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Notice 2008-6 status change

Form **990-PF**

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

OMB No 1545-0052

2008

Department 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 2008, or tax year beginning 10/1/2008, and ending 9/30/2009

G Check all that apply Initial return Final return Amended return Address change Name change

Use the IRS label. Otherwise, print or type. See Specific Instructions.	Name of foundation LOCKHART J M ALLY HERC 10265000075	A Employer identification number 25-6018593
	Number and street (or P O box number if mail is not delivered to street address) Room/suite BNY Mellon, N A - P O Box 185	B Telephone number (see page 10 of the instructions) 412-234-5784
	City or town, state, and ZIP code Pittsburgh PA 15230-0185	C If exemption application is pending, check here <input type="checkbox"/> D 1. Foreign organizations, check here <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/> E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>
	H Check type of organization <input type="checkbox"/> Section 501(c)(3) exempt private foundation <input checked="" type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation	
	I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 69,924,595	J Accounting method <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____

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)
1	Contributions, gifts, grants, etc., received (attach schedule)				
2	Check <input type="checkbox"/> if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	0	0		
4	Dividends and interest from securities	2,465,367	2,464,916		
5 a	Gross rents		0		
b	Net rental income or (loss)	0			
6 a	Net gain or (loss) from sale of assets not on line 10	-3,385,575			
b	Gross sales price for all assets on line 6a	30,036,966			
7	Capital gain net income (from Part IV, line 2)		0		
8	Net short-term capital gain		0		
9	Income modifications				
10 a	Gross sales less returns and allowances	0			
b	Less: Cost of goods sold	0			
c	Gross profit or (loss) (attach schedule)	0			
11	Other income (attach schedule)	-1,257	0	0	
12	Total. Add lines 1 through 11	-921,465	2,464,916	0	
13	Compensation of officers, directors, trustees, etc	246,030	147,618		98,412
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16 a	Legal fees (attach schedule)	0	0	0	0
b	Accounting fees (attach schedule)	0	0	0	0
c	Other professional fees (attach schedule)	0	0	0	0
17	Interest				
18	Taxes (attach schedule) (see page 14 of the instructions)	55,164	28,264	0	0
19	Depreciation (attach schedule) and depletion	0	0	0	
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule)	192,647	191,641	0	1,006
24	Total operating and administrative expenses. Add lines 13 through 23	493,841	367,523	0	99,418
25	Contributions, gifts, grants paid	4,174,701			4,174,701
26	Total expenses and disbursements. Add lines 24 and 25	4,668,542	367,523	0	4,274,119
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-5,590,007			
b	Net investment income (if negative, enter -0-)		2,097,393		
c	Adjusted net income (if negative, enter -0-)			0	

For Privacy Act and Paperwork Reduction Act Notice, see page 30 of the instructions.

Form 990-PF (2008)

(HTA)

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash—non-interest-bearing				
	2	Savings and temporary cash investments		394,970	982,460	982,460
	3	Accounts receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	4	Pledges receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)		0	0	0
	7	Other notes and loans receivable (attach schedule) ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	8	Inventories for sale or use			0	
	9	Prepaid expenses and deferred charges			0	
	10 a	Investments—U S and state government obligations (attach schedule)		0	0	0
	b	Investments—corporate stock (attach schedule)		0	0	0
	c	Investments—corporate bonds (attach schedule)		0	0	0
	11	Investments—land, buildings, and equipment basis ▶	0			
	Less accumulated depreciation (attach schedule) ▶	0	0	0	0	
12	Investments—mortgage loans					
13	Investments—other (attach schedule)		72,513,344	65,634,607	64,007,865	
14	Land, buildings, and equipment basis ▶	0				
	Less accumulated depreciation (attach schedule) ▶	0	0	0	0	
15	Other assets (describe ▶ <u>MELLON OPTIMA STRATEGY FL</u>)		4,734,585	4,734,586	4,934,270	
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)		77,642,899	71,351,653	69,924,595	
Liabilities	17	Accounts payable and accrued expenses			0	
	18	Grants payable				
	19	Deferred revenue			0	
	20	Loans from officers, directors, trustees, and other disqualified persons		0	0	
	21	Mortgages and other notes payable (attach schedule)		0	0	
	22	Other liabilities (describe ▶)		0	0	
	23	Total liabilities (add lines 17 through 22)		0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ <input type="checkbox"/>					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ <input checked="" type="checkbox"/>					
	27	Capital stock, trust principal, or current funds		77,642,899	71,351,653	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
29	Retained earnings, accumulated income, endowment, or other funds					
30	Total net assets or fund balances (see page 17 of the instructions)		77,642,899	71,351,653		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)		77,642,899	71,351,653		

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	77,642,899
2	Enter amount from Part I, line 27a	2	-5,590,007
3	Other increases not included in line 2 (itemize) ▶	3	0
4	Add lines 1, 2, and 3	4	72,052,892
5	Decreases not included in line 2 (itemize) ▶ <u>CURRENT YEAR TAX COST ADJUSTMENT</u>	5	701,239
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	71,351,653

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 Attached Statement				
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 0	0	0	0	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any		
a 0	0	0	0	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
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	-1,753,649	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8		3	-1,371,172	

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2007			0.000000
2006			0.000000
2005			0.000000
2004			0.000000
2003			0.000000
2 Total of line 1, column (d)			2 0.000000
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 0.000000
4 Enter the net value of noncharitable-use assets for 2008 from Part X, line 5			4 0
5 Multiply line 4 by line 3			5 0
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 0
7 Add lines 5 and 6			7 0
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 18			8 0

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

1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> 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 <input type="checkbox"/> and enter 1% of Part I, line 27b		1	41,948
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	0
3 Add lines 1 and 2		3	41,948
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	41,948
6 Credits/Payments			
a 2008 estimated tax payments and 2007 overpayment credited to 2008	6a	35	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	0	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	35	
8 Enter any penalty for underpayment of estimated tax Check here <input checked="" type="checkbox"/> if Form 2220 is attached	8	86	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	41,999	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	0	
11 Enter the amount of line 10 to be Credited to 2009 estimated tax 0 Refunded	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1 a 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?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? <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>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. (1) On the foundation <input type="checkbox"/> \$ _____ (2) On foundation managers <input type="checkbox"/> \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers <input type="checkbox"/> \$ _____		
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>		X
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>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
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>		X
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	
8 a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) <input type="checkbox"/> PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <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 2008 or the taxable year beginning in 2008 (see instructions for Part XIV on page 27)? <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>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)			X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?			X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	X		
14	The books are in care of ▶ BNY Mellon, N A Telephone no ▶ 412-234-5784 Located at ▶ P O Box 185 Pittsburgh PA ZIP+4 ▶ 15230-0185			
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 N/A			X

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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ <input type="checkbox"/>	1b	X
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 2008?	1c	X
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 2008, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2008? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No If "Yes," list the years ▶ 20____, 20____, 20____, 20____		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 20 of the instructions)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b If "Yes," did it have excess business holdings in 2008 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 2008)	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 2008?	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 propoganda, 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 page 22 of the 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 22 of the instructions)? **5b** N/A

Organizations relying on a current notice regarding disaster assistance check here ▶

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 **N/A**

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 **6b** X

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 **7b** N/A

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N A P O Box 185 Pittsburgh 15230-0185	00	246,030	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE	00	0	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0
Total number of other employees paid over \$50,000				0

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 23 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		0
.....		0
.....		0
.....		0
.....		0
.....		0
Total number of others receiving over \$50,000 for professional services		0

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 23 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount	
1 NONE		
2		
3 All other program-related investments. See page 24 of the instructions		
Total. Add lines 1 through 3		0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	62,305,272
b	Average of monthly cash balances	1b	1,435,484
c	Fair market value of all other assets (see page 24 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	63,740,756
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	
3	Subtract line 2 from line 1d	3	63,740,756
4	Cash deemed held for charitable activities Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	956,111
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	62,784,645
6	Minimum investment return. Enter 5% of line 5	6	3,139,232

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

1	Minimum investment return from Part X, line 6	1	3,139,232
2a	Tax on investment income for 2008 from Part VI, line 5	2a	41,948
b	Income tax for 2008 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	41,948
3	Distributable amount before adjustments Subtract line 2c from line 1	3	3,097,284
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	3,097,284
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	3,097,284

Part XII Qualifying Distributions (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	4,274,119
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	4,274,119
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,274,119

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

Part XIII Undistributed Income (see page 26 of the instructions)

	(a) Corpus	(b) Years prior to 2007	(c) 2007	(d) 2008
1 Distributable amount for 2008 from Part XI, line 7				3,097,284
2 Undistributed income, if any, as of the end of 2007				
a Enter amount for 2007 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2008				
a From 2003	NONE			
b From 2004	NONE			
c From 2005	NONE			
d From 2006	NONE			
e From 2007	NONE			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2008 from Part XII, line 4 ▶ \$ <u>4,274,119</u>				
a Applied to 2007, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d Applied to 2008 distributable amount				3,097,284
e Remaining amount distributed out of corpus	1,176,835			
5 Excess distributions carryover applied to 2008 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,176,835			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2007 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2008 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2009				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2003 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9 Excess distributions carryover to 2009. Subtract lines 7 and 8 from line 6a	1,176,835			
10 Analysis of line 9				
a Excess from 2004	0			
b Excess from 2005	0			
c Excess from 2006	0			
d Excess from 2007	0			
e Excess from 2008	1,176,835			

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2008, 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)

2 a 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	Pnor 3 years			(e) Total
	(a) 2008	(b) 2007	(c) 2006	
0				0
b 85% of line 2a	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed	0			0
d Amounts included in line 2c not used directly for active conduct of exempt activities				0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon				
a "Assets" alternative test—enter				
(1) Value of all assets				0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0			0
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)				0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				0
(3) Largest amount of support from an exempt organization				0
(4) Gross investment income				0

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 27 of the instructions.)

1 Information Regarding Foundation Managers:

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

NONE

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.

NONE

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

Schedule K-1 (Form 1065)

Department of the Treasury Internal Revenue Service

For calendar year 2008 or tax year beginning ending

Partner's Share of Income, Deductions, Credits, etc.

See back of form and separate instructions

Final K-1 Amended K-1

Part I Information About the Partnership

A Partnership's employer identification number
30-0301481

B Partnership's name address city state and ZIP code
MELLON OPTIMA L/S STRATEGY FUND, LLC
ATTN: ANTHONY MASTROCOLA
ONE BOSTON PLACE, 024-0072
BOSTON, MA 02108

C IRS Center where partnership filed return
OGDEN, UT

D Check if this is a publicly traded partnership (PTP)

Part II Information About the Partner

E Partner's identifying number
25-6018593

F Partner's name address city state and ZIP code Partner #1074
LOCKHART J M ALLY HERC
C/O BNY MELLON
ONE BOSTON PLACE
7TH FLOOR
BOSTON, MA 02108

G General partner or LLC member-manager Limited partner or other LLC member

H Domestic partner Foreign partner

I What type of entity is this partner? TRUST

J Partner's share of profit, loss, and capital (see instructions)

	Beginning	Ending
Profit	0.9377%	0.8640%
Loss	0.9377%	0.8640%
Capital	0.9377%	0.8640%

K Partner's share of liabilities at year end

Nonrecourse	\$	186,051
Qualified nonrecourse financing	\$	
Recourse	\$	

L Partner's capital account analysis

Beginning capital account	\$	5,783,091
Capital contributed during the year	\$	
Current year increase (decrease)	\$	(1,127,854)
Withdrawals & distributions	\$	
Ending capital account	\$	4,655,237

Tax basis GAAP Section 704(b) book
 Other (explain)

Part III Partner's Share of Current Year Income, Deductions, Credits, and Other Items

1	Ordinary business income (loss)	99	15	Credits	35
2	Net rental real estate income (loss)	(5)			
3	Other net rental income (loss)		16	Foreign transactions	
4	Guaranteed payments				STMT
5	Interest Income	43,524			
6a	Ordinary dividends	34,320			
6b	Qualified dividends	23,610			
7	Royalties				
8	Net short-term capital gain (loss)	(37,908)			
9a	Net long-term capital gain (loss)	(24,404)	17	Alternative minimum tax (AMT) items	
9b	Collectibles (28%) gain (loss)		A		62
9c	Unrecaptured section 1250 gain		D		631
10	Net section 1231 gain (loss)	3	E		523
11	Other income (loss)	(203)	18	Tax-exempt income and nondeductible expenses	199
A*			B		
C*	12,567		C		5
P*	39,297				
12	Section 179 deduction		19	Distributions	
13	Other deductions		A		
*		STMT			
14	Self-employment earnings (loss)		20	Other information	
			A		77,641
			B		93,416
			V*		SEE STATEMENT
			X*		SEE STATEMENT

*See attached statement for additional information

For IRS Use Only

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name
ALLEGHENY GENERAL HOSPITAL Person Business

Street
2 ALLEGHENY CENTER, STE 1100

City Pittsburgh State PA Zip code 15212 Foreign Country

Relationship Foundation Status

Purpose of grant/contribution CHARITABLE Amount 4,174,701

Name Person Business

Street

City State Zip code Foreign Country

Relationship Foundation Status

Purpose of grant/contribution Amount 0

Name Person Business

Street

City State Zip code Foreign Country

Relationship Foundation Status

Purpose of grant/contribution Amount 0

Name Person Business

Street

City State Zip code Foreign Country

Relationship Foundation Status

Purpose of grant/contribution Amount 0

Name Person Business

Street

City State Zip code Foreign Country

Relationship Foundation Status

Purpose of grant/contribution Amount 0

Name Person Business

Street

City State Zip code Foreign Country

Relationship Foundation Status

Purpose of grant/contribution Amount 0

**Attachment to Form 990-PF Part VIII, Column (b) Title and average hours
per week devoted to position**

As Trustee, BNY Mellon Bank provides administrative services such as acting as investment manager for the named organization. These services require numerous individual bank employees' involvement in the activities of the organization and thus cannot be quantified on an hourly basis. Therefore, the Trustee's fees are not based upon an hourly basis but are calculated based upon factors such as the market value of the account and in accordance with our agreement with the client.

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	G1151C101	ACCENTURE PLC-CL A	7,200.00	268,344.00	263,731.88
10265000075	LOCKHART J M AL	H89128104	TYCO INTERNATIONAL LTD	12,600.00	434,448.00	382,621.06
10265000075	LOCKHART J M AL	00110AAD6	AEP TEXAS CENTRAL 5.17%	230,000.00	249,950.20	229,881.59
10265000075	LOCKHART J M AL	00206RAD4	AT&T INC 6.5%	80,000.00	85,960.80	79,768.00
10265000075	LOCKHART J M AL	00206R102	AT & T INC	18,960.00	512,109.60	660,070.74
10265000075	LOCKHART J M AL	002451AA0	AXA FINL INC 7.75%	145,000.00	151,194.40	157,774.50
10265000075	LOCKHART J M AL	00817YAD0	AETNA INC 5.75%	105,000.00	110,578.65	104,932.30
10265000075	LOCKHART J M AL	018581108	ALLIANCE DATA SYS CORP	4,690.00	286,465.20	284,172.56
10265000075	LOCKHART J M AL	03076C106	AMERIPRISE FINANCIAL INC	5,330.00	193,638.90	102,164.37
10265000075	LOCKHART J M AL	031162100	AMGEN INC	6,770.00	407,757.10	371,147.72
10265000075	LOCKHART J M AL	037411105	APACHE CORP	5,610.00	515,166.30	371,439.52
10265000075	LOCKHART J M AL	037833100	APPLE INC	4,320.00	800,712.00	722,892.25
10265000075	LOCKHART J M AL	052800109	AUTOLIV INC	6,400.00	215,040.00	181,120.34
10265000075	LOCKHART J M AL	05569M509	BNY MELLON MID CAP STK FD CL	483,865.00	4,432,203.41	5,551,200.59
10265000075	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	5,618.67	5,618.67	5,618.67
10265000075	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	976,841.37	976,841.37	976,841.37
10265000075	LOCKHART J M AL	05569M806	BNY MELLON SMALL CAP STK FD	227,247.24	2,058,859.99	3,294,768.43
10265000075	LOCKHART J M AL	05569M855	BNY MELLON EMERGING MARKETS	263,153.82	2,507,855.91	3,824,746.50
10265000075	LOCKHART J M AL	060505CL6	BANK OF AMERICA CORP 5.75%	270,000.00	265,798.80	278,299.80
10265000075	LOCKHART J M AL	060505104	BANK OF AMERICA CORP	36,930.00	624,855.60	478,712.74
10265000075	LOCKHART J M AL	06739FGF2	BARCLAYS BANK PLC 5.0%	230,000.00	232,937.10	229,703.30
10265000075	LOCKHART J M AL	09247XAC5	BLACKROCK INC 6.25%	130,000.00	140,617.10	128,954.80
10265000075	LOCKHART J M AL	09247X101	BLACKROCK INC	1,050.00	227,661.00	157,854.90
10265000075	LOCKHART J M AL	111320107	BROADCOM CORP CL A	6,830.00	209,612.70	109,602.38
10265000075	LOCKHART J M AL	12513YAC4	CD 2007-CD4 A2B 5.205%	90,000.00	89,576.10	90,449.27
10265000075	LOCKHART J M AL	125509109	CIGNA CORP	5,590.00	157,023.10	138,143.36
10265000075	LOCKHART J M AL	125565AD3	CITEC 2006-VT2 A4 5.05%	140,905.13	141,077.03	140,876.91
10265000075	LOCKHART J M AL	12626PAE3	CRH AMERICA INC 5.3%	155,000.00	159,980.15	149,267.55
10265000075	LOCKHART J M AL	126650100	CVS CAREMARK CORP	20,020.00	715,514.80	754,759.63
10265000075	LOCKHART J M AL	13063A5G5	CALIFORNIA ST 7.55%	70,000.00	78,098.30	70,963.20
10265000075	LOCKHART J M AL	171232101	CHUBB CORP	5,650.00	284,816.50	293,627.78
10265000075	LOCKHART J M AL	17275RAC6	CISCO SYSTEMS INC 5.5%	135,000.00	148,655.25	140,061.15
10265000075	LOCKHART J M AL	17275R102	CISCO SYSTEMS INC	29,970.00	705,493.80	652,225.05
10265000075	LOCKHART J M AL	172967EM9	CITIGROUP INC 6.125%	110,000.00	109,213.50	108,950.95
10265000075	LOCKHART J M AL	19075CAB9	CWCI 2007-C2 A2 5.334%	155,000.00	153,078.00	155,773.14
10265000075	LOCKHART J M AL	191219104	COCA COLA ENTERPRISES INC	12,020.00	257,348.20	274,488.36
10265000075	LOCKHART J M AL	20030NAL5	COMCAST CORP 5.9%	160,000.00	171,952.00	156,841.60
10265000075	LOCKHART J M AL	20825C104	CONOCOPHILLIPS	8,180.00	369,408.80	246,273.79

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	22545YAB7	CSMC 2007-C2 A2 5 448%	165,000.00	164,346.60	165,300.00
10265000075	LOCKHART J M AL	231021106	CUMMINS INC	6,110.00	273,789.10	208,460.85
10265000075	LOCKHART J M AL	235851102	DANAHER CORP	2,710.00	182,437.20	147,972.77
10265000075	LOCKHART J M AL	244217BG9	DEERE JOHN CAP CORP NT 7.0%	130,000.00	145,060.50	138,612.65
10265000075	LOCKHART J M AL	25244SAD3	DIAGEO FINANCE BV 5.5%	105,000.00	114,061.50	105,172.65
10265000075	LOCKHART J M AL	263534109	DU PONT (E I) DE NEMOURS	4,670.00	150,093.80	124,561.05
10265000075	LOCKHART J M AL	268648102	E M C CORP MASS	24,800.00	422,592.00	366,907.69
10265000075	LOCKHART J M AL	30161N101	EXELON CORP	6,860.00	340,393.20	197,410.56
10265000075	LOCKHART J M AL	30231G102	EXXON MOBIL CORP	13,010.00	892,616.10	561,781.82
10265000075	LOCKHART J M AL	3128KDXP5	FHLMC GOLD # A51586 7 0%	70,505.61	76,507.05	72,444.52
10265000075	LOCKHART J M AL	3128KY4L0	FHLMC GOLD A68027 6 0%	243,440.46	257,530.79	246,255.23
10265000075	LOCKHART J M AL	3128L1KB5	FHLMC GOLD A69290 6 0%	218,881.40	231,550.26	221,403.67
10265000075	LOCKHART J M AL	3128L15M8	FHLMC GOLD A69852 5 5%	273,149.35	286,309.69	271,997.78
10265000075	LOCKHART J M AL	3128M1BF5	FHLMC GOLD POOL G11938 4 5%	52,386.15	54,847.25	51,394.90
10265000075	LOCKHART J M AL	3128M6HA9	FHLMC GOLD G04425 6 0%	25,816.28	27,310.53	26,727.93
10265000075	LOCKHART J M AL	3128M6SG4	FHLMC GOLD G04719 5 5%	263,897.43	276,817.85	264,639.66
10265000075	LOCKHART J M AL	3128M7N28	FHLMC GOLD PL# G05509 6 0%	251,859.34	266,436.96	262,027.97
10265000075	LOCKHART J M AL	3128M7Q90	FHLMC GOLD G05580 6 5%	300,187.30	320,202.89	320,074.71
10265000075	LOCKHART J M AL	3128P7J79	FHLMC GOLD C91186 5 0%	113,340.13	118,412.10	110,585.81
10265000075	LOCKHART J M AL	3128P7KF9	FHLMC GOLD C91194 5 0%	106,625.89	111,397.40	104,077.39
10265000075	LOCKHART J M AL	3128QHSN1	FHLMC POOL # 1N142 5 77%	170,794.89	180,880.33	171,675.54
10265000075	LOCKHART J M AL	3128X5V70	FED HOME LN MTGE CORP 5.5%	130,000.00	138,552.70	129,902.50
10265000075	LOCKHART J M AL	3128X6DE3	FEDERAL HM LN MTG CORP 5 9%	195,000.00	208,782.60	194,596.35
10265000075	LOCKHART J M AL	3128X8WFS	FED HOME LOAN MTGE COR 3 0%	290,000.00	290,582.90	290,000.00
10265000075	LOCKHART J M AL	3128X8XS6	FED HOME LOAN MTG CORP 2 0%	115,000.00	115,991.30	114,827.50
10265000075	LOCKHART J M AL	31315PMD8	FED AGR MTGE CORP 2 1%	165,000.00	167,011.35	165,000.00
10265000075	LOCKHART J M AL	3133XKJW6	FEDERAL HM LN BK 5.65%	150,000.00	160,219.50	149,827.50
10265000075	LOCKHART J M AL	3133XSAE8	FED HOME LOAN BANK 3.625%	220,000.00	231,756.80	219,371.30
10265000075	LOCKHART J M AL	31331GL80	FED FARM CREDIT BANK 3 0%	235,000.00	239,333.40	234,702.29
10265000075	LOCKHART J M AL	31331YZ86	FEDL FARM CR BK 3 875%	345,000.00	352,117.35	344,527.35
10265000075	LOCKHART J M AL	31359M5U3	FEDERAL NATL MTG ASSN 5 25%	200,000.00	211,562.00	196,960.00
10265000075	LOCKHART J M AL	31359M7M9	FEDL NATL MTGE ASSN 5 375%	20,503.23	22,561.75	21,092.70
10265000075	LOCKHART J M AL	31371KQ87	FNMA POOL # 254379 7 0%	57,839.61	61,458.06	58,428.99
10265000075	LOCKHART J M AL	31371LTV1	FNMA POOL # 255364 6 0%	212,437.73	223,104.23	211,567.12
10265000075	LOCKHART J M AL	31371MCF2	FNMA POOL 255770 5 5%	130,603.03	139,100.06	131,630.13
10265000075	LOCKHART J M AL	31385XD95	FNMA POOL # 555528 6 0%	35,627.44	39,263.22	37,275.19
10265000075	LOCKHART J M AL	31390BM70	FNMA POOL # 641282 7 0%	12,052.42	13,456.17	12,801.92
10265000075	LOCKHART J M AL	31390MFS8	FNMA POOL # 650077 7 5%			

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	31398AY2	FED NATL MTGE ASSN 3 0%	120,000 00	121,987.20	119,676.00
10265000075	LOCKHART J M AL	31403C6L0	FNMA POOL 745275 5 0%	54,655 90	56,656.31	55,988.15
10265000075	LOCKHART J M AL	31403DDX4	FNMA POOL #745418 5 5%	199,899 15	209,936.09	198,029.78
10265000075	LOCKHART J M AL	31403DT33	FNMA POOL 745870 5 0%	256,469.03	265,855.80	256,709.47
10265000075	LOCKHART J M AL	31407JDR0	FNMA POOL 831812 6 0%	102,457 37	108,419.36	103,273.84
10265000075	LOCKHART J M AL	31407RV50	FNMA POOL #838636 5 5%	252,967 18	265,668.66	252,977.72
10265000075	LOCKHART J M AL	31410FYK5	FNMA POOL # 888214 5 0%	80,004.74	84,798.62	81,267.32
10265000075	LOCKHART J M AL	31410FZL8	FNMA POOL # 888279 4 5%	181,612.72	185,112.40	170,869.57
10265000075	LOCKHART J M AL	31410GTY9	FNMA POOL 888967 6 0%	256,854 47	273,275.18	260,667.16
10265000075	LOCKHART J M AL	31410G7C1	FNMA POOL 889291 5 0%	235,194 16	247,118.50	243,977.20
10265000075	LOCKHART J M AL	31410KJR6	FNMA POOL # 889572 5 5%	67,741 53	70,994.48	70,345.34
10265000075	LOCKHART J M AL	31410KMR2	FNMA POOL 889668 6 0%	227,280 00	239,815.86	227,244.49
10265000075	LOCKHART J M AL	31410WQC5	FNMA POOL # 899651 6 5%	139,899 15	149,763.44	143,713.01
10265000075	LOCKHART J M AL	31411X5D3	FNMA POOL 918044 5 96%	200,462 99	211,426.31	202,091.76
10265000075	LOCKHART J M AL	31412HRS0	FNMA POOL # 925797 6 5%	61,714.47	66,065.96	63,980.55
10265000075	LOCKHART J M AL	31412PEY3	FNMA POOL # 930851 4 0%	155,168 13	158,094.60	158,029.06
10265000075	LOCKHART J M AL	31412PG96	FNMA POOL # 930924 4 5%	394,987 21	400,623.68	397,702.75
10265000075	LOCKHART J M AL	31412VC6	FNMA POOL # 936591 5 66%	204,582.95	215,272.41	206,309.12
10265000075	LOCKHART J M AL	31413FKZ4	FNMA POOL # 944 6 022%	115,985 68	122,911.18	115,913.18
10265000075	LOCKHART J M AL	31413MC70	FNMA POOL 949294 6 0%	172,012.71	181,860.44	172,462.91
10265000075	LOCKHART J M AL	31414CGL6	FNMA POOL # 962003 5 5%	208,302 03	218,206.79	207,833.99
10265000075	LOCKHART J M AL	31414CRW0	FNMA POOL 962301 4 5%	288,645 36	299,501.31	297,079.21
10265000075	LOCKHART J M AL	31414HKV8	FNMA POOL 966608 5 5%	265,224 30	277,835.72	265,431.43
10265000075	LOCKHART J M AL	31414H6X0	FNMA POOL # 967186 6 5%	80,292 09	85,953.49	83,290.51
10265000075	LOCKHART J M AL	31416SKB6	FNMA POOL AA8389 4 5%	245,537.72	249,041.54	238,971.59
10265000075	LOCKHART J M AL	31428X106	FEDEX CORP	3,240 00	243,712.80	205,913.65
10265000075	LOCKHART J M AL	320517105	FIRST HORIZON NATIONAL CORP	16,817 00	222,455.28	180,160.12
10265000075	LOCKHART J M AL	35242XAD3	FRNK 2007-1 A4 5.03%	140,000 00	144,699.80	139,986.69
10265000075	LOCKHART J M AL	354613101	FRANKLIN RES INC	2,150 00	216,290.00	109,906.71
10265000075	LOCKHART J M AL	36241KA73	GNMA POOL # 781830 5 0%	246,098 98	256,297.32	240,298.92
10265000075	LOCKHART J M AL	36241KGU6	GNMA POOL # 782011 5 0%	110,850 11	115,199.87	108,848.47
10265000075	LOCKHART J M AL	36241KKS6	GNMA POOL # 782105 5 0%	204,188 47	212,096.69	200,596.26
10265000075	LOCKHART J M AL	36292DRD6	GNMA POOL # 645884 5 5%	117,424.96	123,626.17	117,406.60
10265000075	LOCKHART J M AL	36296A4Y7	GNMA I POOL 685839 5 0%	377,338 72	391,334.21	372,012.50
10265000075	LOCKHART J M AL	36296BEK4	GNMA POOL 686038 6 5%	90,984 31	96,744.53	93,799.15
10265000075	LOCKHART J M AL	36296DER5	GNMA POOL #687844 6 5%	150,617 12	160,152.69	154,547.30
10265000075	LOCKHART J M AL	369604103	GENERAL ELECTRIC COMPANY	30,120 00	494,570.40	529,562.02
10265000075	LOCKHART J M AL	36962G3H5	GENERAL ELEC CAP CRP 5 625%	130,000 00	131,628.90	121,893.20

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	370334BH6	GENERAL MILLS INC 5 65%	45,000.00	48,736.35	45,454.65
10265000075	LOCKHART J M AL	375558103	GILEAD SCIENCES INC	5,040.00	234,360.00	245,668.75
10265000075	LOCKHART J M AL	38141GFD1	GOLDMAN SACHS GRP 6 75%	110,000.00	113,523.30	110,373.80
10265000075	LOCKHART J M AL	38259PS08	GOOGLE INC - CL A	1,190.00	590,061.50	534,230.66
10265000075	LOCKHART J M AL	40429CCS9	HSBC FINANCE CORP 5 0%	310,000.00	311,187.30	291,198.30
10265000075	LOCKHART J M AL	406216101	HALLIBURTON CO	8,077.00	219,048.24	229,077.06
10265000075	LOCKHART J M AL	41283ABY4	HDMOT 2005-3 A2 4 41%	19,474.78	19,860.58	19,572.14
10265000075	LOCKHART J M AL	41283UAD7	HDMOT 2007-1 A4 5 21%	95,000.00	99,361.45	94,986.41
10265000075	LOCKHART J M AL	42809H107	HESS CORP	8,288.00	443,076.48	342,725.47
10265000075	LOCKHART J M AL	428236103	HEWLETT PACKARD CO	11,920.00	562,743.20	529,087.50
10265000075	LOCKHART J M AL	437076102	HOME DEPOT INC	20,790.00	553,845.60	506,499.07
10265000075	LOCKHART J M AL	43812RAD0	HAROT 2006-3 A4 5 11%	180,000.00	184,163.40	179,966.21
10265000075	LOCKHART J M AL	438125AD8	HAROT 2007-1 A4 5 09%	45,000.00	46,611.00	44,989.67
10265000075	LOCKHART J M AL	438516106	HONEYWELL INTL INC	8,130.00	302,029.50	292,511.57
10265000075	LOCKHART J M AL	441060100	HOSPIRA INC	6,940.00	309,524.00	275,617.68
10265000075	LOCKHART J M AL	44329FAD0	HAT 2007-1 A4 5 33%	115,000.00	116,506.50	115,994.19
10265000075	LOCKHART J M AL	44920DAD8	HART 2006-B A4 5 15%	105,000.00	109,746.00	104,978.18
10265000075	LOCKHART J M AL	459200AM3	I B M 7 000%	55,000.00	66,094.60	63,460.65
10265000075	LOCKHART J M AL	459200101	INTERNATIONAL BUSINESS MACHI	3,170.00	379,163.70	330,884.13
10265000075	LOCKHART J M AL	461202AA1	INTUIT INC 5 4%	130,000.00	136,436.30	129,296.20
10265000075	LOCKHART J M AL	46625HGT1	JP MORGAN CHASE & CO 5 375%	55,000.00	59,179.45	54,952.15
10265000075	LOCKHART J M AL	46625H100	JP MORGAN CHASE & CO	16,385.00	717,990.70	375,568.61
10265000075	LOCKHART J M AL	48203R104	JUNIPER NETWORKS INC	6,120.00	165,362.40	95,776.05
10265000075	LOCKHART J M AL	48242W106	KBR INC	8,798.00	204,905.42	140,261.18
10265000075	LOCKHART J M AL	50180JAB1	LBUBS 2007-C2 A2 5 303%	40,000.00	39,574.40	40,198.54
10265000075	LOCKHART J M AL	544147101	LORILLARD INC	3,690.00	274,167.00	226,493.31
10265000075	LOCKHART J M AL	58155Q103	MCKESSON CORPORATION	2,450.00	145,897.50	111,612.74
10265000075	LOCKHART J M AL	585055106	MEDTRONIC INC	6,340.00	233,312.00	321,281.68
10265000075	LOCKHART J M AL	589331107	MERCK & CO INC	4,500.00	142,335.00	123,499.80
10265000075	LOCKHART J M AL	59156RAT5	MET LIFE GLOB FNDG 7 717%	130,000.00	153,046.40	132,646.80
10265000075	LOCKHART J M AL	594918104	MICROSOFT CORPORATION	15,644.00	402,363.68	146,929.89
10265000075	LOCKHART J M AL	617446448	MORGAN STANLEY	10,510.00	324,548.80	284,331.73
10265000075	LOCKHART J M AL	61748AAE6	MORGAN STANLEY GLOB 4 75%	225,000.00	223,339.50	211,261.40
10265000075	LOCKHART J M AL	65248E203	NEWS CORP INC	35,010.00	489,789.90	650,881.67
10265000075	LOCKHART J M AL	65248ZBN9	NEWS AMERICA INC 6 15%	65,000.00	63,599.25	61,053.85
10265000075	LOCKHART J M AL	65480AAD1	NALT 2006-A A4 5 1%	15,453.27	15,475.06	15,449.16
10265000075	LOCKHART J M AL	674599105	OCCIDENTAL PETROLEUM CORP	3,480.00	272,832.00	193,231.14
10265000075	LOCKHART J M AL	681919106	OMNICOM GROUP INC	7,200.00	265,968.00	365,240.83

