007
11,584.00		237. SLM CORP COM PROPERTY TYPE: SECURITIES 12,632.00				12/02/2005 -1,048.00	01/11/2007
9,610.00		223. SLM CORP COM PROPERTY TYPE: SECURITIES 11,886.00				12/02/2005 -2,276.00	02/16/2007
2,553.00		41. SAFECO CORP PROPERTY TYPE: SECURITIES 2,737.00				02/06/2007 -184.00	06/19/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,843.00		79. SAFECO CORP PROPERTY TYPE: SECURITIES 5,273.00					02/06/2007 -430.00	07/12/2007
3,577.00		58. SAFECO CORP PROPERTY TYPE: SECURITIES 3,872.00					02/06/2007 -295.00	10/11/2007
13,259.00		215. SAFECO CORP PROPERTY TYPE: SECURITIES 14,025.00					05/09/2007 -766.00	10/11/2007
1,287.00		45. SAFENET INC PROPERTY TYPE: SECURITIES 1,488.00					12/23/2005 -201.00	03/23/2007
7,188.00		250. SAFENET INC PROPERTY TYPE: SECURITIES 8,268.00					12/23/2005 -1,080.00	04/12/2007
5,031.00		175. SAFENET INC PROPERTY TYPE: SECURITIES 4,517.00					03/27/2006 514.00	04/12/2007
312.00		9. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES 320.00					05/09/2007 -8.00	06/19/2007
8,959.00		505. SARA LEE CORP PROPERTY TYPE: SECURITIES 8,600.00					01/09/2007 359.00	06/11/2007
2,467.00		139. SARA LEE CORP PROPERTY TYPE: SECURITIES 2,367.00					01/09/2007 100.00	06/19/2007
17,921.00		1118. SARA LEE CORP PROPERTY TYPE: SECURITIES 19,040.00					01/09/2007 -1,119.00	09/11/2007
23,619.00		1479. SARA LEE CORP PROPERTY TYPE: SECURITIES 25,187.00					01/09/2007 -1,568.00	11/13/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
31,764.00		1989. SARA LEE CORP PROPERTY TYPE: SECURITIES 33,870.00				12/08/2006 -2,106.00	11/13/2007
245.00		8. SCHERING PLOUGH CORP PROPERTY TYPE: SECURITIES 228.00				04/18/2007 17.00	06/19/2007
18,074.00		189. SCHLUMBERGER LTD FOREIGN PROPERTY TYPE: SECURITIES 18,271.00				10/22/2007 -197.00	11/01/2007
1,721.00		18. SCHLUMBERGER LTD FOREIGN PROPERTY TYPE: SECURITIES 1,738.00				09/10/2007 -17.00	11/01/2007
22.00		1. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES 18.00				04/05/2006 4.00	06/19/2007
172.00		8. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES 121.00				01/30/2006 51.00	06/19/2007
349.00		25. SEMITOO INC COM PROPERTY TYPE: SECURITIES 297.00				04/25/2006 52.00	03/23/2007
978.00		70. SEMITOO INC COM PROPERTY TYPE: SECURITIES 769.00				12/23/2005 209.00	03/23/2007
791.00		80. SEMITOO INC COM PROPERTY TYPE: SECURITIES 879.00				12/23/2005 -88.00	06/21/2007
1,930.00		60. SHAW GROUP INC PROPERTY TYPE: SECURITIES 1,942.00				04/25/2006 -12.00	03/23/2007
1,132.00		25. SHAW GROUP INC PROPERTY TYPE: SECURITIES 809.00				04/25/2006 323.00	06/21/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,359.00		30. SHAW GROUP INC PROPERTY TYPE: SECURITIES 930.00				12/23/2005 429.00	06/21/2007
4,740.00		90. SHAW GROUP INC PROPERTY TYPE: SECURITIES 2,791.00				12/23/2005 1,949.00	07/30/2007
2,575.00		40. SHAW GROUP INC PROPERTY TYPE: SECURITIES 2,942.00				10/25/2007 -367.00	11/12/2007
9,978.00		155. SHAW GROUP INC PROPERTY TYPE: SECURITIES 4,808.00				12/23/2005 5,170.00	11/12/2007
16,965.00		1305. SIRNA THERAPEUTICS INC COM PROPERTY TYPE: SECURITIES 8,026.00				06/01/2006 8,939.00	01/04/2007
3,701.00		58. SMITH & NEPHEW PLC SPDN ADR NEW PROPERTY TYPE: SECURITIES 2,738.00				12/05/2005 963.00	03/27/2007
1,658.00		26. SMITH & NEPHEW PLC SPDN ADR NEW PROPERTY TYPE: SECURITIES 1,227.00				12/05/2005 431.00	03/28/2007
3,377.00		67. SONY CORP ADR * COMMON PROPERTY TYPE: SECURITIES 2,697.00				11/21/2006 680.00	03/06/2007
463.00		9. SONY CORP ADR * COMMON PROPERTY TYPE: SECURITIES 362.00				11/21/2006 101.00	03/08/2007
5,912.00		115. SONY CORP ADR * COMMON PROPERTY TYPE: SECURITIES 4,462.00				11/27/2006 1,450.00	03/08/2007
3,845.00		72. SONY CORP ADR * COMMON PROPERTY TYPE: SECURITIES 3,675.00				04/03/2007 170.00	04/12/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,044.00		57. SONY CORP ADR * COMMON PROPERTY TYPE: SECURITIES 2,212.00					11/27/2006 832.00	04/12/2007
2,937.00		55. SONY CORP ADR * COMMON PROPERTY TYPE: SECURITIES 2,065.00					12/05/2005 872.00	04/12/2007
5,281.00		96. SONY CORP ADR * COMMON PROPERTY TYPE: SECURITIES 4,561.00					11/12/2007 720.00	11/28/2007
7,042.00		128. SONY CORP ADR * COMMON PROPERTY TYPE: SECURITIES 4,805.00					12/05/2005 2,237.00	11/28/2007
1,800.00		225. SONUS NETWORKS INC COM PROPERTY TYPE: SECURITIES 1,089.00					04/25/2006 711.00	03/23/2007
843.00		95. SONUS NETWORKS INC COM PROPERTY TYPE: SECURITIES 460.00					04/25/2006 383.00	06/15/2007
222.00		25. SONUS NETWORKS INC COM PROPERTY TYPE: SECURITIES 93.00					12/23/2005 129.00	06/15/2007
1,755.00		205. SONUS NETWORKS INC COM PROPERTY TYPE: SECURITIES 759.00					12/23/2005 996.00	06/21/2007
6,596.00		340. SOVEREIGN BANCORP INC PROPERTY TYPE: SECURITIES 7,124.00					03/22/2006 -528.00	07/31/2007
77.00		4. SPRINT CORP PROPERTY TYPE: SECURITIES 91.00					12/09/2005 -14.00	12/08/2006
8,657.00		441. SPRINT CORP PROPERTY TYPE: SECURITIES 9,990.00					12/09/2005 -1,333.00	03/08/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
936.00		42. SPRINT CORP PROPERTY TYPE: SECURITIES 951.00					12/09/2005 -15.00	06/19/2007
1,873.00		65. STARBUCKS CORP PROPERTY TYPE: SECURITIES 2,337.00					06/22/2006 -464.00	05/14/2007
1,181.00		41. STARBUCKS CORP PROPERTY TYPE: SECURITIES 1,403.00					09/26/2006 -222.00	05/14/2007
1,412.00		49. STARBUCKS CORP PROPERTY TYPE: SECURITIES 1,567.00					12/06/2005 -155.00	05/14/2007
3,830.00		136. STARBUCKS CORP PROPERTY TYPE: SECURITIES 4,348.00					12/06/2005 -518.00	05/16/2007
28.00		1. STARBUCKS CORP PROPERTY TYPE: SECURITIES 32.00					12/06/2005 -4.00	06/19/2007
12,479.00		475. STARBUCKS CORP PROPERTY TYPE: SECURITIES 15,186.00					12/06/2005 -2,707.00	07/03/2007
504.00		115. STRATEGIC DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES 432.00					04/25/2006 72.00	03/23/2007
225.00		50. STRATEGIC DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES 188.00					04/25/2006 37.00	06/21/2007
247.00		55. STRATEGIC DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES 197.00					12/23/2005 50.00	06/21/2007
5,524.00		85. SUNOCO INC PROPERTY TYPE: SECURITIES 5,715.00					12/08/2006 -191.00	03/08/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
171.00		2. SUNOCO INC PROPERTY TYPE: SECURITIES 148.00					05/09/2007 23.00	06/19/2007
26,693.00		347. SUNOCO INC PROPERTY TYPE: SECURITIES 29,207.00					07/12/2007 -2,514.00	10/11/2007
2,385.00		31. SUNOCO INC PROPERTY TYPE: SECURITIES 2,291.00					05/09/2007 94.00	10/11/2007
2,668.00		225. SUNOPTA INC COM PROPERTY TYPE: SECURITIES 2,387.00					04/25/2006 281.00	03/23/2007
1,042.00		95. SUNOPTA INC COM PROPERTY TYPE: SECURITIES 1,008.00					04/25/2006 34.00	06/15/2007
439.00		40. SUNOPTA INC COM PROPERTY TYPE: SECURITIES 212.00					12/23/2005 227.00	06/15/2007
2,200.00		200. SUNOPTA INC COM PROPERTY TYPE: SECURITIES 1,062.00					12/23/2005 1,138.00	06/21/2007
315.00		20. SUNTERRA CORP NEW COM PROPERTY TYPE: SECURITIES 168.00					06/27/2006 147.00	03/23/2007
2,800.00		175. SUNTERRA CORP NEW COM PROPERTY TYPE: SECURITIES 1,474.00					06/27/2006 1,326.00	04/26/2007
702.00		15. SUPERVALU INC PROPERTY TYPE: SECURITIES 698.00					06/11/2007 4.00	06/19/2007
746.00		200. SYCAMORE NETWORKS INC COM PROPERTY TYPE: SECURITIES 936.00					12/23/2005 -190.00	03/23/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
751.00		180. SYCAMORE NETWORKS INC COM PROPERTY TYPE: SECURITIES 842.00					12/23/2005 -91.00	06/21/2007
655.00		33. SYMANTEC CORP PROPERTY TYPE: SECURITIES 562.00					04/09/2007 93.00	06/19/2007
23,597.00		1121. SYMANTEC CORP PROPERTY TYPE: SECURITIES 19,091.00					04/09/2007 4,506.00	10/11/2007
464.00		35. SYNOVIS LIFE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 357.00					04/25/2006 107.00	03/23/2007
219.00		15. SYNOVIS LIFE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 153.00					04/25/2006 66.00	06/21/2007
292.00		20. SYNOVIS LIFE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 203.00					12/23/2005 89.00	06/21/2007
7,242.00		335. SYNOVIS LIFE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 3,397.00					12/23/2005 3,845.00	09/13/2007
371.00		60. SYPRIS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 570.00					12/23/2005 -199.00	03/23/2007
324.00		40. SYPRIS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 380.00					12/23/2005 -56.00	06/21/2007
372.00		11. SYSCO CORP PROPERTY TYPE: SECURITIES 352.00					03/08/2007 20.00	06/19/2007
168.00		6. TJX COS INC NEW PROPERTY TYPE: SECURITIES 174.00					10/10/2006 -6.00	12/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
35,506.00		1211. TJX COS INC NEW PROPERTY TYPE: SECURITIES 35,135.00				10/10/2006 371.00	01/09/2007
7,656.00		136. TXU CORP COM PROPERTY TYPE: SECURITIES 8,071.00				07/07/2006 -415.00	02/06/2007
3,546.00		63. TXU CORP COM PROPERTY TYPE: SECURITIES 3,535.00				12/08/2006 11.00	02/06/2007
4,989.00		75. TXU CORP COM PROPERTY TYPE: SECURITIES 4,833.00				04/09/2007 156.00	05/09/2007
20,821.00		313. TXU CORP COM PROPERTY TYPE: SECURITIES 20,007.00				03/08/2007 814.00	05/09/2007
6,985.00		105. TXU CORP COM PROPERTY TYPE: SECURITIES 5,846.00				12/08/2006 1,139.00	05/09/2007
200.00		3. TXU CORP COM PROPERTY TYPE: SECURITIES 163.00				05/23/2006 37.00	05/09/2007
6,120.00		92. TXU CORP COM PROPERTY TYPE: SECURITIES 4,788.00				12/09/2005 1,332.00	05/09/2007
931.00		14. TXU CORP COM PROPERTY TYPE: SECURITIES 721.00				01/20/2006 210.00	05/09/2007
133.00		2. TXU CORP COM PROPERTY TYPE: SECURITIES 91.00				04/05/2006 42.00	05/09/2007
7,964.00		115. TXU CORP COM PROPERTY TYPE: SECURITIES 6,423.00				06/21/2006 1,541.00	10/11/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,349.00		135. TXU CORP COM PROPERTY TYPE: SECURITIES 7,330.00					05/04/2006 2,019.00	10/11/2007
12,811.00		185. TXU CORP COM PROPERTY TYPE: SECURITIES 10,117.00					02/09/2007 2,694.00	10/11/2007
6,147.00		106. TARGET CORP PROPERTY TYPE: SECURITIES 6,305.00					10/13/2006 -158.00	05/15/2007
1,773.00		31. TARGET CORP PROPERTY TYPE: SECURITIES 1,844.00					10/13/2006 -71.00	05/16/2007
1,144.00		20. TARGET CORP PROPERTY TYPE: SECURITIES 1,121.00					09/26/2006 23.00	05/16/2007
1,373.00		24. TARGET CORP PROPERTY TYPE: SECURITIES 1,280.00					12/06/2005 93.00	05/16/2007
4,484.00		77. TARGET CORP PROPERTY TYPE: SECURITIES 4,108.00					12/06/2005 376.00	05/21/2007
12,082.00		198. TARGET CORP PROPERTY TYPE: SECURITIES 10,563.00					12/06/2005 1,519.00	05/31/2007
4,760.00		78. TARGET CORP PROPERTY TYPE: SECURITIES 3,868.00					06/23/2006 892.00	05/31/2007
2,380.00		39. TARGET CORP PROPERTY TYPE: SECURITIES 1,930.00					06/22/2006 450.00	05/31/2007
2,517.00		50. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,489.00					10/22/2007 28.00	10/29/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,316.00		46. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,932.00				12/07/2006 384.00	10/29/2007
3,076.00		85. TELETECH HOLDINGS INC COM PROPERTY TYPE: SECURITIES 1,083.00				04/25/2006 1,993.00	03/23/2007
1,383.00		35. TELETECH HOLDINGS INC COM PROPERTY TYPE: SECURITIES 446.00				04/25/2006 937.00	04/16/2007
32,602.00		825. TELETECH HOLDINGS INC COM PROPERTY TYPE: SECURITIES 9,776.00				12/23/2005 22,826.00	04/16/2007
2,413.00		90. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES 1,389.00				04/25/2006 1,024.00	03/23/2007
1,197.00		45. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES 694.00				04/25/2006 503.00	06/15/2007
665.00		25. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES 289.00				02/21/2006 376.00	06/15/2007
2,404.00		90. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES 1,042.00				02/21/2006 1,362.00	06/21/2007
8,801.00		265. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES 3,068.00				02/21/2006 5,733.00	10/10/2007
3,071.00		42. TEREX CORP PROPERTY TYPE: SECURITIES 2,493.00				02/06/2007 578.00	04/09/2007
594.00		7. TEREX CORP PROPERTY TYPE: SECURITIES 560.00				05/09/2007 34.00	06/19/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
9,961.00		278. TEXAS INSTRS INC PROPERTY TYPE: SECURITIES 9,302.00				12/09/2005 659.00	06/11/2007
251.00		7. TEXAS INSTRS INC PROPERTY TYPE: SECURITIES 231.00				04/05/2006 20.00	06/11/2007
752.00		21. TEXAS INSTRS INC PROPERTY TYPE: SECURITIES 672.00				01/20/2006 80.00	06/11/2007
1,033.00		28. TEXAS INSTRS INC PROPERTY TYPE: SECURITIES 897.00				01/20/2006 136.00	06/19/2007
13,419.00		290. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES 9,151.00				12/05/2005 4,268.00	12/20/2006
2,664.00		58. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES 2,289.00				10/10/2006 375.00	03/08/2007
79.00		1. 3M CO COM PROPERTY TYPE: SECURITIES 80.00				06/08/2006 -1.00	12/08/2006
6,639.00		89. 3M CO COM PROPERTY TYPE: SECURITIES 7,111.00				06/08/2006 -472.00	03/08/2007
10,667.00		143. 3M CO COM PROPERTY TYPE: SECURITIES 11,131.00				12/09/2005 -464.00	03/08/2007
224.00		3. 3M CO COM PROPERTY TYPE: SECURITIES 232.00				04/05/2006 -8.00	03/08/2007
597.00		8. 3M CO COM PROPERTY TYPE: SECURITIES 611.00				01/20/2006 -14.00	03/08/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
970.00		13. 3M CO COM PROPERTY TYPE: SECURITIES 981.00				07/07/2006 -11.00	03/08/2007
9,423.00		111. 3M CO COM PROPERTY TYPE: SECURITIES 8,374.00				07/07/2006 1,049.00	05/09/2007
1,756.00		20. 3M CO COM PROPERTY TYPE: SECURITIES 1,509.00				07/07/2006 247.00	06/19/2007
6,706.00		75. 3M CO COM PROPERTY TYPE: SECURITIES 5,870.00				12/05/2005 836.00	07/31/2007
7,569.00		88. 3M CO COM PROPERTY TYPE: SECURITIES 7,773.00				07/12/2007 -204.00	08/10/2007
18,889.00		214. 3M CO COM PROPERTY TYPE: SECURITIES 18,903.00				07/12/2007 -14.00	09/11/2007
7,586.00		363. TIME WARNER INC NEW PROPERTY TYPE: SECURITIES 6,120.00				07/07/2006 1,466.00	12/08/2006
146.00		7. TIME WARNER INC NEW PROPERTY TYPE: SECURITIES 118.00				04/05/2006 28.00	12/08/2006
17,184.00		793. TIME WARNER INC NEW PROPERTY TYPE: SECURITIES 15,741.00				03/08/2007 1,443.00	05/09/2007
1,849.00		87. TIME WARNER INC NEW PROPERTY TYPE: SECURITIES 1,727.00				03/08/2007 122.00	06/19/2007
501.00		4. TOYOTA AMTR CP ADR 2 CUSIP NO: 892331 PROPERTY TYPE: SECURITIES 468.00				10/23/2006 33.00	06/19/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
480.00		16. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 455.00					12/09/2005 25.00	12/08/2006
4,853.00		149. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 4,241.00					12/09/2005 612.00	02/06/2007
1,042.00		32. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 868.00					05/23/2006 174.00	02/06/2007
391.00		12. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 316.00					01/20/2006 75.00	02/06/2007
261.00		8. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 210.00					04/05/2006 51.00	02/06/2007
56,380.00		1731. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 44,106.00					08/08/2006 12,274.00	02/06/2007
3,545.00		104. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 3,360.00					05/09/2007 185.00	06/11/2007
305.00		9. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 291.00					05/09/2007 14.00	06/19/2007
16,063.00		285. UST INC PROPERTY TYPE: SECURITIES 10,745.00					12/05/2005 5,318.00	03/16/2007
24,628.00		425. UST INC PROPERTY TYPE: SECURITIES 16,023.00					12/05/2005 8,605.00	03/22/2007
36,686.00		700. UST INC PROPERTY TYPE: SECURITIES 26,390.00					12/05/2005 10,296.00	06/18/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
34.00		1. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 31.00				05/23/2006 3.00	12/08/2006
136.00		4. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 123.00				04/05/2006 13.00	12/08/2006
277.00		8. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 245.00				04/05/2006 32.00	04/09/2007
9,201.00		266. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 8,022.00				12/09/2005 1,179.00	04/09/2007
8,750.00		256. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 7,720.00				12/09/2005 1,030.00	06/11/2007
1,236.00		36. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 1,086.00				12/09/2005 150.00	06/19/2007
1,343.00		80. U S I HLDGS CORP COM PROPERTY TYPE: SECURITIES 1,192.00				04/25/2006 151.00	03/23/2007
510.00		30. U S I HLDGS CORP COM PROPERTY TYPE: SECURITIES 447.00				04/25/2006 63.00	05/07/2007
13,005.00		765. U S I HLDGS CORP COM PROPERTY TYPE: SECURITIES 10,538.00				12/23/2005 2,467.00	05/07/2007
1,045.00		75. U S PHYSICAL THERAPY INC COM PROPERTY TYPE: SECURITIES 1,431.00				12/23/2005 -386.00	03/23/2007
960.00		70. U S PHYSICAL THERAPY INC COM PROPERTY TYPE: SECURITIES 1,336.00				12/23/2005 -376.00	06/21/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,024.00		24. UNION PAC CORP PROPERTY TYPE: SECURITIES 2,259.00				04/03/2006 765.00	07/18/2007
2,274.00		18. UNION PAC CORP PROPERTY TYPE: SECURITIES 1,694.00				04/03/2006 580.00	07/19/2007
2,274.00		18. UNION PAC CORP PROPERTY TYPE: SECURITIES 1,683.00				03/27/2006 591.00	07/19/2007
676.00		6. UNION PAC CORP PROPERTY TYPE: SECURITIES 561.00				03/27/2006 115.00	09/18/2007
2,704.00		24. UNION PAC CORP PROPERTY TYPE: SECURITIES 2,235.00				03/29/2006 469.00	09/18/2007
1,462.00		13. UNION PAC CORP PROPERTY TYPE: SECURITIES 1,211.00				03/29/2006 251.00	09/20/2007
562.00		5. UNION PAC CORP PROPERTY TYPE: SECURITIES 466.00				03/27/2006 96.00	09/20/2007
899.00		8. UNION PAC CORP PROPERTY TYPE: SECURITIES 740.00				03/30/2006 159.00	09/20/2007
904.00		8. UNION PAC CORP PROPERTY TYPE: SECURITIES 740.00				03/30/2006 164.00	09/21/2007
73.00		1. UNITED PARCEL SVC INC CL B PROPERTY TYPE: SECURITIES 81.00				04/05/2006 -8.00	06/19/2007
73.00		1. UNITED PARCEL SVC INC CL B PROPERTY TYPE: SECURITIES 78.00				12/08/2006 -5.00	06/19/2007