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	68389XAC9	ORACLE CORP 5 75%	205,000.00	225,877.20	204,903.65
10265000075	LOCKHART J M AL	68389X105	ORACLE CORP	19,290.00	402,003.60	332,802.84
10265000075	LOCKHART J M AL	693476BB8	PNC FUNDING CORP 5 625%	130,000.00	129,918.70	129,413.70
10265000075	LOCKHART J M AL	701094104	PARKER HANNIFIN CORP	4,560.00	236,390.40	177,921.64
10265000075	LOCKHART J M AL	713448108	PEPSICO INC	8,326.00	488,403.16	235,977.92
10265000075	LOCKHART J M AL	717081103	PFIZER INC	44,696.00	739,718.80	776,552.57
10265000075	LOCKHART J M AL	74005P104	PRAXAIR INC	3,210.00	262,224.90	142,394.47
10265000075	LOCKHART J M AL	742718109	PROCTER & GAMBLE CO	6,670.00	386,326.40	278,959.11
10265000075	LOCKHART J M AL	74432QBJ3	PRUDENTIAL FINL INC 4 75%	80,000.00	79,438.40	79,813.60
10265000075	LOCKHART J M AL	755111507	RAYTHEON CO	3,700.00	177,489.00	191,856.81
10265000075	LOCKHART J M AL	77531QAD0	ROGERS WIRELESS INC 6 375%	200,000.00	220,788.00	210,904.00
10265000075	LOCKHART J M AL	78387GAK9	SBC COMMUNICATIONS 5 875%	130,000.00	142,282.40	131,524.40
10265000075	LOCKHART J M AL	790849103	ST JUDE MEDICAL INC	3,320.00	129,513.20	132,262.60
10265000075	LOCKHART J M AL	806605101	SCHERING PLOUGH CORP	21,010.00	593,532.50	517,572.56
10265000075	LOCKHART J M AL	808513105	SCHWAB CHARLES CORP NEW	9,380.00	179,627.00	142,795.97
10265000075	LOCKHART J M AL	816851109	SEMPRA ENERGY	9,310.00	463,731.10	567,670.02
10265000075	LOCKHART J M AL	828807BS5	SIMON PROPERTY GRP LP 5 75%	135,000.00	141,065.55	134,813.65
10265000075	LOCKHART J M AL	842400EU3	SOUTHERN CAL EDISON 4 65%	100,000.00	106,882.00	99,658.00
10265000075	LOCKHART J M AL	857477103	STATE STREET CORP	6,030.00	317,178.00	259,586.68
10265000075	LOCKHART J M AL	874039100	TAIWAN SEMICONDUCTOR MFG CO	11,939.00	130,851.44	92,475.26
10265000075	LOCKHART J M AL	87612E106	TARGET CORP	11,170.00	521,415.60	454,730.43
10265000075	LOCKHART J M AL	87938WAJ2	TELEFONICA EMISIONES 4 949%	95,000.00	100,776.95	95,000.00
10265000075	LOCKHART J M AL	883203101	TEXTRON INC	13,870.00	263,252.60	435,734.64
10265000075	LOCKHART J M AL	883556102	THERMO FISHER SCIENTIFIC INC	4,310.00	188,217.70	192,147.80
10265000075	LOCKHART J M AL	887317303	TIME WARNER INC	7,530.00	216,713.40	161,227.83
10265000075	LOCKHART J M AL	88732JAS7	TIME WARNER CABLE INC 8 25%	130,000.00	157,131.00	142,310.70
10265000075	LOCKHART J M AL	88732J207	TIME WARNER CABLE INC	1	43.09	28.08
10265000075	LOCKHART J M AL	91086QAU2	UNITED MEXICAN STATE 5 625%	195,000.00	202,410.00	192,109.65
10265000075	LOCKHART J M AL	912810EQ7	U S TREASURY NOTE 6 25%	150,000.00	188,016.00	171,761.72
10265000075	LOCKHART J M AL	912810PS1	US TREAS-CPI INFLAT 2 375%	277,659.20	291,803.16	278,193.22
10265000075	LOCKHART J M AL	912828AP5	UNITED STATES TREASURY 4 0%	860,000.00	927,252.00	921,954.25
10265000075	LOCKHART J M AL	912828BH2	UNITED STATES TREAS 4 25%	510,000.00	556,098.90	555,019.94
10265000075	LOCKHART J M AL	912828BR0	UNITED STATES TREAS 4 25%	445,000.00	485,988.95	476,225.27
10265000075	LOCKHART J M AL	912828EN6	U S TREASURY NOTE 4 5%	190,000.00	209,490.20	208,621.27
10265000075	LOCKHART J M AL	912828FF2	U S TREASURY NOTE 5 125%	260,000.00	296,563.80	284,286.82
10265000075	LOCKHART J M AL	912828FS4	U S TREASURY NOTE 4 625%	430,000.00	460,383.80	437,136.30
10265000075	LOCKHART J M AL	912828GD6	U S INFL IX BD 2 375%	282,998.80	301,127.70	287,658.95
10265000075	LOCKHART J M AL	912828GK0	U S TREASURY NOTE 4 625%	1,270,000.00	1,375,270.30	1,295,163.48

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	912828GS3	U S TREASURY NT 4.5%	165,000.00	181,100.70	159,147.66
10265000075	LOCKHART J M AL	912828HJ2	U S TREASURY NT 3.125%	591,000.00	593,860.44	594,572.31
10265000075	LOCKHART J M AL	912828HW3	U S TSY INFL IDX BD 0 625%	127,363.75	127,084.82	121,390.13
10265000075	LOCKHART J M AL	912828HZ6	U S TREASURY NT 3.875%	30,000.00	31,441.50	29,946.09
10265000075	LOCKHART J M AL	912828JE1	U S TREASURY INFL IN 1 375%	209,729.10	207,631.81	205,443.13
10265000075	LOCKHART J M AL	912828KW9	U S TREASURY NOTE 3.25%	95,000.00	97,322.75	94,540.22
10265000075	LOCKHART J M AL	913017BP3	UNITED TECHNOLOGIES 6 125%	140,000.00	161,285.60	140,142.30
10265000075	LOCKHART J M AL	91912E105	VALE SA-SP ADR	12,680.00	293,288.40	181,445.20
10265000075	LOCKHART J M AL	921909800	VANGUARD INST DEV MKTS ID-IS	561,550.70	5,284,192.15	7,889,787.44
10265000075	LOCKHART J M AL	92343VAL8	VERIZON COMMUNICATIONS 5 5%	210,000.00	220,174.50	202,836.15
10265000075	LOCKHART J M AL	92532F100	VERTEX PHARMACEUTICALS INC	8,790.00	333,141.00	236,140.87
10265000075	LOCKHART J M AL	92826C839	VISA INC-CLASS A SHRS	2,440.00	168,628.40	107,062.08
10265000075	LOCKHART J M AL	931142CK7	WAL-MART STORES INC 6 5%	210,000.00	245,093.10	212,228.10
10265000075	LOCKHART J M AL	949746101	WELLS FARGO & COMPANY	10,970.00	309,134.60	260,477.54
10265000075	LOCKHART J M AL	963320106	WHIRLPOOL CORP	3,050.00	213,378.00	199,473.35
10265000075	LOCKHART J M AL	98385X106	XTO ENERGY INC	10,685.00	441,504.20	170,752.16
10265000075	LOCKHART J M AL	9934AA008	MELLON OPTIMA L/S STRATEGY F	4,934,269.89	4,934,269.89	4,734,585.67
TOTAL FOR ACCT#10265000075						71,351,651.86

Line 11 (990-PF) - Other Income

		-1,257	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	INCOME FROM PARTNERSHIP	-17,664		
2	OTHER INCOME	16,407		
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 18 (990-PF) - Taxes

		55,164	28,264	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	28,264	28,264		
2	EXCISE TAXES	26,865			
3	OTHER TAXES	35			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

192,647

191,641

0

1,006

	Description	Revenue and expenses per books	Net investment income	Adjusted net income	Disbursements for charitable purposes
1		0	0	0	0
2	MELLON OPTIMA OTHER DEDUCTIONS	191,641	191,641		
3	OTHER FEES	1,006			1,006
4					
5					
6					
7					
8					
9					
10					

Part II, Line 13 (990-PF) - Investments - Other

			72,513,344	65,634,607	64,007,865
	Item or Category	Basis of Valuation	(a) Book value beg of year	(b) Book value end of year	(c) FMV end of year
1	FIXED INCOME		26,700,115	23,426,959	24,411,357
2	EQUITIES		45,813,229	42,207,648	39,596,508
3					
4					
5					
6					
7					
8					
9					
10					

Part II, Line 15 (990-PF) - Other Assets

		4,734,585	4,734,586	4,934,270
	Description	(a) Beginning balance	(b) Ending balance	(c) Fair market value
1	MELLON OPTIMA STRATEGY FUND	4,734,585	4,734,586	4,934,270
2				
3				
4				
5				
6				
7				
8				
9				
10				

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
1	ABBOTT LABORATORIES		12/19/2003	5/1/2009	199,283	0	209,541
2	ABBOTT LABORATORIES		12/26/2008	5/1/2009	5,800	0	7,371
3	ADOBE SYSTEMS INC		3/26/2008	2/23/2009	63,885	0	137,048
4	ADOBE SYSTEMS INC		3/26/2008	2/23/2009	44,360	0	95,559
5	ADOBE SYSTEMS INC		4/29/2008	2/23/2009	1,199	0	2,643
6	ADOBE SYSTEMS INC		12/26/2008	2/23/2009	3,768	0	4,662
7	AETNA INC		8/8/2008	3/5/2009	11,304	0	25,810
8	AETNA INC		8/11/2008	3/5/2009	37,473	0	84,536
9	AETNA INC		7/24/2008	6/15/2009	40,233	0	71,181
10	AETNA INC		12/26/2008	6/15/2009	9,736	0	11,494
11	AETNA INC		7/23/2008	6/15/2009	7,896	0	14,202
12	AETNA INC		8/11/2008	6/15/2009	3,846	0	7,423
13	AETNA INC		7/24/2008	6/15/2009	59,144	0	104,708
14	BANK OF AMERICA CORP		5/2/2006	1/26/2009	40,988	0	305,133
15	BANK OF AMERICA CORP		1/18/2007	1/26/2009	33,935	0	272,549
16	BANK OF AMERICA CORP		5/22/2006	1/26/2009	4,125	0	30,105
17	BANK OF AMERICA CORP		10/29/2006	2/6/2009	35,233	0	268,184
18	BANK OF AMERICA CORP		5/22/2006	2/6/2009	9,441	0	74,778
19	BANK OF AMERICA CORP		10/14/2008	2/6/2009	15,725	0	66,689
20	GNMA I POOL 685839 5 0%	4/15/38	4/25/2008	8/15/2009	6,244	0	6,165
21	GNMA I POOL 685839 5 0%	4/15/38	6/27/2008	8/15/2009	1,093	0	1,066
22	GNMA I POOL 685839 5 0%	4/15/38	4/25/2008	9/15/2009	6,586	0	6,505
23	GNMA I POOL 685839 5 0%	4/15/38	6/27/2008	9/15/2009	1,153	0	1,125
24	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	1/15/2009	5,168	0	5,328
25	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	2/15/2009	1,043	0	1,075
26	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	3/15/2009	10,162	0	10,476
27	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	4/15/2009	23,316	0	24,038
28	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	5/15/2009	18,590	0	19,165
29	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	6/15/2009	11,657	0	12,017
30	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	7/15/2009	5,554	0	5,726
31	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	8/15/2009	8,711	0	8,980
32	GNMA POOL 686038 6 5%	4/15/38	6/23/2008	9/15/2009	3,146	0	3,243
33	GNMA I POOL # 687835 6 0%	8/15/38	10/3/2008	1/15/2009	8,718	0	8,861
34	GNMA I POOL # 687835 6 0%	8/15/38	10/3/2008	2/15/2009	13,900	0	14,128
35	GNMA I POOL # 687835 6 0%	8/15/38	10/3/2008	3/15/2009	9,534	0	9,691
36	GNMA I POOL # 687835 6 0%	8/15/38	10/3/2008	4/15/2009	14,623	0	14,863
37	COLGATE-PALMOLIVE CO		8/8/2008	8/28/2009	49,099	0	52,676
38	COLGATE-PALMOLIVE CO		8/8/2008	8/28/2009	41,753	0	44,554
39	COLGATE-PALMOLIVE CO		8/8/2008	8/31/2009	20,609	0	22,044
40	COLGATE-PALMOLIVE CO		8/8/2008	8/31/2009	39,041	0	41,681
41	COLGATE-PALMOLIVE CO		8/8/2008	8/31/2009	29,701	0	31,746
42	COLGATE-PALMOLIVE CO		8/8/2008	9/1/2009	47,865	0	51,675
43	COLGATE-PALMOLIVE CO		8/8/2008	9/1/2009	19,379	0	20,840
44	COLGATE-PALMOLIVE CO		8/7/2008	9/1/2009	15,849	0	16,707
45	COLGATE-PALMOLIVE CO		8/7/2008	9/2/2009	19,134	0	20,277

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount		(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
Long Term CG Distributions	Short Term CG Distributions									
		525,178	0							
46				COLGATE-PALMOLIVE CO		8/7/2008	9/2/2009	8,385	0	8,885
47				COLGATE-PALMOLIVE CO		12/26/2008	9/2/2009	15,050	0	14,282
48				CONOCOPHILLIPS		1/18/2007	3/17/2009	59,311	0	100,654
49				CONOCOPHILLIPS		12/26/2008	3/17/2009	2,611	0	3,405
50				CONOCOPHILLIPS		5/17/2001	3/17/2009	19,037	0	16,844
51				CONOCOPHILLIPS		12/26/2008	3/17/2009	7,839	0	10,216
52				CONOCOPHILLIPS		5/17/2001	3/17/2009	12,692	0	40,000
53				COUNTRYWIDE HOME LNS 6.25% 4/1/22237LHE5		8/14/2007	4/15/2009	40,000	0	75,000
54				COUNTRYWIDE HOME LNS 5.625% 7/1/22237LMY5		8/8/2007	7/15/2009	93,228	0	101,501
55				DARDEN RESTAURANTS INC		5/8/2008	5/21/2009	20,322	0	22,483
56				DARDEN RESTAURANTS INC		5/8/2008	5/22/2009	37,366	0	41,424
57				DARDEN RESTAURANTS INC		5/8/2008	5/22/2009	13,439	0	14,961
58				DARDEN RESTAURANTS INC		5/8/2008	5/22/2009	13,766	0	15,390
59				DARDEN RESTAURANTS INC		5/8/2008	5/22/2009	10,489	0	9,088
60				DARDEN RESTAURANTS INC		12/26/2008	5/22/2009	118,395	0	119,537
61				DEVON FING CORP 6.875% 9/30/11 25179SAC4		11/10/2005	5/26/2009	96,944	0	97,803
62				DEVON FING CORP 6.875% 9/30/11 25179SAC4		7/20/2005	1/26/2009	150,000	0	165,036
63				ERP OPERATING LP 6.95% 3/02/11 26884AAM5		1/18/2007	3/16/2009	64,149	0	106,370
64				EMERSON ELECTRIC CO		1/18/2007	3/17/2009	54,225	0	91,924
65				EMERSON ELECTRIC CO		12/26/2008	3/17/2009	7,145	0	9,229
66				EMERSON ELECTRIC CO		1/18/2007	4/14/2009	6,068	0	7,816
67				EXELON CORP		12/26/2008	4/14/2009	10,268	0	11,664
68				EXELON CORP		8/6/2001	4/14/2009	45,740	0	28,202
69				EXELON CORP		4/20/2006	1/15/2009	498	0	501
70				FHLMC GOLD #E99895 5.0% 10/01/18 3128H77G1		4/20/2006	1/15/2009	24,825	0	24,484
71				FHLMC GOLD #E99895 5.0% 10/01/18 3128H77G1		4/22/2004	2/6/2009	7,860	0	7,565
72				FHLMC GOLD #E99895 5.0% 10/01/18 3128H77G1		4/20/2006	2/6/2009	272	0	269
73				FHLMC GOLD #E99895 5.0% 10/01/18 3128H77G1		2/13/2008	2/15/2009	2,894	0	2,974
74				FHLMC GOLD #A51586 7.0% 8/01/36 3128KDXP5		8/8/2006	1/15/2009	5,659	0	5,814
75				FHLMC GOLD #A51586 7.0% 8/01/36 3128KDXP5		8/8/2006	2/15/2009	2,951	0	3,032
76				FHLMC GOLD #A51586 7.0% 8/01/36 3128KDXP5		8/8/2006	3/15/2009	2,745	0	2,820
77				FHLMC GOLD #A51586 7.0% 8/01/36 3128KDXP5		8/8/2006	4/15/2009	67	0	68
78				FHLMC GOLD #A51586 7.0% 8/01/36 3128KDXP5		8/8/2006	5/15/2009	68	0	70
79				FHLMC GOLD #A51586 7.0% 8/01/36 3128KDXP5		8/8/2006	6/15/2009	67	0	69
80				FHLMC GOLD #A51586 7.0% 8/01/36 3128KDXP5		8/8/2006	7/15/2009	68	0	70
81				FHLMC GOLD #A51586 7.0% 8/01/36 3128KDXP5		8/8/2006	8/15/2009	7,620	0	7,745
82				GNMA I POOL # 687835 6.0% 8/15/38 36296DEG9		10/3/2008	5/15/2009	86,407	0	84,574
83				GNMA I POOL # 687835 6.0% 8/15/38 36296DEG9		10/3/2008	6/15/2009	10,328	0	10,497
84				GNMA I POOL # 687835 6.0% 8/15/38 36296DEG9		10/3/2008	6/15/2009	3,680	0	3,741
85				GNMA I POOL # 687835 6.0% 8/15/38 36296DEG9		10/3/2008	7/15/2009	4,135	0	4,202
86				GNMA I POOL # 687835 6.0% 8/15/38 36296DEG9		10/3/2008	8/15/2009	7,029	0	7,144
87				GNMA I POOL # 687835 6.0% 8/15/38 36296DEG9		10/3/2008	9/15/2009	124,310	0	119,462
88				GNMA I POOL # 687835 6.0% 8/15/38 36296DEG9		10/3/2008	9/17/2009	10,494	0	10,768
89				GNMA POOL # 687844 6.5% 8/15/38 36296DER5		8/22/2008	1/15/2009	14,519	0	14,898
90				GNMA POOL # 687844 6.5% 8/15/38 36296DER5		8/22/2008	2/15/2009		0	

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount		(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
Long Term CG Distributions	Short Term CG Distributions									
		525,178	0							
91				GNMA POOL# 687844 6.5% 8/15/38	CUSIP # 36296DER5	8/22/2008	3/15/2009	12,991	0	13,330
92				FHLMC GOLD A68027 6.0% 7/01/37	3128KY4L0	12/7/2007	8/15/2009	8,159	0	8,253
93				FHLMC GOLD A68027 6.0% 7/01/37	3128KY4L0	12/7/2007	9/15/2009	2,428	0	2,456
94				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	1/15/2009	3,519	0	3,500
95				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	2/15/2009	5,349	0	5,321
96				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	3/15/2009	7,511	0	7,471
97				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	4/15/2009	6,472	0	6,444
98				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	5/15/2009	8,813	0	8,776
99				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	6/15/2009	5,734	0	5,709
100				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	7/15/2009	8,021	0	7,987
101				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	8/15/2009	8,322	0	8,287
102				FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	12/7/2007	9/15/2009	5,877	0	5,852
103				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	1/15/2009	308	0	311
104				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	2/15/2009	15,864	0	16,047
105				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	3/15/2009	22,040	0	22,294
106				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	4/15/2009	5,899	0	5,957
107				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	5/15/2009	291	0	294
108				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	6/15/2009	2,704	0	2,735
109				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	7/15/2009	277	0	280
110				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	8/15/2009	3,495	0	3,536
111				FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	12/7/2007	9/15/2009	2,865	0	2,898
112				FHLMC G11938 4 5000% 3/1/2021	3128M1BF5	4/20/2006	1/15/2009	671	0	653
113				FHLMC GOLD POOL G11938 4 5% 3/01/3128M1BF5	3128M1BF5	3/14/2006	2/15/2009	567	0	553
114				FHLMC GOLD POOL G11938 4 5% 3/01/3128M1BF5	3128M1BF5	4/20/2006	2/15/2009	436	0	423
115				FHLMC GOLD POOL G11938 4 5% 3/01/3128M1BF5	3128M1BF5	3/14/2006	3/15/2009	732	0	715
116				FHLMC GOLD POOL G11938 4 5% 3/01/3128M1BF5	3128M1BF5	4/20/2006	3/15/2009	563	0	548
117				INTEL CORP	458140100	3/10/2009	6/5/2009	48,371	0	41,969
118				INTEL CORP	458140100	5/15/2008	6/5/2009	25,181	0	39,615
119				INTEL CORP	458140100	5/16/2008	6/5/2009	92,648	0	145,605
120				INTEL CORP	458140100	12/26/2008	6/5/2009	6,652	0	5,954
121				INTEL CORP	458140100	3/10/2009	6/5/2009	119,175	0	103,378
122				INTERNATIONAL BUSINESS MACHINES	459200101	4/29/2008	8/21/2009	10,774	0	11,049
123				INTERNATIONAL BUSINESS MACHINES	459200101	1/23/2008	8/21/2009	265,747	0	235,919
124				INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	9/21/2006	8/5/2009	43,862	0	55,778
125				INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	9/21/2006	8/19/2009	12,675	0	15,212
126				INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	9/21/2006	9/3/2009	22,000	0	25,354
127				INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	9/21/2006	9/10/2009	35,400	0	40,566
128				INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	8/13/2007	9/10/2009	17,700	0	19,997
129				JOHNSON & JOHNSON	478160104	11/9/2007	1/21/2009	164,741	0	191,910
130				JOHNSON & JOHNSON	478160104	2/5/2008	2/1/2009	159,715	0	181,061
131				JOHNSON & JOHNSON	478160104	12/26/2008	1/21/2009	18,429	0	19,457
132				JOHNSON CONTROLS INC 5.5% 1/15/478366AR8	478366AR8	5/7/2008	7/2/2009	64,219	0	68,809
133				JOHNSON CONTROLS INC 5.5% 1/15/478366AR8	478366AR8	5/7/2008	7/7/2009	46,188	0	49,150
134				JOHNSON CONTROLS INC 5.5% 1/15/478366AR8	478366AR8	6/3/2008	7/7/2009	4,619	0	4,911
135				JOHNSON CONTROLS INC 5.5% 1/15/478366AR8	478366AR8	6/30/2008	7/14/2009	4,638	0	4,818

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Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
136	JOHNSON CONTROLS INC 5.5% 1/15/	478366AR8	7/17/2008	7/14/2009	51,012	0	52,779
137	JOHNSON CONTROLS INC 5.5% 1/15/	478366AR8	6/3/2008	7/14/2009	23,188	0	24,556
138	JOHNSON CONTROLS INC 5.5% 1/15/	478366AR8	6/30/2008	7/14/2009	4,638	0	4,818
139	JUNIPER NETWORKS INC	48203R104	10/29/2008	6/5/2009	83,301	0	64,450
140	JUNIPER NETWORKS INC	48203R104	10/29/2008	6/8/2009	14,541	0	11,549
141	BANK OF AMERICA CORP	060505104	10/14/2008	2/6/2009	1,710	0	7,228
142	BANK OF AMERICA CORP	060505104	10/15/2008	2/6/2009	17,080	0	71,578
143	BANK OF AMERICA CORP	060505104	12/26/2008	2/6/2009	7,970	0	17,641
144	BEAR STEARNS CO INC 4.5% 10/28/11	073902CE6	2/12/2004	9/18/2009	82,866	0	81,758
145	BEST BUY INC	086516101	3/17/2009	9/11/2009	248,535	0	198,575
146	BRITISH SKY BROADCASTS 6.875% 2/23/11	111013AB4	5/12/2005	2/23/2009	90,000	0	96,718
147	CITEC 2006-VT2 A4 5.05% 4/20/14	125565AD3	11/14/2006	6/20/2009	6,932	0	6,931
148	CITEC 2006-VT2 A4 5.05% 4/20/14	125565AD3	11/14/2006	7/20/2009	16,553	0	16,550
149	CITEC 2006-VT2 A4 5.05% 4/20/14	125565AD3	11/14/2006	8/20/2009	17,293	0	17,289
150	CITEC 2006-VT2 A4 5.05% 4/20/14	125565AD3	11/14/2006	9/20/2009	13,317	0	13,314
151	CIT GROUP INC 5.4% 3/07/13	125581AX6	3/20/2007	5/7/2009	27,400	0	40,031
152	CIT GROUP INC 5.4% 3/07/13	125581AX6	3/20/2007	5/29/2009	3,500	0	5,004
153	CIT GROUP INC 5.4% 3/07/13	125581AX6	3/20/2007	5/29/2009	35,000	0	50,034
154	CIT GROUP INC 5.4% 3/07/13	125581AX6	3/20/2007	5/29/2009	24,150	0	35,027
155	CALIFORNIA ST 7.5% 4/01/34	13063A5E0	4/22/2009	4/22/2009	46,704	0	45,331
156	CALIFORNIA ST 7.5% 4/01/34	13063A5E0	4/22/2009	4/23/2009	51,656	0	50,368
157	CALIFORNIA ST 7.55% 4/01/39	13063A5G5	4/22/2009	5/11/2009	25,663	0	25,344
158	CALIFORNIA ST 7.55% 4/01/39	13063A5G5	4/22/2009	5/11/2009	25,697	0	25,344
159	CALIFORNIA ST 7.55% 4/01/39	13063A5G5	4/22/2009	5/11/2009	25,669	0	25,344
160	CHUBB CORP	171232101	1/18/2007	1/21/2009	193,737	0	242,177
161	CISCO SYSTEMS INC	17275R102	4/29/2008	2/23/2009	2,211	0	3,868
162	CISCO SYSTEMS INC	17275R102	2/6/2004	2/23/2009	61,327	0	102,086
163	COACH INC	189754104	10/21/2008	1/21/2009	53,636	0	79,672
164	COACH INC	189754104	10/21/2008	1/21/2009	3,105	0	4,609
165	COACH INC	189754104	10/21/2008	1/23/2009	6,892	0	10,055
166	COACH INC	189754104	10/22/2008	1/23/2009	9,620	0	13,082
167	COACH INC	189754104	10/22/2008	1/23/2009	33,884	0	46,335
168	COACH INC	189754104	12/26/2008	1/23/2009	5,743	0	8,264
169	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	5/10/2007	7/15/2009	3,773	0	3,702
170	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	5/10/2007	8/15/2009	3,494	0	3,431
171	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	5/10/2007	9/15/2009	1,877	0	1,844
172	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	1/15/2009	1,416	0	1,416
173	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	2/15/2009	6,484	0	6,483
174	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	3/15/2009	2,809	0	2,808
175	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	4/15/2009	6,320	0	6,319
176	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	5/15/2009	10,246	0	10,245
177	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	6/15/2009	12,886	0	12,884
178	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	7/15/2009	8,027	0	8,026
179	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	8/15/2009	207	0	207
180	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2/28/2007	9/15/2009	2,995	0	2,994

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount					
		Long Term CG Distributions	Short Term CG Distributions				
		525,178	0				
	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
226	HDMOT 2005-3 A2 4.41% 6/15/12		3/25/2008	5/15/2009	1,752	0	1,760
227	HDMOT 2005-3 A2 4.41% 6/15/12		3/25/2008	6/15/2009	1,516	0	1,524
228	FHLMC GOLD # A51586 7.0% 8/01/36		8/8/2006	9/15/2009	68	0	70
229	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	1/15/2009	904	0	898
230	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	2/15/2009	2,994	0	2,976
231	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	3/15/2009	4,377	0	4,350
232	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	4/15/2009	4,374	0	4,347
233	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	5/15/2009	4,205	0	4,179
234	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	6/15/2009	3,189	0	3,169
235	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	7/15/2009	5,092	0	5,061
236	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	8/15/2009	5,086	0	5,055
237	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	9/1/2009	81,878	0	81,379
238	FHLMC GOLD # 456495 5.5% 1/01/37		3/8/2007	9/15/2009	3,886	0	3,862
239	FHLMC GOLD A68027 6.0% 7/01/37		12/7/2007	1/15/2009	3,767	0	3,811
240	FHLMC GOLD A68027 6.0% 7/01/37		12/7/2007	2/15/2009	841	0	851
241	FHLMC GOLD A68027 6.0% 7/01/37		12/7/2007	3/15/2009	294	0	297
242	FHLMC GOLD A68027 6.0% 7/01/37		12/7/2007	4/15/2009	5,155	0	5,215
243	FHLMC GOLD A68027 6.0% 7/01/37		12/7/2007	5/15/2009	4,163	0	4,211
244	FHLMC GOLD A68027 6.0% 7/01/37		12/7/2007	6/15/2009	3,512	0	3,552
245	FHLMC GOLD A68027 6.0% 7/01/37		12/7/2007	7/15/2009	5,057	0	5,116
246	MC DONALD'S CORPORATION		4/29/2008	3/17/2009	5,852	0	6,616
247	MC DONALD'S CORPORATION		12/26/2008	3/17/2009	9,044	0	10,416
248	MC DONALD'S CORPORATION		4/1/2008	3/17/2009	6,384	0	6,837
249	MC DONALD'S CORPORATION		4/1/2008	5/7/2009	181,429	0	194,297
250	MOLSON COORS BREWING CO-B		10/3/2008	3/13/2009	14,142	0	20,925
251	MOLSON COORS BREWING CO-B		10/6/2008	3/13/2009	64,111	0	92,364
252	MOLSON COORS BREWING CO-B		10/6/2008	3/13/2009	23,885	0	34,531
253	MOLSON COORS BREWING CO-B		12/26/2008	3/13/2009	5,657	0	8,428
254	MOSAIC CO		6/10/2008	4/14/2009	72,510	0	231,184
255	MOSAIC CO		12/26/2008	4/14/2009	3,537	0	2,542
256	NATIONAL OILWELL VARCO INC		12/30/2008	4/23/2009	79,675	0	64,996
257	NATIONAL OILWELL VARCO INC.		12/29/2008	4/24/2009	31,781	0	25,079
258	NATIONAL OILWELL VARCO INC.		12/29/2008	4/24/2009	10,231	0	8,043
259	NATIONAL OILWELL VARCO INC.		12/30/2008	4/24/2009	55,754	0	44,016
260	NEW JERSEY ST TPK AU 7.414% 1/01/12		4/20/2009	4/20/2009	79,026	0	75,000
261	NALT 2006-A A4 5.1% 7/16/12		11/15/2006	6/15/2009	30,675	0	30,675
262	NALT 2006-A A4 5.1% 7/16/12		1/10/2007	6/15/2009	8,627	0	8,617
263	NALT 2006-A A4 5.1% 7/16/12		11/15/2006	7/15/2009	40,118	0	40,118
264	NALT 2006-A A4 5.1% 7/16/12		1/10/2007	7/15/2009	11,283	0	11,270
265	NALT 2006-A A4 5.1% 7/16/12		11/15/2006	8/15/2009	39,296	0	39,296
266	NALT 2006-A A4 5.1% 7/16/12		1/10/2007	8/15/2009	11,052	0	11,039
267	NALT 2006-A A4 5.1% 7/16/12		11/15/2006	9/15/2009	37,849	0	37,849
268	NALT 2006-A A4 5.1% 7/16/12		1/10/2007	9/15/2009	10,645	0	10,633
269	NOKIA CORP-SPON ADR		7/28/2008	7/16/2009	43,075	0	90,942
270	NOKIA CORP-SPON ADR		7/28/2008	7/16/2009	17,737	0	37,505