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
218.00		3. UNITED PARCEL SVC INC CL B PROPERTY TYPE: SECURITIES 230.00					01/20/2006 -12.00	06/19/2007
945.00		13. UNITED PARCEL SVC INC CL B PROPERTY TYPE: SECURITIES 983.00					12/09/2005 -38.00	06/19/2007
248,206.00		248205.75 UNITED STATES TREAS NT INFLATI PROPERTY TYPE: SECURITIES 250,960.00					12/07/2005 -2,754.00	01/15/2007
12,729.00		12728.5 UNITED STATES TREAS NT INFLATION PROPERTY TYPE: SECURITIES 12,729.00					09/27/2006	01/15/2007
435,000.00		435000. UNITED STATES TREAS NT DTD 03/31 PROPERTY TYPE: SECURITIES 435,000.00					12/07/2005	03/31/2007
20,000.00		20000. UNITED STATES TREAS NT DTD 03/31/ PROPERTY TYPE: SECURITIES 20,000.00					09/27/2006	03/31/2007
15,000.00		15000. UNITED STATES TREAS NT DTD 03/31/ PROPERTY TYPE: SECURITIES 15,000.00					12/19/2006	03/31/2007
69.00		1. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 77.00					12/08/2006 -8.00	01/09/2007
3,394.00		49. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 3,151.00					04/06/2006 243.00	01/09/2007
18,881.00		223. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 25,243.00					07/12/2007 -6,362.00	08/10/2007
5,355.00		81. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 5,388.00					10/13/2006 -33.00	03/26/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,300.00		20. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,330.00					10/13/2006 -30.00	03/29/2007
3,056.00		47. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,017.00					04/20/2006 39.00	03/29/2007
1,430.00		22. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,395.00					09/26/2006 35.00	03/29/2007
390.00		6. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 375.00					04/19/2006 15.00	03/29/2007
3,109.00		48. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,000.00					04/19/2006 109.00	04/02/2007
1,166.00		18. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,112.00					06/22/2006 54.00	04/02/2007
647.00		10. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 618.00					06/22/2006 29.00	04/04/2007
3,561.00		55. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,238.00					01/27/2006 323.00	04/04/2007
13,245.00		204. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 12,011.00					01/27/2006 1,234.00	04/09/2007
22,597.00		324. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 21,039.00					04/09/2007 1,558.00	06/11/2007
1,148.00		16. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,039.00					04/09/2007 109.00	06/19/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
41,512.00		565. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 36,689.00				04/09/2007 4,823.00	07/12/2007
1,015.00		21. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 1,323.00				12/06/2005 -308.00	08/01/2007
1,593.00		33. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,078.00				12/06/2005 -485.00	08/02/2007
2,017.00		42. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,645.00				12/06/2005 -628.00	08/03/2007
575.00		12. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 756.00				12/06/2005 -181.00	08/06/2007
4,785.00		99. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 6,235.00				12/06/2005 -1,450.00	08/06/2007
804.00		17. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 1,071.00				12/06/2005 -267.00	08/08/2007
42,997.00		893. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 56,240.00				12/06/2005 -13,243.00	10/18/2007
1,841.00		24. VALERO ENERGY CORP - NEW PROPERTY TYPE: SECURITIES 1,767.00				06/11/2007 74.00	06/19/2007
9,025.00		131. VALERO ENERGY CORP - NEW PROPERTY TYPE: SECURITIES 9,643.00				06/11/2007 -618.00	08/10/2007
3,723.00		70. VARIAN SEMICONDUCTOR EQUIPMENT ASSO PROPERTY TYPE: SECURITIES 2,086.00				12/23/2005 1,637.00	03/23/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
20.00		.5 VARIAN SEMICONDUCTOR EQUIPMENT ASSOC PROPERTY TYPE: SECURITIES 10.00				12/23/2005 10.00	06/12/2007
1,208.00		30. VARIAN SEMICONDUCTOR EQUIPMENT ASSO PROPERTY TYPE: SECURITIES 596.00				12/23/2005 612.00	06/15/2007
4,248.00		105. VARIAN SEMICONDUCTOR EQUIPMENT ASS PROPERTY TYPE: SECURITIES 2,086.00				12/23/2005 2,162.00	06/21/2007
6,131.00		130. VARIAN SEMICONDUCTOR EQUIPMENT ASS PROPERTY TYPE: SECURITIES 2,583.00				12/23/2005 3,548.00	07/24/2007
163.00		4. VARIAN MED SYS INC PROPERTY TYPE: SECURITIES 171.00				05/09/2007 -8.00	06/19/2007
2,857.00		69. VARIAN MED SYS INC PROPERTY TYPE: SECURITIES 2,954.00				05/09/2007 -97.00	08/10/2007
352.00		10. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 350.00				10/10/2006 2.00	12/08/2006
14,332.00		388. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 13,568.00				10/10/2006 764.00	01/09/2007
6,612.00		179. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 5,816.00				03/03/2006 796.00	01/09/2007
2,327.00		63. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 1,902.00				01/20/2006 425.00	01/09/2007
11,082.00		300. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 8,994.00				12/09/2005 2,088.00	01/09/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj. basis		Gain or (loss)	
3,951.00		104. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 3,943.00					02/06/2007 8.00	04/09/2007
6,929.00		169. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 6,407.00					02/06/2007 522.00	05/09/2007
35,126.00		813. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 30,822.00					02/06/2007 4,304.00	06/11/2007
28,084.00		650. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 23,738.00					03/08/2007 4,346.00	06/11/2007
3,880.00		90. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 3,287.00					03/08/2007 593.00	06/19/2007
7,309.00		189. VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 7,959.00					07/12/2007 -650.00	09/11/2007
5,453.00		141. VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 5,520.00					08/10/2007 -67.00	09/11/2007
655.00		65. VICOR CORP COM PROPERTY TYPE: SECURITIES 1,414.00					04/25/2006 -759.00	03/23/2007
382.00		30. VICOR CORP COM PROPERTY TYPE: SECURITIES 653.00					04/25/2006 -271.00	06/21/2007
510.00		40. VICOR CORP COM PROPERTY TYPE: SECURITIES 666.00					12/23/2005 -156.00	06/21/2007
966.00		225. VIVUS INC COM PROPERTY TYPE: SECURITIES 742.00					04/25/2006 224.00	03/23/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
475.00		95. VIVUS INC COM PROPERTY TYPE: SECURITIES 313.00				04/25/2006 162.00	06/21/2007
575.00		115. VIVUS INC COM PROPERTY TYPE: SECURITIES 353.00				12/23/2005 222.00	06/21/2007
29,036.00		521. WACHOVIA CORP 2ND NEW PROPERTY TYPE: SECURITIES 28,869.00				03/03/2006 167.00	12/08/2006
11,600.00		210. WACHOVIA CORP 2ND NEW PROPERTY TYPE: SECURITIES 11,636.00				03/03/2006 -36.00	03/08/2007
18,174.00		329. WACHOVIA CORP 2ND NEW PROPERTY TYPE: SECURITIES 17,812.00				09/08/2006 362.00	03/08/2007
2,319.00		43. WACHOVIA CORP 2ND NEW PROPERTY TYPE: SECURITIES 2,328.00				09/08/2006 -9.00	06/19/2007
279.00		6. WAL MART STORES INC PROPERTY TYPE: SECURITIES 289.00				12/09/2005 -10.00	12/08/2006
1,418.00		29. WAL MART STORES INC PROPERTY TYPE: SECURITIES 1,398.00				12/09/2005 20.00	06/19/2007
18,461.00		378. WAL MART STORES INC PROPERTY TYPE: SECURITIES 18,223.00				12/09/2005 238.00	07/12/2007
3,370.00		69. WAL MART STORES INC PROPERTY TYPE: SECURITIES 3,304.00				03/08/2007 66.00	07/12/2007
342.00		7. WAL MART STORES INC PROPERTY TYPE: SECURITIES 335.00				05/23/2006 7.00	07/12/2007

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,123.00		23. WAL MART STORES INC PROPERTY TYPE: SECURITIES 1,085.00					06/08/2006 38.00	07/12/2007
8,934.00		225. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 9,820.00					10/10/2006 -886.00	03/16/2007
19,258.00		485. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 20,077.00					12/05/2005 -819.00	03/16/2007
699.00		16. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 672.00					03/08/2007 27.00	06/19/2007
533.00		7. WELLPOINT INC PROPERTY TYPE: SECURITIES 527.00					08/08/2006 6.00	12/08/2006
4,696.00		58. WELLPOINT INC PROPERTY TYPE: SECURITIES 4,756.00					04/09/2007 -60.00	06/19/2007
24,014.00		294. WELLPOINT INC PROPERTY TYPE: SECURITIES 24,109.00					04/09/2007 -95.00	07/12/2007
21,972.00		269. WELLPOINT INC PROPERTY TYPE: SECURITIES 20,666.00					01/09/2007 1,306.00	07/12/2007
3,758.00		47. WELLPOINT INC PROPERTY TYPE: SECURITIES 3,611.00					01/09/2007 147.00	09/11/2007
11,992.00		150. WELLPOINT INC PROPERTY TYPE: SECURITIES 11,283.00					08/08/2006 709.00	09/11/2007
4,059.00		50. WELLPOINT INC PROPERTY TYPE: SECURITIES 3,928.00					10/22/2007 131.00	11/13/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,679.00		33. WELLPOINT INC PROPERTY TYPE: SECURITIES 2,482.00				08/08/2006 197.00	11/13/2007
3,336.00		94. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 3,446.00				10/20/2006 -110.00	05/11/2007
5,457.00		150. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 5,498.00				10/20/2006 -41.00	06/19/2007
2,437.00		67. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 2,440.00				09/26/2006 -3.00	06/19/2007
1,819.00		50. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 1,777.00				07/21/2006 42.00	06/19/2007
3,855.00		106. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 3,805.00				02/06/2007 50.00	06/19/2007
8,986.00		268. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 9,621.00				02/06/2007 -635.00	11/13/2007
8,449.00		252. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 8,928.00				12/08/2006 -479.00	11/13/2007
1,444.00		48. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 1,706.00				07/21/2006 -262.00	11/21/2007
1,233.00		41. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 1,447.00				07/19/2006 -214.00	11/21/2007
1,870.00		61. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 2,153.00				07/19/2006 -283.00	11/23/2007