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		Amount											
		Long Term CG Distributions	Short Term CG Distributions	CUSIP #		(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale		
				525,178									
		(a) Kind(s) of property sold											
316	NOVARTIS AG-ADR			66987V109			9/24/2008	4/24/2009	87,276	0		129,211	
317	NOVARTIS AG-ADR			66987V109			9/25/2008	4/24/2009	9,804	0		14,699	
318	NOVARTIS AG-ADR			66987V109			9/25/2008	4/24/2009	22,262	0		33,420	
319	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			2/7/2005	3/15/2009	3,237	0		3,302	
320	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			4/20/2006	3/15/2009	913	0		895	
321	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			12/18/2006	3/15/2009	332	0		330	
322	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			2/7/2005	4/15/2009	2,611	0		2,663	
323	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			4/20/2006	4/15/2009	736	0		723	
324	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			12/18/2006	4/15/2009	268	0		266	
325	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			2/7/2005	5/15/2009	3,083	0		3,144	
326	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			4/20/2006	5/15/2009	870	0		855	
327	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			12/18/2006	5/15/2009	316	0		314	
328	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			2/7/2005	6/15/2009	3,810	0		3,886	
329	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			4/20/2006	6/15/2009	1,075	0		1,058	
330	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			12/18/2006	6/15/2009	391	0		388	
331	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			2/7/2005	7/15/2009	3,315	0		3,382	
332	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			4/20/2006	2/15/2009	621	0		608	
333	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			12/18/2006	2/15/2009	226	0		224	
334	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			4/20/2006	7/15/2009	935	0		921	
335	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			12/18/2006	7/15/2009	340	0		338	
336	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			2/7/2005	8/15/2009	1,872	0		1,909	
337	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			4/20/2006	8/15/2009	528	0		521	
338	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			12/18/2006	8/15/2009	192	0		191	
339	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			2/7/2005	9/1/2009	105,849	0		107,966	
340	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			12/18/2006	9/1/2009	10,843	0		10,777	
341	FHLMC GOLD # G08046	5.5%	3/01/35	3128MJBQ2			4/20/2006	9/1/2009	28,060	0		27,714	
342	FNMA GOLD G04743	6.0%	9/01/38	3128M6S82			9/26/2008	2/15/2009	7,987	0		8,123	
343	FNMA GOLD G04743	6.0%	9/01/38	3128M6S82			9/26/2008	3/15/2009	8,701	0		8,849	
344	FNMA GOLD G04743	6.0%	9/01/38	3128M6S82			9/26/2008	4/15/2009	16,859	0		17,146	
345	FNMA GOLD G04743	6.0%	9/01/38	3128M6S82			9/26/2008	5/15/2009	15,136	0		15,393	
346	FNMA GOLD G04743	6.0%	9/01/38	3128M6S82			9/26/2008	6/9/2009	203,228	0		206,690	
347	FNMA GOLD G04743	6.0%	9/01/38	3128M6S82			9/30/2008	1/15/2009	4,963	0		5,048	
348	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SSG4			9/30/2008	2/15/2009	3,055	0		3,064	
349	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SSG4			9/30/2008	2/15/2009	6,333	0		6,351	
350	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SSG4			9/30/2008	3/15/2009	8,127	0		8,150	
351	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SSG4			9/30/2008	4/15/2009	10,688	0		10,718	
352	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SSG4			9/30/2008	5/15/2009	8,712	0		8,736	
353	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SSG4			9/30/2008	6/15/2009	7,684	0		7,705	
354	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SSG4			9/30/2008	7/15/2009	9,047	0		9,072	
355	JUNIPER NETWORKS INC			48203R104			10/28/2008	6/8/2009	33,772	0		25,642	
356	KBR INC			48242W106			1/18/2007	9/2/2009	2,017	0		1,679	
357	KBR INC			48242W106			1/18/2007	9/2/2009	2,602	0		2,166	
358	KBR INC			48242W106			1/18/2007	9/2/2009	5,808	0		4,838	
359	KBR INC			48242W106			1/18/2007	9/3/2009	34,510	0		28,845	
360	KBR INC			48242W106			1/18/2007	9/3/2009	8,460	0		7,040	

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount										
		525,178										
		0										
		Long Term CG Distributions										
		Short Term CG Distributions										
	(a) Kind(s) of property sold	CUSIP #	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale				
361	KBR INC	48242W106		1/18/2007	9/3/2009	1,719	0	1,426				
362	KBR INC	48242W106		1/18/2007	9/4/2009	66,171	0	55,091				
363	KEYCORP NEW	493267108		10/14/2008	5/21/2009	16,771	0	36,468				
364	KEYCORP NEW	493267108		10/14/2008	5/21/2009	5,028	0	10,870				
365	KEYCORP NEW	493267108		10/14/2008	5/22/2009	11,377	0	25,364				
366	KEYCORP NEW	493267108		10/15/2008	5/22/2009	20,395	0	45,388				
367	KEYCORP NEW	493267108		10/14/2008	5/22/2009	14,117	0	31,209				
368	KEYCORP NEW	493267108		10/15/2008	5/26/2009	26,261	0	59,156				
369	KEYCORP NEW	493267108		12/26/2008	5/26/2009	5,076	0	7,673				
370	LABORATORY CORP AMER HLDGS	50540R409		4/29/2008	1/21/2009	157,441	0	204,253				
371	LABORATORY CORP AMER HLDGS	50540R409		12/26/2008	1/21/2009	2,307	0	2,499				
372	ESTEE LAUDER COMPANIES CLASS A	518439104		8/14/2008	3/3/2009	10,197	0	24,607				
373	ESTEE LAUDER COMPANIES CLASS A	518439104		8/14/2008	3/3/2009	32,504	0	77,698				
374	ESTEE LAUDER COMPANIES CLASS A	518439104		8/15/2008	3/3/2009	10,431	0	25,230				
375	ESTEE LAUDER COMPANIES CLASS A	518439104		8/14/2008	3/3/2009	16,635	0	39,588				
376	ESTEE LAUDER COMPANIES CLASS A	518439104		8/15/2008	3/3/2009	210	0	515				
377	FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5		3/14/2006	4/15/2009	863	0	843				
378	FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5		4/20/2006	4/15/2009	663	0	646				
379	U S TREASURY NOTE	4.25% 1/15/11		1/2/2009	7/29/2009	141,581	0	145,041				
380	U S TREASURY NOTE	4.25% 1/15/11		1/9/2009	7/29/2009	78,656	0	80,444				
381	U S TREASURY NOTE	4.25% 1/15/11		1/13/2009	7/29/2009	83,900	0	85,932				
382	U S TREASURY NOTE	4.25% 1/15/11		1/23/2009	8/5/2009	52,347	0	53,531				
383	U S TREASURY NOTE	4.25% 1/15/11		1/28/2009	8/5/2009	109,930	0	112,285				
384	U S TREASURY NOTE	4.25% 1/15/11		1/28/2009	8/10/2009	31,404	0	32,081				
385	U S TREASURY NOTE	4.25% 1/15/11		2/12/2009	8/10/2009	57,574	0	58,698				
386	U S TREASURY NOTE	4.25% 1/15/11		2/20/2009	8/10/2009	20,936	0	21,319				
387	U S TREASURY NOTE	4.25% 1/15/11		2/20/2009	8/13/2009	68,130	0	69,286				
388	U S TREASURY NOTE	4.25% 1/15/11		6/1/2009	8/13/2009	52,408	0	52,815				
389	U S TREASURY NOTE	4.25% 1/15/11		6/1/2009	8/19/2009	10,492	0	10,563				
390	U S TREASURY NOTE	5.125% 5/15/19		6/5/2008	6/22/2009	94,526	0	92,550				
391	U S TREASURY NOTE	5.125% 5/15/19		7/9/2009	9/18/2009	73,701	0	73,963				
392	U S TREASURY NOTE	5.125% 5/15/19		3/20/2009	5/18/2009	73,701	0	73,872				
393	U S TREASURY NOTE	4.625% 8/31/11		3/20/2009	5/26/2009	37,741	0	38,050				
394	U S TREASURY NOTE	4.625% 8/31/11		10/7/2008	5/26/2009	26,958	0	27,130				
395	U S TREASURY NOTE	4.625% 8/31/11		3/20/2009	5/26/2009	70,152	0	70,665				
396	U S TREASURY NOTE	4.625% 8/31/11		10/7/2008	8/19/2009	58,891	0	59,686				
397	U S TREASURY NOTE	4.625% 8/31/11		10/7/2008	9/10/2009	21,449	0	21,704				
398	U S TREASURY NOTE	4.625% 8/31/11		3/13/2009	9/10/2009	5,362	0	5,411				
399	U S TREASURY NOTE	4.625% 8/31/11		3/13/2009	9/17/2009	122,991	0	124,461				
400	U S TREASURY NOTE	4.625% 8/31/11		3/13/2009	9/30/2009	21,410	0	21,645				
401	U S TREASURY NOTE	4.625% 8/31/11		5/26/2009	9/30/2009	96,345	0	97,088				
402	U S TREASURY NOTE	4.625% 8/31/11		9/13/2006	9/30/2009	26,763	0	24,925				
403	U S TREASURY NOTE	4.625% 2/29/11		2/11/2009	6/8/2009	43,078	0	43,975				
404	FNMA POOL 255770	5.5% 7/01/35		7/15/2005	2/25/2009	5,385	0	5,436				
405	FNMA POOL 255770	5.5% 7/01/35		4/12/2006	2/25/2009	843	0	826				

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount		(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
Long Term CG Distributions	Short Term CG Distributions	525,178	0							
406	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/20/2006	2/25/2009	328	0	321	
407	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/25/2006	2/25/2009	609	0	594	
408	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	10/30/2006	2/25/2009	1,030	0	1,022	
409	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/15/2005	3/25/2009	9,960	0	10,054	
410	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/12/2006	3/25/2009	1,559	0	1,530	
411	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/25/2006	3/25/2009	606	0	594	
412	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	10/30/2006	3/25/2009	1,126	0	1,100	
413	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/15/2005	4/25/2009	1,905	0	1,892	
414	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/12/2006	4/25/2009	7,937	0	8,012	
415	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/12/2006	4/25/2009	1,242	0	1,221	
416	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/20/2006	4/25/2009	483	0	474	
417	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/25/2006	4/25/2009	897	0	879	
418	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	10/30/2006	4/25/2009	1,518	0	1,509	
419	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/15/2005	5/25/2009	7,506	0	7,577	
420	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/12/2006	5/25/2009	1,175	0	1,157	
421	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/20/2006	5/25/2009	457	0	449	
422	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/25/2006	5/25/2009	849	0	832	
423	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	10/30/2006	5/25/2009	1,436	0	1,428	
424	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/15/2005	6/25/2009	9,187	0	9,274	
425	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/12/2006	6/25/2009	1,438	0	1,417	
426	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/20/2006	6/25/2009	559	0	551	
427	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/25/2006	6/25/2009	1,039	0	1,020	
428	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	10/30/2006	6/25/2009	1,758	0	1,749	
429	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/15/2005	7/25/2009	10,695	0	10,796	
430	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/12/2006	7/25/2009	1,674	0	1,651	
431	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/20/2006	7/25/2009	651	0	642	
432	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/25/2006	7/25/2009	1,209	0	1,189	
433	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	10/30/2006	7/25/2009	2,046	0	2,037	
434	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/15/2005	8/25/2009	5,294	0	5,344	
435	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/12/2006	8/25/2009	829	0	818	
436	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/20/2006	8/25/2009	322	0	318	
437	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/25/2006	8/25/2009	598	0	589	
438	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	10/30/2006	8/25/2009	1,013	0	1,009	
439	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/15/2005	9/1/2009	246,532	0	248,863	
440	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/15/2005	9/25/2009	2,090	0	2,110	
441	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/12/2006	9/25/2009	1,669	0	1,649	
442	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	4/20/2006	9/25/2009	649	0	641	
443	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	7/25/2006	9/25/2009	1,205	0	1,188	
444	FNMA POOL 255770	5.5%	7/01/35	31371MCF2	10/30/2006	9/25/2009	2,040	0	2,033	
445	FNMA POOL # 55528	6.0%	4/01/33	31385XD95	12/7/2005	1/25/2009	1,782	0	1,796	
446	U S TREASURY NT	4.5%	5/15/17	912828GS3	7/23/2007	1/22/2009	148,946	0	125,923	
447	U S TREASURY NT	4.5%	5/15/17	912828GS3	7/23/2007	9/29/2009	43,947	0	38,815	
448	U S TREASURY NOTE	4.0%	8/31/09	912828HB9	6/18/2009	7/10/2009	206,032	0	206,554	
449	U S TREASURY NT	3.875%	5/15/18	912828HZ6	5/15/2008	1/9/2009	83,965	0	74,865	
450	U S TREASURY NT	3.875%	5/15/18	912828HZ6	5/15/2008	5/27/2009	5,162	0	4,991	

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount													
		Long Term CG Distributions	Short Term CG Distributions												
		525,178		0											
	(a) Kind(s) of property sold	CUSIP #	(b) How acquired	(c) Date acquired	(d) Date sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale							
451	PRAXAIR INC	74005P104		12/26/2008	3/10/2009	13,227	0	12,829							
452	PRAXAIR INC	74005P104		2/8/2005	3/10/2009	83,390	0	64,878							
453	QUALCOMM INC	747525103		1/17/2005	8/21/2009	156,725	0	148,901							
454	QUALCOMM INC	747525103		1/18/2007	8/21/2009	40,824	0	33,662							
455	QUALCOMM INC	747525103		11/11/2008	8/21/2009	2,346	0	1,771							
456	QUALCOMM INC	747525103		11/10/2008	8/21/2009	182,534	0	137,624							
457	QUALCOMM INC	747525103		11/10/2008	9/3/2009	90,656	0	71,465							
458	QUALCOMM INC	747525103		12/26/2008	9/3/2009	26,928	0	20,507							
459	ROSS STORES INC	778296103		4/17/2008	6/25/2009	37,006	0	31,358							
460	ROSS STORES INC	778296103		4/17/2008	6/25/2009	21,424	0	18,103							
461	ROSS STORES INC	778296103		4/29/2008	6/25/2009	3,506	0	3,088							
462	ROSS STORES INC	778296103		4/17/2008	6/25/2009	25,319	0	21,456							
463	ROSS STORES INC	778296103		4/16/2008	6/26/2009	113,873	0	97,363							
464	ROSS STORES INC	778296103		12/26/2008	6/26/2009	6,929	0	5,254							
465	ROSS STORES INC	778296103		4/16/2008	6/26/2009	34,807	0	29,690							
466	ST JUDE MEDICAL INC	790849103		11/6/2007	6/19/2009	39,792	0	40,059							
467	ST JUDE MEDICAL INC	790849103		11/6/2007	6/19/2009	66,722	0	67,012							
468	ST JUDE MEDICAL INC	790849103		11/6/2007	6/19/2009	33,321	0	33,585							
469	TAIWAN SEMICONDUCTOR MFG CO A	874039100		3/3/2009	9/9/2009	4	0	3							
470	THERMO FISHER SCIENTIFIC INC.	883556102		1/18/2007	1/21/2009	102,466	0	139,138							
471	THERMO FISHER SCIENTIFIC INC.	883556102		1/18/2007	3/5/2009	48,830	0	69,813							
472	TIME WARNER INC 6.5% 11/15/36	887317AD7		11/8/2006	6/3/2009	16,780	0	19,984							
473	TIME WARNER INC 6.5% 11/15/36	887317AD7		11/9/2006	6/3/2009	37,756	0	45,326							
474	TIME WARNER CABLE INC	88732J207		12/26/2008	4/22/2009	3	0	3							
475	TIME WARNER CABLE INC	88732J207		12/26/2008	6/1/2009	3,243	0	3,028							
476	TIME WARNER CABLE INC	88732J207		12/4/2008	6/1/2009	54,455	0	50,063							
477	TIME WARNER CABLE INC 7.3% 7/01/11	88732JAN8		6/16/2008	4/14/2009	71,780	0	74,780							
478	US BANCORP	902973304		2/29/2008	1/21/2009	42,702	0	109,360							
479	US BANCORP	902973304		2/29/2008	1/21/2009	15,332	0	39,255							
480	US BANCORP	902973304		12/26/2008	1/21/2009	3,041	0	5,786							
481	U S TREASURY BONDS 6.250% 08/15/1912810EQ7			3/29/2006	1/13/2009	33,438	0	28,627							
482	U S TREASURY NOTE 6.25% 8/15/23912810EQ7			3/29/2006	4/20/2009	76,976	0	68,705							
483	U S TREASURY BD 4.5% 2/15/36	912810FT0		8/23/2006	1/2/2009	249,738	0	176,345							
484	U S TREASURY BD 4.5% 2/15/36	912810FT0		8/8/2007	1/2/2009	144,585	0	102,425							
485	UNITED STATES TREASURY 4.0% 11/11912828AP5			1/5/2009	4/9/2009	119,491	0	121,417							
486	FHLMC GOLD C91194 5.0% 7/01/28 3128PKF9			8/20/2008	9/15/2009	1,916	0	1,870							
487	FHLMC POOL # 1N142 5.77001% 4/01/33128QHSN1			5/14/2007	1/15/2009	5,310	0	5,337							
488	FHLMC POOL # 1N142 5.777% 4/01/373128QHSN1			5/14/2007	2/15/2009	4,340	0	4,363							
489	FHLMC POOL # 1N142 5.777% 4/01/373128QHSN1			5/14/2007	3/15/2009	2	0	2							
490	FHLMC POOL # 1N142 5.77699% 4/01/33128QHSN1			5/14/2007	4/15/2009	2,488	0	2,501							
491	FHLMC POOL # 1N142 5.779% 4/01/373128QHSN1			5/14/2007	5/15/2009	7,096	0	7,132							
492	FHLMC POOL # 1N142 5.77399% 4/01/33128QHSN1			5/14/2007	6/15/2009	2,651	0	2,664							
493	FHLMC POOL # 1N142 5.77% 4/01/373128QHSN1			5/14/2007	7/15/2009	2	0	2							
494	FHLMC POOL # 1N142 5.77% 4/01/373128QHSN1			5/14/2007	8/15/2009	2,484	0	2,496							
495	FHLMC POOL # 1N142 5.76707% 4/01/33128QHSN1			5/14/2007	9/15/2009	2	0	2							

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount											
		Long Term CG Distributions	Short Term CG Distributions	CUSIP #		(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale		
496	FED HM LN MTGE CORP 5.375% 1/09/	525,178	0	3128X5WT1		3/8/2007	1/9/2009	130,000	0	129,982			
497	FED HOME LOAN MTG CORP 5.4% 2/0/			3128X5ZC5		2/14/2007	2/2/2009	140,000	0	139,933			
498	FED HM LN MTG CORP 3.875% 9/30/1			3128X7Z80		9/29/2008	4/22/2009	305,000	0	305,302			
499	FHLMC GOLD # G08046 5.5% 3/01/35			3128MJBQ2		9/13/2008	9/15/2009	1,632	0	1,612			
500	FHLMC POOL 1G0359 5.072% 10/01/3			3128NCMG6		1/13/2006	1/15/2009	19	0	19			
501	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	1/15/2009	1,020	0	986			
502	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	2/15/2009	2,297	0	2,221			
503	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	3/15/2009	3,497	0	3,385			
504	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	4/15/2009	3,357	0	3,254			
505	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	5/15/2009	2,849	0	2,766			
506	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	6/15/2009	3,898	0	3,791			
507	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	7/15/2009	2,927	0	2,849			
508	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	8/15/2009	2,176	0	2,121			
509	FHLMC GOLD C91186 5.0% 6/01/28			3128P7J79		8/20/2008	9/15/2009	1,455	0	1,419			
510	FHLMC GOLD C91194 5.0% 7/01/28			3128P7KF9		8/20/2008	1/15/2009	355	0	343			
511	FHLMC GOLD C91194 5.0% 7/01/28			3128P7KF9		8/20/2008	2/15/2009	3,197	0	3,093			
512	FHLMC GOLD C91194 5.0% 7/01/28			3128P7KF9		8/20/2008	3/15/2009	2,933	0	2,840			
513	FHLMC GOLD C91194 5.0% 7/01/28			3128P7KF9		8/20/2008	4/15/2009	3,960	0	3,841			
514	FHLMC GOLD C91194 5.0% 7/01/28			3128P7KF9		8/20/2008	5/15/2009	4,759	0	4,624			
515	FHLMC GOLD C91194 5.0% 7/01/28			3128P7KF9		8/20/2008	6/15/2009	6,489	0	6,313			
516	FHLMC GOLD C91194 5.0% 7/01/28			3128P7KF9		8/20/2008	7/15/2009	5,450	0	5,307			
517	FHLMC GOLD C91194 5.0% 7/01/28			3128P7KF9		8/20/2008	8/15/2009	2,436	0	2,375			
518	NOVARTIS AG-ADR			66987V109		9/24/2008	4/24/2009	2,949	0	4,362			
519	NOVARTIS AG-ADR			66987V109		10/7/2008	4/27/2009	34,838	0	51,748			
520	NOVARTIS AG-ADR			66987V109		12/26/2008	4/27/2009	16,001	0	20,962			
521	NOVARTIS AG-ADR			66987V109		10/7/2008	4/27/2009	34,925	0	51,262			
522	NOVARTIS AG-ADR			66987V109		9/24/2008	4/27/2009	36,047	0	53,429			
523	NOVARTIS AG-ADR			66987V109		9/24/2008	4/27/2009	16,920	0	25,064			
524	NOVARTIS AG-ADR			66987V109		10/7/2008	4/27/2009	47,192	0	69,303			
525	PNC FINANCIAL SERVICES GROUP			693475105		2/29/2008	2/4/2009	26,710	0	56,938			
526	PNC FINANCIAL SERVICES GROUP			693475105		12/26/2008	2/4/2009	294	0	435			
527	PEPSICO INC 7.9% 11/01/18			713448BJ6		10/21/2008	7/9/2009	74,326	0	59,855			
528	PEPSICO INC 7.9% 11/01/18			713448BJ6		10/21/2008	7/14/2009	30,935	0	24,940			
529	PEPSICO INC 7.9% 11/01/18			713448BJ6		10/21/2008	7/14/2009	74,244	0	59,855			
530	FEDL FARM CR BK 3.875% 8/25/11			31331YZ86		11/10/2008	9/30/2009	40,000	0	41,011			
531	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	1/25/2009	143	0	147			
532	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	2/25/2009	193	0	199			
533	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	3/25/2009	136	0	140			
534	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	4/25/2009	270	0	278			
535	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	5/25/2009	428	0	441			
536	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	6/25/2009	315	0	324			
537	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	7/25/2009	488	0	502			
538	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	8/25/2009	225	0	231			
539	FNMA POOL # 254379 7.0% 7/01/32			31371KQ87		4/12/2006	9/25/2009	369	0	380			
540	FNMA POOL # 255364 6.0% 9/01/34			31371LTV1		4/20/2006	1/25/2009	67	0	66			

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
631	FNMA POOL # 555528 6.0% 4/01/33		4/20/2006	2/25/2009	25	0	25
632	FNMA POOL # 555528 6.0% 4/01/33		12/7/2005	3/25/2009	4,257	0	4,291
633	FNMA POOL # 555528 6.0% 4/01/33		4/20/2006	3/25/2009	39	0	39
634	FNMA POOL # 555528 6.0% 4/01/33		12/7/2005	4/25/2009	4,669	0	4,707
635	FNMA POOL # 555528 6.0% 4/01/33		4/20/2006	4/25/2009	43	0	43
636	FNMA POOL # 555528 6.0% 4/01/33		12/7/2005	5/25/2009	4,594	0	4,631
637	FNMA POOL # 555528 6.0% 4/01/33		4/20/2006	5/25/2009	42	0	42
638	FNMA POOL # 555528 6.0% 4/01/33		12/7/2005	6/23/2009	3,980	0	4,011
639	FNMA POOL # 555528 6.0% 4/01/33		12/7/2005	6/25/2009	4,467	0	4,503
640	FNMA POOL # 555528 6.0% 4/01/33		4/20/2006	7/25/2009	41	0	41
641	FNMA POOL # 555528 6.0% 4/01/33		12/7/2005	7/25/2009	4,165	0	4,198
642	FNMA POOL # 555528 6.0% 4/01/33		4/20/2006	7/25/2009	39	0	39
643	FNMA POOL # 555528 6.0% 4/01/33		12/7/2005	8/25/2009	3,621	0	3,650
644	FNMA POOL # 555528 6.0% 4/01/33		4/20/2006	8/25/2009	34	0	34
645	FNMA POOL # 555528 6.0% 4/01/33		12/7/2005	9/25/2009	2,787	0	2,809
646	FNMA POOL # 555528 6.0% 4/01/33		4/20/2006	9/25/2009	26	0	26
647	FNMA POOL # 555528 6.0% 4/01/33		10/15/2002	1/25/2009	245	0	257
648	FNMA POOL # 641282 7.0% 7/01/32		10/15/2002	2/25/2009	48	0	51
649	FNMA POOL # 641282 7.0% 7/01/32		10/15/2002	3/25/2009	49	0	50
650	FNMA POOL # 641282 7.0% 7/01/32		10/15/2002	4/25/2009	48	0	50
651	FNMA POOL # 641282 7.0% 7/01/32		10/15/2002	5/25/2009	48	0	50
652	FNMA POOL # 641282 7.0% 7/01/32		10/15/2002	6/25/2009	49	0	51
653	FNMA POOL # 641282 7.0% 7/01/32		10/15/2002	7/25/2009	49	0	51
654	FNMA POOL # 641282 7.0% 7/01/32		10/15/2002	8/25/2009	49	0	51
655	FNMA POOL # 641282 7.0% 7/01/32		10/15/2002	9/25/2009	49	0	51
656	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	1/25/2009	157	0	167
657	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	2/25/2009	20	0	21
658	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	3/25/2009	22	0	23
659	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	4/25/2009	68	0	72
660	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	5/25/2009	134	0	142
661	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	6/25/2009	25	0	26
662	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	7/25/2009	409	0	435
663	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	8/25/2009	157	0	166
664	FNMA POOL # 650077 7.5% 7/01/32		7/25/2002	9/25/2009	20	0	21
665	FEDERAL NATL MTG AS 5.125% 7/13/04		6/11/2009	7/13/2009	295,000	0	296,255
666	FED NATL MTG ASSN 4.0% 8/18/11		9/29/2008	4/24/2009	308,111	0	306,006
667	FNMA POOL #745234 4.917% 9/01/35		1/25/2006	1/25/2009	1,151	0	1,143
668	FNMA POOL #745234 4.914% 9/01/35		1/25/2006	2/25/2009	1,121	0	1,113
669	FNMA POOL #745234 4.92% 9/01/35		1/25/2006	3/25/2009	3,269	0	3,245
670	FNMA POOL #745234 4.92% 9/01/35		1/25/2006	4/25/2009	3,582	0	3,556
671	FNMA POOL #745234 4.92% 9/01/35		1/25/2006	5/20/2009	118,057	0	117,195
672	U S TREASURY NT 3.875% 5/15/18		5/15/2008	9/29/2009	31,474	0	29,946
673	U S TREASURY NOTE 3.75% 1/15/19		1/5/2009	1/13/2009	28,120	0	27,747
674	U S TREASURY NOTE 3.75% 1/15/19		1/5/2009	2/11/2009	54,156	0	55,494
675	U S TREASURY NOTE 3.75% 1/15/19		1/5/2009	2/12/2009	48,704	0	49,945

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
676	U S TREASURY NOTE 3.75% 11/15/16		1/15/2009	5/27/2009	25,431	0	27,747
677	U S TREASURY NOTE 3.25% 5/31/16		6/24/2009	9/29/2009	97,293	0	94,540
678	WAMU MORTGAGE PASS-THR 4.0% 2/9292275G7		10/1/2003	1/25/2009	38	0	38
679	WAMU MORTGAGE PASS-THR 4.0% 2/9292275G7		10/1/2003	2/25/2009	683	0	675
680	WAMU MORTGAGE PASS-THR 4.0% 2/9292275G7		10/1/2003	3/25/2009	2,089	0	2,063
681	WAMU MORTGAGE PASS-THR 4.0% 2/9292275G7		10/1/2003	4/25/2009	860	0	850
682	WAMU MORTGAGE PASS-THR 4.0% 2/9292275G7		10/1/2003	5/25/2009	1,429	0	1,411
683	WAMU MORTGAGE PASS-THR 4.0% 2/9292275G7		10/1/2003	6/25/2009	30	0	30
684	WAMU MORTGAGE PASS-THR 4.0% 2/9292275G7		10/1/2003	7/1/2009	13,632	0	16,121
685	WAMU MORTGAGE PASS-THR 4.0% 2/9292275G7		10/1/2003	7/25/2009	684	0	676
686	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	1/25/2009	81	0	84
687	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	2/25/2009	83	0	86
688	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	3/10/2009	19,732	0	20,457
689	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	3/25/2009	82	0	85
690	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	4/25/2009	64	0	67
691	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	5/25/2009	481	0	499
692	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	6/25/2009	2,642	0	2,739
693	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	7/25/2009	1,318	0	1,366
694	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	8/25/2009	2,782	0	2,885
695	FNMA POOL # 925797 6.5% 12/01/37 31412HRS0		11/7/2008	9/25/2009	61	0	63
696	FNMA POOL # 930851 4.0% 4/01/24 31412PEY3		4/9/2009	5/25/2009	960	0	977
697	FNMA POOL # 930851 4.0% 4/01/24 31412PEY3		4/9/2009	6/25/2009	836	0	852
698	FNMA POOL # 930851 4.0% 4/01/24 31412PEY3		4/9/2009	7/25/2009	818	0	833
699	FNMA POOL # 930851 4.0% 4/01/24 31412PEY3		4/9/2009	8/25/2009	1,074	0	1,093
700	FNMA POOL # 930851 4.0% 4/01/24 31412PEY3		4/9/2009	9/25/2009	1,144	0	1,165
701	FNMA POOL # 936591 5.69% 4/01/37 31412V7C6		5/3/2007	1/25/2009	2,187	0	2,206
702	FNMA POOL # 936591 5.69% 4/01/37 31412V7C6		5/3/2007	2/25/2009	1,303	0	1,314
703	FNMA POOL # 936591 5.69% 4/01/37 31412V7C6		5/3/2007	3/25/2009	7,757	0	7,822
704	FNMA POOL # 936591 5.69% 4/01/37 31412V7C6		5/3/2007	4/25/2009	2,659	0	2,682
705	FNMA POOL # 936591 5.69% 4/01/37 31412V7C6		5/3/2007	5/25/2009	2,597	0	2,619
706	FNMA POOL # 936591 5.674% 4/01/37 31412V7C6		5/3/2007	6/25/2009	14,846	0	14,971
707	FNMA POOL # 936591 5.682% 4/01/37 31412V7C6		5/3/2007	7/25/2009	8,911	0	8,986
708	FNMA POOL # 936591 5.677% 4/01/37 31412V7C6		5/3/2007	8/25/2009	5,606	0	5,654
709	FNMA POOL # 936591 5.66202% 4/01/37 31412V7C6		5/3/2007	9/25/2009	9,395	0	9,475
710	FNMA POOL # 944 6.017% 8/01/37 31413FKZ4		8/2/2007	1/25/2009	36	0	36
711	FNMA POOL # 944 6.017% 8/01/37 31413FKZ4		8/2/2007	2/25/2009	20	0	20
712	FNMA POOL # 944 6.022% 8/01/37 31413FKZ4		8/2/2007	3/25/2009	1,762	0	1,761
713	FNMA POOL # 944 6.022% 8/01/37 31413FKZ4		8/2/2007	4/25/2009	34	0	34
714	FNMA POOL # 944 6.022% 8/01/37 31413FKZ4		8/2/2007	5/25/2009	3,405	0	3,403
715	FNMA POOL # 944 6.02099% 8/01/37 31413FKZ4		8/2/2007	6/25/2009	709	0	709
716	FNMA POOL # 944 6.02299% 8/01/37 31413FKZ4		8/2/2007	7/25/2009	39	0	39
717	FNMA POOL # 944 6.02299% 8/01/37 31413FKZ4		8/2/2007	8/25/2009	838	0	837
718	FNMA POOL # 944 6.026% 8/01/37 31413FKZ4		8/2/2007	9/25/2009	1,863	0	1,862
719	FNMA POOL 949294 6.0% 10/01/37 31413MC70		9/25/2007	1/25/2009	773	0	775
720	FNMA POOL 949294 6.0% 10/01/37 31413MC70		9/25/2007	2/25/2009	2,059	0	2,064