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
716.00		24. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 847.00				07/19/2006 -131.00	11/27/2007
3,998.00		134. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 4,727.00				08/17/2006 -729.00	11/27/2007
268.00		9. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 316.00				09/06/2006 -48.00	11/27/2007
3,149.00		106. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 3,724.00				09/06/2006 -575.00	11/27/2007
2,436.00		82. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 2,851.00				09/01/2006 -415.00	11/27/2007
13,706.00		573. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 11,340.00				10/10/2006 2,366.00	12/08/2006
7,849.00		347. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 6,867.00				10/10/2006 982.00	02/06/2007
336.00		15. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 297.00				10/10/2006 39.00	06/19/2007
522.00		16. WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 650.00				12/09/2005 -128.00	12/08/2006
10,174.00		315.2 WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 12,802.00				12/09/2005 -2,628.00	01/09/2007
9,148.00		283.4 WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 11,106.00				05/08/2006 -1,958.00	01/09/2007

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
123.00		3.8 WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 145.00				04/05/2006 -22.00	01/09/2007
9,277.00		287.4 WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 10,928.00				04/06/2006 -1,651.00	01/09/2007
3,667.00		113.6 WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 4,264.00				01/30/2006 -597.00	01/09/2007
704.00		21.8 WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 812.00				05/23/2006 -108.00	01/09/2007
219.00		6.8 WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 252.00				01/20/2006 -33.00	01/09/2007
297.00		5. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 305.00				11/13/2006 -8.00	12/08/2006
9,680.00		143. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 8,723.00				11/13/2006 957.00	06/11/2007
6,837.00		101. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 4,869.00				12/09/2005 1,968.00	06/11/2007
406.00		6. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 319.00				09/26/2006 87.00	06/19/2007
1,760.00		26. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 1,253.00				12/09/2005 507.00	06/19/2007
20,505.00		643. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 20,029.00				08/10/2007 476.00	09/11/2007

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,510.00		145. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 5,429.00				10/22/2007 81.00	11/13/2007
6,916.00		182. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 5,669.00				08/10/2007 1,247.00	11/13/2007
1,482.00		17. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 1,446.00				06/11/2007 36.00	06/19/2007
6,731.00		83. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 7,067.00				07/12/2007 -336.00	09/11/2007
34,793.00		429. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 36,482.00				06/11/2007 -1,689.00	09/11/2007
7,500.00		1. BURKE CNTY, NC TAX PARCEL 87-68-4-1 PROPERTY TYPE: SECURITIES 7,813.00				03/29/2005 -313.00	08/13/2007
42,000.00		1. 2616 DANTREY PLACE, CHARLOTTE, NC PROPERTY TYPE: SECURITIES 51,754.00				03/29/2005 -9,754.00	03/01/2007
50,000.00		1. DENVER AVE LOT PROPERTY TYPE: SECURITIES 42,100.00				03/29/2005 7,900.00	01/12/2007
24,105.00		388. ACE LTD SEDOL #2008853 PROPERTY TYPE: SECURITIES 21,416.00				03/08/2007 2,689.00	06/11/2007
33,639.00		361. COOPER INDUSTRIES LTD NEW BERMUDA C PROPERTY TYPE: SECURITIES 33,604.00				11/13/2006 35.00	12/08/2006
9,674.00		106. COOPER INDUSTRIES LTD NEW BERMUDA C PROPERTY TYPE: SECURITIES 9,783.00				11/13/2006 -109.00	03/08/2007

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
31,818.00		692. COOPER INDUSTRIES LTD NEW BERMUDA C PROPERTY TYPE: SECURITIES 31,934.00					11/13/2006 -116.00	04/09/2007
31.00		.75 COVIDIEN LTD COM PROPERTY TYPE: SECURITIES 28.00					12/05/2005 3.00	07/30/2007
6,135.00		149.25 COVIDIEN LTD COM PROPERTY TYPE: SECURITIES 5,500.00					12/05/2005 635.00	07/31/2007
3,648.00		88.75 COVIDIEN LTD COM PROPERTY TYPE: SECURITIES 2,955.00					01/17/2006 693.00	07/31/2007
162.00		4. INGERSOLL-RAND CO LTD COM CL A PROPERTY TYPE: SECURITIES 171.00					04/05/2006 -9.00	12/08/2006
3,525.00		64. INGERSOLL-RAND CO LTD COM CL A PROPERTY TYPE: SECURITIES 2,776.00					04/09/2007 749.00	06/19/2007
18,735.00		394. INGERSOLL-RAND CO LTD COM CL A PROPERTY TYPE: SECURITIES 17,092.00					04/09/2007 1,643.00	08/10/2007
95.00		2. INGERSOLL-RAND CO LTD COM CL A PROPERTY TYPE: SECURITIES 85.00					04/05/2006 10.00	08/10/2007
6,086.00		128. INGERSOLL-RAND CO LTD COM CL A PROPERTY TYPE: SECURITIES 4,994.00					12/09/2005 1,092.00	08/10/2007
38,928.00		752. INGERSOLL-RAND CO LTD COM CL A PROPERTY TYPE: SECURITIES 29,202.00					12/09/2005 9,726.00	09/11/2007
414.00		8. INGERSOLL-RAND CO LTD COM CL A PROPERTY TYPE: SECURITIES 307.00					01/20/2006 107.00	09/11/2007

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
37.00		.75 TYCO INTL LTD COM PROPERTY TYPE: SECURITIES 34.00				12/05/2005 3.00	07/30/2007
7,127.00		149.25 TYCO INTL LTD COM PROPERTY TYPE: SECURITIES 6,780.00				12/05/2005 347.00	07/31/2007
4,238.00		88.75 TYCO INTL LTD COM PROPERTY TYPE: SECURITIES 3,643.00				01/17/2006 595.00	07/31/2007
29.00		.75 TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES 25.00				12/05/2005 4.00	07/30/2007
5,358.00		149.25 TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES 4,992.00				12/05/2005 366.00	07/31/2007
3,186.00		88.75 TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES 2,682.00				01/17/2006 504.00	07/31/2007
1,503.00		18. XL CAPITAL LTD CL A (BERMUDA/US) ISI PROPERTY TYPE: SECURITIES 1,267.00				01/09/2007 236.00	06/19/2007
9,229.00		124. XL CAPITAL LTD CL A (BERMUDA/US) IS PROPERTY TYPE: SECURITIES 8,728.00				01/09/2007 501.00	08/10/2007
604,500.00		1. MALLARD PONDS FARM, UNION COUNTY, NC PROPERTY TYPE: SECURITIES 512,343.00				03/29/2005 92,157.00	07/30/2007
1600000.00		1. PINECREST APTS, CHARLOTTE, NC PROPERTY TYPE: SECURITIES 1581670.00				03/29/2005 18,330.00	03/09/2007
900,000.00		1. 1608.39 ACRES WASHINGTON CNTY, NC PROPERTY TYPE: SECURITIES 1069950.00				03/29/2005 -169950.00	09/12/2007

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
TOTAL GAIN (LOSS)							----- 515,106. =====	

ROBERT HAYWOOD MORRISON

01-0561393

FORM 990PF, PART I - CONTRIBUTIONS, GIFTS AND GRANTS RECEIVED
=====

CONTRIBUTOR NAME:

CYNTHIA H TYSON

CONTRIBUTOR ADDRESS:

1856 MARYLAND AVENUE

CHARLOTTE, NC 28209

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
NON QUAL US GOV DIVS	740.	740.
FOREIGN DIVS	59,550.	59,550.
NONTAXABLE DIVS	2,064.	
DOMESTIC DIVS	169,751.	169,751.
OTHER INTEREST	36,241.	36,241.
US GOVT INTEREST	73,056.	73,056.
USGI OID		11,617.
OID ACCRETION		195.
ACCD MARKET DISCOUNT		3,545.
NQ FOREIGN DIVS	72.	72.
NQ DOMESTIC DIVS	186,369.	186,369.
CKG ACCT INTEREST	121.	121.
ACCURED INTEREST PAI	-26.	
	-----	-----
TOTAL	527,938.	541,257.
	=====	=====

FORM 990PF, PART I - OTHER INCOME
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
PROP FEE CREDITS	2,769.	2,769.
GAIN ON TIMBER SALES	487,931.	487,931.
EARNEST DEP FORFEIT	20,000.	20,000.
	-----	-----
TOTALS	510,700.	510,700.
	=====	=====

FORM 990PF, PART I - LEGAL FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
LEGAL EXP - INVEST	1,200.	1,200.		
LEGAL EXP - CHARITY	22,016.			22,016.
	-----	-----	-----	-----
TOTALS	23,216.	1,200.	NONE	22,016.
	=====	=====	=====	=====

FORM 990PF, PART I - ACCOUNTING FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
TAX PREPARATION FEES	3,231.			3,231.
TOTALS	3,231.	NONE	NONE	3,231.
	=====	=====	=====	=====

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----
ASSET FEES	18,927.	14,195.	4,732.
ADVISORY FEES	88,429.	88,429.	
EMPLOYEE TAX SERVICE	1,720.		1,720.
	-----	-----	-----
TOTALS	109,076.	102,624.	6,452.
	=====	=====	=====

FORM 990PF, PART I - TAXES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----
940 REFUND	-56.		-56.
FOREIGN TAXES	6,175.	6,175.	
ESTIMATED EXCISE TAX	8,100.		
2005 EXCISE TAX-EXT	15,350.		
EMPLOYER TAXES	67,205.		67,205.
R/E PROPERTY TAX	69,580.	69,580.	
R/E PROP TAX AT SALE	4,936.	4,936.	
	-----	-----	-----
TOTALS	171,290.	80,691.	67,149.
	=====	=====	=====

FORM 990PF, PART I - OTHER EXPENSES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
RENT AND ROYALTY EXPENSES	583,897.		
GRANTMAKING FEES	16,400.		16,400.
DEP FEES	492.	492.	
POSTAGE/FED EX	183.		183.
SUPPLIES	2.		2.
REAL ESTATE SURVEY	1,580.	1,580.	
AARP - INSURANCE	1,987.		1,987.
UHG - INSURANCE	358.		358.
WIRE TRANSFER FEE	30.		30.
OVERDRAFT INT CHARGE	4.		4.
MEMBERSHIP FEE	250.		250.
AOL INTERNET EXPENSE	76.		76.
RENTAL EXPENSES		583,897.	
TOTALS	605,259.	585,969.	19,290.

ROBERT HAYWOOD MORRISON FDN

01-0561393

FORM 990PF, PART II - OTHER INVESTMENTS
=====

DESCRIPTION	COST/ FMV COR F	ENDING BOOK VALUE	ENDING FMV
-----		-----	----
FUTURE REMITTANCE TO THE ROBERT H MORRISON ESTATE (A)	F	(6,158,414) (A)	(6,158,414)(A)
SCHEDULE ATTACHED	C	17,230,407	18,781,659
MORRISON & CO	C	308,587	316,600
PRIOR PERIOD ADJUSTMENT	C	8,013	

TOTALS		11,388,593	12,939,845
		=====	=====

FOOTNOTE "A"

Reduction in the foundation's investments resulting from asset distributions, made from the Robert Haywood Morrison Foundation (EIN:01-0561393) to the Robert Haywood Morrison Estate (EIN:56-6648501) during March, 2009 and May, 2010. A liability for the future remittance has been allocated to the 2006 amended return. Due to the prolonged administration of the Robert Haywood Morrison Estate, the future remittance was unknown when the 2006 tax return was originally filed.