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
766	FIFTH THIRD BANCORP		10/14/2008	1/26/2009	16,822	0	77,361
767	FIFTH THIRD BANCORP		10/15/2008	1/26/2009	3,258	0	15,115
768	FIFTH THIRD BANCORP		10/15/2008	1/26/2009	15,727	0	73,305
769	FIFTH THIRD BANCORP		12/26/2008	1/26/2009	1,657	0	4,590
770	FIRST HORIZON NATIONAL CORP		10/15/2008	2/25/2009	6	0	7
771	FIRST HORIZON NATIONAL CORP		10/15/2008	5/22/2009	1	0	1
772	FIRST HORIZON NATIONAL CORP		10/15/2008	8/27/2009	4	0	3
773	GNMA POOL # 603130 6 0%	36200KA72	4/20/2006	1/15/2009	8	0	8
774	GNMA POOL # 603130 6 0%	36200KA72	4/20/2006	2/15/2009	8	0	8
775	GNMA POOL # 603130 6 0%	36200KA72	4/20/2006	3/15/2009	9	0	9
776	GNMA POOL # 603130 6 0%	36200KA72	4/20/2006	4/15/2009	651	0	655
777	GNMA POOL # 603130 6 0%	36200KA72	4/20/2006	5/15/2009	7	0	7
778	GNMA POOL # 603130 6 0%	36200KA72	4/20/2006	6/15/2009	4,675	0	4,522
779	GNMA POOL # 603130 6 0%	36200KA72	4/20/2006	6/15/2009	7	0	7
780	GNMA POOL # 605619 6 0%	36200NYQ8	7/31/2007	1/15/2009	1,867	0	1,867
781	GNMA POOL # 605619 6 0%	36200NYQ8	11/8/2007	1/15/2009	173	0	176
782	GNMA POOL # 605619 6 0%	36200NYQ8	7/31/2007	2/4/2009	19,412	0	19,186
783	GNMA POOL # 605619 6 0%	36200NYQ8	7/31/2007	2/4/2009	207,839	0	201,725
784	GNMA POOL # 605619 6 0%	36200NYQ8	7/31/2007	2/15/2009	2,104	0	2,104
785	GNMA POOL # 780577 7 0%	36225AUA6	8/16/2000	1/15/2009	670	0	660
786	GNMA POOL # 780577 7 0%	36225AUA6	8/16/2000	2/15/2009	863	0	850
787	GNMA POOL # 780577 7 0%	36225AUA6	8/16/2000	3/15/2009	654	0	643
788	GNMA POOL # 780577 7 0%	36225AUA6	8/16/2000	4/13/2009	45,950	0	41,864
789	GNMA POOL # 780577 7 0%	36225AUA6	8/16/2000	4/15/2009	711	0	700
790	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	1/15/2009	2,872	0	2,786
791	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	2/15/2009	3,240	0	3,145
792	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	3/15/2009	2,432	0	2,362
793	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	4/15/2009	3,963	0	3,854
794	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	5/15/2009	3,531	0	3,437
795	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	6/15/2009	6,060	0	5,903
796	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	7/15/2009	5,297	0	5,164
797	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	8/15/2009	3,299	0	3,218
798	GNMA POOL # 781830 5 0%	36241KA73	8/30/2007	9/15/2009	2,116	0	2,066
799	GNMA POOL # 782011 5 0%	36241KGU6	1/18/2007	1/15/2009	880	0	860
800	GNMA POOL # 782011 5 0%	36241KGU6	5/10/2007	2/15/2009	380	0	372
801	GNMA POOL # 782011 5 0%	36241KGU6	1/18/2007	2/15/2009	734	0	717
802	GNMA POOL # 782011 5 0%	36241KGU6	5/10/2007	3/15/2009	398	0	389
803	GNMA POOL # 782011 5 0%	36241KGU6	1/18/2007	3/15/2009	768	0	752
804	GNMA POOL # 782011 5 0%	36241KGU6	5/10/2007	4/15/2009	529	0	517
805	GNMA POOL # 782011 5 0%	36241KGU6	1/18/2007	4/15/2009	1,020	0	999
806	GNMA POOL # 782011 5 0%	36241KGU6	5/10/2007	5/15/2009	438	0	429
807	GNMA POOL # 782011 5 0%	36241KGU6	1/18/2007	5/15/2009	845	0	828
808	GNMA POOL # 782011 5 0%	36241KGU6	5/10/2007	6/15/2009	601	0	588
809	GNMA POOL # 782011 5 0%	36241KGU6	1/18/2007	6/15/2009	1,159	0	1,136
810	GNMA POOL # 782011 5 0%	36241KGU6	5/10/2007	7/15/2009	694	0	680

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
811	GNMA POOL # 782011 5.0% 12/15/35		11/8/2007	7/15/2009	1,339	0	1,313
812	GNMA POOL # 782011 5.0% 12/15/35		5/10/2007	8/15/2009	358	0	351
813	GNMA POOL # 782011 5.0% 12/15/35		11/8/2007	8/15/2009	690	0	677
814	GNMA POOL # 782011 5.0% 12/15/35		5/10/2007	9/15/2009	479	0	470
815	GNMA POOL # 782011 5.0% 12/15/35		11/8/2007	9/15/2009	924	0	907
816	GNMA POOL # 782105 5.0% 3/15/36		5/10/2007	1/15/2009	1,604	0	1,568
817	GNMA POOL # 782105 5.0% 3/15/36		5/10/2007	2/15/2009	1,870	0	1,829
818	GNMA POOL # 782105 5.0% 3/15/36		5/10/2007	3/15/2009	1,777	0	1,740
819	GNMA POOL # 782105 5.0% 3/15/36		5/10/2007	4/15/2009	2,397	0	2,347
820	GNMA POOL # 782105 5.0% 3/15/36		5/10/2007	5/15/2009	3,944	0	3,865
821	GNMA POOL # 782105 5.0% 3/15/36		5/10/2007	6/15/2009	6,105	0	5,987
822	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	3/25/2009	1,851	0	1,807
823	FNMA POOL # 745418 5.5% 4/01/36		2/13/2009	3/25/2009	617	0	635
824	FNMA POOL # 745418 5.5% 4/01/36		10/3/2006	4/25/2009	777	0	772
825	FNMA POOL # 745418 5.5% 4/01/36		1/5/2007	4/25/2009	169	0	168
826	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	4/25/2009	2,279	0	2,230
827	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	4/25/2009	1,773	0	1,734
828	FNMA POOL # 745418 5.5% 4/01/36		2/13/2009	4/25/2009	591	0	609
829	FNMA POOL # 745418 5.5% 4/01/36		1/1/2009	5/25/2009	0	0	17
830	FNMA POOL # 745418 5.5% 4/01/36		5/27/2008	5/25/2009	5,398	0	5,316
831	FNMA POOL # 745418 5.5% 4/01/36		10/3/2006	6/25/2009	830	0	826
832	FNMA POOL # 745418 5.5% 4/01/36		1/5/2007	6/25/2009	180	0	179
833	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	6/25/2009	2,434	0	2,389
834	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	6/25/2009	1,893	0	1,858
835	FNMA POOL # 745418 5.5% 4/01/36		2/13/2009	6/25/2009	631	0	650
836	FNMA POOL # 745418 5.5% 4/01/36		5/15/2009	6/25/2009	270	0	282
837	FNMA POOL # 745418 5.5% 4/01/36		10/3/2006	7/25/2009	788	0	785
838	FNMA POOL # 745418 5.5% 4/01/36		1/5/2007	7/25/2009	171	0	170
839	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	7/25/2009	2,313	0	2,273
840	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	7/25/2009	1,799	0	1,768
841	FNMA POOL # 745418 5.5% 4/01/36		2/13/2009	7/25/2009	600	0	618
842	FNMA POOL # 745418 5.5% 4/01/36		5/15/2009	7/25/2009	257	0	268
843	FNMA POOL # 745418 5.5% 4/01/36		10/3/2006	8/25/2009	643	0	641
844	FNMA POOL # 745418 5.5% 4/01/36		1/5/2007	8/25/2009	140	0	139
845	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	8/25/2009	1,887	0	1,857
846	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	8/25/2009	1,468	0	1,444
847	FNMA POOL # 745418 5.5% 4/01/36		2/13/2009	8/25/2009	489	0	504
848	FNMA POOL # 745418 5.5% 4/01/36		5/15/2009	8/25/2009	210	0	219
849	FNMA POOL # 745418 5.5% 4/01/36		5/15/2009	9/1/2009	9,506	0	9,905
850	FNMA POOL # 745418 5.5% 4/01/36		2/13/2009	9/1/2009	6,063	0	6,245
851	FNMA POOL # 745418 5.5% 4/01/36		10/3/2006	9/25/2009	543	0	541
852	FNMA POOL # 745418 5.5% 4/01/36		1/5/2007	9/25/2009	119	0	119
853	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	9/25/2009	1,594	0	1,570
854	FNMA POOL # 745418 5.5% 4/01/36		6/29/2007	9/25/2009	1,240	0	1,221
855	FNMA POOL # 745418 5.5% 4/01/36		2/13/2009	9/25/2009	300	0	309

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
856	FNMA POOL 745970	5.0% 10/01/36	6/11/2009	8/25/2009	5,475	0	5,481
857	FNMA POOL 745870	5.0% 10/01/36	6/11/2009	9/25/2009	3,121	0	3,124
858	FNMA POOL 745947	6.49958% 10/01/36	10/4/2007	1/25/2009	1,385	0	1,412
859	FNMA POOL 745947	6.49958% 10/01/36	10/23/2008	1/25/2009	316	0	325
860	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	2/25/2009	2,246	0	2,290
861	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	2/25/2009	513	0	528
862	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	3/10/2009	25,988	0	26,729
863	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	3/25/2009	3,405	0	3,472
864	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	3/25/2009	108	0	111
865	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	4/25/2009	2,596	0	2,647
866	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	4/25/2009	82	0	85
867	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	5/25/2009	2,202	0	2,245
868	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	5/25/2009	60	0	62
869	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	6/25/2009	2,964	0	3,022
870	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	6/25/2009	81	0	84
871	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	7/25/2009	2,824	0	2,879
872	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	7/25/2009	90	0	93
873	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	8/25/2009	2,580	0	2,631
874	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	8/25/2009	71	0	73
875	FNMA POOL 745947	6.5% 10/01/36	10/23/2008	9/10/2009	3,704	0	3,810
876	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	9/10/2009	112,244	0	114,445
877	FNMA POOL 745947	6.5% 10/01/36	10/4/2007	9/25/2009	3,397	0	3,464
878	FNMA POOL 73289	4.575% 3/01/35	10/19/2006	1/25/2009	6,405	0	6,241
879	FNMA POOL 73289	4.585% 3/01/35	10/19/2006	2/25/2009	158	0	154
880	FNMA POOL 73289	4.585% 3/01/35	10/19/2006	3/25/2009	156	0	152
881	FNMA POOL 73289	4.585% 3/01/35	10/19/2006	4/25/2009	161	0	157
882	FNMA POOL 73289	4.585% 3/01/35	10/19/2006	5/20/2009	91,551	0	89,205
883	FNMA POOL 73289	4.585% 3/01/35	10/19/2006	5/25/2009	168	0	163
884	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	1/25/2009	181	0	182
885	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	2/25/2009	2,761	0	2,783
886	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	3/25/2009	1,277	0	1,287
887	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	4/25/2009	4,111	0	4,144
888	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	5/25/2009	2,395	0	2,414
889	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	6/25/2009	3,859	0	3,890
890	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	7/25/2009	8,583	0	8,651
891	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	8/25/2009	1,917	0	1,932
892	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	9/25/2009	2,900	0	2,924
893	FNMA POOL #838636	5.5% 11/01/35	4/20/2006	1/25/2009	495	0	487
894	FNMA POOL #838636	5.5% 11/01/35	12/6/2005	2/25/2009	329	0	325
895	FNMA POOL #838636	5.5% 11/01/35	4/12/2006	2/25/2009	131	0	128
896	FNMA POOL #838636	5.5% 11/01/35	4/20/2006	2/25/2009	51	0	50
897	FNMA POOL #838636	5.5% 11/01/35	12/6/2005	3/25/2009	5,115	0	5,115
898	FNMA POOL #838636	5.5% 11/01/35	4/12/2006	3/25/2009	2,028	0	1,990
899	FNMA POOL #838636	5.5% 11/01/35	4/20/2006	3/25/2009	794	0	778
900	FNMA POOL #838636	5.5% 11/01/35	12/6/2005	4/25/2009	3,528	0	3,562

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale
901	FNMA POOL #838636 5.5% 11/01/35		4/12/2006	4/25/2009	1,399	0	1,375
902	FNMA POOL #838636 5.5% 11/01/35		4/20/2006	4/25/2009	548	0	538
903	FNMA POOL #838636 5.5% 11/01/35		12/6/2005	5/25/2009	329	0	333
904	FNMA POOL #838636 5.5% 11/01/35		4/12/2006	5/25/2009	131	0	129
905	FNMA POOL #838636 5.5% 11/01/35		4/20/2006	5/25/2009	51	0	50
906	FNMA POOL #838636 5.5% 11/01/35		12/6/2005	6/25/2009	304	0	307
907	FNMA POOL #838636 5.5% 11/01/35		4/12/2006	6/25/2009	121	0	119
908	FNMA POOL #838636 5.5% 11/01/35		4/20/2006	6/25/2009	47	0	46
909	FNMA POOL #838636 5.5% 11/01/35		12/6/2005	7/25/2009	3,147	0	3,177
910	FNMA POOL #838636 5.5% 11/01/35		4/12/2006	7/25/2009	1,248	0	1,231
911	FNMA POOL #838636 5.5% 11/01/35		4/20/2006	7/25/2009	488	0	481
912	FNMA POOL #838636 5.5% 11/01/35		12/6/2005	8/25/2009	2,896	0	2,923
913	FNMA POOL #838636 5.5% 11/01/35		4/12/2006	8/25/2009	1,148	0	1,134
914	FNMA POOL #838636 5.5% 11/01/35		4/20/2006	8/25/2009	449	0	443
915	FNMA POOL #838636 5.5% 11/01/35		12/6/2005	9/1/2009	63,242	0	64,059
916	FNMA POOL #838636 5.5% 11/01/35		12/6/2005	9/25/2009	323	0	327
917	FNMA POOL #838636 5.5% 11/01/35		4/12/2006	9/25/2009	128	0	127
918	FNMA POOL #838636 5.5% 11/01/35		4/20/2006	9/25/2009	50	0	50
919	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	1/25/2009	1,035	0	961
920	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	2/25/2009	1,973	0	1,833
921	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	3/25/2009	1,689	0	1,571
922	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	4/25/2009	1,875	0	1,749
923	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	5/25/2009	2,278	0	2,130
924	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	6/25/2009	2,396	0	2,243
925	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	7/25/2009	2,716	0	2,547
926	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	8/25/2009	2,369	0	2,225
927	FNMA POOL #88279 4.5% 10/1/36		6/6/2007	9/25/2009	2,048	0	1,927
928	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	1/25/2009	1,264	0	1,284
929	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	2/25/2009	2,012	0	2,044
930	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	3/25/2009	1,558	0	1,582
931	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	4/25/2009	1,575	0	1,600
932	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	5/25/2009	1,819	0	1,848
933	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	6/25/2009	2,164	0	2,198
934	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	7/25/2009	3,040	0	3,088
935	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	8/25/2009	1,638	0	1,664
936	FNMA POOL #88214 5.0% 3/01/21		1/15/2008	9/25/2009	1,393	0	1,415
937	FNMA POOL 889291 5.0% 4/01/23		5/20/2009	7/25/2009	9,032	0	9,370
938	FNMA POOL 889291 5.0% 4/01/23		5/20/2009	8/25/2009	7,399	0	7,675
939	FNMA POOL 889291 5.0% 4/01/23		5/20/2009	9/25/2009	5,315	0	5,513
940	FNMA POOL 88967 6.0% 12/01/37		6/9/2008	1/25/2009	2,577	0	2,615
941	FNMA POOL 88967 6.0% 12/01/37		6/9/2008	2/25/2009	3,505	0	3,557
942	FNMA POOL 88967 6.0% 12/01/37		6/9/2008	3/25/2009	5,509	0	5,590
943	FNMA POOL 88967 6.0% 12/01/37		6/9/2008	4/25/2009	4,370	0	4,435
944	FNMA POOL 88967 6.0% 12/01/37		6/9/2008	5/25/2009	3,873	0	3,930
945	FNMA POOL 88967 6.0% 12/01/37		6/9/2008	6/25/2009	4,170	0	4,232

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount													
		Long Term CG Distributions	Short Term CG Distributions												
				525,178		0									
		(a) Kind(s) of property sold	CUSIP #	(b) How acquired	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(f) Depreciation Allowed	(g) Cost or other basis plus expense of sale						
946	FNMA POOL 888967	6.0% 12/01/37	31410GTY9		6/9/2008	7/25/2009	5,200	0	5,278						
947	FNMA POOL 888967	6.0% 12/01/37	31410GTY9		6/9/2008	8/25/2009	4,319	0	4,383						
948	FNMA POOL 888967	6.0% 12/01/37	31410GTY9		6/9/2008	9/25/2009	2,653	0	2,693						
949	FNMA POOL # 899572	5.5% 6/01/38	31410KJR6		8/19/2009	9/25/2009	1,386	0	1,440						
950	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	1/25/2009	2,199	0	2,199						
951	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	2/25/2009	3,937	0	3,936						
952	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	3/25/2009	4,191	0	4,191						
953	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	4/25/2009	4,199	0	4,198						
954	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	5/25/2009	5,614	0	5,613						
955	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	4/25/2009	4,695	0	4,695						
956	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	7/25/2009	5,582	0	5,581						
957	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	8/25/2009	4,253	0	4,252						
958	FNMA POOL 889668	6.0% 6/01/38	31410KMR2		6/13/2008	9/25/2009	4,607	0	4,606						
959	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		8/24/2007	1/25/2009	455	0	463						
960	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		8/24/2007	2/25/2009	1,331	0	1,354						
961	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		3/25/2008	3/25/2009	1,958	0	1,992						
962	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		8/24/2007	4/25/2009	1,977	0	2,011						
963	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		3/10/2009	4/25/2009	912	0	957						
964	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		8/24/2007	5/25/2009	2,899	0	2,950						
965	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		3/10/2009	5/25/2009	1,338	0	1,403						
966	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		8/24/2007	6/25/2009	3,456	0	3,516						
967	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		3/10/2009	6/25/2009	1,595	0	1,673						
968	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		8/24/2007	7/25/2009	1,176	0	1,196						
969	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		3/10/2009	7/25/2009	543	0	569						
970	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		8/24/2007	8/25/2009	2,757	0	2,805						
971	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		3/10/2009	8/25/2009	1,272	0	1,334						
972	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		8/24/2007	9/25/2009	1,191	0	1,211						
973	FNMA POOL # 899651	6.5% 8/01/37	31410WQC5		3/10/2009	9/25/2009	550	0	576						
974	FNMA POOL 918044	5.973% 5/01/37	31411X5D3		5/23/2007	1/25/2009	3,181	0	3,206						
975	FNMA POOL 918044	5.992% 5/01/37	31411X5D3		5/23/2007	2/25/2009	7,509	0	7,570						
976	FNMA POOL 918044	5.992% 5/01/37	31411X5D3		5/23/2007	3/25/2009	66	0	67						
977	FNMA POOL 918044	5.992% 5/01/37	31411X5D3		5/23/2007	4/25/2009	1,942	0	1,958						
978	FNMA POOL 918044	5.98096% 5/01/37	31411X5D3		5/23/2007	5/25/2009	71	0	72						
979	FNMA POOL 918044	5.981% 5/01/37	31411X5D3		5/23/2007	6/25/2009	94	0	95						
980	FNMA POOL 918044	5.98099% 5/01/37	31411X5D3		5/23/2007	7/25/2009	68	0	68						
981	FNMA POOL 918044	5.98101% 5/01/37	31411X5D3		5/23/2007	8/25/2009	14,544	0	14,662						
982	FNMA POOL 918044	5.957% 5/01/37	31411X5D3		5/23/2007	9/25/2009	5,492	0	5,537						
983							0	0	0						
984							0	0	0						
985							0	0	0						

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F M V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (h))
1	ABBOTT LABORATORIES	002824100	-10,258			0	-10,258
2	ABBOTT LABORATORIES	002824100	-1,571			0	-1,571
3	ADOBE SYSTEMS INC	00724F101	-73,163			0	-73,163
4	ADOBE SYSTEMS INC	00724F101	-51,199			0	-51,199
5	ADOBE SYSTEMS INC	00724F101	-1,444			0	-1,444
6	ADOBE SYSTEMS INC	00724F101	-894			0	-894
7	AETNA INC	00817Y108	-14,506			0	-14,506
8	AETNA INC	00817Y108	-47,063			0	-47,063
9	AETNA INC	00817Y108	-30,948			0	-30,948
10	AETNA INC	00817Y108	-1,758			0	-1,758
11	AETNA INC	00817Y108	-6,306			0	-6,306
12	AETNA INC	00817Y108	-3,577			0	-3,577
13	AETNA INC	00817Y108	-45,564			0	-45,564
14	BANK OF AMERICA CORP	060505104	-264,145			0	-264,145
15	BANK OF AMERICA CORP	060505104	-238,614			0	-238,614
16	BANK OF AMERICA CORP	060505104	-25,980			0	-25,980
17	BANK OF AMERICA CORP	060505104	-232,951			0	-232,951
18	BANK OF AMERICA CORP	060505104	-65,337			0	-65,337
19	BANK OF AMERICA CORP	060505104	-50,964			0	-50,964
20	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	79			0	79
21	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	27			0	27
22	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	81			0	81
23	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	28			0	28
24	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-160			0	-160
25	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-32			0	-32
26	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-314			0	-314
27	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-722			0	-722
28	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-575			0	-575
29	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-360			0	-360
30	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-172			0	-172
31	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-269			0	-269
32	GNMA POOL 686038 6.5% 4/15/38	36298BEK4	-97			0	-97
33	GNMA I POOL # 687835 6.0% 8/15/38	36296DEG9	-143			0	-143
34	GNMA I POOL # 687835 6.0% 8/15/38	36296DEG9	-228			0	-228
35	GNMA I POOL # 687835 6.0% 8/15/38	36296DEG9	-157			0	-157
36	GNMA I POOL # 687835 6.0% 8/15/38	36296DEG9	-240			0	-240
37	COLGATE-PALMOLIVE CO	194162103	-3,577			0	-3,577
38	COLGATE-PALMOLIVE CO	194162103	-2,801			0	-2,801
39	COLGATE-PALMOLIVE CO	194162103	-1,435			0	-1,435
40	COLGATE-PALMOLIVE CO	194162103	-2,640			0	-2,640
41	COLGATE-PALMOLIVE CO	194162103	-2,045			0	-2,045
42	COLGATE-PALMOLIVE CO	194162103	-3,810			0	-3,810
43	COLGATE-PALMOLIVE CO	194162103	-1,461			0	-1,461
44	COLGATE-PALMOLIVE CO	194162103	-858			0	-858
45	COLGATE-PALMOLIVE CO	194162103	-1,143			0	-1,143

Part IV (990-PF) - Capital Gains and Losses for *

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col. (h))
46	COLGATE-PALMOLIVE CO	194162103	-500			0	-500
47	COLGATE-PALMOLIVE CO	194162103	768			0	768
48	CONOCOPHILLIPS	20825C104	-41,343			0	-41,343
49	CONOCOPHILLIPS	20825C104	-794			0	-794
50	CONOCOPHILLIPS	20825C104	2,193			0	2,193
51	CONOCOPHILLIPS	20825C104	-2,377			0	-2,377
52	CONOCOPHILLIPS	20825C104	1,476			0	1,476
53	COUNTRYWIDE HOME LNS 6 25% 4/1	22237LHE5	0			0	0
54	COUNTRYWIDE HOME LNS 5 625% 7/1	22237LMY5	0			0	0
55	DARDEN RESTAURANTS INC	237194105	-8,273			0	-8,273
56	DARDEN RESTAURANTS INC	237194105	-2,161			0	-2,161
57	DARDEN RESTAURANTS INC	237194105	-4,058			0	-4,058
58	DARDEN RESTAURANTS INC	237194105	-1,522			0	-1,522
59	DARDEN RESTAURANTS INC	237194105	-1,624			0	-1,624
60	DARDEN RESTAURANTS INC	237194105	1,401			0	1,401
61	DEVON FING CORP 6 875% 9/30/11	25179SAC4	-1,142			0	-1,142
62	DEVON FING CORP 6 875% 9/30/11	25179SAC4	-859			0	-859
63	ERP OPERATING LP 6 95% 3/02/11	26884AAM5	-15,036			0	-15,036
64	EMERSON ELECTRIC CO	291011104	-42,221			0	-42,221
65	EMERSON ELECTRIC CO	291011104	-37,699			0	-37,699
66	EMERSON ELECTRIC CO	291011104	-2,084			0	-2,084
67	EXELON CORP	30161N101	-1,748			0	-1,748
68	EXELON CORP	30161N101	-1,396			0	-1,396
69	EXELON CORP	30161N101	17,538			0	17,538
70	FHLMC GOLD #E99895 5 0% 10/01/18	3128H77G1	-3			0	-3
71	FHLMC GOLD #E99895 5 0% 10/01/18	3128H77G1	341			0	341
72	FHLMC GOLD #E99895 5 0% 10/01/18	3128H77G1	295			0	295
73	FHLMC GOLD #E99895 5 0% 10/01/18	3128H77G1	3			0	3
74	FHLMC GOLD #A51586 7 0% 8/01/36	3128KDXP5	-80			0	-80
75	FHLMC GOLD #A51586 7 0% 8/01/36	3128KDXP5	-155			0	-155
76	FHLMC GOLD #A51586 7 0% 8/01/36	3128KDXP5	-81			0	-81
77	FHLMC GOLD #A51586 7 0% 8/01/36	3128KDXP5	-75			0	-75
78	FHLMC GOLD #A51586 7 0% 8/01/36	3128KDXP5	-1			0	-1
79	FHLMC GOLD #A51586 7 0% 8/01/36	3128KDXP5	-2			0	-2
80	FHLMC GOLD #A51586 7 0% 8/01/36	3128KDXP5	-2			0	-2
81	FHLMC GOLD #A51586 7 0% 8/01/36	3128KDXP5	-2			0	-2
82	GNMA I POOL #687835 6 0% 8/15/38	36296DEG9	-125			0	-125
83	GNMA I POOL #687835 6 0% 8/15/38	36296DEG9	1,833			0	1,833
84	GNMA I POOL #687835 6 0% 8/15/38	36296DEG9	-169			0	-169
85	GNMA I POOL #687835 6 0% 8/15/38	36296DEG9	-61			0	-61
86	GNMA I POOL #687835 6 0% 8/15/38	36296DEG9	-67			0	-67
87	GNMA I POOL #687835 6 0% 8/15/38	36296DEG9	-115			0	-115
88	GNMA I POOL #687835 6 0% 8/15/38	36296DEG9	4,848			0	4,848
89	GNMA POOL #687844 6 5% 8/15/38	36296DER5	-274			0	-274
90	GNMA POOL #687844 6 5% 8/15/38	36296DER5	-379			0	-379

Part IV (990-PF) - Capital Gains and Losses for

Amount
 Long Term CG Distributions 525,178
 Short Term CG Distributions 0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (h))
91	GNMA POOL# 687844 6.5% 8/15/38	3629DDE5	-339			0	-339
92	FHLMC GOLD A68027 6.0% 7/01/37	3128KY4L0	-94			0	-94
93	FHLMC GOLD A68027 6.0% 7/01/37	3128KY4L0	-28			0	-28
94	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	19			0	19
95	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	28			0	28
96	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	40			0	40
97	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	28			0	28
98	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	37			0	37
99	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	25			0	25
100	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	34			0	34
101	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	35			0	35
102	FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	25			0	25
103	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-3			0	-3
104	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-183			0	-183
105	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-254			0	-254
106	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-68			0	-68
107	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-3			0	-3
108	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-31			0	-31
109	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-3			0	-3
110	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-41			0	-41
111	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	-33			0	-33
112	FHLMC G11938 4.5000% 3/1/2021	3128M1BF5	18			0	18
113	FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	14			0	14
114	FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	13			0	13
115	FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	17			0	17
116	FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	15			0	15
117	INTEL CORP	458140100	6,402			0	6,402
118	INTEL CORP	458140100	-14,434			0	-14,434
119	INTEL CORP	458140100	-52,957			0	-52,957
120	INTEL CORP	458140100	688			0	688
121	INTEL CORP	458140100	15,797			0	15,797
122	INTERNATIONAL BUSINESS MACHINES	459200101	-275			0	-275
123	INTERNATIONAL BUSINESS MACHINES	459200101	29,828			0	29,828
124	INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	-11,916			0	-11,916
125	INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	-2,537			0	-2,537
126	INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	-3,354			0	-3,354
127	INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	-5,166			0	-5,166
128	INTL LEASE FIN CORP 5.75% 6/15/11	45974VA24	-2,297			0	-2,297
129	JOHNSON & JOHNSON	478160104	-27,169			0	-27,169
130	JOHNSON & JOHNSON	478160104	-21,346			0	-21,346
131	JOHNSON & JOHNSON	478160104	-1,028			0	-1,028
132	JOHNSON CONTROLS INC 5.5% 1/15/478366AR8	478366AR8	-4,590			0	-4,590
133	JOHNSON CONTROLS INC 5.5% 1/15/478366AR8	478366AR8	-2,962			0	-2,962
134	JOHNSON CONTROLS INC 5.5% 1/15/478366AR8	478366AR8	-292			0	-292
135	JOHNSON CONTROLS INC 5.5% 1/15/478366AR8	478366AR8	-180			0	-180