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

=====

DESCRIPTION

AMOUNT

FREEPORT-MCMORAN COST ADJ

197.

INFLATION INDEX BOND ADJ

25,879.

11/30/2007 SALES POSTED FYE 11/30/2008

2,883.

TOTAL

28,959.
=====

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES
=====DESCRIPTION
-----AMOUNT

PRIOR PERIOD ADJUSTMENT	100,000
INGERSOLL-RAND CO COST ADJ	605
11/30/2006 SALES POSTED FYE 11/30/2007	1,619
PACE COST BASIS ADJUSTMENT	5,369

TOTAL	107,593
	=====

ROBERT HAYWOOD MORRISON

01-0561393

STATE(S) WHERE THE FOUNDATION IS REGISTERED
=====

NC

STATEMENT 12

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

=====

OFFICER NAME:

CYNTHIA H TYSON

ADDRESS:

1373 MOREHEAD ST

CHARLOTTE, NC 28204-2950

TITLE:

PRESIDENT

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 40

OFFICER NAME:

BARBARA SCRUGGS

ADDRESS:

C/O 1373 MOREHEAD ST

CHARLOTTE, NC 28204-2950

TITLE:

SECRETARY

ROBERT HAYWOOD MORRISON

01-0561393

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:

THOMAS JEFFERSON POPLAR
FOREST

ADDRESS:

P.O. BOX 419
FOREST, VA 24551

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CONSTRUCTION OF SAFETY RAILING

FOUNDATION STATUS OF RECIPIENT:

PUBLIC

AMOUNT OF GRANT PAID 50,000.

RECIPIENT NAME:

MARY BALDWIN COLLEGE
SCHOLARSHIP ENDOWMENT

ADDRESS:

318 PROSPECT ST.
STAUNTON, VA 24401

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

SCHOLARSHIP ENDOWMENT

FOUNDATION STATUS OF RECIPIENT:

SCHOOL

AMOUNT OF GRANT PAID 20,000.

RECIPIENT NAME:

VIRGINIA FOUNDATION FOR
INDEPENDENT COLLEGES

ADDRESS:

8010 RIDGE RD STE B
RICHMOND, VA 23229

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 500.

ROBERT HAYWOOD MORRISON

01-0561393

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

=====

RECIPIENT NAME:

AMERICAN FRONTIER CULTURE FDN

ADDRESS:

PO BOX 629

STAUNTON, VA 24402

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 1,000.

RECIPIENT NAME:

THE NATURE CONSERVANCY

ADDRESS:

227 WEST TRADE STREET

CHARLOTTE, NC 28202

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 1,000.

RECIPIENT NAME:

WDAV - DAVIDSON

ADDRESS:

423 N. MAIN STREET

DAVIDSON, NC 28035

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 1,000.

ROBERT HAYWOOD MORRISON

01-0561393

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:

GOOD FRIENDS

ADDRESS:

4600 PARK ROAD

CHARLOTTE, NC 28209

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 100.

RECIPIENT NAME:

MINT MUSEUM OF ART

CHARLOTTE

ADDRESS:

220 N TRYON ST

CHARLOTTE, NC 28202

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CENTER CITY EXPANSION

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 1,000,000.

RECIPIENT NAME:

ROANOKE COLLEGE

ADDRESS:

108 N JEFFERSON STREET

ROANOKE, VA 24016

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

SCHOLARSHIP

FOUNDATION STATUS OF RECIPIENT:

SCHOOL

AMOUNT OF GRANT PAID 100,000.

ROBERT HAYWOOD MORRISON

01-0561393

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:

CHARLOTTE MUSEUM OF HISTORY

ADDRESS:

3500 SHAMROCK DRIVE

CHARLOTTE, NC 28215

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 26,000.

RECIPIENT NAME:

QUEENS UNIVERSITY

ADDRESS:

1900 SELWYN AVENUE

CHARLOTTE, NC 28207

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

DONATION MUSIC ENDOWMENT

FOUNDATION STATUS OF RECIPIENT:

SCHOOL

AMOUNT OF GRANT PAID 4,165.

RECIPIENT NAME:

MINT MUSEUM OF ART

ADDRESS:

2730 RANDOLPH ROAD

CHARLOTTE, NC 28207

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

SCHOOL

ROBERT HAYWOOD MORRISON :

01-0561393

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

=====

RECIPIENT NAME:

AMERICAN FRONTIER CULTURE
FOUNDATION

ADDRESS:

1290 RICHMOND RD
STAUNTON, VA 24402

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

RECIPIENT NAME:

AMERICAN SHAKESPEARE CTR

ADDRESS:

13 WEST BEVERLY ST
STAUNTON, VA 24401

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 1,000.

RECIPIENT NAME:

UNION PSCE AT CHARLOTTE

ADDRESS:

1900 SELWYN AVE
CHARLOTTE, NC 28207

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

SCHOOL

AMOUNT OF GRANT PAID 600.

ROBERT HAYWOOD MORRISON I

01-0561393

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:

CATAWBA RIVERKEEPER FDN

ADDRESS:

421 MINUET LN STE 205

CHARLOTTE, NC 28217

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 1,000.

RECIPIENT NAME:

PHI BETA KAPPA SOCIETY

ADDRESS:

1600 NEW HAMPSHIRE AVE NW

WASHINGTON, DC 20009

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

EXEMPT PUBLIC

AMOUNT OF GRANT PAID 80.

RECIPIENT NAME:

QUEENS UNIVERSITY

ADDRESS:

1900 SELWYN AVENUE

CHARLOTTE, NC 28207

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL USE

FOUNDATION STATUS OF RECIPIENT:

SCHOOL

AMOUNT OF GRANT PAID 200,000.

TOTAL GRANTS PAID:

1,406,445.

=====

STATEMENT 19

SUPPLEMENT TO RENT AND ROYALTY SCHEDULE

=====

OTHER DEDUCTIONS

BANK SERVICE CHARGES	13.
MISCELLANEOUS	5,341.
OFFICE EXPENSE	32,958.
WAGES	134,395.
BOUNCED CHECKS	7,185.
LICENSES & PERMITS	90.
FARM WOOD FARM	893.
FILING FEES	6,510.
POSTAGE & DELIVERY	2,105.
PRINTING & REPRODUCTION	83.

189,573.
=====

SUPPLEMENT TO RENT AND ROYALTY SCHEDULE

OTHER DEDUCTIONS

BOUNCED CHECKS	1,497.
FEDEX/POSTAGE	16,315.
SECURITY DEPOSIT	1,452.
WAGES	23,489.
OTHER EXPENSE	2,800.
M&C DISTRIBUTION	60,000.
PRINTING & REPRODUCTION	7,308.

	112,861.
	=====

RENT AND ROYALTY SUMMARY

=====

PROPERTY -----	TOTAL INCOME -----	DEPLETION/ DEPRECIATION -----	OTHER EXPENSES -----	ALLOWABLE NET INCOME -----
GOOD OFFICES PROPERT	354,762.	10,827.	345,121.	-1,186.
KEY MAN BUILDING	387,379.	67,262.	238,776.	81,341.
	-----	-----	-----	-----
TOTALS	742,141.	78,089.	583,897.	80,155.
	=====	=====	=====	=====

DEPRECIATION

[illegible]

[illegible]

SECRET

[illegible]

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DEPRECIATION

[illegible]

AMORTIZATION								
Asset description	Date placed in service	Cost or basis		Accumulated amortization	Ending accumulated amortization	Code	Life	Current-year amortization
TOTALS								

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ROBERT HAYWOOD MORRISON FDN
01-0561393
Balance Sheet
11/30/2007



Cusip	Asset	Units	Basis	Market Value
001055102	AFLAC INC	80.000	4,691.20	5,011.20
00206R102	AT&T INC	3062.000	117,479.74	116,999.02
00817Y108	AETNA INC	1634.000	60,763.92	91,307.92
008252108	AFFILIATED MANAGERS GROUP	376.000	39,995.18	46,718.00
009126202	AIR LIQUIDE	3245.000	59,139.23	94,500.89
009158106	AIR PRODS & CHEMS INC	132.000	10,664.02	13,073.28
00949P108	AIRTRAN HLDGS INC	660.000	9,900.30	5,603.40
013817101	ALCOA INC	1206.000	41,312.18	43,862.22
020002101	ALLSTATE CORP	644.000	35,600.25	32,921.28
02209S103	ALTRIA GROUP INC	3016.000	181,406.05	233,920.96
023135106	AMAZON COM INC	215.000	19,637.97	19,470.40
023139108	AMBAC FINL GROUP INC	359.000	30,691.34	9,775.57
02364W105	AMERICA MOVIL S A B DE C V	689.000	25,544.06	42,483.74
026874107	AMERICAN INTL GROUP INC	1299.000	86,746.91	75,510.87
03073E105	AMERISOURCEBERGEN CORP	764.000	34,873.52	34,662.68
031162100	AMGEN INC	747.000	47,950.59	41,271.75
032095101	AMPHENOL CORP NEW	976.000	22,177.73	42,309.60
032346108	AMYLIN PHARMACEUTICALS INC	331.000	12,734.19	12,640.89
032511107	ANADARKO PETE CORP	980.000	43,424.26	55,468.00
032657207	ANALOGIC CORP	210.000	10,491.05	11,302.20
035058106	ANGLO IRISH BK CORP PLC	3663.000	58,781.96	62,102.50
03662Q105	ANSYS INC	985.000	22,849.41	38,277.10
037411105	APACHE CORP	515.000	34,168.92	49,846.85
037604105	APOLLO GROUP INC	278.000	20,169.93	21,272.56
037833100	APPLE INC	530.000	64,548.30	96,576.60
038222105	APPLIED MATLS INC	4421.000	81,536.46	83,247.43
03840P102	AQUILA INC DEL	2955.000	11,380.79	11,701.80
04033A100	ARIAD PHARMACEUTICALS INC	1345.000	7,960.80	6,052.50
04621X108	ASSURANT INC	198.000	11,617.98	12,955.14
052036100	AURORA OIL & GAS CORP	1910.000	8,131.45	2,578.50
053332102	AUTOZONE INC	50.000	6,658.83	5,581.50
054536107	AXA SA	1853.000	58,669.06	75,695.05
055622104	BP P L C	850.000	58,734.70	61,829.00
05964H105	BANCO SANTANDER SA	3609.000	45,653.85	77,304.78