Part IV (990-PF) - Capital Gains and Losses for *

		Amount		(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (h))
Long Term CG Distributions	Short Term CG Distributions	525,178	0							
136				JOHNSON CONTROLS INC 5.5% 1/15/	478366AR8	-1,767			0	-1,767
137				JOHNSON CONTROLS INC 5.5% 1/15/	478366AR8	-1,368			0	-1,368
138				JOHNSON CONTROLS INC 5.5% 1/15/	478366AR8	-180			0	-180
139				JUNIPER NETWORKS INC	48203R104	18,851			0	18,851
140				JUNIPER NETWORKS INC	48203R104	2,992			0	2,992
141				BANK OF AMERICA CORP	060505104	-5,518			0	-5,518
142				BANK OF AMERICA CORP	060505104	-54,498			0	-54,498
143				BANK OF AMERICA CORP	060505104	-9,671			0	-9,671
144				BEAR STEARNS CO INC 4.5% 10/28/1	073902CE6	1,108			0	1,108
145				BEST BUY INC	086516101	49,960			0	49,960
146				BRITISH SKY BROADCASTS 6.875% 2/23/	111013AB4	-6,718			0	-6,718
147				CITEC 2006-VT2 A4 5.05% 4/20/14	125565AD3	1			0	1
148				CITEC 2006-VT2 A4 5.05% 4/20/14	125565AD3	3			0	3
149				CITEC 2006-VT2 A4 5.05% 4/20/14	125565AD3	4			0	4
150				CITEC 2006-VT2 A4 5.05% 4/20/14	125565AD3	3			0	3
151				CIT GROUP INC 5.4% 3/07/13	125581AX6	-12,631			0	-12,631
152				CIT GROUP INC 5.4% 3/07/13	125581AX6	-1,504			0	-1,504
153				CIT GROUP INC 5.4% 3/07/13	125581AX6	-15,034			0	-15,034
154				CIT GROUP INC 5.4% 3/07/13	125581AX6	-10,877			0	-10,877
155				CALIFORNIA ST 7.5% 4/01/34	13063A5E0	1,373			0	1,373
156				CALIFORNIA ST 7.5% 4/01/34	13063A5E0	1,288			0	1,288
157				CALIFORNIA ST 7.55% 4/01/39	13063A5G5	319			0	319
158				CALIFORNIA ST 7.55% 4/01/39	13063A5G5	353			0	353
159				CALIFORNIA ST 7.55% 4/01/39	13063A5G5	325			0	325
160				CHUBB CORP	171232101	-48,440			0	-48,440
161				CISCO SYSTEMS INC	17275R102	-1,657			0	-1,657
162				CISCO SYSTEMS INC	17275R102	-40,759			0	-40,759
163				COACH INC	189754104	-26,036			0	-26,036
164				COACH INC	189754104	-1,504			0	-1,504
165				COACH INC	189754104	-3,163			0	-3,163
166				COACH INC	189754104	-3,462			0	-3,462
167				COACH INC	189754104	-12,451			0	-12,451
168				COACH INC	189754104	-2,521			0	-2,521
169				GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	71			0	71
170				GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	63			0	63
171				GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	33			0	33
172				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	0			0	0
173				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	1			0	1
174				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	1			0	1
175				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	1			0	1
176				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	1			0	1
177				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	2			0	2
178				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	1			0	1
179				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	0			0	0
180				GNMA POOL # 645884 5.5% 2/15/36	36292DRD6	1			0	1

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(f) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col. (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (h))
181	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	30			0	30
182	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	166			0	166
183	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	56			0	56
184	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	143			0	143
185	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	48			0	48
186	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	105			0	105
187	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	35			0	35
188	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	71			0	71
189	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	24			0	24
190	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	209			0	209
191	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	70			0	70
192	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	116			0	116
193	GNMA I POOL 685839 5.0% 4/15/38	36296A4Y7	40			0	40
194	GNMA POOL# 687844 6.5% 8/15/38	36296DER5	-441			0	-441
195	GNMA POOL# 687844 6.5% 8/15/38	36296DER5	-281			0	-281
196	GNMA POOL# 687844 6.5% 8/15/38	36296DER5	-213			0	-213
197	GNMA POOL# 687844 6.5% 8/15/38	36296DER5	-210			0	-210
198	GNMA POOL# 687844 6.5% 8/15/38	36296DER5	-114			0	-114
199	GNMA POOL# 687844 6.5% 8/15/38	36296DER5	-393			0	-393
200	GNMA POOL # 702369 6.0% 10/15/38	36296VJN9	-312			0	-312
201	HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-8			0	-8
202	HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-8			0	-8
203	HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-8			0	-8
204	HYDRO-QUEBEC 8.0% 2/01/13	448814ED1	-238			0	-238
205	HYDRO-QUEBEC 8.0% 2/01/13	448814ED1	92			0	92
206	HYDRO-QUEBEC 7.5% 4/01/16	448814EK5	-1,462			0	-1,462
207	ILLINOIS ST TOLL HWY 6 184% 1/01/34	452252FH7	840			0	840
208	GNMA POOL # 702369 6.0% 10/15/38	36296VJN9	-415			0	-415
209	GNMA POOL # 702369 6.0% 10/15/38	36296VJN9	-441			0	-441
210	GNMA POOL # 702369 6.0% 10/15/38	36296VJN9	1,073			0	1,073
211	GNMA POOL # 702369 6.0% 10/15/38	36296VJN9	-414			0	-414
212	GAP INC	364760108	-71,100			0	-71,100
213	GAP INC	364760108	-32,126			0	-32,126
214	GAP INC	364760108	-11,236			0	-11,236
215	GAP INC	364760108	-1,345			0	-1,345
216	GAP INC	364760108	-34,106			0	-34,106
217	GAP INC	364760108	-8,331			0	-8,331
218	GENERAL ELEC CAP COR 5.875% 2/15	36962GXS8	-4,363			0	-4,363
219	GOLDMAN SACHS GROUP INC	38141G104	-2,486			0	-2,486
220	GOLDMAN SACHS GROUP INC	38141G104	-210			0	-210
221	GOLDMAN SACHS GROUP INC	38141G104	135			0	135
222	HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-8			0	-8
223	HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-8			0	-8
224	HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-8			0	-8
225	HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-10			0	-10

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(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	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col. (h))
HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-8			0	-8
HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4	-8			0	-8
FHLMC GOLD # A51586 7.0% 8/01/36	3128KDXP5	-2			0	-2
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	6			0	6
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	18			0	18
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	27			0	27
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	27			0	27
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	26			0	26
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	20			0	20
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	31			0	31
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	31			0	31
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	499			0	499
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	24			0	24
FHLMC GOLD # 456495 5.5% 1/01/37	3128KKGC7	-44			0	-44
FHLMC GOLD # 456495 5.5% 1/01/37	3128KY4L0	-10			0	-10
FHLMC GOLD # 456495 5.5% 1/01/37	3128KY4L0	-3			0	-3
FHLMC GOLD # 456495 5.5% 1/01/37	3128KY4L0	-60			0	-60
FHLMC GOLD # 456495 5.5% 1/01/37	3128KY4L0	-48			0	-48
FHLMC GOLD # 456495 5.5% 1/01/37	3128KY4L0	-40			0	-40
FHLMC GOLD # 456495 5.5% 1/01/37	3128KY4L0	-59			0	-59
MC DONALD'S CORPORATION	580135101	-764			0	-764
MC DONALD'S CORPORATION	580135101	-1,372			0	-1,372
MC DONALD'S CORPORATION	580135101	-453			0	-453
MC DONALD'S CORPORATION	580135101	-12,868			0	-12,868
MOLSON COORS BREWING CO-B	60871R209	-6,783			0	-6,783
MOLSON COORS BREWING CO-B	60871R209	-28,253			0	-28,253
MOLSON COORS BREWING CO-B	60871R209	-10,646			0	-10,646
MOLSON COORS BREWING CO-B	60871R209	-2,771			0	-2,771
MOSAIC CO	61945A107	-158,674			0	-158,674
MOSAIC CO	61945A107	995			0	995
NATIONAL OILWELL VARCO INC.	637071101	14,679			0	14,679
NATIONAL OILWELL VARCO INC.	637071101	6,702			0	6,702
NATIONAL OILWELL VARCO INC.	637071101	2,188			0	2,188
NATIONAL OILWELL VARCO INC.	637071101	11,738			0	11,738
NEW JERSEY ST TPK AU 7.414% 1/01/4	646139W35	4,026			0	4,026
NALT 2006-A A4 5.1% 7/16/12	65480AAD1	0			0	0
NALT 2006-A A4 5.1% 7/16/12	65480AAD1	10			0	10
NALT 2006-A A4 5.1% 7/16/12	65480AAD1	0			0	0
NALT 2006-A A4 5.1% 7/16/12	65480AAD1	13			0	13
NALT 2006-A A4 5.1% 7/16/12	65480AAD1	0			0	0
NALT 2006-A A4 5.1% 7/16/12	65480AAD1	13			0	13
NALT 2006-A A4 5.1% 7/16/12	65480AAD1	0			0	0
NALT 2006-A A4 5.1% 7/16/12	65480AAD1	12			0	12
NOKIA CORP-SPON ADR	654902204	-47,867			0	-47,867
NOKIA CORP-SPON ADR	654902204	-19,768			0	-19,768

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(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	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col. (h))
NOKIA CORP-SPON ADR	654902204	-835			0	-835
NOKIA CORP-SPON ADR	654902204	-62,928			0	-62,928
NORTEL NETWORKS CORP	656568508	47			0	47
NORTHERN TR CORP	665859104	-554			0	-554
NORTHERN TR CORP	665859104	-1,733			0	-1,733
NORTHERN TR CORP	665859104	-1,483			0	-1,483
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	-25			0	-25
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	-22			0	-22
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	-20			0	-20
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	-443			0	-443
FHLMC GOLD PL# G05509 6.0% 6/01/3	3128M7N28	-254			0	-254
FHLMC GOLD PL# G05509 6.0% 6/01/3	3128M7N28	-185			0	-185
FHLMC GOLD PL# G05509 6.0% 6/01/3	3128M7N28	-21			0	-21
FHLMC GOLD # G08046 5.5% 3/01/35	3128MJBQ2	-11			0	-11
FHLMC GOLD # G08046 5.5% 3/01/35	3128MJBQ2	-44			0	-44
ESTEE LAUDER COMPANIES CLASS A	518439104	-7,882			0	-7,882
ESTEE LAUDER COMPANIES CLASS A	518439104	-1,077			0	-1,077
ESTEE LAUDER COMPANIES CLASS A	518439104	-91,755			0	-91,755
ESTEE LAUDER COMPANIES CLASS A	518439104	-4,398			0	-4,398
MCAFEES INC	579064106	9,557			0	9,557
MCAFEES INC	579064106	17,760			0	17,760
MCAFEES INC	579064106	6,955			0	6,955
MCAFEES INC	579064106	1,451			0	1,451
MC DONALD'S CORPORATION	580135101	-12,862			0	-12,862
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	15			0	15
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	14			0	14
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	17			0	17
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	16			0	16
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	17			0	17
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	15			0	15
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	13			0	13
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	11			0	11
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	13			0	13
FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	12			0	12
FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9	-6			0	-6
FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9	-16			0	-16
FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9	-25			0	-25
FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9	-6			0	-6
FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9	-3			0	-3
FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9	-28			0	-28
FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9	-11			0	-11
FNMA GOLD G04743 6.0% 9/01/38	3128M6S82	-5			0	-5
NORTHERN TR CORP	665859104	-3,037			0	-3,037
NORTHERN TR CORP	665859104	-1,642			0	-1,642
NORTHERN TR CORP	665859104	-1,103			0	-1,103

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (h))
316	NOVARTIS AG-ADR	66987V109	-41,935			0	-41,935
317	NOVARTIS AG-ADR	66987V109	-4,895			0	-4,895
318	NOVARTIS AG-ADR	66987V109	-11,158			0	-11,158
319	FHLMC GOLD # G08046	3128MJBQ2	-65			0	-65
320	FHLMC GOLD # G08046	3128MJBQ2	18			0	18
321	FHLMC GOLD # G08046	3128MJBQ2	2			0	2
322	FHLMC GOLD # G08046	3128MJBQ2	-52			0	-52
323	FHLMC GOLD # G08046	3128MJBQ2	13			0	13
324	FHLMC GOLD # G08046	3128MJBQ2	2			0	2
325	FHLMC GOLD # G08046	3128MJBQ2	-61			0	-61
326	FHLMC GOLD # G08046	3128MJBQ2	15			0	15
327	FHLMC GOLD # G08046	3128MJBQ2	2			0	2
328	FHLMC GOLD # G08046	3128MJBQ2	-76			0	-76
329	FHLMC GOLD # G08046	3128MJBQ2	17			0	17
330	FHLMC GOLD # G08046	3128MJBQ2	3			0	3
331	FHLMC GOLD # G08046	3128MJBQ2	-67			0	-67
332	FHLMC GOLD # G08046	3128MJBQ2	13			0	13
333	FHLMC GOLD # G08046	3128MJBQ2	2			0	2
334	FHLMC GOLD # G08046	3128MJBQ2	14			0	14
335	FHLMC GOLD # G08046	3128MJBQ2	2			0	2
336	FHLMC GOLD # G08046	3128MJBQ2	-37			0	-37
337	FHLMC GOLD # G08046	3128MJBQ2	7			0	7
338	FHLMC GOLD # G08046	3128MJBQ2	1			0	1
339	FHLMC GOLD # G08046	3128MJBQ2	-2,117			0	-2,117
340	FHLMC GOLD # G08046	3128MJBQ2	66			0	66
341	FHLMC GOLD # G08046	3128MJBQ2	346			0	346
342	FNMA GOLD G04743	3128M6S82	-136			0	-136
343	FNMA GOLD G04743	3128M6S82	-148			0	-148
344	FNMA GOLD G04743	3128M6S82	-287			0	-287
345	FNMA GOLD G04743	3128M6S82	-257			0	-257
346	FNMA GOLD G04743	3128M6S82	-3,462			0	-3,462
347	FNMA GOLD G04743	3128M6S82	-85			0	-85
348	FHLMC GOLD G04719	3128M6SG4	-9			0	-9
349	FHLMC GOLD G04719	3128M6SG4	-18			0	-18
350	FHLMC GOLD G04719	3128M6SG4	-23			0	-23
351	FHLMC GOLD G04719	3128M6SG4	-30			0	-30
352	FHLMC GOLD G04719	3128M6SG4	-24			0	-24
353	FHLMC GOLD G04719	3128M6SG4	-21			0	-21
354	FHLMC GOLD G04719	3128M6SG4	-25			0	-25
355	JUNIPER NETWORKS INC	48203R104	8,130			0	8,130
356	KBR INC	48242W106	338			0	338
357	KBR INC	48242W106	436			0	436
358	KBR INC	48242W106	970			0	970
359	KBR INC	48242W106	5,665			0	5,665
360	KBR INC	48242W106	1,420			0	1,420

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col. (k), but not less than zero) or Losses (from col. (h))
361	KBR INC	48242W106	293			0	293
362	KBR INC	48242W106	11,080			0	11,080
363	KEYCORP NEW	493267108	-19,697			0	-19,697
364	KEYCORP NEW	493267108	-5,842			0	-5,842
365	KEYCORP NEW	493267108	-13,987			0	-13,987
366	KEYCORP NEW	493267108	-24,993			0	-24,993
367	KEYCORP NEW	493267108	-17,092			0	-17,092
368	KEYCORP NEW	493267108	-32,895			0	-32,895
369	KEYCORP NEW	493267108	-2,597			0	-2,597
370	KEYCORP NEW	493267108	-46,812			0	-46,812
371	LABORATORY CORP AMER HLDGS	50540R409	-192			0	-192
372	LABORATORY CORP AMER HLDGS	50540R409	-14,410			0	-14,410
373	ESTEE LAUDER COMPANIES CLASS A	518439104	-45,194			0	-45,194
374	ESTEE LAUDER COMPANIES CLASS A	518439104	-14,799			0	-14,799
375	ESTEE LAUDER COMPANIES CLASS A	518439104	-22,953			0	-22,953
376	ESTEE LAUDER COMPANIES CLASS A	518439104	-305			0	-305
377	FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	20			0	20
378	FHLMC GOLD POOL G11938 4.5% 3/01	3128M1BF5	17			0	17
379	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-3,460			0	-3,460
380	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-1,788			0	-1,788
381	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-2,032			0	-2,032
382	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-1,184			0	-1,184
383	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-2,355			0	-2,355
384	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-677			0	-677
385	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-1,124			0	-1,124
386	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-383			0	-383
387	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-1,156			0	-1,156
388	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-407			0	-407
389	U S TREASURY NOTE 4.25% 1/15/11	912828ES5	-71			0	-71
390	U S TREASURY NOTE 5.125% 5/15/19	912828FF2	1,976			0	1,976
391	U S TREASURY NOTE 5.125% 5/15/19	912828FF2	-262			0	-262
392	U S TREASURY NOTE 5.125% 5/15/19	912828FF2	-171			0	-171
393	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-309			0	-309
394	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-172			0	-172
395	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-513			0	-513
396	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-795			0	-795
397	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-255			0	-255
398	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-49			0	-49
399	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-1,470			0	-1,470
400	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-235			0	-235
401	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	-743			0	-743
402	U S TREASURY NOTE 4.625% 8/31/11	912828FS4	1,838			0	1,838
403	U S TREASURY NOTE 4.625% 2/29/11	912828GK0	-897			0	-897
404	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-51			0	-51
405	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	17			0	17

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F M V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col. (k), but not less than zero) or Losses (from col (h))
406	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	7			0	7
407	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	15			0	15
408	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	8			0	8
409	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-94			0	-94
410	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	29			0	29
411	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	12			0	12
412	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	26			0	26
413	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	13			0	13
414	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-75			0	-75
415	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	21			0	21
416	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	9			0	9
417	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	18			0	18
418	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	9			0	9
419	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-71			0	-71
420	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	18			0	18
421	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	8			0	8
422	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	17			0	17
423	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	8			0	8
424	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-87			0	-87
425	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	21			0	21
426	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	8			0	8
427	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	19			0	19
428	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	9			0	9
429	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-101			0	-101
430	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	23			0	23
431	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	9			0	9
432	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	20			0	20
433	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	9			0	9
434	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-50			0	-50
435	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	11			0	11
436	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	4			0	4
437	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	9			0	9
438	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	4			0	4
439	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-2331			0	-2331
440	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	-20			0	-20
441	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	20			0	20
442	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	8			0	8
443	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	17			0	17
444	FNMA POOL 255770 5.5% 7/01/35	31371MCF2	7			0	7
445	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-14			0	-14
446	U S TREASURY NT 4.5% 5/15/17	912828GS3	23,023			0	23,023
447	U S TREASURY NT 4.5% 5/15/17	912828GS3	5,132			0	5,132
448	U S TREASURY NOTE 4.0% 8/31/09	912828HB9	-522			0	-522
449	U S TREASURY NT 3.875% 5/15/18	912828HZ6	9,100			0	9,100
450	U S TREASURY NT 3.875% 5/15/18	912828HZ6	171			0	171

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col. (k), but not less than zero) or Losses (from col. (h))
PRAXAIR INC	74005P104	398			0	398
PRAXAIR INC	74005P104	18,512			0	18,512
QUALCOMM INC	747525103	7,824			0	7,824
QUALCOMM INC	747525103	7,162			0	7,162
QUALCOMM INC	747525103	575			0	575
QUALCOMM INC	747525103	44,910			0	44,910
QUALCOMM INC	747525103	19,191			0	19,191
QUALCOMM INC	747525103	6,421			0	6,421
ROSS STORES INC	778296103	5,648			0	5,648
ROSS STORES INC	778296103	3,321			0	3,321
ROSS STORES INC	778296103	418			0	418
ROSS STORES INC	778296103	3,863			0	3,863
ROSS STORES INC	778296103	16,510			0	16,510
ROSS STORES INC	778296103	1,675			0	1,675
ROSS STORES INC	778296103	5,117			0	5,117
ST JUDE MEDICAL INC	790849103	-267			0	-267
ST JUDE MEDICAL INC	790849103	-290			0	-290
ST JUDE MEDICAL INC	790849103	-264			0	-264
TAIWAN SEMICONDUCTOR MFG CO A	874039100	1			0	1
THERMO FISHER SCIENTIFIC INC	883556102	-36,672			0	-36,672
THERMO FISHER SCIENTIFIC INC	883556102	-20,983			0	-20,983
THERMO FISHER SCIENTIFIC INC	883556102	-3,204			0	-3,204
TIME WARNER INC 6.5% 11/15/36	887317AD7	-7,570			0	-7,570
TIME WARNER INC 6.5% 11/15/36	887317AD7	0			0	0
TIME WARNER CABLE INC	88732J207	215			0	215
TIME WARNER CABLE INC	88732J207	4,392			0	4,392
TIME WARNER CABLE INC	88732J207	-3,000			0	-3,000
TIME WARNER CABLE INC 7.3% 7/01/38	88732JAN8	-66,658			0	-66,658
US BANCORP	902973304	-23,923			0	-23,923
US BANCORP	902973304	-2,745			0	-2,745
US BANCORP	902973304	4,811			0	4,811
U S TREASURY BONDS 6.250% 08/15/912810EQ7	912810EQ7	8,271			0	8,271
U S TREASURY NOTE 6.25% 8/15/23 912810EQ7	912810EQ7	73,393			0	73,393
U S TREASURY BD 4.5% 2/15/36 912810FT0	912810FT0	42,160			0	42,160
U S TREASURY BD 4.5% 2/15/36 912810FT0	912810FT0	-1,926			0	-1,926
UNITED STATES TREASURY 4.0% 11/11/912828AP5	912828AP5	46			0	46
FHLMC GOLD C91194 5.0% 7/01/28 3128P7KF9	3128P7KF9	-27			0	-27
FHLMC POOL # 1N142 5.777% 4/01/37 3128QHSN1	3128QHSN1	-23			0	-23
FHLMC POOL # 1N142 5.777% 4/01/37 3128QHSN1	3128QHSN1	0			0	0
FHLMC POOL # 1N142 5.777% 4/01/37 3128QHSN1	3128QHSN1	-13			0	-13
FHLMC POOL # 1N142 5.779% 4/01/37 3128QHSN1	3128QHSN1	-36			0	-36
FHLMC POOL # 1N142 5.779% 4/01/37 3128QHSN1	3128QHSN1	-13			0	-13
FHLMC POOL # 1N142 5.77399% 4/01/37 3128QHSN1	3128QHSN1	0			0	0
FHLMC POOL # 1N142 5.77% 4/01/37 3128QHSN1	3128QHSN1	-12			0	-12
FHLMC POOL # 1N142 5.77% 4/01/37 3128QHSN1	3128QHSN1	0			0	0
FHLMC POOL # 1N142 5.76707% 4/01/37 3128QHSN1	3128QHSN1	0			0	0

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(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	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (l))
496	FED HM LN MTGE CORP 5.375% 1/09/	3128X5WT1	18			0	18
497	FED HOME LOAN MTG CORP 5.4% 2/0	3128X5ZC5	67			0	67
498	FED HM LN MTG CORP 3.875% 9/30/1	3128X7Z80	-302			0	-302
499	FHLMC GOLD # G08046 5.5% 3/01/35	3128MJBQ2	20			0	20
500	FHLMC POOL 1G0359 5.072% 10/01/3	3128NCMG6	0			0	0
501	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	34			0	34
502	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	76			0	76
503	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	112			0	112
504	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	103			0	103
505	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	83			0	83
506	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	107			0	107
507	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	78			0	78
508	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	55			0	55
509	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	36			0	36
510	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	12			0	12
511	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	104			0	104
512	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	93			0	93
513	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	119			0	119
514	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	135			0	135
515	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	176			0	176
516	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	143			0	143
517	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	61			0	61
518	NOVARTIS AG-ADR	66987V109	-1,413			0	-1,413
519	NOVARTIS AG-ADR	66987V109	-16,910			0	-16,910
520	NOVARTIS AG-ADR	66987V109	-4,961			0	-4,961
521	NOVARTIS AG-ADR	66987V109	-16,337			0	-16,337
522	NOVARTIS AG-ADR	66987V109	-17,382			0	-17,382
523	NOVARTIS AG-ADR	66987V109	-8,144			0	-8,144
524	NOVARTIS AG-ADR	66987V109	-22,111			0	-22,111
525	PNC FINANCIAL SERVICES GROUP	693475105	-30,228			0	-30,228
526	PNC FINANCIAL SERVICES GROUP	693475105	-141			0	-141
527	PEPSICO INC 7.9% 11/01/18	713448BJ6	14,471			0	14,471
528	PEPSICO INC 7.9% 11/01/18	713448BJ6	5,995			0	5,995
529	PEPSICO INC 7.9% 11/01/18	713448BJ6	14,389			0	14,389
530	FEDL FARM CR BK 3.875% 8/25/11	31331YZ86	-1,011			0	-1,011
531	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-4			0	-4
532	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-6			0	-6
533	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-4			0	-4
534	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-8			0	-8
535	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-13			0	-13
536	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-9			0	-9
537	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-14			0	-14
538	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-6			0	-6
539	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87	-11			0	-11
540	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	1			0	1

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col. (h))
541	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-8			0	-8
542	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	0			0	0
543	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-17			0	-17
544	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	0			0	0
545	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-22			0	-22
546	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	1			0	1
547	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-19			0	-19
548	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	1			0	1
549	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-24			0	-24
550	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	1			0	1
551	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-28			0	-28
552	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	0			0	0
553	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-17			0	-17
554	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	0			0	0
555	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-11			0	-11
556	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	0			0	0
557	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1	-12			0	-12
558	FNMA POOL 255770 5.49971% 7/01/35	31371MCF2	-1			0	-1
559	UNITED STATES TREASURY 4.0% 11/1/19	912828AP5	-394			0	-394
560	UNITED STATES TREASURY 4.0% 11/1/19	912828AP5	-144			0	-144
561	UNITED STATES TREASURY 4.0% 11/1/19	912828AP5	-716			0	-716
562	UNITED STATES TREASURY 4.0% 11/1/19	912828AP5	-989			0	-989
563	UNITED STATES TREAS 4.25% 8/15/19	912828BB2	-17,775			0	-17,775
564	UNITED STATES TREAS 4.25% 11/15/19	912828BR0	7,432			0	7,432
565	UNITED STATES TREAS 4.25% 11/15/19	912828BR0	3,715			0	3,715
566	UNITED STATES TREAS 4.25% 11/15/19	912828BR0	2,367			0	2,367
567	US TREASURY NOTE 4.0% 6/15/09	912828CL2	-293			0	-293
568	US TREASURY NOTE 4.0% 6/15/09	912828CL2	-299			0	-299
569	US TREASURY NOTE 4.0% 6/15/09	912828CL2	-299			0	-299
570	US TREASURY NOTE 4.0% 6/15/09	912828CL2	-298			0	-298
571	US TREAS 3.625% 7/15/09	912828CN8	-269			0	-269
572	US TREAS 3.625% 7/15/09	912828CN8	-269			0	-269
573	US TREAS 3.625% 7/15/09	912828CN8	-269			0	-269
574	UNITED STATES TREAS 4.25% 1/15/11	912828ES5	-50			0	-50
575	UNITED STATES TREAS 4.25% 1/15/11	912828ES5	-233			0	-233
576	FNMA POOL #745234 4.92% 9/01/35	31403C4T5	19			0	19
577	FNMA POOL 745275 5.0% 2/01/36	31403C6L0	-29			0	-29
578	FNMA POOL 745275 5.0% 2/01/36	31403C6L0	-27			0	-27
579	FNMA POOL 745275 5.0% 2/01/36	31403C6L0	-29			0	-29
580	FNMA POOL 745275 5.0% 2/01/36	31403C6L0	-30			0	-30
581	FNMA POOL 745275 5.0% 2/01/36	31403C6L0	-30			0	-30
582	FNMA POOL 745275 5.0% 2/01/36	31403C6L0	-23			0	-23
583	FNMA POOL 745275 5.0% 2/01/36	31403C6L0	-17			0	-17
584	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	17			0	17
585	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	6			0	6

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col. (i))
586	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	12			0	12
587	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	2			0	2
588	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	9			0	9
589	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	18			0	18
590	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	3			0	3
591	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	11			0	11
592	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	23			0	23
593	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	4			0	4
594	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	8			0	8
595	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	17			0	17
596	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	3			0	3
597	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	8			0	8
598	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	15			0	15
599	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	3			0	3
600	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	6			0	6
601	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	15			0	15
602	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	3			0	3
603	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	6			0	6
604	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	16			0	16
605	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	2			0	2
606	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	243			0	243
607	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	109			0	109
608	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	560			0	560
609	FNMA POOL # 745134 5.5% 10/01/35	31403CY70	32			0	32
610	FNMA POOL # 745134 5.5% 4/01/36	31403DDX4	40			0	40
611	FNMA POOL # 745134 5.5% 4/01/36	31403DDX4	85			0	85
612	FNMA POOL # 745134 5.5% 4/01/36	31403DDX4	6			0	6
613	FNMA POOL # 745134 5.5% 4/01/36	31403DDX4	1			0	1
614	FNMA POOL # 745134 5.5% 4/01/36	31403DDX4	56			0	56
615	WAMU 2004-AR9 A6 3.98591% 8/25/34	92922FWK0	267			0	267
616	WAMU 2004-AR9 A6 4.12715% 8/25/34	92922FWK0	4,896			0	4,896
617	WAL MART STORES INC	931142103	16,057			0	16,057
618	WAL MART STORES INC	931142103	-3,430			0	-3,430
619	WAL MART STORES INC	931142103	51,236			0	51,236
620	WAL MART STORES INC	931142103	79,783			0	79,783
621	WAL MART STORES INC	931142103	49,059			0	49,059
622	WAL MART STORES INC	931142103	109,139			0	109,139
623	WELLS FARGO & COMPANY	949746101	-11,780			0	-11,780
624	WELLS FARGO & COMPANY	949746101	-37,495			0	-37,495
625	WYETH	983024100	6,049			0	6,049
626	WYETH	983024100	15,677			0	15,677
627	WYETH	983024100	11,926			0	11,926
628	WYETH	983024100	6,275			0	6,275
629	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
630	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-21			0	-21

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (h))
631	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
632	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-34			0	-34
633	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
634	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-38			0	-38
635	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
636	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-37			0	-37
637	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
638	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-31			0	-31
639	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-36			0	-36
640	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
641	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-33			0	-33
642	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
643	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-29			0	-29
644	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
645	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	-22			0	-22
646	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	0			0	0
647	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-12			0	-12
648	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-2			0	-2
649	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-2			0	-2
650	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-2			0	-2
651	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-2			0	-2
652	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-2			0	-2
653	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-2			0	-2
654	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-2			0	-2
655	FNMA POOL # 641282 7.0% 7/01/32	31390BM70	-3			0	-3
656	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-10			0	-10
657	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-1			0	-1
658	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-1			0	-1
659	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-4			0	-4
660	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-8			0	-8
661	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-1			0	-1
662	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-26			0	-26
663	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-9			0	-9
664	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8	-1			0	-1
665	FEDERAL NATL MTG AS 5.125% 7/13/31	31398AFA5	-1,255			0	-1,255
666	FED NATL MTG ASSN 4.0% 8/18/11	31398ATD4	2,105			0	2,105
667	FNMA POOL #745234 4.917% 9/01/35	31403C4T5	8			0	8
668	FNMA POOL #745234 4.914% 9/01/35	31403C4T5	8			0	8
669	FNMA POOL #745234 4.92% 9/01/35	31403C4T5	24			0	24
670	FNMA POOL #745234 4.92% 9/01/35	31403C4T5	26			0	26
671	FNMA POOL #745234 4.92% 9/01/35	31403C4T5	862			0	862
672	U S TREASURY NT 3.875% 5/15/18	912828HZ6	1,528			0	1,528
673	U S TREASURY NOTE 3.75% 11/15/19	1912828JR2	373			0	373
674	U S TREASURY NOTE 3.75% 11/15/19	1912828JR2	-1,338			0	-1,338
675	U S TREASURY NOTE 3.75% 11/15/19	1912828JR2	-1,241			0	-1,241

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(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	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (h))
676	U S TREASURY NOTE 3.75% 11/15/11	1912828JR2	-2,316			0	-2,316
677	U S TREASURY NOTE 3.25% 5/31/16	912828KW9	2,753			0	2,753
678	WAMU MORTGAGE PASS-THR 4.0%	2/9292275G7	0			0	0
679	WAMU MORTGAGE PASS-THR 4.0%	2/9292275G7	8			0	8
680	WAMU MORTGAGE PASS-THR 4.0%	2/9292275G7	26			0	26
681	WAMU MORTGAGE PASS-THR 4.0%	2/9292275G7	10			0	10
682	WAMU MORTGAGE PASS-THR 4.0%	2/9292275G7	18			0	18
683	WAMU MORTGAGE PASS-THR 4.0%	2/9292275G7	0			0	0
684	WAMU MORTGAGE PASS-THR 4.0%	2/9292275G7	-2,489			0	-2,489
685	WAMU MORTGAGE PASS-THR 4.0%	2/9292275G7	8			0	8
686	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-3			0	-3
687	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-3			0	-3
688	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-725			0	-725
689	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-3			0	-3
690	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-3			0	-3
691	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-18			0	-18
692	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-97			0	-97
693	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-48			0	-48
694	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-103			0	-103
695	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0	-2			0	-2
696	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3	-17			0	-17
697	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3	-16			0	-16
698	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3	-15			0	-15
699	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3	-19			0	-19
700	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3	-21			0	-21
701	FNMA POOL # 936591 5.69% 4/01/37	31412V7C6	-19			0	-19
702	FNMA POOL # 936591 5.691% 4/01/37	31412V7C6	-11			0	-11
703	FNMA POOL # 936591 5.693% 4/01/37	31412V7C6	-65			0	-65
704	FNMA POOL # 936591 5.693% 4/01/37	31412V7C6	-23			0	-23
705	FNMA POOL # 936591 5.674% 4/01/37	31412V7C6	-22			0	-22
706	FNMA POOL # 936591 5.682% 4/01/37	31412V7C6	-125			0	-125
707	FNMA POOL # 936591 5.6699% 4/01/37	31412V7C6	-75			0	-75
708	FNMA POOL # 936591 5.677% 4/01/37	31412V7C6	-48			0	-48
709	FNMA POOL # 936591 5.66202% 4/01/37	31412V7C6	-80			0	-80
710	FNMA POOL # 944 6.017% 8/01/37	31413FKZ4	0			0	0
711	FNMA POOL # 944 6.017% 8/01/37	31413FKZ4	0			0	0
712	FNMA POOL # 944 6.022% 8/01/37	31413FKZ4	1			0	1
713	FNMA POOL # 944 6.022% 8/01/37	31413FKZ4	0			0	0
714	FNMA POOL # 944 6.022% 8/01/37	31413FKZ4	2			0	2
715	FNMA POOL # 944 6.02099% 8/01/37	31413FKZ4	0			0	0
716	FNMA POOL # 944 6.02299% 8/01/37	31413FKZ4	0			0	0
717	FNMA POOL # 944 6.02299% 8/01/37	31413FKZ4	1			0	1
718	FNMA POOL # 944 6.026% 8/01/37	31413FKZ4	1			0	1
719	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-2			0	-2
720	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-5			0	-5

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col. (h))
721	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-23			0	-23
722	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-1			0	-1
723	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-14			0	-14
724	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-10			0	-10
725	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-17			0	-17
726	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-11			0	-11
727	FNMA POOL 949294 6.0% 10/01/37	31413MC70	-19			0	-19
728	FNMA POOL # 959394 6.5% 12/01/37	31413YKF7	-5,416			0	-5,416
729	FNMA POOL # 959394 6.5% 12/01/37	31413YKF7	-256			0	-256
730	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	6			0	6
731	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	2			0	2
732	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	9			0	9
733	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	17			0	17
734	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	5			0	5
735	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	7			0	7
736	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	18			0	18
737	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	1			0	1
738	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6	7			0	7
739	FNMA POOL 962301 4.5% 3/01/23	31414CRW0	-243			0	-243
740	FNMA POOL 962301 4.5% 3/01/23	31414CRW0	-108			0	-108
741	FNMA POOL 962301 4.5% 3/01/23	31414CRW0	-199			0	-199
742	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-3			0	-3
743	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-54			0	-54
744	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-15			0	-15
745	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-13			0	-13
746	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-56			0	-56
747	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-8			0	-8
748	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-16			0	-16
749	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-25			0	-25
750	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0	-82			0	-82
751	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	0			0	0
752	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	-1			0	-1
753	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	-9			0	-9
754	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	-3			0	-3
755	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	-6			0	-6
756	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	-6			0	-6
757	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	-3			0	-3
758	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	0			0	0
759	FNMA POOL 966608 5.5% 2/01/38	31414HKV8	-4			0	-4
760	FNMA POOL # 975814 6.5% 4/01/38	31414TSB8	-1			0	-1
761	FNMA POOL # 975814 6.5% 4/01/38	31414TSB8	-1			0	-1
762	FNMA POOL # 975814 6.5% 4/01/38	31414TSB8	-135			0	-135
763	FNMA POOL # 975814 6.5% 4/01/38	31414TSB8	-1			0	-1
764	FNMA POOL AA8389 4.5% 6/01/39	31416SKB6	36			0	36
765	FNMA POOL AA8389 4.5% 6/01/39	31416SKB6	64			0	64

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F.M.V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col. (i))
766	FIFTH THIRD BANCORP	316773100	-60,539			0	-60,539
767	FIFTH THIRD BANCORP	316773100	-11,857			0	-11,857
768	FIFTH THIRD BANCORP	316773100	-57,578			0	-57,578
769	FIFTH THIRD BANCORP	316773100	-2,933			0	-2,933
770	FIRST HORIZON NATIONAL CORP	320517105	-1			0	-1
771	FIRST HORIZON NATIONAL CORP	320517105	0			0	0
772	FIRST HORIZON NATIONAL CORP	320517105	1			0	1
773	GNMA I POOL # 603130 6.0% 10/15/33	36200KA72	0			0	0
774	GNMA I POOL # 603130 6.0% 10/15/33	36200KA72	0			0	0
775	GNMA I POOL # 603130 6.0% 10/15/33	36200KA72	0			0	0
776	GNMA I POOL # 603130 6.0% 10/15/33	36200KA72	-4			0	-4
777	GNMA I POOL # 603130 6.0% 10/15/33	36200KA72	0			0	0
778	GNMA I POOL # 603130 6.0% 10/15/33	36200KA72	153			0	153
779	GNMA I POOL # 603130 6.0% 10/15/33	36200KA72	0			0	0
780	GNMA POOL # 605619 6.0% 7/15/34	36200NYQ8	0			0	0
781	GNMA POOL # 605619 6.0% 7/15/34	36200NYQ8	-3			0	-3
782	GNMA POOL # 605619 6.0% 7/15/34	36200NYQ8	226			0	226
783	GNMA POOL # 605619 6.0% 7/15/34	36200NYQ8	6,114			0	6,114
784	GNMA POOL # 605619 6.0% 7/15/34	36200NYQ8	0			0	0
785	GNMA POOL # 780577 7.0% 12/15/23	36225AUJ6	10			0	10
786	GNMA POOL # 780577 7.0% 12/15/23	36225AUJ6	13			0	13
787	GNMA POOL # 780577 7.0% 12/15/23	36225AUJ6	11			0	11
788	GNMA POOL # 780577 7.0% 12/15/23	36225AUJ6	4,086			0	4,086
789	GNMA POOL # 780577 7.0% 12/15/23	36225AUJ6	11			0	11
790	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	86			0	86
791	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	95			0	95
792	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	70			0	70
793	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	109			0	109
794	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	94			0	94
795	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	157			0	157
796	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	133			0	133
797	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	81			0	81
798	GNMA POOL # 781830 5.0% 11/15/34	36241KA73	50			0	50
799	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	20			0	20
800	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	8			0	8
801	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	17			0	17
802	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	9			0	9
803	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	16			0	16
804	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	12			0	12
805	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	21			0	21
806	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	9			0	9
807	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	17			0	17
808	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	13			0	13
809	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	23			0	23
810	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6	14			0	14

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(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	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (f))
GNMA POOL # 782011	36241KGU6	26			0	26
GNMA POOL # 782011	36241KGU6	7			0	7
GNMA POOL # 782011	36241KGU6	13			0	13
GNMA POOL # 782011	36241KGU6	9			0	9
GNMA POOL # 782011	36241KGU6	17			0	17
GNMA POOL # 782105	36241KKS6	36			0	36
GNMA POOL # 782105	36241KKS6	41			0	41
GNMA POOL # 782105	36241KKS6	37			0	37
GNMA POOL # 782105	36241KKS6	50			0	50
GNMA POOL # 782105	36241KKS6	79			0	79
GNMA POOL # 782105	36241KKS6	118			0	118
GNMA POOL # 782105	36241KKS6	44			0	44
GNMA POOL # 782105	36241KKS6	-18			0	-18
GNMA POOL # 782105	36241KKS6	5			0	5
GNMA POOL # 782105	36241KKS6	1			0	1
GNMA POOL # 782105	36241KKS6	49			0	49
GNMA POOL # 782105	36241KKS6	39			0	39
GNMA POOL # 782105	36241KKS6	-18			0	-18
GNMA POOL # 782105	36241KKS6	-17			0	-17
GNMA POOL # 782105	36241KKS6	82			0	82
GNMA POOL # 782105	36241KKS6	4			0	4
GNMA POOL # 782105	36241KKS6	1			0	1
GNMA POOL # 782105	36241KKS6	45			0	45
GNMA POOL # 782105	36241KKS6	35			0	35
GNMA POOL # 782105	36241KKS6	-19			0	-19
GNMA POOL # 782105	36241KKS6	-12			0	-12
GNMA POOL # 782105	36241KKS6	3			0	3
GNMA POOL # 782105	36241KKS6	1			0	1
GNMA POOL # 782105	36241KKS6	40			0	40
GNMA POOL # 782105	36241KKS6	31			0	31
GNMA POOL # 782105	36241KKS6	-18			0	-18
GNMA POOL # 782105	36241KKS6	-11			0	-11
GNMA POOL # 782105	36241KKS6	2			0	2
GNMA POOL # 782105	36241KKS6	1			0	1
GNMA POOL # 782105	36241KKS6	30			0	30
GNMA POOL # 782105	36241KKS6	24			0	24
GNMA POOL # 782105	36241KKS6	-15			0	-15
GNMA POOL # 782105	36241KKS6	-9			0	-9
GNMA POOL # 782105	36241KKS6	-399			0	-399
GNMA POOL # 782105	36241KKS6	-182			0	-182
GNMA POOL # 782105	36241KKS6	2			0	2
GNMA POOL # 782105	36241KKS6	0			0	0
GNMA POOL # 782105	36241KKS6	24			0	24
GNMA POOL # 782105	36241KKS6	19			0	19
GNMA POOL # 782105	36241KKS6	-9			0	-9

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(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	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col. (h))
FNMA POOL 745870 5.0% 10/01/36	31403DT33	-6			0	-6
FNMA POOL 745870 5.0% 10/01/36	31403DT33	-3			0	-3
FNMA POOL 745947 6.49958% 10/01/36	31403DWGO	-27			0	-27
FNMA POOL 745947 6.49958% 10/01/36	31403DWGO	-9			0	-9
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-44			0	-44
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-15			0	-15
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-741			0	-741
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-67			0	-67
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-3			0	-3
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-51			0	-51
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-3			0	-3
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-43			0	-43
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-2			0	-2
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-58			0	-58
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-3			0	-3
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-55			0	-55
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-3			0	-3
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-51			0	-51
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-2			0	-2
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-106			0	-106
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-2,201			0	-2,201
FNMA POOL 745947 6.5% 10/01/36	31403DWGO	-67			0	-67
FNMA POOL 773289 4.575% 3/01/35	31404NC20	164			0	164
FNMA POOL 773289 4.585% 3/01/35	31404NC20	4			0	4
FNMA POOL 773289 4.585% 3/01/35	31404NC20	4			0	4
FNMA POOL 773289 4.585% 3/01/35	31404NC20	4			0	4
FNMA POOL 773289 4.585% 3/01/35	31404NC20	2,346			0	2,346
FNMA POOL 773289 4.585% 3/01/35	31404NC20	5			0	5
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-1			0	-1
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-22			0	-22
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-10			0	-10
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-33			0	-33
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-19			0	-19
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-31			0	-31
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-68			0	-68
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-15			0	-15
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	-24			0	-24
FNMA POOL #838636 5.5% 11/01/35	31407RV50	8			0	8
FNMA POOL #838636 5.5% 11/01/35	31407RV50	4			0	4
FNMA POOL #838636 5.5% 11/01/35	31407RV50	3			0	3
FNMA POOL #838636 5.5% 11/01/35	31407RV50	1			0	1
FNMA POOL #838636 5.5% 11/01/35	31407RV50	0			0	0
FNMA POOL #838636 5.5% 11/01/35	31407RV50	38			0	38
FNMA POOL #838636 5.5% 11/01/35	31407RV50	16			0	16
FNMA POOL #838636 5.5% 11/01/35	31407RV50	-34			0	-34

Part IV (990-PF) - Capital Gains and Losses for

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (col (h) gain minus col (k), but not less than zero) or Losses (from col (h))
901	FNMA POOL #838636 5.5% 11/01/35	31407RV50	24			0	24
902	FNMA POOL #838636 5.5% 11/01/35	31407RV50	10			0	10
903	FNMA POOL #838636 5.5% 11/01/35	31407RV50	-4			0	-4
904	FNMA POOL #838636 5.5% 11/01/35	31407RV50	2			0	2
905	FNMA POOL #838636 5.5% 11/01/35	31407RV50	1			0	1
906	FNMA POOL #838636 5.5% 11/01/35	31407RV50	-3			0	-3
907	FNMA POOL #838636 5.5% 11/01/35	31407RV50	2			0	2
908	FNMA POOL #838636 5.5% 11/01/35	31407RV50	1			0	1
909	FNMA POOL #838636 5.5% 11/01/35	31407RV50	-30			0	-30
910	FNMA POOL #838636 5.5% 11/01/35	31407RV50	17			0	17
911	FNMA POOL #838636 5.5% 11/01/35	31407RV50	7			0	7
912	FNMA POOL #838636 5.5% 11/01/35	31407RV50	-27			0	-27
913	FNMA POOL #838636 5.5% 11/01/35	31407RV50	14			0	14
914	FNMA POOL #838636 5.5% 11/01/35	31407RV50	6			0	6
915	FNMA POOL #838636 5.5% 11/01/35	31407RV50	-817			0	-817
916	FNMA POOL #838636 5.5% 11/01/35	31407RV50	-4			0	-4
917	FNMA POOL #838636 5.5% 11/01/35	31407RV50	1			0	1
918	FNMA POOL #838636 5.5% 11/01/35	31407RV50	0			0	0
919	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	74			0	74
920	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	140			0	140
921	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	118			0	118
922	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	126			0	126
923	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	148			0	148
924	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	153			0	153
925	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	169			0	169
926	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	144			0	144
927	FNMA POOL #88279 4.5% 1/01/36	31410F2L8	121			0	121
928	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-20			0	-20
929	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-32			0	-32
930	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-24			0	-24
931	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-25			0	-25
932	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-29			0	-29
933	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-34			0	-34
934	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-48			0	-48
935	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-26			0	-26
936	FNMA POOL #88214 5.0% 3/01/21	31410FYK5	-22			0	-22
937	FNMA POOL 889291 5.0% 4/01/23	31410G7C1	-338			0	-338
938	FNMA POOL 889291 5.0% 4/01/23	31410G7C1	-276			0	-276
939	FNMA POOL 889291 5.0% 4/01/23	31410G7C1	-198			0	-198
940	FNMA POOL 888967 6.0% 12/01/37	31410GTY9	-38			0	-38
941	FNMA POOL 888967 6.0% 12/01/37	31410GTY9	-52			0	-52
942	FNMA POOL 888967 6.0% 12/01/37	31410GTY9	-81			0	-81
943	FNMA POOL 888967 6.0% 12/01/37	31410GTY9	-65			0	-65
944	FNMA POOL 888967 6.0% 12/01/37	31410GTY9	-57			0	-57
945	FNMA POOL 888967 6.0% 12/01/37	31410GTY9	-62			0	-62

Part IV (990-PF) - Capital Gains and Losses for *

Long Term CG Distributions	Amount
Short Term CG Distributions	525,178
	0

	(a) Kind(s) of property sold	CUSIP #	(h) Gain or Loss	(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	(l) Gains (col (h) gain minus col. (k), but not less than .zero) or Losses (from col. (h))
946	FNMA POOL 889667 6.0% 12/01/37	31410GTY9	-78			0	-78
947	FNMA POOL 889667 6.0% 12/01/37	31410GTY9	-64			0	-64
948	FNMA POOL 889667 6.0% 12/01/37	31410GTY9	-40			0	-40
949	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6	-54			0	-54
950	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	0			0	0
951	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	1			0	1
952	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	0			0	0
953	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	1			0	1
954	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	0			0	0
955	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	1			0	1
956	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	1			0	1
957	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	1			0	1
958	FNMA POOL 889668 6.0% 6/01/38	31410KMR2	1			0	1
959	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-8			0	-8
960	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-23			0	-23
961	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-34			0	-34
962	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-34			0	-34
963	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-45			0	-45
964	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-51			0	-51
965	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-65			0	-65
966	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-60			0	-60
967	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-78			0	-78
968	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-20			0	-20
969	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-26			0	-26
970	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-48			0	-48
971	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-62			0	-62
972	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-20			0	-20
973	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	-26			0	-26
974	FNMA POOL 918044 5.973% 5/01/37	31411X5D3	-25			0	-25
975	FNMA POOL 918044 5.992% 5/01/37	31411X5D3	-61			0	-61
976	FNMA POOL 918044 5.992% 5/01/37	31411X5D3	-1			0	-1
977	FNMA POOL 918044 5.992% 5/01/37	31411X5D3	-16			0	-16
978	FNMA POOL 918044 5.98096% 5/01/37	31411X5D3	-1			0	-1
979	FNMA POOL 918044 5.981% 5/01/37	31411X5D3	-1			0	-1
980	FNMA POOL 918044 5.98099% 5/01/37	31411X5D3	0			0	0
981	FNMA POOL 918044 5.98101% 5/01/37	31411X5D3	-118			0	-118
982	FNMA POOL 918044 5.957% 5/01/37	31411X5D3	-45			0	-45
983			0			0	0
984			0			0	0
985			0			0	0

Statement of Capital Gains and Losses From Sales
(Does not include capital gain distributions from mutual
funds or CTF's - See Tax Transaction Detail)

Account Id: 10265000075

LOCKHART J M ALLY HERC
Trust Year 10/1/2008 - 12/31/2008

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
00971T101	AKAMAI TECHNOLOGIES INC								
Sold		10/28/08	2930	37,176.80					
Acq		04/29/08	80	1,015.07	2,855.19	2,855.19	-1,840.12	-1,840.12	S
Acq		03/26/08	120	1,522.60	3,873.59	3,873.59	-2,350.99	-2,350.99	S
Acq		03/26/08	2730	34,639.13	88,538.81	88,538.81	-53,899.68	-53,899.68	S
Total for 10/28/2008					95,267.59	95,267.59	-58,090.79	-58,090.79	
00971T101	AKAMAI TECHNOLOGIES INC								
Sold		10/29/08	3100	40,868.31					
Acq		03/26/08	3100	40,868.31	100,067.69	100,067.69	-59,199.38	-59,199.38	S
Total for 10/29/2008					100,067.69	100,067.69	-59,199.38	-59,199.38	
037833100	APPLE COMPUTER INC COM								
Sold		11/11/08	530	49,127.38					
Acq		07/08/08	530	49,127.38	93,789.17	93,789.17	-44,661.79	-44,661.79	S
Total for 11/11/2008					93,789.17	93,789.17	-44,661.79	-44,661.79	
060505CL6	BANK AMER CORP								
Sold		12/29/08	110000	102,798.30					
Acq		11/28/06	110000	102,798.30	113,381.40	113,381.40	-10,583.10	-10,583.10	L
Total for 12/29/2008					113,381.40	113,381.40	-10,583.10	-10,583.10	
073902CE6	BEAR STEARNS COS INC								
Sold		12/29/08	120000	120,421.20					
Acq		02/12/04	120000	120,421.20	122,637.60	122,637.60	-2,216.40	-2,216.40	L
Total for 12/29/2008					122,637.60	122,637.60	-2,216.40	-2,216.40	
171232101	CHUBB CORPORATION COM								
Sold		11/20/08	1090	48,768.73					
Acq		01/18/07	1090	48,768.73	57,510.47	57,510.47	-8,741.74	-8,741.74	L
Total for 11/20/2008					57,510.47	57,510.47	-8,741.74	-8,741.74	
171232101	CHUBB CORPORATION COM								
Sold		11/21/08	120	4,981.18					
Acq		01/18/07	120	4,981.18	6,331.43	6,331.43	-1,350.25	-1,350.25	L
Total for 11/21/2008					6,331.43	6,331.43	-1,350.25	-1,350.25	
172967101	CITIGROUP INC								
Sold		11/20/08	31070	155,967.41					
Acq		04/22/08	3590	18,021.34	89,633.68	89,633.68	-71,612.34	-71,612.34	S
Acq		04/29/08	110	552.19	2,920.50	2,920.50	-2,368.31	-2,368.31	S
Acq		09/19/08	4470	22,438.83	94,476.13	94,476.13	-72,037.30	-72,037.30	S
Acq		10/01/08	1800	9,035.77	37,464.66	37,464.66	-28,428.89	-28,428.89	S
Acq		10/14/08	3840	19,276.31	71,368.32	71,368.32	-52,092.01	-52,092.01	S
Acq		10/15/08	3730	18,724.12	64,499.16	64,499.16	-45,775.04	-45,775.04	S
Acq		04/22/08	120	602.38	2,968.20	2,968.20	-2,365.82	-2,365.82	S
Acq		04/22/08	2930	14,708.22	73,126.06	73,126.06	-58,417.84	-58,417.84	S
Acq		07/23/08	10480	52,608.25	222,125.70	222,125.70	-169,517.45	-169,517.45	S
Total for 11/20/2008					658,582.41	658,582.41	-502,615.00	-502,615.00	

Statement of Capital Gains and Losses From Sales
(Does not include capital gain distributions from mutual
funds or CTF's - See Tax Transaction Detail)

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Account Id: 10265000075

LOCKHART J M ALLY HERC
Trust Year 10/1/2008 - 12/31/2008

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
172967101	CITIGROUP INC								
Sold		11/21/08	270	1,007.09					
Acq		10/15/08	270	1,007.09	4,668.84	4,668.84	-3,661.75	-3,661.75	S
Total for 11/21/2008					4,668.84	4,668.84	-3,661.75	-3,661.75	
235851102	DANAHER CORP COMMON								
Sold		12/12/08	1750	85,359.97					
Acq		03/14/05	1750	85,359.97	95,826.32	95,826.32	-10,466.35	-10,466.35	L
Total for 12/12/2008					95,826.32	95,826.32	-10,466.35	-10,466.35	
24702R101	DELL INC								
Sold		10/14/08	7700	109,372.50					
Acq		06/12/08	7700	109,372.50	182,767.97	182,767.97	-73,395.47	-73,395.47	S
Total for 10/14/2008					182,767.97	182,767.97	-73,395.47	-73,395.47	
24702R101	DELL INC								
Sold		10/15/08	2670	36,252.26					
Acq		06/12/08	2670	36,252.26	63,375.39	63,375.39	-27,123.13	-27,123.13	S
Total for 10/15/2008					63,375.39	63,375.39	-27,123.13	-27,123.13	
26874Q100	ENSCO INTL INC								
Sold		12/29/08	910	24,610.99					
Acq		11/09/07	910	24,610.99	51,207.97	51,207.97	-26,596.98	-26,596.98	L
Total for 12/29/2008					51,207.97	51,207.97	-26,596.98	-26,596.98	
26874Q100	ENSCO INTL INC								
Sold		12/29/08	240	6,494.14					
Acq		11/09/07	240	6,494.14	13,505.40	13,505.40	-7,011.26	-7,011.26	L
Total for 12/29/2008					13,505.40	13,505.40	-7,011.26	-7,011.26	
26874Q100	ENSCO INTL INC								
Sold		12/30/08	3940	104,182.87					
Acq		12/26/08	140	3,701.93	3,789.79	3,789.79	-87.86	-87.86	S
Acq		11/12/07	1940	51,298.16	106,990.61	106,990.61	-55,692.45	-55,692.45	L
Acq		11/09/07	1860	49,182.78	104,666.85	104,666.85	-55,484.07	-55,484.07	L
Total for 12/30/2008					215,447.25	215,447.25	-111,264.38	-111,264.38	
278058102	EATON CORPORATION COMMON								
Sold		10/31/08	3050	135,968.24					
Acq		01/18/07	3050	135,968.24	232,978.82	232,978.82	-97,010.58	-97,010.58	L
Total for 10/31/2008					232,978.82	232,978.82	-97,010.58	-97,010.58	
291011104	EMERSON ELECTRIC COMPANY								
Sold		12/23/08	3400	115,272.61					
Acq		01/18/07	3400	115,272.61	152,533.86	152,533.86	-37,261.25	-37,261.25	L
Total for 12/23/2008					152,533.86	152,533.86	-37,261.25	-37,261.25	

Statement of Capital Gains and Losses From Sales
 (Does not include capital gain distributions from mutual
 funds or CTF's - See Tax Transaction Detail)

Account Id: 10265000075

LOCKHART J M ALLY HERC
 Trust Year 10/1/2008 - 12/31/2008

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
291011104	EMERSON ELECTRIC COMPANY								
Sold		12/24/08	1650	55,526.48					
Acq		01/18/07	1650	55,526.48	74,023.79	74,023.79	-18,497.31	-18,497.31	L
Total for 12/24/2008					74,023.79	74,023.79	-18,497.31	-18,497.31	
3128H77G1	FED'L HOME LOAN MTGE CORP GRP # E99895								
Sold		10/15/08	842.48	842.48					
Acq		04/20/06	842.48	842.48	846.30	846.30	-3.82	-3.82	L
Total for 10/15/2008					846.30	846.30	-3.82	-3.82	
3128H77G1	FED'L HOME LOAN MTGE CORP GRP # E99895								
Sold		11/15/08	269.74	269.74					
Acq		04/20/06	269.74	269.74	271.01	271.01	-1.27	-1.27	L
Total for 11/15/2008					271.01	271.01	-1.27	-1.27	
3128H77G1	FED'L HOME LOAN MTGE CORP GRP # E99895								
Sold		12/15/08	438.68	438.68					
Acq		04/20/06	438.68	438.68	440.82	440.82	-2.14	-2.14	L
Total for 12/15/2008					440.82	440.82	-2.14	-2.14	
3128KDXP5	FHLMC GOLD # A51586 7.0% 8/01/36								
Sold		10/15/08	76.05	76.05					
Acq		08/08/06	76.05	76.05	78.14	78.14	-2.09	-2.09	L
Total for 10/15/2008					78.14	78.14	-2.09	-2.09	
3128KDXP5	FHLMC GOLD # A51586 7.0% 8/01/36								
Sold		11/15/08	75.8	75.80					
Acq		08/08/06	75.8	75.80	77.88	77.88	-2.08	-2.08	L
Total for 11/15/2008					77.88	77.88	-2.08	-2.08	
3128KDXP5	FHLMC GOLD # A51586 7.0% 8/01/36								
Sold		12/15/08	75.42	75.42					
Acq		08/08/06	75.42	75.42	77.49	77.49	-2.07	-2.07	L
Total for 12/15/2008					77.49	77.49	-2.07	-2.07	
3128KKGC7	FGLMC POOL # 456495 5.5% 1/01/37								
Sold		10/15/08	552.86	552.86					
Acq		03/08/07	552.86	552.86	549.49	549.49	3.37	3.37	L
Total for 10/15/2008					549.49	549.49	3.37	3.37	
3128KKGC7	FGLMC POOL # 456495 5.5% 1/01/37								
Sold		11/15/08	1,850.06	1,850.06					
Acq		03/08/07	1,850.06	1,850.06	1,838.79	1,838.79	11.27	11.27	L
Total for 11/15/2008					1,838.79	1,838.79	11.27	11.27	
3128KKGC7	FGLMC POOL # 456495 5.5% 1/01/37								
Sold		12/15/08	1,263.18	1,263.18					
Acq		03/08/07	1,263.18	1,263.18	1,255.48	1,255.48	7.70	7.70	L
Total for 12/15/2008					1,255.48	1,255.48	7.70	7.70	

Statement of Capital Gains and Losses From Sales
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)

LOCKHART J M ALLY HERC
Trust Year 10/1/2008 - 12/31/2008

Account Id: 10265000075

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
3128KY4L0	FHLMC GOLD A68027	6 0% 7/01/37						
Sold		10/15/08	1187.04	1,187.04				
Acq		12/07/07	1187.04	1,187.04	1,200.77	1,200.77	-13.73	-13.73 S
Total for 10/15/2008					1,200.77	1,200.77	-13.73	-13.73
3128KY4L0	FHLMC GOLD A68027	6 0% 7/01/37						
Sold		11/15/08	5045.21	5,045.21				
Acq		12/07/07	5045.21	5,045.21	5,103.55	5,103.55	-58.34	-58.34 S
Total for 11/15/2008					5,103.55	5,103.55	-58.34	-58.34
3128KY4L0	FHLMC GOLD A68027	6 0% 7/01/37						
Sold		12/15/08	2003.72	2,003.72				
Acq		12/07/07	2003.72	2,003.72	2,026.89	2,026.89	-23.17	-23.17 L
Total for 12/15/2008					2,026.89	2,026.89	-23.17	-23.17
3128L15M8	FHLMC GOLD A69852	5 5% 12/01/37						
Sold		10/15/08	1447.93	1,447.93				
Acq		12/07/07	1447.93	1,447.93	1,440.24	1,440.24	7.69	7.69 S
Total for 10/15/2008					1,440.24	1,440.24	7.69	7.69
3128L15M8	FHLMC GOLD A69852	5.5% 12/01/37						
Sold		11/15/08	4062.79	4,062.79				
Acq		12/07/07	4062.79	4,062.79	4,041.21	4,041.21	21.58	21.58 S
Total for 11/15/2008					4,041.21	4,041.21	21.58	21.58
3128L15M8	FHLMC GOLD A69852	5.5% 12/01/37						
Sold		12/15/08	1418.28	1,418.28				
Acq		12/07/07	1418.28	1,418.28	1,410.75	1,410.75	7.53	7.53 L
Total for 12/15/2008					1,410.75	1,410.75	7.53	7.53
3128L1KB5	FHLMC GOLD A69290	6 0% 12/01/37						
Sold		10/15/08	561.62	561.62				
Acq		12/07/07	561.62	561.62	568.09	568.09	-6.47	-6.47 S
Total for 10/15/2008					568.09	568.09	-6.47	-6.47
3128L1KB5	FHLMC GOLD A69290	6 0% 12/01/37						
Sold		11/15/08	6899.51	6,899.51				
Acq		12/07/07	6899.51	6,899.51	6,979.02	6,979.02	-79.51	-79.51 S
Total for 11/15/2008					6,979.02	6,979.02	-79.51	-79.51
3128L1KB5	FHLMC GOLD A69290	6 0% 12/01/37						
Sold		12/15/08	2823.35	2,823.35				
Acq		12/07/07	2823.35	2,823.35	2,855.88	2,855.88	-32.53	-32.53 L
Total for 12/15/2008					2,855.88	2,855.88	-32.53	-32.53
3128M1BF5	FED'L HOME LOAN MTGE CORP GRP # G11938							
Sold		10/15/08	2079.12	2,079.12				
Acq		04/20/06	2079.12	2,079.12	2,020.04	2,020.04	59.08	59.08 L
Total for 10/15/2008					2,020.04	2,020.04	59.08	59.08

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(Does not include capital gain distributions from mutual
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Account Id: 10265000075