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064149107	BANK NOVA SCOTIA HALIFAX	1018.000	39,973.97	53,974.36
06738E204	BARCLAYS PLC	1067.000	61,515.61	49,466.12
071813109	BAXTER INTL INC	453.000	23,604.75	27,121.11
072730302	BAYER A G	491.000	40,028.30	40,662.66
073685109	BEACON ROOFING SUPPLY INC	760.000	9,567.86	6,999.60
073902108	BEAR STEARNS COS INC	229.000	24,921.05	22,831.30
088606108	BHP BILLITON LTD	447.000	35,684.41	33,896.01
09062X103	BIOGEN IDEC INC	190.000	10,942.65	14,082.80
097023105	BOEING CO	839.000	75,397.71	77,641.06
09738U103	BOIS D ARC ENERGY LLC	657.000	12,465.46	12,877.20
110448107	BRITISH AMERN TOB PLC	240.000	10,780.80	18,864.00
112211107	BRONCO DRILLING CO INC	510.000	7,479.81	7,323.60
124661109	C&D TECHNOLOGIES INC	810.000	3,935.47	4,284.90
124857202	CBS CORP	1232.000	36,719.77	33,793.76
12541W209	C H ROBINSON WORLDWIDE INC	175.000	9,345.00	9,021.25
125509109	CIGNA CORP	332.000	15,812.69	17,798.52
125581108	CIT GROUP INC	1896.000	71,228.13	50,433.60
125750307	CMGI INC	609.000	9,372.80	6,315.33
126650100	CVS CAREMARK CORP	2161.000	80,334.46	86,634.49
127150308	CACHE INC	715.000	11,184.76	9,573.85
127209302	CADBURY SCHWEPPES PLC	546.000	22,262.83	28,184.52
13342B105	CAMERON INTL CORP	155.000	10,966.20	14,450.65
138006309	CANON INC	923.000	36,596.52	48,568.26
146229109	CARTER HLDGS INC	420.000	11,093.50	9,420.60
149123101	CATERPILLAR INC	183.000	13,491.29	13,157.70
15189T107	CENTERPOINT ENERGY INC	1324.000	22,346.23	23,633.40
156700106	CENTURYTEL INC	164.000	6,456.32	6,991.32
161048103	CHARLOTTE RUSSE HLDG INC	535.000	9,996.67	8,806.10
163893100	CHEMTURA CORP	540.000	6,717.25	4,050.00
164450108	CHEROKEE INTL CORP	2090.000	9,470.26	5,684.80
166764100	CHEVRON CORP	2067.000	134,321.20	181,420.59
16941M109	CHINA MOBILE LTD	821.000	38,651.46	75,252.86
170032809	CHIQUITA BRANDS INTL INC	445.000	8,827.91	8,539.55
171232101	CHUBB CORP	700.000	35,503.34	38,185.00

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171340102	CHURCH & DWIGHT INC	538.000	20,891.03	30,192.56
17275R102	CISCO SYS INC	5762.000	141,585.19	161,451.24
172967101	CITIGROUP INC	3192.000	143,550.93	106,293.60
17461R106	CITIZENS FIRST BANCORP INC	390.000	9,016.24	5,678.40
189054109	CLOROX CO DEL	306.000	17,920.19	19,853.28
189754104	COACH INC	646.000	31,021.27	23,992.44
191216100	COCA COLA CO	788.000	45,110.85	48,934.80
20030N101	COMCAST CORP	2506.000	53,697.69	51,473.24
205638109	COMPUWARE CORP	4736.000	37,665.51	39,119.36
20825C104	CONOCOPHILLIPS	2604.000	186,485.46	208,424.16
210371100	CONSTELLATION ENERGY CORP	93.000	7,755.97	9,319.53
222372104	COUNTRYWIDE FIN CORP	577.000	9,377.53	6,243.14
222862104	COVENTRY HEALTH CARE INC	866.000	50,549.68	50,124.08
226901106	CRITICARE SYS INC	2210.000	10,932.60	6,762.82
234064202	DAIWA SECS GROUP INC	340.000	37,643.45	34,145.52
234264109	DAKTRONICS INC	1012.000	27,611.06	23,609.96
235851102	DANAHER CORP DEL	52.000	3,843.32	4,514.64
237194105	DARDEN RESTAURANTS INC	1329.000	47,550.50	52,880.91
23918K108	DAVITA INC	465.000	27,012.95	28,811.40
24702R101	DELL INC	30.000	662.70	736.20
247916208	DENBURY RES INC	450.000	11,154.40	23,994.00
25179M103	DEVON ENERGY CORP NEW	962.000	63,377.84	79,663.22
25243Q205	DIAGEO PLC	864.000	55,813.91	78,261.12
254687106	DISNEY WALT CO	1837.000	62,654.80	60,896.55
254709108	DISCOVER FINL SVCS	48.000	889.28	833.76
257651109	DONALDSON INC	865.000	31,155.14	40,464.70
260543103	DOW CHEM CO	508.000	21,035.19	21,305.52
263534109	DU PONT E I DE NEMOURS & CO	475.000	22,087.50	21,921.25
266605104	DURECT CORP	5675.000	30,087.50	32,915.00
26817G102	DYNEGY INC	1075.000	5,743.90	8,180.75
26873N108	EMS TECHNOLOGIES INC	445.000	8,421.10	12,953.95
277432100	EASTMAN CHEM CO	117.000	7,721.76	7,512.57
278642103	EBAY INC	604.000	22,537.03	20,252.12
281020107	EDISON INTL	976.000	40,149.26	54,636.48

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29078E105	EMBARQ CORP	329.000	18,299.82	16,762.55
291011104	EMERSON ELEC CO	239.000	10,267.44	13,627.78
292505104	ENCANA CORP	210.000	9,870.00	13,702.50
29264F205	ENDO PHARMACEUTICALS HLDGS INC	812.000	25,550.83	22,256.92
29265N108	ENERGEN CORP	684.000	29,849.46	43,598.16
294429105	EQUIFAX INC	720.000	27,650.74	26,805.60
294821608	ERICSSON L M TEL CO	2017.000	68,275.12	49,335.82
297284200	ESSILOR INTL	2792.000	62,846.50	87,763.73
30212P105	EXPEDIA INC DEL	994.000	28,925.40	32,404.40
302182100	EXPRESS SCRIPTS INC	284.000	18,228.34	19,241.00
30231G102	EXXON MOBIL CORP	3456.000	220,252.81	308,136.96
302571104	FPL GROUP INC	66.000	4,181.52	4,604.16
307000109	FAMILY DLR STORES INC	189.000	4,829.73	4,450.95
313400301	FEDERAL HOME LN MTG CORP	2615.000	152,076.68	91,708.05
3134A2UJ5	FEDERAL HOME LN MTG CORP	250000.000	251,318.62	252,187.50
313586109	FEDERAL NATL MTG ASSN	1087.000	53,593.33	41,762.54
31359MDU4	FEDERAL NATL MTG ASSN	185000.000	190,087.90	186,272.80
31359MXH1	FEDERAL NATL MTG ASSN	270000.000	266,419.80	271,182.60
314211103	FEDERATED INVS INC PA	770.000	28,975.80	31,408.30
31428X106	FEDEX CORP	220.000	21,971.09	21,663.40
320771108	FIRST MARBLEHEAD CORP	618.000	30,854.24	18,546.18
337932107	FIRSTENERGY CORP	1361.000	70,761.65	93,310.16
337946107	FIXED INCOME SHS	81275.000	939,771.50	1,032,192.50
337946206	FIXED INCOME SHS	86700.000	963,128.00	999,651.00
338494107	FLANDERS CORP	1315.000	11,789.10	8,744.75
343412102	FLUOR CORP	73.000	11,581.06	10,743.41
344419106	FOMENTO ECONOMICO MEXICANO SA	893.000	21,730.46	28,933.20
345838106	FOREST LABS INC	2264.000	102,756.76	87,277.20
352451108	FRANKLIN BK CORP	835.000	7,746.35	3,548.75
354613101	FRANKLIN RES INC	50.000	6,466.01	6,159.00
35671D857	FREEPORT-MCMORAN COPPER &	334.000	26,647.18	33,042.62
358029106	FRESENIUS MED CARE AG	1767.000	62,162.43	98,704.62
35914P105	FRONTIER OIL CORP	853.000	23,000.79	37,702.60
36229U102	GSI LUMONICS INC	505.000	5,733.30	4,878.30

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364730101	GANNETT INC	776.000	36,883.04	28,518.00
368710406	GENENTECH INC	1087.000	101,152.05	82,883.75
369550108	GENERAL DYNAMICS CORP	794.000	49,547.49	70,491.32
369604103	GENERAL ELEC CO	3226.000	115,742.26	123,523.54
37229P507	GENITOPE CORP	805.000	6,237.71	3,389.05
372302109	GENLYTE GROUP INC	306.000	24,825.19	28,840.50
374393106	GEVITY HR INC	445.000	11,626.03	1,891.25
375558103	GILEAD SCIENCES INC	1715.000	71,206.38	79,816.10
37733W105	GLAXOSMITHKLINE PLC	1202.000	62,128.00	63,321.36
37940X102	GLOBAL PMTS INC	866.000	38,419.64	37,428.52
38141G104	GOLDMAN SACHS GROUP INC	724.000	106,114.60	164,087.36
38259P508	GOOGLE INC	100.000	54,593.84	69,300.00
399449107	GROUPE DANONE	2844.000	33,558.93	50,313.20
404132102	HCC INS HLDGS INC	813.000	27,462.12	24,991.62
40425J101	HMS HLDGS CORP	685.000	6,573.33	21,269.25
406216101	HALLIBURTON CO	406.000	12,882.13	14,863.66
411310105	HANSEN NAT CORP	804.000	28,329.49	34,901.64
413875105	HARRIS CORP DEL	594.000	29,252.55	37,285.38
416515104	HARTFORD FINL SVCS GROUP INC	400.000	36,183.29	38,128.00
42550U208	HENKEL LTD PARTNERSHIP	1366.000	69,858.05	75,571.22
428236103	HEWLETT PACKARD CO	1387.000	53,881.83	70,958.92
435902101	HOLLIS-EDEN PHARMACEUTICALS INC	865.000	3,997.35	1,643.50
438516106	HONEYWELL INTL INC	288.000	16,145.84	16,306.56
441060100	HOSPIRA INC	862.000	35,499.55	37,324.60
443251103	HOYA CORP	1660.000	60,126.73	57,764.68
443792106	HUDSON HIGHLAND GROUP INC	808.000	11,327.07	7,199.28
444859102	HUMANA INC	242.000	15,001.26	18,641.26
449293109	ICO INC NEW COM	1225.000	6,016.62	13,291.25
44973Q103	I-MANY INC	8125.000	12,070.54	26,406.25
450911102	ITT INDS INC IND	452.000	24,883.44	29,126.88
451663108	IDEARC INC	104.000	2,427.86	1,967.68
453142101	IMPERIAL TOBACCO GROUP PLC	140.000	8,559.60	14,519.40
454072109	INDEVUS PHARMACEUTICALS INC	805.000	4,190.10	6,029.45
456837103	ING GROEP N V	2049.000	71,926.81	79,460.22