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
3128M1BF5	FED'L HOME LOAN MTGE CORP GRP #	G11938							
Sold		11/15/08	2319 88	2,319 88					
Acq		04/20/06	2319 88	2,319 88	2,255 57	2,255 57	64 31	64.31	L
Total for 11/15/2008					2,255 57	2,255 57	64 31	64 31	
3128M1BF5	FED'L HOME LOAN MTGE CORP GRP #	G11938							
Sold		12/15/08	2219 53	2,219 53					
Acq		04/20/06	2219 53	2,219.53	2,159 69	2,159 69	59 84	59 84	L
Total for 12/15/2008					2,159 69	2,159 69	59 84	59 84	
3128M1BF5	FED'L HOME LOAN MTGE CORP GRP #	G11938							
Sold		12/26/08	117634 56	117,634 56					
Acq		03/14/06	117634 56	117,634 56	114,594 67	114,594 67	3,039 89	3,039 89	L
Total for 12/26/2008					114,594 67	114,594 67	3,039 89	3,039 89	
3128M6S82	FNMA GOLD G04743	6 0% 9/01/38							
Sold		10/15/08	265 64	265 64					
Acq		09/26/08	265 64	265 64	270 16	270 16	-4 52	-4 52	S
Total for 10/15/2008					270 16	270 16	-4 52	-4 52	
3128M6S82	FNMA GOLD G04743	6 0% 9/01/38							
Sold		11/15/08	2118 19	2,118 19					
Acq		09/26/08	2118 19	2,118 19	2,154 27	2,154 27	-36 08	-36.08	S
Total for 11/15/2008					2,154 27	2,154 27	-36 08	-36 08	
3128M6S82	FNMA GOLD G04743	6 0% 9/01/38							
Sold		12/15/08	462 04	462 04					
Acq		09/26/08	462 04	462 04	469 91	469 91	-7 87	-7 87	S
Total for 12/15/2008					469 91	469 91	-7 87	-7 87	
3128M6SG4	FHLMC GOLD G04719	5 5% 1/01/38							
Sold		11/15/08	2433 66	2,433 66					
Acq		09/30/08	2433 66	2,433 66	2,440 50	2,440 50	-6 84	-6 84	S
Total for 11/15/2008					2,440 50	2,440 50	-6 84	-6 84	
3128M6SG4	FHLMC GOLD G04719	5 5% 1/01/38							
Sold		12/15/08	1827 47	1,827 47					
Acq		09/30/08	1827 47	1,827 47	1,832 61	1,832 61	-5.14	-5 14	S
Total for 12/15/2008					1,832 61	1,832 61	-5 14	-5 14	
3128MJBQ2	FHLMC GOLD # G08046	5 5% 3/01/35							
Sold		10/15/08	1343 41	1,343 41					
Acq		04/20/06	1343 41	1,343 41	1,355 73	1,355 73	-12 32	-12 32	L
Total for 10/15/2008					1,355 73	1,355 73	-12 32	-12 32	
3128MJBQ2	FHLMC GOLD # G08046	5 5% 3/01/35							
Sold		11/15/08	1128 56	1,128 56					
Acq		04/20/06	1128 56	1,128 56	1,139 01	1,139 01	-10 45	-10 45	L
Total for 11/15/2008					1,139 01	1,139 01	-10 45	-10 45	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
3128MJBQ2	FHLMC GOLD # G08046	5 5% 3/01/35							
	Sold	12/15/08	912 41	912 41					
	Acq	04/20/06	912 41	912 41	921 01	921 01	-8 60	-8 60	L
	Total for 12/15/2008				921 01	921 01	-8 60	-8 60	
3128NCMG6	FHLMC POOL 1G0359	5 1% 10/01/35							
	Sold	10/15/08	21 61	21 61					
	Acq	01/13/06	21 61	21 61	21 49	21 49	0 12	0 12	L
	Total for 10/15/2008				21 49	21 49	0 12	0 12	
3128NCMG6	FHLMC POOL 1G0359	5 1% 10/01/35							
	Sold	11/15/08	33 14	33 14					
	Acq	01/13/06	33 14	33 14	32 95	32 95	0 19	0 19	L
	Total for 11/15/2008				32 95	32 95	0 19	0 19	
3128NCMG6	FHLMC POOL 1G0359	5 1% 10/01/35							
	Sold	12/15/08	22 12	22 12					
	Acq	01/13/06	22 12	22 12	21 99	21 99	0 13	0 13	L
	Total for 12/15/2008				21 99	21 99	0 13	0 13	
3128NCMG6	FHLMC POOL 1G0359	5 1% 10/01/35							
	Sold	12/24/08	148705 32	148,705 32					
	Acq	01/13/06	148705 32	148,705 32	147,845 62	147,845 62	859 70	859.70	L
	Total for 12/24/2008				147,845 62	147,845 62	859 70	859 70	
3128P7J79	FHLMC GOLD C91186	5 0% 6/01/28							
	Sold	10/15/08	460 89	460 89					
	Acq	08/20/08	460 89	460 89	444 29	444 29	16 60	16 60	S
	Total for 10/15/2008				444 29	444 29	16 60	16 60	
3128P7J79	FHLMC GOLD C91186	5 0% 6/01/28							
	Sold	11/15/08	676 39	676 39					
	Acq	08/20/08	676 39	676 39	652 35	652 35	24 04	24 04	S
	Total for 11/15/2008				652 35	652 35	24 04	24 04	
3128P7J79	FHLMC GOLD C91186	5 0% 6/01/28							
	Sold	12/15/08	651 92	651 92					
	Acq	08/20/08	651 92	651 92	629 25	629 25	22 67	22 67	S
	Total for 12/15/2008				629 25	629 25	22 67	22 67	
3128P7KF9	FHLMC GOLD C91194	5 0% 7/01/28							
	Sold	10/15/08	413 25	413 25					
	Acq	08/20/08	413 25	413 25	398 62	398 62	14 63	14 63	S
	Total for 10/15/2008				398 62	398 62	14 63	14 63	
3128P7KF9	FHLMC GOLD C91194	5 0% 7/01/28							
	Sold	11/15/08	398 34	398 34					
	Acq	08/20/08	398 34	398 34	384 43	384 43	13 91	13 91	S
	Total for 11/15/2008				384 43	384 43	13 91	13 91	

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LOCKHART J M ALLY HERC
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Account Id: 10265000075

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
3128P7KF9	FHLMC GOLD C91194	5 0%	7/01/28						
	Sold	12/15/08	357 07	357 07					
	Acq	08/20/08	357 07	357 07	344 87	344 87	12 20	12 20	S
	Total for 12/15/2008				344 87	344 87	12 20	12 20	
3128QHSN1	FHLMC POOL # 1N142	5 76%	4/01/37						
	Sold	10/07/08	8043 04	8,075 71					
	Acq	05/14/07	8043 04	8,075 71	8,084 51	8,084 51	-8 80	-8 80	L
	Total for 10/7/2008				8,084 51	8,084 51	-8 80	-8 80	
3128QHSN1	FHLMC POOL # 1N142	5 76%	4/01/37						
	Sold	10/15/08	7552 06	7,552 06					
	Acq	05/14/07	7552 06	7,552 06	7,591 00	7,591 00	-38 94	-38 94	L
	Total for 10/15/2008				7,591 00	7,591 00	-38 94	-38 94	
3128QHSN1	FHLMC POOL # 1N142	5 76%	4/01/37						
	Sold	11/15/08	10447 34	10,447 34					
	Acq	05/14/07	10447 34	10,447 34	10,501 21	10,501 21	-53 87	-53 87	L
	Total for 11/15/2008				10,501 21	10,501 21	-53 87	-53 87	
3128QHSN1	FHLMC POOL # 1N142	5 76%	4/01/37						
	Sold	12/15/08	6580 69	6,580 69					
	Acq	05/14/07	6580 69	6,580 69	6,614 62	6,614 62	-33 93	-33 93	L
	Total for 12/15/2008				6,614 62	6,614 62	-33 93	-33 93	
3128QHSN1	FHLMC POOL # 1N142	5 76%	4/01/37						
	Sold	12/24/08	11391 51	11,163 68					
	Acq	05/14/07	11391 51	11,163 68	11,450 25	11,450 25	-286 57	-286 57	L
	Total for 12/24/2008				11,450 25	11,450 25	-286 57	-286 57	
31331XE40	FEDERAL FARM CR BKS CONS								
	Sold	12/29/08	115000	115,000 00					
	Acq	06/07/07	115000	115,000 00	114,932.15	114,932 15	67 85	67 85	L
	Total for 12/29/2008				114,932 15	114,932 15	67 85	67 85	
3133XHNL2	FEDERAL HOME LN BKS DEB								
	Sold	11/03/08	220000	220,000 00					
	Acq	01/18/07	220000	220,000 00	219,956 00	219,956 00	44 00	44 00	L
	Total for 11/3/2008				219,956 00	219,956 00	44 00	44 00	
31371KQ87	FEDERAL NAT'L MTGE ASSN POOL # 254379								
	Sold	10/25/08	297 51	297 51					
	Acq	04/12/06	297 51	297 51	306 06	306 06	-8 55	-8 55	L
	Total for 10/25/2008				306 06	306 06	-8 55	-8 55	
31371KQ87	FEDERAL NAT'L MTGE ASSN POOL # 254379								
	Sold	11/25/08	295 74	295 74					
	Acq	04/12/06	295 74	295 74	304 24	304 24	-8 50	-8 50	L
	Total for 11/25/2008				304 24	304 24	-8 50	-8 50	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
31371KQ87	FEDERAL NAT'L MTGE ASSN POOL # 254379							
Sold		12/25/08	109 03	109 03				
Acq		04/12/06	109 03	109 03	112.16	112.16	-3.13	-3.13 L
Total for 12/25/2008					112.16	112.16	-3.13	-3.13
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL # 255364							
Sold		10/25/08	645.5	645 50				
Acq		04/20/06	55 33	55.33	55.16	55 16	0.17	0 17 L
Acq		01/03/07	590 17	590 17	596.90	596.90	-6 73	-6 73 L
Total for 10/25/2008					652 06	652 06	-6 56	-6 56
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL # 255364							
Sold		11/25/08	877 77	877 77				
Acq		04/20/06	75 24	75 24	75 00	75 00	0.24	0 24 L
Acq		01/03/07	802 53	802 53	811 68	811 68	-9 15	-9 15 L
Total for 11/25/2008					886.68	886 68	-8 91	-8 91
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL # 255364							
Sold		12/25/08	311 38	311.38				
Acq		04/20/06	26 69	26 69	26 61	26 61	0 08	0 08 L
Acq		01/03/07	284 69	284 69	287 94	287 94	-3 25	-3 25 L
Total for 12/25/2008					314 55	314 55	-3 17	-3 17
31371MCF2	FEDERAL NAT'L MTGE ASSN POOL # 255770							
Sold		10/25/08	3895.79	3,895 79				
Acq		07/25/06	3895 79	3,895 79	3,892 24	3,892.24	3 55	3 55 L
Total for 10/25/2008					3,892 24	3,892 24	3 55	3 55
31371MCF2	FEDERAL NAT'L MTGE ASSN POOL # 255770							
Sold		11/25/08	4987 44	4,987 44				
Acq		07/25/06	4987.44	4,987 44	4,983.43	4,983.43	4 01	4 01 L
Total for 11/25/2008					4,983.43	4,983 43	4 01	4 01
31371MCF2	FEDERAL NAT'L MTGE ASSN POOL # 255770							
Sold		12/25/08	3853 3	3,853 30				
Acq		10/30/06	3853.3	3,853 30	3,853.42	3,853.42	-0.12	-0 12 L
Total for 12/25/2008					3,853.42	3,853 42	-0 12	-0 12
31385XD95	FEDERAL NAT'L MTGE ASSN POOL # 555528							
Sold		10/25/08	1643 36	1,643 36				
Acq		04/20/06	15 01	15 01	14 96	14 96	0 05	0 05 L
Acq		12/07/05	1628 35	1,628 35	1,641 33	1,641 33	-12 98	-12 98 L
Total for 10/25/2008					1,656 29	1,656 29	-12.93	-12 93
31385XD95	FEDERAL NAT'L MTGE ASSN POOL # 555528							
Sold		11/25/08	1819 33	1,819 33				
Acq		04/20/06	16 61	16 61	16 56	16 56	0 05	0 05 L
Acq		12/07/05	1802 72	1,802 72	1,817 09	1,817 09	-14.37	-14 37 L
Total for 11/25/2008					1,833 65	1,833 65	-14 32	-14 32

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
31385XD95	FEDERAL NAT'L MTGE ASSN POOL # 555528								
Sold		12/25/08	1202.57	1,202.57					
Acq		04/20/06	10.98	10.98	10.95	10.95	0.03	0.03	L
Acq		12/07/05	1191.59	1,191.59	1,201.09	1,201.09	-9.50	-9.50	L
Total for 12/25/2008					1,212.04	1,212.04	-9.47	-9.47	
31390BM70	FNMA POOL # 641282 7.0% 7/01/32								
Sold		10/25/08	46.14	46.14					
Acq		10/15/02	46.14	46.14	48.27	48.27	-2.13	-2.13	L
Total for 10/25/2008					48.27	48.27	-2.13	-2.13	
31390BM70	FNMA POOL # 641282 7.0% 7/01/32								
Sold		11/25/08	46.43	46.43					
Acq		10/15/02	46.43	46.43	48.58	48.58	-2.15	-2.15	L
Total for 11/25/2008					48.58	48.58	-2.15	-2.15	
31390BM70	FNMA POOL # 641282 7.0% 7/01/32								
Sold		12/25/08	46.72	46.72					
Acq		10/15/02	46.72	46.72	48.88	48.88	-2.16	-2.16	L
Total for 12/25/2008					48.88	48.88	-2.16	-2.16	
31390MFS8	FEDERAL NAT'L MTGE ASSN POOL # 650077								
Sold		10/25/08	95	95.00					
Acq		07/25/02	95	95.00	100.91	100.91	-5.91	-5.91	L
Total for 10/25/2008					100.91	100.91	-5.91	-5.91	
31390MFS8	FEDERAL NAT'L MTGE ASSN POOL # 650077								
Sold		11/25/08	211.93	211.93					
Acq		07/25/02	211.93	211.93	225.11	225.11	-13.18	-13.18	L
Total for 11/25/2008					225.11	225.11	-13.18	-13.18	
31390MFS8	FEDERAL NAT'L MTGE ASSN POOL # 650077								
Sold		12/25/08	18.2	18.20					
Acq		07/25/02	18.2	18.20	19.33	19.33	-1.13	-1.13	L
Total for 12/25/2008					19.33	19.33	-1.13	-1.13	
31398AEE8	FEDERAL NAT'L MTG ASSN								
Sold		12/29/08	150000	150,189.00					
Acq		03/18/08	150000	150,189.00	154,050.00	154,050.00	-3,861.00	-3,861.00	S
Total for 12/29/2008					154,050.00	154,050.00	-3,861.00	-3,861.00	
31402RUM9	FNMA POOL 735988 5.03% 10/01/35								
Sold		10/07/08	79921.8	79,122.58					
Acq		01/13/06	79921.8	79,122.58	79,771.95	79,771.95	-649.37	-649.37	L
Total for 10/7/2008					79,771.95	79,771.95	-649.37	-649.37	
31402RUM9	FNMA POOL 735988 5.03% 10/01/35								
Sold		10/25/08	2916.68	2,916.68					
Acq		01/13/06	2916.68	2,916.68	2,911.21	2,911.21	5.47	5.47	L
Total for 10/25/2008					2,911.21	2,911.21	5.47	5.47	

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31402RUM9	FNMA POOL 735988		5 03%	10/01/35					
	Sold	11/25/08	617.23	617.23					
	Acq	01/13/06	617.23	617.23	616.07	616.07	1.16	1.16	L
			Total for 11/25/2008		616.07	616.07	1.16	1.16	
31402RUM9	FNMA POOL 735988		5 03%	10/01/35					
	Sold	12/24/08	44647.31	42,638.18					
	Acq	01/13/06	44647.31	42,638.18	44,563.57	44,563.57	-1,925.39	-1,925.39	L
			Total for 12/24/2008		44,563.57	44,563.57	-1,925.39	-1,925.39	
31402RUM9	FNMA POOL 735988		5 03%	10/01/35					
	Sold	12/25/08	405.08	405.08					
	Acq	01/13/06	405.08	405.08	404.32	404.32	0.76	0.76	L
			Total for 12/25/2008		404.32	404.32	0.76	0.76	
31403C4T5	FNMA POOL #745234		4.95%	9/01/35					
	Sold	10/07/08	12450.35	12,290.83					
	Acq	01/25/06	12450.35	12,290.83	12,359.40	12,359.40	-68.57	-68.57	L
			Total for 10/7/2008		12,359.40	12,359.40	-68.57	-68.57	
31403C4T5	FNMA POOL #745234		4.95%	9/01/35					
	Sold	10/25/08	2987.17	2,987.17					
	Acq	01/25/06	2987.17	2,987.17	2,965.35	2,965.35	21.82	21.82	L
			Total for 10/25/2008		2,965.35	2,965.35	21.82	21.82	
31403C4T5	FNMA POOL #745234		4.95%	9/01/35					
	Sold	11/25/08	746.08	746.08					
	Acq	01/25/06	746.08	746.08	740.63	740.63	5.45	5.45	L
			Total for 11/25/2008		740.63	740.63	5.45	5.45	
31403C4T5	FNMA POOL #745234		4.95%	9/01/35					
	Sold	12/25/08	231.05	231.05					
	Acq	01/25/06	231.05	231.05	229.36	229.36	1.69	1.69	L
			Total for 12/25/2008		229.36	229.36	1.69	1.69	
31403CY70	FNMA POOL # 745134		5.5%	10/01/35					
	Sold	10/25/08	812.75	812.75					
	Acq	04/20/06	812.75	812.75	798.11	798.11	14.64	14.64	L
			Total for 10/25/2008		798.11	798.11	14.64	14.64	
31403CY70	FNMA POOL # 745134		5.5%	10/01/35					
	Sold	11/25/08	794.35	794.35					
	Acq	04/20/06	794.35	794.35	780.20	780.20	14.15	14.15	L
			Total for 11/25/2008		780.20	780.20	14.15	14.15	
31403CY70	FNMA POOL # 745134		5.5%	10/01/35					
	Sold	12/25/08	990.52	990.52					
	Acq	04/20/06	990.52	990.52	976.08	976.08	14.44	14.44	L
			Total for 12/25/2008		976.08	976.08	14.44	14.44	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL # 745418								
Sold		10/25/08	3161.95	3,161.95					
Acq		06/29/07	3161.95	3,161.95	3,105.04	3,105.04	56.91	56.91	L
Acq		04/07/08	0	3,161.95	3.86	3.86	3,158.09	3,158.09	S
Total for 10/25/2008					3,108.90	3,108.90	3,215.00	3,215.00	
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL # 745418								
Sold		11/25/08	3224.83	3,224.83					
Acq		04/07/08	0	3,224.83	3.93	3.93	3,220.90	3,220.90	S
Acq		06/29/07	3224.83	3,224.83	3,167.54	3,167.54	57.29	57.29	L
Total for 11/25/2008					3,171.47	3,171.47	3,278.19	3,278.19	
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL # 745418								
Sold		12/25/08	2614.94	2,614.94					
Acq		06/29/07	2613.94	2,613.94	2,579.52	2,579.52	34.42	34.42	L
Acq		04/07/08	1	1.00	3.44	3.44	-2.44	-2.44	S
Total for 12/25/2008					2,582.96	2,582.96	31.98	31.98	
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL # 745418								
Sold		12/26/08	271050.67	277,149.31					
Acq		11/14/08	48939.71	50,040.85	49,046.76	49,046.76	994.09	994.09	S
Acq		04/07/08	48939.72	50,040.86	49,482.66	49,482.66	558.20	558.20	S
Acq		10/03/06	173171.24	177,067.59	171,751.39	171,751.39	5,316.20	5,316.20	L
Total for 12/26/2008					270,280.81	270,280.81	6,868.50	6,868.50	
31403DWG0	FNMA POOL 745947 6.5% 10/01/36								
Sold		10/25/08	1505.73	1,505.73					
Acq		10/04/07	1505.73	1,505.73	1,535.26	1,535.26	-29.53	-29.53	L
Total for 10/25/2008					1,535.26	1,535.26	-29.53	-29.53	
31403DWG0	FNMA POOL 745947 6.5% 10/01/36								
Sold		11/25/08	1689.89	1,689.89					
Acq		10/23/08	314.11	314.11	323.07	323.07	-8.96	-8.96	S
Acq		10/04/07	1375.78	1,375.78	1,402.76	1,402.76	-26.98	-26.98	L
Total for 11/25/2008					1,725.83	1,725.83	-35.94	-35.94	
31403DWG0	FNMA POOL 745947 6.5% 10/01/36								
Sold		12/25/08	1321.02	1,321.02					
Acq		10/23/08	245.54	245.54	252.54	252.54	-7.00	-7.00	S
Acq		10/04/07	1075.48	1,075.48	1,096.57	1,096.57	-21.09	-21.09	L
Total for 12/25/2008					1,349.11	1,349.11	-28.09	-28.09	
31404NC20	FNMA POOL 773289 4.568% 3/01/35								
Sold		10/07/08	37102.8	36,291.18					
Acq		10/19/06	37102.8	36,291.18	36,152.04	36,152.04	139.14	139.14	L
Total for 10/7/2008					36,152.04	36,152.04	139.14	139.14	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
31404NC20	FNMA POOL 773289		4 568%	3/01/35				
	Sold	10/25/08	219 79	219.79				
	Acq	10/19/06	219 79	219.79	214 16	214 16	5 63	5 63 L
	Total for 10/25/2008				214.16	214.16	5 63	5 63
31404NC20	FNMA POOL 773289		4.568%	3/01/35				
	Sold	11/25/08	164.47	164.47				
	Acq	10/19/06	164.47	164.47	160 26	160.26	4 21	4.21 L
	Total for 11/25/2008				160 26	160.26	4.21	4 21
31404NC20	FNMA POOL 773289		4 568%	3/01/35				
	Sold	12/25/08	176 58	176 58				
	Acq	10/19/06	176 58	176 58	172 06	172 06	4 52	4 52 L
	Total for 12/25/2008				172 06	172 06	4 52	4 52
31407JDR0	FNMA POOL 831812		6 0%	9/01/36				
	Sold	10/25/08	168 71	168.71				
	Acq	11/13/07	168 71	168 71	170 05	170 05	-1 34	-1 34 S
	Total for 10/25/2008				170 05	170 05	-1 34	-1 34
31407JDR0	FNMA POOL 831812		6 0%	9/01/36				
	Sold	11/25/08	832 06	832 06				
	Acq	11/13/07	832.06	832 06	838 69	838 69	-6 63	-6 63 L
	Total for 11/25/2008				838 69	838 69	-6 63	-6 63
31407JDR0	FNMA POOL 831812		6 0%	9/01/36				
	Sold	12/25/08	168 73	168.73				
	Acq	11/13/07	168.73	168 73	170 07	170 07	-1.34	-1.34 L
	Total for 12/25/2008				170 07	170 07	-1.34	-1 34
31407RV50	FNMA POOL #838636		5.5%	11/01/35				
	Sold	10/25/08	546 22	546.22				
	Acq	04/20/06	546.22	546 22	536 76	536 76	9.46	9 46 L
	Total for 10/25/2008				536 76	536 76	9.46	9 46
31407RV50	FNMA POOL #838636		5 5%	11/01/35				
	Sold	11/25/08	2704 89	2,704 89				
	Acq	04/20/06	2704 89	2,704 89	2,658 48	2,658 48	46 41	46 41 L
	Total for 11/25/2008				2,658 48	2,658 48	46.41	46 41
31407RV50	FNMA POOL #838636		5.5%	11/01/35				
	Sold	12/25/08	3365 7	3,365.70				
	Acq	04/20/06	3365 7	3,365 70	3,308 96	3,308 96	56 74	56 74 L
	Total for 12/25/2008				3,308.96	3,308 96	56.74	56 74
31410F2L8	FNMA POOL # 888279		4 5%	1/01/36				
	Sold	10/25/08	1285.91	1,285 91				
	Acq	06/06/07	1285 91	1,285 91	1,189.59	1,189 59	96 32	96 32 L
	Total for 10/25/2008				1,189 59	1,189 59	96.32	96 32

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
31410F2L8	FNMA POOL # 888279	4 5% 1/01/36							
Sold		11/25/08	1233 49	1,233.49					
Acq		06/06/07	1233 49	1,233 49	1,142 08	1,142 08	91 41	91 41	L
Total for 11/25/2008					1,142.08	1,142 08	91.41	91 41	
31410F2L8	FNMA POOL # 888279	4 5% 1/01/36							
Sold		12/25/08	902 01	902 01					
Acq		06/06/07	902 01	902 01	836 03	836 03	65 98	65 98	L
Total for 12/25/2008					836 03	836 03	65 98	65 98	
31410F2L8	FNMA POOL # 888279	4 5% 1/01/36							
Sold		12/26/08	31109 86	31,537 62					
Acq		06/06/07	31109 86	31,537 62	28,840 34	28,840 34	2,697.28	2,697 28	L
Total for 12/26/2008					28,840.34	28,840 34	2,697 28	2,697 28	
31410FYK5	FNMA POOL # 888214	5 0% 3/01/21							
Sold		10/25/08	1233 76	1,233 76					
Acq		01/15/08	1233.76	1,233.76	1,253 23	1,253 23	-19 47	-19 47	S
Total for 10/25/2008					1,253 23	1,253 23	-19.47	-19 47	
31410FYK5	FNMA POOL # 888214	5 0% 3/01/21							
Sold		11/25/08	1632.53	1,632 53					
Acq		01/15/08	1632 53	1,632 53	1,658.29	1,658 29	-25.76	-25 76	S
Total for 11/25/2008					1,658 29	1,658 29	-25.76	-25 76	
31410FYK5	FNMA POOL # 888214	5.0% 3/01/21							
Sold		12/25/08	1357 57	1,357 57					
Acq		01/15/08	1357 57	1,357 57	1,378 99	1,378 99	-21 42	-21 42	S
Total for 12/25/2008					1,378 99	1,378 99	-21.42	-21 42	
31410FYK5	FNMA POOL # 888214	5 0% 3/01/21							
Sold		12/26/08	18132 99	18,478 65					
Acq		01/15/08	18132.99	18,478 65	18,419.15	18,419 15	59.50	59 50	S
Total for 12/26/2008					18,419.15	18,419 15	59.50	59 50	
31410GTY9	FNMA POOL 888967	6.0% 12/01/37							
Sold		10/25/08	1887 93	1,887 93					
Acq		06/09/08	1887 93	1,887 93	1,915 95	1,915 95	-28 02	-28 02	S
Total for 10/25/2008					1,915 95	1,915 95	-28 02	-28 02	
31410GTY9	FNMA POOL 888967	6 0% 12/01/37							
Sold		11/25/08	2477 05	2,477 05					
Acq		06/09/08	2477.05	2,477 05	2,513 82	2,513 82	-36 77	-36 77	S
Total for 11/25/2008					2,513.82	2,513 82	-36 77	-36 77	
31410GTY9	FNMA POOL 888967	6 0% 12/01/37							
Sold		12/25/08	1801 81	1,801 81					
Acq		06/09/08	1801 81	1,801 81	1,828 56	1,828 56	-26 75	-26 75	S
Total for 12/25/2008					1,828 56	1,828 56	-26 75	-26 75	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
31410KMR2	FNMA POOL 889668	6 0%	6/01/38						
	Sold	10/25/08	1645 46	1,645 46					
	Acq	06/13/08	1645 46	1,645 46	1,645.20	1,645 20	0.26	0 26	S
	Total for 10/25/2008				1,645.20	1,645 20	0 26	0 26	
31410KMR2	FNMA POOL 889668	6 0%	6/01/38						
	Sold	11/25/08	4007.65	4,007 65					
	Acq	06/13/08	4007.65	4,007 65	4,007.02	4,007.02	0.63	0 63	S
	Total for 11/25/2008				4,007 02	4,007 02	0 63	0 63	
31410KMR2	FNMA POOL 889668	6 0%	6/01/38						
	Sold	12/25/08	1640.02	1,640 02					
	Acq	06/13/08	1640.02	1,640 02	1,639 76	1,639 76	0 26	0 26	S
	Total for 12/25/2008				1,639 76	1,639.76	0 26	0 26	
31410WQC5	FNMA POOL # 899651	6 5%	8/01/37						
	Sold	10/25/08	1493.84	1,493 84					
	Acq	08/24/07	1493 84	1,493 84	1,519.75	1,519 75	-25 91	-25 91	L
	Total for 10/25/2008				1,519 75	1,519 75	-25 91	-25 91	
31410WQC5	FNMA POOL # 899651	6 5%	8/01/37						
	Sold	11/25/08	714 07	714 07					
	Acq	08/24/07	714 07	714 07	726.45	726 45	-12 38	-12 38	L
	Total for 11/25/2008				726.45	726.45	-12 38	-12 38	
31410WQC5	FNMA POOL # 899651	6 5%	8/01/37						
	Sold	12/25/08	740 51	740 51					
	Acq	08/24/07	740 51	740 51	753 35	753 35	-12.84	-12 84	L
	Total for 12/25/2008				753.35	753 35	-12 84	-12 84	
31411X5D3	FNMA POOL 918044	5.979%	5/01/37						
	Sold	10/25/08	4615.15	4,615 15					
	Acq	05/23/07	4615.15	4,615 15	4,652.65	4,652 65	-37.50	-37 50	L
	Total for 10/25/2008				4,652 65	4,652 65	-37 50	-37 50	
31411X5D3	FNMA POOL 918044	5 979%	5/01/37						
	Sold	11/25/08	86 69	86 69					
	Acq	05/23/07	86.69	86 69	87 39	87 39	-0.70	-0.70	L
	Total for 11/25/2008				87.39	87.39	-0 70	-0 70	
31411X5D3	FNMA POOL 918044	5.979%	5/01/37						
	Sold	12/25/08	61 87	61 87					
	Acq	05/23/07	61.87	61 87	62 37	62.37	-0.50	-0 50	L
	Total for 12/25/2008				62.37	62.37	-0 50	-0 50	
31412HRS0	FNMA POOL # 925797	6 5%	12/01/37						
	Sold	10/25/08	78.78	78 78					
	Acq	01/17/08	78 78	78.78	81 67	81 67	-2 89	-2 89	S
	Total for 10/25/2008				81.67	81 67	-2 89	-2 89	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
31412HRS0	FNMA POOL # 925797	6 5% 12/01/37							
Sold		11/25/08	78 49	78 49					
Acq		01/17/08	78 49	78 49	81 37	81 37	-2 88	-2 88	S
Total for 11/25/2008					81 37	81.37	-2 88	-2 88	
31412HRS0	FNMA POOL # 925797	6 5% 12/01/37							
Sold		12/25/08	79 18	79 18					
Acq		01/17/08	79 18	79 18	82.09	82 09	-2 91	-2 91	S
Total for 12/25/2008					82.09	82 09	-2 91	-2 91	
31412V7C6	FNMA POOL # 936591	5 72% 4/01/37							
Sold		10/25/08	4130 6	4,130 60					
Acq		05/03/07	4130 6	4,130 60	4,165 45	4,165 45	-34 85	-34 85	L
Total for 10/25/2008					4,165 45	4,165 45	-34 85	-34 85	
31412V7C6	FNMA POOL # 936591	5 72% 4/01/37							
Sold		11/25/08	3135 14	3,135 14					
Acq		05/03/07	3135 14	3,135.14	3,161.59	3,161.59	-26 45	-26 45	L
Total for 11/25/2008					3,161 59	3,161 59	-26 45	-26 45	
31412V7C6	FNMA POOL # 936591	5 72% 4/01/37							
Sold		12/25/08	3403 34	3,403 34					
Acq		05/03/07	3403 34	3,403 34	3,432 06	3,432.06	-28 72	-28 72	L
Total for 12/25/2008					3,432 06	3,432 06	-28.72	-28 72	
31413FKZ4	FNMA POOL # 944112	6 037% 8/01/37							
Sold		10/25/08	42 21	42 21					
Acq		08/02/07	42 21	42.21	42 18	42 18	0 03	0 03	L
Total for 10/25/2008					42.18	42.18	0 03	0 03	
31413FKZ4	FNMA POOL # 944112	6.037% 8/01/37							
Sold		11/25/08	1034 27	1,034 27					
Acq		08/02/07	1034 27	1,034 27	1,033 62	1,033 62	0 65	0 65	L
Total for 11/25/2008					1,033 62	1,033 62	0 65	0 65	
31413FKZ4	FNMA POOL # 944112	6.037% 8/01/37							
Sold		12/25/08	11.16	11 16					
Acq		08/02/07	11 16	11.16	11.15	11 15	0 01	0 01	L
Total for 12/25/2008					11.15	11 15	0.01	0 01	
31413MC70	FNMA POOL 949294	6.0% 10/01/37							
Sold		10/25/08	4703 98	4,703 98					
Acq		09/25/07	4703 98	4,703 98	4,716 29	4,716 29	-12 31	-12 31	L
Total for 10/25/2008					4,716 29	4,716 29	-12 31	-12 31	
31413MC70	FNMA POOL 949294	6.0% 10/01/37							
Sold		11/25/08	16857 16	16,857.16					
Acq		09/25/07	16857 16	16,857.16	16,901 28	16,901 28	-44.12	-44.12	L
Total for 11/25/2008					16,901.28	16,901 28	-44.12	-44 12	