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Cusip	Asset	Units	Basis	Market Value
458140100	INTEL CORP	3358.000	79,702.54	87,576.64
459200101	INTERNATIONAL BUSINESS MACHS	784.000	70,077.24	82,461.12
45928H106	INTERNATIONAL COAL GROUP INC	2000.000	12,402.40	10,020.00
460146103	INTL PAPER CO	1652.000	62,220.10	55,755.00
461202103	INTUIT	289.000	7,906.36	8,473.48
46625H100	J P MORGAN CHASE & CO	1892.000	34,203.99	86,313.04
471109108	JARDEN CORP	794.000	33,364.52	20,929.84
478160104	JOHNSON & JOHNSON	933.000	59,239.43	63,201.42
480838101	JOS A BANK CLOTHIERS INC	330.000	7,645.10	8,543.70
48203R104	JUNIPER NETWORKS INC	1018.000	34,833.29	30,254.96
487836108	KELLOGG CO	176.000	9,544.62	9,511.04
489170100	KENNAMETAL INC	339.000	27,811.18	26,458.95
493267108	KEYCORP NEW	745.000	23,979.28	19,623.30
494368103	KIMBERLY CLARK CORP	300.000	19,884.81	20,943.00
495582108	KING PHARMACEUTICALS INC	2744.000	39,868.19	29,058.96
50047H201	KONA GRILL INC	510.000	9,192.90	8,032.50
501044101	KROGER CO	1713.000	44,549.20	49,248.75
502117203	L OREAL CO	2260.000	35,448.50	62,981.68
502392103	LTX CORP	685.000	3,156.05	1,644.00
50540R409	LABORATORY CORP AMER HLDGS	313.000	22,107.12	22,745.71
505861401	LAFARGE S A	1023.000	29,636.86	40,869.87
517834107	LAS VEGAS SANDS CORP	802.000	56,588.40	90,946.80
518439104	LAUDER ESTEE COS INC	126.000	4,942.02	5,654.88
524908100	LEHMAN BROS HLDGS INC	1268.000	86,252.97	79,414.84
529771107	LEXMARK INTL NEW	90.000	4,784.42	3,139.20
532457108	LILLY ELI & CO	300.000	15,628.85	15,885.00
539830109	LOCKHEED MARTIN CORP	851.000	69,221.47	94,180.17
540424108	LOEWS CORP	584.000	29,967.84	27,909.36
548661107	LOWES COS INC	3359.000	103,749.27	81,993.19
55068R202	LUXOTTICA GROUP S P A	2039.000	53,775.90	67,898.70
552715104	MEMC ELECTR MATLS INC	1131.000	61,078.75	87,742.98
552953101	MGM MIRAGE	763.000	29,372.51	65,999.50
55616P104	MACYS INC	485.000	15,852.22	14,380.25
556269108	MADDEN STEVEN LTD	357.000	7,323.81	8,114.61

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559424106	MAGNETEK INC	565.000	1,830.45	2,480.35
56501R106	MANULIFE FINL CORP	1740.000	54,620.37	72,697.20
565849106	MARATHON OIL CORP	1352.000	52,729.69	75,576.80
57636Q104	MASTERCARD INC	349.000	43,810.70	70,026.85
576674105	MATERIAL SCIENCES CORP	565.000	6,940.48	4,672.55
577767106	MAXWELL TECHNOLOGIES INC	360.000	5,097.75	3,002.40
580135101	MCDONALDS CORP	1639.000	85,744.63	95,832.33
583421102	MEASUREMENT SPECIALTIES INC	270.000	6,870.20	6,644.70
585055106	MEDTRONIC INC	1405.000	72,135.61	71,444.25
587200106	MENTOR GRAPHICS CORP	595.000	6,363.76	6,479.55
589331107	MERCK & CO INC	647.000	37,285.34	38,405.92
589433101	MEREDITH CORP	568.000	31,792.33	31,268.40
590188108	MERRILL LYNCH & CO INC	849.000	60,738.58	50,889.06
591176102	METALICO INC	1135.000	8,751.24	11,463.50
59156R108	METLIFE INC	736.000	49,661.61	48,274.24
594918104	MICROSOFT CORP	8200.000	232,072.00	275,520.00
596278101	MIDDLEBY CORP	218.000	15,446.58	16,544.02
601073109	MILLIPORE CORP	442.000	32,688.46	36,190.96
608507109	MOLDFLOW CORP	475.000	6,775.95	7,600.00
61166W101	MONSANTO CO NEW	911.000	46,670.66	90,526.07
617446448	MORGAN STANLEY	1016.000	53,386.30	53,563.52
629248105	NMS COMMUNICATIONS CORP	2720.000	9,403.50	4,216.00
632525408	NATIONAL AUSTRALIA BK LTD	277.000	33,281.55	46,913.55
635405103	NATIONAL CITY CORP	123.000	4,498.71	2,430.48
636274300	NATIONAL GRID PLC	412.000	30,914.12	34,809.88
637071101	NATIONAL OILWELL VARCO INC	230.000	14,971.67	15,674.50
637640103	NATIONAL SEMICONDUCTOR CORP	613.000	14,656.65	14,013.18
63910B102	NAUTILUS INC	565.000	9,021.26	3,248.75
641069406	NESTLE S A	864.000	71,789.70	103,882.18
651718504	NEWPARK RES INC	1675.000	12,464.52	9,011.50
65334H102	NEXEN INC	1628.000	40,936.31	46,235.20
666807102	NORTHROP GRUMMAN CORP	1380.000	105,665.69	108,730.20
66987E206	NOVAGOLD RES INC	660.000	10,117.21	6,487.80
670002104	NOVAVAX INC	2150.000	8,513.61	7,826.00

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670346105	NUCOR CORP	165.000	10,331.16	9,769.65
67066G104	NVIDIA CORP	1351.000	44,076.38	42,610.54
674599105	OCCIDENTAL PETE CORP DEL	550.000	23,655.10	38,373.50
676220106	OFFICE DEPOT INC	51.000	1,980.25	874.14
682680103	ONEOK INC NEW	666.000	19,030.86	30,969.00
68389X105	ORACLE CORP	2485.000	33,249.45	50,147.30
69331W104	PFF BANCORP INC	565.000	7,806.61	5,311.00
693419202	PMA CAP CORP	1345.000	12,281.05	11,755.30
693475105	PNC FINL SVCS GROUP INC	630.000	43,624.43	46,122.30
699157103	PARALLEL PETE CORP DEL	600.000	10,670.80	11,490.00
701094104	PARKER HANNIFIN CORP	208.000	13,277.39	16,521.44
705573103	PEGASYSTEMS INC	775.000	5,812.71	9,594.50
708160106	PENNEY J C CO INC	50.000	3,094.31	2,206.00
713291102	PEPCO HLDGS INC	2.000	52.60	56.20
71343P200	PEPSIAMERICAS INC	939.000	26,269.13	31,785.15
713448108	PEPSICO INC	762.000	47,477.94	58,811.16
716495106	PETROHAWK ENERGY CORP	715.000	11,954.40	11,654.50
71654V408	PETROLEO BRASILEIRO SA PETROBR	335.000	22,783.74	32,260.50
717081103	PFIZER INC	7315.000	161,311.34	173,804.40
719364101	PHOTON DYNAMICS INC	330.000	5,915.45	2,970.00
72764Y100	PLATO LEARNING INC	865.000	6,725.85	3,562.07
74005P104	PRAXAIR INC	413.000	28,859.10	35,261.94
740189105	PRECISION CASTPARTS CORP	84.000	11,566.67	12,376.56
742718109	PROCTER & GAMBLE CO	813.000	52,839.84	60,162.00
743312100	PROGRESS SOFTWARE CORP	595.000	17,249.06	18,819.85
744320102	PRUDENTIAL FINL INC	252.000	24,483.91	23,723.28
747525103	QUALCOMM INC	259.000	10,840.80	10,562.02
750438103	RADIOSHACK CORP	1820.000	59,900.20	33,670.00
754730109	RAYMOND JAMES FINANCIAL INC	1138.000	33,346.46	36,962.24
755111507	RAYTHEON CO	898.000	49,746.89	55,541.30
758205108	REED ELSEVIER P L C	1700.000	64,438.96	85,391.00
7591EP100	REGIONS FINL CORP	238.000	8,761.14	6,290.34
759509102	RELIANCE STEEL & ALUMINUM CO	561.000	30,763.86	28,941.99
771195104	ROCHE HLDG LTD	637.000	50,175.50	60,791.46

ROBERT HAYWOOD MORRISON FDN
01-0561393
Balance Sheet
11/30/2007



Cusip	Asset	Units	Basis	Market Value
773903109	ROCKWELL AUTOMATION INC	642.000	44,683.06	43,585.38
778296103	ROSS STORES INC	1366.000	37,086.03	36,035.08
780259206	ROYAL DUTCH SHELL PLC	484.000	31,504.70	39,412.12
783549108	RYDER SYS INC	828.000	40,205.01	35,902.08
78440P108	SK TELECOM LTD	1442.000	39,183.83	45,668.14
786429100	SAFECO CORP	763.000	48,064.18	44,032.73
786514208	SAFEWAY INC	128.000	4,542.36	4,454.40
792228108	ST MARY LD & EXPL CO	900.000	32,782.21	35,370.00
80105N105	SANOFI-AVENTIS	1072.000	44,968.15	50,877.12
803054204	SAP AKTIENGESellschaft	562.000	25,795.16	28,785.64
803111103	SARA LEE CORP	352.000	5,747.42	5,924.16
806605101	SCHERING PLOUGH CORP	832.000	23,554.06	26,041.60
806857108	SCHLUMBERGER LTD	905.000	55,778.84	84,572.25
808513105	SCHWAB CHARLES CORP NEW	95.000	1,433.55	2,309.45
816909105	SEMITOOL INC	925.000	9,933.24	8,547.00
820280105	SHAW GROUP INC	315.000	9,770.13	19,977.30
826197501	SIEMENS A G	468.000	66,089.91	71,028.36
827048109	SILGAN HOLDINGS INC	613.000	27,889.79	32,875.19
83175M205	SMITH & NEPHEW PLC	1166.000	57,657.87	69,691.82
835699307	SONY CORP	956.000	36,845.36	51,595.32
835916107	SONUS NETWORKS INC	2210.000	9,062.10	14,541.80
845905108	SOVEREIGN BANCORP INC	1463.000	27,430.97	17,219.51
852061100	SPRINT NEXTEL CORP	1392.000	30,361.98	21,603.84
855030102	STAPLES INC	1855.000	41,517.58	43,963.50
861012102	STMICROELECTRONICS N V	1444.000	25,925.98	21,977.68
862700101	STRATEGIC DIAGNOSTICS INC	1135.000	4,247.90	6,106.30
863236105	STRAYER ED INC	269.000	34,406.45	48,651.34
865625206	SUMITOMO TR & BKG LTD	4609.000	48,466.36	38,185.57
86764P109	SUNOCO INC	5.000	369.55	335.50
8676EP108	SUNOPTA INC	2180.000	14,123.04	31,195.80
867914103	SUNTRUST BKS INC	231.000	17,462.22	16,195.41
868157108	SUPERIOR ENERGY SVCS INC	933.000	32,334.09	32,561.70
868536103	SUPERVALU INC	973.000	40,162.32	40,739.51
871206108	SYCAMORE NETWORKS INC	1940.000	8,988.35	7,469.00

ROBERT HAYWOOD MORRISON FDN

01-0561393

Balance Sheet

11/30/2007

Bank of America



Cusip	Asset	Units	Basis	Market Value
871655106	SYPRIS SOLUTIONS INC	600.000	5,589.93	4,170.00
871829107	SYSCO CORP	778.000	25,784.68	25,292.78
876568502	TATA MTRS LTD	2914.000	50,330.70	54,404.38
879360105	TELEDYNE TECHNOLOGIES INC	676.000	26,670.87	36,652.72
879531309	TELEVISION BROADCASTS LTD	3086.000	35,870.96	37,775.73
88023U101	TEMPUR-PEDIC INTL INC	570.000	8,299.04	16,923.30
880779103	TEREX CORP NEW	439.000	34,205.19	28,293.55
882508104	TEXAS INSTRS INC	1808.000	56,667.22	57,078.56
88579Y101	3M CO	1711.000	136,266.08	142,457.86
887317105	TIME WARNER INC	1701.000	33,540.37	29,359.26
89151E109	TOTAL S A	849.000	55,900.31	68,701.08
892331307	TOYOTA MOTOR CORP	501.000	54,503.00	56,337.45
89417E109	TRAVELERS COS INC	285.000	14,254.82	15,136.35
902494103	TYSON FOODS INC	1461.000	26,512.21	21,783.51
902973304	US BANCORP DEL	2073.000	63,647.29	68,595.57
90837L108	U S PHYSICAL THERAPY INC	745.000	13,718.47	10,228.85
907818108	UNION PAC CORP	428.000	37,833.20	53,987.92
911312106	UNITED PARCEL SVC INC	605.000	45,774.99	44,576.40
912810DS4	UNITED STATES TREAS BD	245000.000	356,810.55	355,115.25
912810EB0	UNITED STATES TREAS BD	100000.000	139,940.04	142,391.00
9128273T7	UNITED STATES TREAS NT	573440.350	581,877.01	575,682.50
912828AF7	UNITED STATES TREAS NT	301046.200	316,019.96	326,141.41
912828BT6	UNITED STATES TREAS NT	240000.000	234,931.25	240,693.60
912828BV1	UNITED STATES TREAS NTS	250000.000	244,243.94	250,487.50
912828CZ1	UNITED STATES TREAS NT	318686.800	302,589.72	317,714.80
912909108	UNITED STS STL CORP	1.000	113.20	97.70
913017109	UNITED TECHNOLOGIES CORP	475.000	31,711.01	35,515.75
91324P102	UNITEDHEALTH GROUP INC	3280.000	165,854.13	180,400.00
913543104	UNIVERSAL FST PRODS INC	120.000	4,698.15	3,433.20
91913Y100	VALERO ENERGY CORP NEW	994.000	58,468.49	64,709.40
922207105	VARIAN SEMICONDUCTOR EQUIPMNT	827.000	18,261.35	34,328.77
92343V104	VERIZON COMMUNICATIONS INC	2910.000	98,114.13	125,741.10
92553P201	VIACOM INC	1281.000	50,145.90	53,827.62
925815102	VICOR CORP	630.000	10,323.65	9,097.20

ROBERT HAYWOOD MORRISON FDN

01-0561393

Balance Sheet

11/30/2007

Bank of America



Cusip	Asset	Units	Basis	Market Value
928551100	VIVUS INC	2180 000	7,001.60	12,338.80
92857W209	VODAFONE GROUP PLC	2131.000	55,869.60	79,379.75
929903102	WACHOVIA CORP	1771.000	94,186.91	76,153.00
931142103	WAL-MART STORES INC	541 000	25,256.24	25,913.90
939322103	WASHINGTON MUT INC	3846.000	142,054.78	74,997.00
941053100	WASTE CONNECTIONS INC	833.000	20,053.52	26,514.39
942749102	WATTS WATER TECHNOLOGIES INC	180.000	5,311.66	5,266.80
94973V107	WELLPOINT INC	545.000	40,604.85	45,894.45
949746101	WELLS FARGO & CO NEW	2234 000	77,192.46	72,448.62
950590109	WENDYS INTL INC	389.000	12,279.95	10,903.67
95082P105	WESCO INTL INC	560.000	24,273.70	22,668.80
959802109	WESTERN UNION CO	711.000	14,478.24	16,068.60
966612103	WHITNEY HLDG CORP	230.000	5,976.44	6,302.00
983024100	WYETH	1725 000	81,277.53	84,697.50
98310W108	WYNDHAM WORLDWIDE CORP	993 000	31,925.62	28,965.81
988498101	YUM BRANDS INC	3297.000	85,147.61	122,483.55
98956P102	ZIMMER HLDGS INC	33.000	2,790.17	2,136.09
G2552X108	COVIDIEN LTD	63.000	2,407.79	2,526.93
G90078109	TRANSOCEAN INC	286.000	31,970.91	39,264.94
G9143X208	TYCO INTL LTD	786.000	33,204.15	31,542.18
G9144P105	TYCO ELECTRONICS LTD	63.000	2,185.49	2,355.57
G98255105	XL CAP LTD	252 000	17,773.86	14,749.56
	Cash/Cash Equivalent	1384247.710	1,384,247.71	1,384,247.71
		Totals:	18,614,654.77	20,165,907.22

ROBERT HAYWOOD MORRISON FOUNDATION
EIN: 01-0561393

FORM 990-PF FISCAL YEAR NOVEMBER 30, 2007

FORM 990-PF, PART II, LINE 11
BALANCE SHEET

VALUE

Alexander County, North Carolina

29 acres known as Sawmill Branch
Tax Account ID 7-11755

50,500

5 lots in area known as Jordan Hill in the city of Morganton and more
particularly described in Deed Book 454 at Page 35 of the Burke County
Registry. Tax Map Numbers 44-16-2-28, 44-16-2-29, 44-16-2-30,
44-16-2-31, and 44-16-2-23

8,600

Additional lot in area known as jordan Hill in the city of Morganton and more
particularly described in Deed Book 454 at Page 35 of the Burke County
Registry Tax Map No. 44-16-2-24.

3,500

Additional lot in area known as Jordan Hill in the city of Morganton and more
particularly described in Deed Book 454 at Page 35 of the Burke County
Registry. Tax Map No. 44-16-1-6.

12,800

Caldwell County

Lots 12, 13, 14, and 21 of area known as Holiday Hills and more
particularly described in Deed Book 653 at page 462 of the Caldwell
County Public Registry. Tax Map Nos. 10-1-12, 10-1-13, 10-1-14, and
10-1-21.

50,000

Lot 1 of area known as Holiday Hills and more particularly described in Deed
Book 653 at Page 462 of the Caldwell County Public Registry
Tax Map No. 10-1-1

50,000

Catawba County

2 lots located in Hickory Township, Catawba County, NC known as the
Brookford Lots. Tax Parcel ID Nos. 3702-18-20-7171.0000 and
3702-18-20-7782.0000 Owned jointly with Charles Tuttle Morrison.

10,050

1 lot located in Hickory Township, Catawba County, NC in the Hickory
Business District Tax Parcel ID No. 3702-07-68-7569.0000. Owned
jointly with Charles Tuttle Morrison.

5,300

2 lots located in Hickory Township, Catawba County, NC known as the
Hickory South NC 127 lots. Tax Parcel ID Nos. 3702-07-67-7634.0000 and
3702-07-67-8565 0000. Owned jointly with Charles Tuttle Morrison.

6,900

5 lots in Hickory Township, Catawba County, NC. Tax Parcel ID Nos. 3702-18-20-7748.0000/9670 0000/9952.0000 and Tax Parcel ID Nos. 3702-18-30-0810.0000/5904.0000.	11,900
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1 lot located at the intersection of US Hwy 321 and Getrag Pkwy near the town of Maiden Tax Parcel ID No. 3648-17-01-8748.0000.	5,200
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Cleveland County

1 lot located in the Town of Waco, Cleveland County, NC known as the Waco lot. Tax Map No 2276-1-126; Tax Parcel No. 16048.	500
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Forsyth County

4.99 acres known as Bloc 1816, Lots 25-28 on Cranford Street, Winston-Salem, NC. Tax Parcel ID No. 636838/6833996755.0	30,000
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8.28 acres known as Forest Park and more particularly described in Deed Book 1173 at Page 1095 of the Forsyth County Registry. Tax Parcel ID Nos. 642846/6844378363.0, 6844471195.0, 6844379486.0, and 6844471696 0.	65,000
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Iredell County

25.7 acres known as Fox Valley. Tax Parcel ID No. 4802723516.000.	85,000
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1 acre lot located in Troutman Tax Parcel ID No. 4731789674 0000.	6,600
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Mecklenburg County

Lots known as 5801 and 5835 Palmer Drive, 6616 Vernedale Road. Tax Parcel ID Nos. 10310205, 10310208, 10310209, and 10310222	630,000
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Lot known as 5827 Wilora Lake Road. Tax Parcel ID No. 10310103	22,500
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Parcel known as Avalon Apartments, located at 3220 Avalon Avenue Lot. Tax Parcel ID No. 06508321	180,000
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Parcel known as Dresden Apartments. Tax Parcel ID No. 13109103	800,000
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Parcel known as Good Offices. Tax Parcel ID No 12521109	1,160,000
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Parcel known as Key Main Building. Tax Parcel ID Nos. 15302510, 15302511, 15302514, 15302515, and 15302519.	2,050,000
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Lot known as Parkside Drive. Tax Parcel ID No. 06508337	29,000
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Parcel known as Western Manor Apartments. Tax Parcel ID Nos. 06508320, 06508501 and 06508503.	850,000
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Gaston County

62.5% interest in 77.868 acres near Crowder Mountain.

Tax Parcel ID No. 155798

220,500

Union County

50% interest in 112.07 acre tract known as Farmwood Farm.

Tax Parcel ID No.

260,000

Union County

106.5 acre tract known as Martin Springs Farm. Tax Parcel ID No. 03-027-001

535,000

128.057 acre tract known as Four Ways Farm. Tax Parcel ID No. 03-045-013

640,000

160.39 acre tract known as Buck Branch Farm. Tax Parcel ID No. 04-084-005

865,000

66.29 acre tract known as Forest Drive. Tax Parcel ID No. 08-300-033

1,610,000

Lot known as Palmer Drive. Tax Parcel ID No. 10310107

30,500

Tract of 471.23 acres of farmland and pines known as Rubyatt Farm (Capel Tracts 231-238). Tax Parcel ID Nos. 7583116852, 7573704437, 7573804417, 7583001418, 7573923660, 7583132143, 7583124483, 7583118101 and 7573605124.

525,500

Tract of 65 acres known as Richmond Forest. Tax Parcel ID No. 758103325476

92,300

Watauga County

6 lots known as Rich Mountain Estates. Tax Parcel ID Nos.

1991-98-2804-111, 1991-99-6323-000, 2901-08-8317-000, 2901-09-6076-000, 2901-17-6992-000, 2901-17-8844-000, and 2901-18-2049-000.

177,429

Wilkes County

777.90 acre tract known as Caleyhart. Tax Parcel ID Nos. 4804-26-0557 and 4804-77-3456

1,440,000

745.15 acre tract known as Pine Mountain Forest. Tax Parcel ID Nos. 3945-12-4065, 3637-88-4136, 3944-19-7650 and 3935-93-1776

1,340,000

308.66 acre tract known as Shell Creek. Tax Parcel ID No. 2897-28-8714

835,000

Yancey County

56.27 acre tract known as Corn Crib Creek Cove. Tax Parcel ID No. 988400528161000

110,000

14,804,579