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31413MC70	FNMA POOL 949294	6.0% 10/01/37							
Sold		12/25/08	491.61	491.61					
Acq		09/25/07	491.61	491.61	492.90	492.90	-1.29	-1.29	L
Total for 12/25/2008					492.90	492.90	-1.29	-1.29	
31413MC70	FNMA POOL 949294	6.0% 10/01/37							
Sold		12/26/08	260543.67	266,568.74					
Acq		09/25/07	260543.67	266,568.74	261,225.56	261,225.56	5,343.18	5,343.18	L
Total for 12/26/2008					261,225.56	261,225.56	5,343.18	5,343.18	
31414CGL6	FNMA POOL # 962003	5.5% 3/01/38							
Sold		10/25/08	2245.44	2,245.44					
Acq		02/25/08	2245.44	2,245.44	2,227.20	2,227.20	18.24	18.24	S
Total for 10/25/2008					2,227.20	2,227.20	18.24	18.24	
31414CGL6	FNMA POOL # 962003	5.5% 3/01/38							
Sold		11/25/08	274.51	274.51					
Acq		02/25/08	274.51	274.51	272.28	272.28	2.23	2.23	S
Total for 11/25/2008					272.28	272.28	2.23	2.23	
31414CGL6	FNMA POOL # 962003	5.5% 3/01/38							
Sold		12/25/08	266.57	266.57					
Acq		02/25/08	266.57	266.57	265.21	265.21	1.36	1.36	S
Total for 12/25/2008					265.21	265.21	1.36	1.36	
31414H6X0	FNMA POOL # 967186	6.5% 12/01/37							
Sold		10/25/08	463.86	463.86					
Acq		01/17/08	463.86	463.86	481.18	481.18	-17.32	-17.32	S
Total for 10/25/2008					481.18	481.18	-17.32	-17.32	
31414H6X0	FNMA POOL # 967186	6.5% 12/01/37							
Sold		11/25/08	79.74	79.74					
Acq		01/17/08	79.74	79.74	82.72	82.72	-2.98	-2.98	S
Total for 11/25/2008					82.72	82.72	-2.98	-2.98	
31414H6X0	FNMA POOL # 967186	6.5% 12/01/37							
Sold		12/25/08	82.15	82.15					
Acq		01/17/08	82.15	82.15	85.22	85.22	-3.07	-3.07	S
Total for 12/25/2008					85.22	85.22	-3.07	-3.07	
31414HKV8	FNMA POOL 966608	5.5% 2/01/38							
Sold		10/25/08	2119.47	2,119.47					
Acq		02/15/08	2119.47	2,119.47	2,121.13	2,121.13	-1.66	-1.66	S
Total for 10/25/2008					2,121.13	2,121.13	-1.66	-1.66	
31414HKV8	FNMA POOL 966608	5.5% 2/01/38							
Sold		11/25/08	3796.17	3,796.17					
Acq		02/15/08	3796.17	3,796.17	3,799.13	3,799.13	-2.96	-2.96	S
Total for 11/25/2008					3,799.13	3,799.13	-2.96	-2.96	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
31414HKV8	FNMA POOL 966608	5 5% 2/01/38						
Sold		12/25/08	1981 85	1,981 85				
Acq		02/15/08	1981 85	1,981 85	1,983 40 <input type="checkbox"/>	1,983.40	-1 55	-1 55 S
Total for 12/25/2008					1,983 40	1,983.40	-1 55	-1 55
31414TSB8	FNMA POOL # 975814	6 5% 4/01/38						
Sold		10/25/08	2828 65	2,828 65				
Acq		05/01/08	2828.65	2,828 65	2,934.72 <input type="checkbox"/>	2,934 72	-106.07	-106.07 S
Total for 10/25/2008					2,934.72	2,934 72	-106.07	-106 07
31414TSB8	FNMA POOL # 975814	6 5% 4/01/38						
Sold		11/25/08	4311.4	4,311.40				
Acq		05/01/08	4311.4	4,311 40	4,473 08 <input type="checkbox"/>	4,473 08	-161 68	-161 68 S
Total for 11/25/2008					4,473 08	4,473 08	-161 68	-161 68
31414TSB8	FNMA POOL # 975814	6 5% 4/01/38						
Sold		12/25/08	306 3	306.30				
Acq		05/01/08	306 3	306.30	317 79 <input type="checkbox"/>	317.79	-11 49	-11 49 S
Total for 12/25/2008					317 79	317 79	-11.49	-11 49
31414TSB8	FNMA POOL # 975814	6 5% 4/01/38						
Sold		12/26/08	323522 68	334,239 37				
Acq		05/01/08	323522 68	334,239 37	335,654 78 <input type="checkbox"/>	335,654 78	-1,415.41	-1,415 41 S
Total for 12/26/2008					335,654 78	335,654.78	-1,415.41	-1,415.41
36200KA72	GNMA I POOL # 603130	6 0% 10/15/33						
Sold		10/15/08	212 8	212 80				
Acq		04/20/06	212.8	212 80	213 86 <input type="checkbox"/>	213.86	-1 06	-1.06 L
Total for 10/15/2008					213.86	213.86	-1 06	-1 06
36200KA72	GNMA I POOL # 603130	6 0% 10/15/33						
Sold		11/15/08	7 36	7.36				
Acq		04/20/06	7 36	7.36	7.40 <input type="checkbox"/>	7 40	-0.04	-0 04 L
Total for 11/15/2008					7 40	7.40	-0.04	-0 04
36200KA72	GNMA I POOL # 603130	6 0% 10/15/33						
Sold		12/15/08	7 4	7 40				
Acq		04/20/06	7 4	7 40	7 44 <input type="checkbox"/>	7.44	-0 04	-0 04 L
Total for 12/15/2008					7 44	7 44	-0.04	-0 04
36200NYQ8	GNMA POOL # 605619	6 0% 7/15/34						
Sold		10/15/08	1871 36	1,871.36				
Acq		07/31/07	1713 01	1,713 01	1,713 01 <input type="checkbox"/>	1,713 01	0 00	0 00 L
Acq		11/08/07	158 35	158.35	161 24 <input type="checkbox"/>	161 24	-2 89	-2.89 S
Total for 10/15/2008					1,874 25	1,874 25	-2.89	-2 89
36200NYQ8	GNMA POOL # 605619	6 0% 7/15/34						
Sold		11/15/08	1863 53	1,863 53				
Acq		07/31/07	1705.85	1,705 85	1,705 85 <input type="checkbox"/>	1,705 85	0.00	0.00 L

Statement of Capital Gains and Losses From Sales
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LOCKHART J M ALLY HERC
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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
36200NYQ8	GNMA POOL # 605619	6 0% 7/15/34							
Sold		11/15/08	1863 53	1,863 53					
Acq		11/08/07	157 68	157 68	160 56 <input type="checkbox"/>	160.56	-2 88	-2 88	L
Total for 11/15/2008					1,866 41	1,866.41	-2.88	-2 88	
36200NYQ8	GNMA POOL # 605619	6 0% 7/15/34							
Sold		12/15/08	1028 78	1,028 78					
Acq		07/31/07	941.73	941 73	941 73 <input type="checkbox"/>	941.73	0.00	0 00	L
Acq		11/08/07	87.05	87 05	88 64 <input type="checkbox"/>	88.64	-1 59	-1 59	L
Total for 12/15/2008					1,030 37	1,030 37	-1 59	-1 59	
36225AUA6	GNMA POOL #780577	7.0% 12/15/23							
Sold		10/15/08	711 75	711 75					
Acq		08/16/00	711 75	711 75	700 74 <input type="checkbox"/>	700.74	11.01	11 01	L
Total for 10/15/2008					700 74	700 74	11 01	11 01	
36225AUA6	GNMA POOL #780577	7.0% 12/15/23							
Sold		11/15/08	403.05	403 05					
Acq		08/16/00	403 05	403 05	396 82 <input type="checkbox"/>	396 82	6.23	6 23	L
Total for 11/15/2008					396 82	396 82	6 23	6 23	
36225AUA6	GNMA POOL #780577	7.0% 12/15/23							
Sold		12/15/08	560 23	560 23					
Acq		08/16/00	560 23	560 23	551 56 <input type="checkbox"/>	551.56	8.67	8 67	L
Total for 12/15/2008					551.56	551.56	8.67	8 67	
36241KA73	GOV'T NAT'L MTGE ASSN POOL #	781830							
Sold		10/15/08	3097 17	3,097 17					
Acq		08/30/07	3097.17	3,097 17	3,000 34 <input type="checkbox"/>	3,000.34	96 83	96 83	L
Total for 10/15/2008					3,000.34	3,000.34	96 83	96.83	
36241KA73	GOV'T NAT'L MTGE ASSN POOL #	781830							
Sold		11/15/08	3211 92	3,211 92					
Acq		08/30/07	3211 92	3,211 92	3,112.77 <input type="checkbox"/>	3,112 77	99.15	99.15	L
Total for 11/15/2008					3,112 77	3,112 77	99.15	99 15	
36241KA73	GOV'T NAT'L MTGE ASSN POOL #	781830							
Sold		12/15/08	2317 69	2,317 69					
Acq		08/30/07	2317 69	2,317.69	2,247.35 <input type="checkbox"/>	2,247.35	70.34	70 34	L
Total for 12/15/2008					2,247 35	2,247 35	70.34	70 34	
36241KGU6	GNMA POOL # 782011	5 0% 12/15/35							
Sold		10/15/08	1625.75	1,625 75					
Acq		11/08/07	1070.85	1,070 85	1,045 25 <input type="checkbox"/>	1,045 25	25 60	25 60	S
Acq		10/15/07	554 9	554 90	541 42 <input type="checkbox"/>	541.42	13 48	13 48	L
Total for 10/15/2008					1,586 67	1,586.67	39.08	39 08	

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LOCKHART J M ALLY HERC
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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
36241KGU6	GNMA POOL # 782011	5 0% 12/15/35							
	Sold	11/15/08	915.95	915.95					
	Acq	11/08/07	915.95	915.95	894.22	894.22	21.73	21.73	L
	Total for 11/15/2008				894.22	894.22	21.73	21.73	
36241KGU6	GNMA POOL # 782011	5 0% 12/15/35							
	Sold	12/15/08	1158.45	1,158.45					
	Acq	11/08/07	1158.45	1,158.45	1,131.43	1,131.43	27.02	27.02	L
	Total for 12/15/2008				1,131.43	1,131.43	27.02	27.02	
36241KKS6	GNMA POOL # 782105	5.0% 3/15/36							
	Sold	10/15/08	1367.44	1,367.44					
	Acq	05/10/07	1367.44	1,367.44	1,335.44	1,335.44	32.00	32.00	L
	Total for 10/15/2008				1,335.44	1,335.44	32.00	32.00	
36241KKS6	GNMA POOL # 782105	5 0% 3/15/36							
	Sold	11/15/08	2214.94	2,214.94					
	Acq	05/10/07	2214.94	2,214.94	2,163.78	2,163.78	51.16	51.16	L
	Total for 11/15/2008				2,163.78	2,163.78	51.16	51.16	
36241KKS6	GNMA POOL # 782105	5 0% 3/15/36							
	Sold	12/15/08	1863.16	1,863.16					
	Acq	05/10/07	1863.16	1,863.16	1,820.86	1,820.86	42.30	42.30	L
	Total for 12/15/2008				1,820.86	1,820.86	42.30	42.30	
36292DRD6	GNMA POOL # 645884	5 5% 2/15/36							
	Sold	10/15/08	2097.66	2,097.66					
	Acq	02/28/07	2097.66	2,097.66	2,097.33	2,097.33	0.33	0.33	L
	Total for 10/15/2008				2,097.33	2,097.33	0.33	0.33	
36292DRD6	GNMA POOL # 645884	5.5% 2/15/36							
	Sold	11/15/08	214.2	214.20					
	Acq	02/28/07	214.2	214.20	214.17	214.17	0.03	0.03	L
	Total for 11/15/2008				214.17	214.17	0.03	0.03	
36292DRD6	GNMA POOL # 645884	5 5% 2/15/36							
	Sold	12/15/08	327.64	327.64					
	Acq	02/28/07	327.64	327.64	327.59	327.59	0.05	0.05	L
	Total for 12/15/2008				327.59	327.59	0.05	0.05	
36296A4Y7	GNMA I POOL 685839	5 0% 4/15/38							
	Sold	10/15/08	1258.42	1,258.42					
	Acq	06/27/08	1258.42	1,258.42	1,233.70	1,233.70	24.72	24.72	S
	Total for 10/15/2008				1,233.70	1,233.70	24.72	24.72	
36296A4Y7	GNMA I POOL 685839	5 0% 4/15/38							
	Sold	11/15/08	2603.16	2,603.16					
	Acq	06/27/08	2603.16	2,603.16	2,552.13	2,552.13	51.03	51.03	S
	Total for 11/15/2008				2,552.13	2,552.13	51.03	51.03	

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LOCKHART J M ALLY HERC
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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
36296A4Y7	GNMA I POOL 685839	5 0% 4/15/38							
Sold		12/15/08	690 21	690 21					
Acq		06/27/08	690 21	690 21	677 89	677 89	12 32	12 32	S
Total for 12/15/2008					677 89	677 89	12 32	12 32	
36296A4Y7	GNMA I POOL 685839	5 0% 4/15/38							
Sold		12/26/08	83311 95	85,446 82					
Acq		04/25/08	83311 95	85,446 82	81,989 04	81,989 04	3,457.78	3,457 78	S
Total for 12/26/2008					81,989 04	81,989 04	3,457.78	3,457 78	
36296BEK4	GNMA POOL 686038	6 5% 4/15/38							
Sold		10/15/08	15387 71	15,387 71					
Acq		06/23/08	15387 71	15,387 71	15,863 77	15,863.77	-476 06	-476 06	S
Total for 10/15/2008					15,863 77	15,863 77	-476 06	-476 06	
36296BEK4	GNMA POOL 686038	6 5% 4/15/38							
Sold		11/15/08	10172 09	10,172 09					
Acq		06/23/08	10172 09	10,172.09	10,486 79	10,486 79	-314 70	-314.70	S
Total for 11/15/2008					10,486.79	10,486 79	-314 70	-314 70	
36296BEK4	GNMA POOL 686038	6 5% 4/15/38							
Sold		12/15/08	1861 84	1,861 84					
Acq		06/23/08	1861 84	1,861 84	1,919 44	1,919 44	-57.60	-57 60	S
Total for 12/15/2008					1,919.44	1,919 44	-57 60	-57 60	
36296DEG9	GNMA I POOL # 687835	6 0% 8/15/38							
Sold		11/15/08	2117 8	2,117 80					
Acq		10/03/08	2117 8	2,117 80	2,152 55	2,152 55	-34 75	-34 75	S
Total for 11/15/2008					2,152 55	2,152 55	-34 75	-34 75	
36296DEG9	GNMA I POOL # 687835	6 0% 8/15/38							
Sold		12/15/08	1729 3	1,729 30					
Acq		10/03/08	1729 3	1,729 30	1,757 67	1,757 67	-28.37	-28 37	S
Total for 12/15/2008					1,757 67	1,757 67	-28 37	-28 37	
36296DER5	GNMA POOL# 687844	6 5% 8/15/38							
Sold		10/15/08	1177 56	1,177 56					
Acq		08/22/08	1177 56	1,177 56	1,208 29	1,208 29	-30 73	-30 73	S
Total for 10/15/2008					1,208 29	1,208.29	-30 73	-30 73	
36296DER5	GNMA POOL# 687844	6.5% 8/15/38							
Sold		11/15/08	3531 97	3,531.97					
Acq		08/22/08	3531 97	3,531.97	3,624 13	3,624 13	-92 16	-92 16	S
Total for 11/15/2008					3,624 13	3,624 13	-92 16	-92 16	
36296DER5	GNMA POOL# 687844	6 5% 8/15/38							
Sold		12/15/08	3145 62	3,145 62					
Acq		08/22/08	3145 62	3,145 62	3,227.70	3,227 70	-82 08	-82 08	S
Total for 12/15/2008					3,227 70	3,227 70	-82.08	-82 08	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
38141G104	GOLDMAN SACHS GROUP INC							
Sold		10/28/08	2090	186,968.26				
Acq		08/18/03	2090	186,968.26	184,146.14	184,146.14	2,822.12	2,822.12 L
Total for 10/28/2008					184,146.14	184,146.14	2,822.12	2,822.12
41283ABY4	HDMOT 2005-3 A2 4 41% 6/15/12							
Sold		10/15/08	1923.61	1,923.61				
Acq		03/25/08	1923.61	1,923.61	1,933.23	1,933.23	-9.62	-9.62 S
Total for 10/15/2008					1,933.23	1,933.23	-9.62	-9.62
41283ABY4	HDMOT 2005-3 A2 4 41% 6/15/12							
Sold		11/15/08	1953.85	1,953.85				
Acq		03/25/08	1953.85	1,953.85	1,963.62	1,963.62	-9.77	-9.77 S
Total for 11/15/2008					1,963.62	1,963.62	-9.77	-9.77
41283ABY4	HDMOT 2005-3 A2 4 41% 6/15/12							
Sold		12/15/08	1537.32	1,537.32				
Acq		03/25/08	1537.32	1,537.32	1,545.01	1,545.01	-7.69	-7.69 S
Total for 12/15/2008					1,545.01	1,545.01	-7.69	-7.69
458140100	INTEL CORPORATION							
Sold		10/14/08	5910	93,822.49				
Acq		05/15/08	5910	93,822.49	147,248.24	147,248.24	-53,425.75	-53,425.75 S
Total for 10/14/2008					147,248.24	147,248.24	-53,425.75	-53,425.75
458140100	INTEL CORPORATION							
Sold		10/15/08	3170	51,013.57				
Acq		05/15/08	3170	51,013.57	78,980.87	78,980.87	-27,967.30	-27,967.30 S
Total for 10/15/2008					78,980.87	78,980.87	-27,967.30	-27,967.30
458140100	INTEL CORPORATION							
Sold		11/10/08	3870	55,246.65				
Acq		05/15/08	3870	55,246.65	96,421.44	96,421.44	-41,174.79	-41,174.79 S
Total for 11/10/2008					96,421.44	96,421.44	-41,174.79	-41,174.79
458140100	INTEL CORPORATION							
Sold		11/10/08	1030	14,702.35				
Acq		05/15/08	1030	14,702.35	25,662.55	25,662.55	-10,960.20	-10,960.20 S
Total for 11/10/2008					25,662.55	25,662.55	-10,960.20	-10,960.20
458140100	INTEL CORPORATION							
Sold		11/10/08	1440	20,594.47				
Acq		05/15/08	1440	20,594.47	35,877.74	35,877.74	-15,283.27	-15,283.27 S
Total for 11/10/2008					35,877.74	35,877.74	-15,283.27	-15,283.27
458140100	INTEL CORPORATION							
Sold		11/11/08	490	6,734.72				
Acq		05/15/08	490	6,734.72	12,208.40	12,208.40	-5,473.68	-5,473.68 S
Total for 11/11/2008					12,208.40	12,208.40	-5,473.68	-5,473.68

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
478160104	JOHNSON & JOHNSON COM								
Sold		10/30/08	2010	121,871.05					
Acq		11/09/07	2010	121,871.05	130,758.94	130,758.94	-8,887.89	-8,887.89	S
Total for 10/30/2008					130,758.94	130,758.94	-8,887.89	-8,887.89	
59156R108	METLIFE INC								
Sold		10/02/08	6040	245,407.44					
Acq		08/22/07	3210	130,423.49	214,349.03	214,349.03	-83,925.54	-83,925.54	L
Acq		08/23/07	2830	114,983.95	188,241.41	188,241.41	-73,257.46	-73,257.46	L
Total for 10/2/2008					402,590.44	402,590.44	-157,183.00	-157,183.00	
59156R108	METLIFE INC								
Sold		10/02/08	3790	155,063.57					
Acq		08/23/07	1760	72,008.41	117,068.87	117,068.87	-45,060.46	-45,060.46	L
Acq		08/24/07	2030	83,055.16	134,645.03	134,645.03	-51,589.87	-51,589.87	L
Total for 10/2/2008					251,713.90	251,713.90	-96,650.33	-96,650.33	
693475105	PNC FINANCIAL SERVICES GROUP INC								
Sold		10/14/08	710	42,387.19					
Acq		02/29/08	350	20,895.09	21,911.33	21,911.33	-1,016.24	-1,016.24	S
Acq		04/29/08	60	3,582.02	4,165.79	4,165.79	-583.77	-583.77	S
Acq		02/29/08	300	17,910.08	18,770.70	18,770.70	-860.62	-860.62	S
Total for 10/14/2008					44,847.82	44,847.82	-2,460.63	-2,460.63	
693475105	PNC FINANCIAL SERVICES GROUP INC								
Sold		10/14/08	710	43,278.38					
Acq		02/29/08	710	43,278.38	44,423.99	44,423.99	-1,145.61	-1,145.61	S
Total for 10/14/2008					44,423.99	44,423.99	-1,145.61	-1,145.61	
693475105	PNC FINANCIAL SERVICES GROUP INC								
Sold		10/15/08	1900	117,865.84					
Acq		02/29/08	1900	117,865.84	118,881.10	118,881.10	-1,015.26	-1,015.26	S
Total for 10/15/2008					118,881.10	118,881.10	-1,015.26	-1,015.26	
713448BH0	PEPSICO INC								
Sold		10/21/08	145000	118,454.85					
Acq		05/20/08	145000	118,454.85	143,425.30	143,425.30	-24,970.45	-24,970.45	S
Total for 10/21/2008					143,425.30	143,425.30	-24,970.45	-24,970.45	
760975102	RESEARCH IN MOTION LTD								
Sold		10/01/08	2080	137,472.67					
Acq		04/08/08	2080	137,472.67	249,701.71	249,701.71	-112,229.04	-112,229.04	S
Total for 10/1/2008					249,701.71	249,701.71	-112,229.04	-112,229.04	
852061100	SPRINT CORP								
Sold		10/28/08	14210	45,109.40					
Acq		08/11/08	10790	34,252.67	95,268.14	95,268.14	-61,015.47	-61,015.47	S
Acq		08/11/08	3420	10,856.73	30,585.06	30,585.06	-19,728.33	-19,728.33	S
Total for 10/28/2008					125,853.20	125,853.20	-80,743.80	-80,743.80	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
852061100	SPRINT CORP								
Sold		10/29/08	4920	16,139.97					
Acq		08/08/08	3486	11,435.76	30,053.15	30,053.15	-18,617.39	-18,617.39	S
Acq		08/11/08	1434	4,704.21	12,661.22	12,661.22	-7,957.01	-7,957.01	S
Total for 10/29/2008					42,714.37	42,714.37	-26,574.40	-26,574.40	
872540109	TJX COS INC NEW								
Sold		12/04/08	460	9,250.41					
Acq		01/18/07	330	6,636.16	9,728.56	9,728.56	-3,092.40	-3,092.40	L
Acq		04/29/08	130	2,614.25	4,339.39	4,339.39	-1,725.14	-1,725.14	S
Total for 12/4/2008					14,067.95	14,067.95	-4,817.54	-4,817.54	
872540109	TJX COS INC NEW								
Sold		12/04/08	5490	108,415.36					
Acq		01/18/07	5490	108,415.36	161,847.95	161,847.95	-53,432.59	-53,432.59	L
Total for 12/4/2008					161,847.95	161,847.95	-53,432.59	-53,432.59	
872540109	TJX COS INC NEW								
Sold		12/04/08	3810	75,300.42					
Acq		01/18/07	3810	75,300.42	112,320.70	112,320.70	-37,020.28	-37,020.28	L
Total for 12/4/2008					112,320.70	112,320.70	-37,020.28	-37,020.28	
880779103	TEREX CORP NEW								
Sold		10/21/08	2805	51,265.57					
Acq		05/01/08	1210	22,114.56	84,425.94	84,425.94	-62,311.38	-62,311.38	S
Acq		05/01/08	305	5,574.33	20,914.74	20,914.74	-15,340.41	-15,340.41	S
Acq		05/02/08	1290	23,576.68	92,939.08	92,939.08	-69,362.40	-69,362.40	S
Total for 10/21/2008					198,279.76	198,279.76	-147,014.19	-147,014.19	
880779103	TEREX CORP NEW								
Sold		10/22/08	3815	61,043.48					
Acq		05/01/08	515	8,240.47	35,315.04	35,315.04	-27,074.57	-27,074.57	S
Acq		07/17/08	1730	27,681.58	86,086.36	86,086.36	-58,404.78	-58,404.78	S
Acq		07/16/08	1570	25,121.43	74,979.90	74,979.90	-49,858.47	-49,858.47	S
Total for 10/22/2008					196,381.30	196,381.30	-135,337.82	-135,337.82	
883556102	THERMO ELECTRON CORP								
Sold		11/11/08	1890	66,420.47					
Acq		01/18/07	1890	66,420.47	92,270.37	92,270.37	-25,849.90	-25,849.90	L
Total for 11/11/2008					92,270.37	92,270.37	-25,849.90	-25,849.90	
883556102	THERMO ELECTRON CORP								
Sold		11/11/08	230	7,993.61					
Acq		01/18/07	230	7,993.61	11,228.67	11,228.67	-3,235.06	-3,235.06	L
Total for 11/11/2008					11,228.67	11,228.67	-3,235.06	-3,235.06	
902973304	US BANCORP DEL								
Sold		10/14/08	2690	83,405.67					
Acq		04/29/08	90	2,790.52	3,109.43	3,109.43	-318.91	-318.91	S

Statement of Capital Gains and Losses From Sales
 (Does not include capital gain distributions from mutual
 funds or CTF's - See Tax Transaction Detail)

Account Id: 10265000075

LOCKHART J M ALLY HERC
 Trust Year 10/1/2008 - 12/31/2008

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
902973304	US BANCORP DEL								
	Sold	10/14/08	2690	83,405.67					
	Acq	02/29/08	2600	80,615.15	84,496.88	84,496.88	-3,881.73	-3,881.73	S
	Total for 10/14/2008				87,606.31	87,606.31	-4,200.64	-4,200.64	
902973304	US BANCORP DEL								
	Sold	10/14/08	250	7,746.39					
	Acq	02/29/08	250	7,746.39	8,124.70	8,124.70	-378.31	-378.31	S
	Total for 10/14/2008				8,124.70	8,124.70	-378.31	-378.31	
902973304	US BANCORP DEL								
	Sold	10/15/08	1250	39,112.28					
	Acq	02/29/08	1250	39,112.28	40,623.50	40,623.50	-1,511.22	-1,511.22	S
	Total for 10/15/2008				40,623.50	40,623.50	-1,511.22	-1,511.22	
902973304	US BANCORP DEL								
	Sold	10/15/08	2210	69,300.57					
	Acq	02/29/08	30	940.73	973.53	973.53	-32.80	-32.80	S
	Acq	02/29/08	2180	68,359.84	70,847.38	70,847.38	-2,487.54	-2,487.54	S
	Total for 10/15/2008				71,820.91	71,820.91	-2,520.34	-2,520.34	
912810FT0	U S TREASURY BONDS								
	Sold	12/24/08	250000	336,610.33					
	Acq	08/08/07	65000	87,518.69	60,523.63	60,523.63	26,995.06	26,995.06	L
	Acq	07/31/07	185000	249,091.64	172,339.07	172,339.07	76,752.57	76,752.57	L
	Total for 12/24/2008				232,862.70	232,862.70	103,747.63	103,747.63	
912810FT0	U S TREASURY BONDS								
	Sold	12/29/08	80000	108,527.80					
	Acq	08/08/07	80000	108,527.80	74,490.63	74,490.63	34,037.17	34,037.17	L
	Total for 12/29/2008				74,490.63	74,490.63	34,037.17	34,037.17	
912828AP5	UNITED STATES TREAS NTS								
	Sold	12/11/08	165000	184,103.35					
	Acq	05/22/08	25000	27,894.45	25,914.06	25,914.06	1,980.39	1,980.39	S
	Acq	08/22/08	140000	156,208.90	145,917.66	145,917.66	10,291.24	10,291.24	S
	Total for 12/11/2008				171,831.72	171,831.72	12,271.63	12,271.63	
912828AP5	UNITED STATES TREAS NTS								
	Sold	12/11/08	170000	189,603.13					
	Acq	10/31/07	110000	122,684.38	109,673.44	109,673.44	13,010.94	13,010.94	L
	Acq	05/22/08	60000	66,918.75	62,193.75	62,193.75	4,725.00	4,725.00	S
	Total for 12/11/2008				171,867.19	171,867.19	17,735.94	17,735.94	
912828AP5	UNITED STATES TREAS NTS								
	Sold	12/11/08	165000	184,496.52					
	Acq	10/31/07	165000	184,496.52	164,510.16	164,510.16	19,986.36	19,986.36	L
	Total for 12/11/2008				164,510.16	164,510.16	19,986.36	19,986.36	

Statement of Capital Gains and Losses From Sales
(Does not include capital gain distributions from mutual
funds or CTF's - See Tax Transaction Detail)

Account Id: 10265000075

LOCKHART J M ALLY HERC
Trust Year 10/1/2008 - 12/31/2008

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
912828AP5	UNITED STATES TREAS NTS								
Sold		12/11/08	165000	184,258.59					
Acq		10/31/07	165000	184,258.59	164,510.15	164,510.15	19,748.44	19,748.44	L
	Total for 12/11/2008				164,510.15	164,510.15	19,748.44	19,748.44	
912828BH2	UNITED STATES TREAS NTS								
Sold		11/14/08	45000	49,139.50					
Acq		06/05/08	45000	49,139.50	46,993.36	46,993.36	2,146.14	2,146.14	S
	Total for 11/14/2008				46,993.36	46,993.36	2,146.14	2,146.14	
912828FS4	UNITED STATES TREAS NTS								
Sold		10/03/08	520000	559,424.82					
Acq		06/23/08	90000	96,823.53	93,585.94	93,585.94	3,237.59	3,237.59	S
Acq		05/30/08	100000	107,581.70	104,835.94	104,835.94	2,745.76	2,745.76	S
Acq		08/22/08	90000	96,823.53	94,929.21	94,929.21	1,894.32	1,894.32	S
Acq		09/20/06	90000	96,823.53	89,817.19	89,817.19	7,006.34	7,006.34	L
Acq		09/13/06	30000	32,274.51	29,909.77	29,909.77	2,364.74	2,364.74	L
Acq		06/19/08	35000	37,653.59	36,365.82	36,365.82	1,287.77	1,287.77	S
Acq		07/22/08	85000	91,444.44	88,997.94	88,997.94	2,446.50	2,446.50	S
	Total for 10/3/2008				538,441.81	538,441.81	20,983.01	20,983.01	
912828FS4	UNITED STATES TREAS NTS								
Sold		10/23/08	20000	21,556.18					
Acq		10/07/08	20000	21,556.18	21,703.97	21,703.97	-147.79	-147.79	S
	Total for 10/23/2008				21,703.97	21,703.97	-147.79	-147.79	
912828GK0	UNITED STATES TREAS NTS								
Sold		11/10/08	145000	157,658.69					
Acq		10/31/08	145000	157,658.69	157,687.99	157,687.99	-29.30	-29.30	S
	Total for 11/10/2008				157,687.99	157,687.99	-29.30	-29.30	
912828GK0	UNITED STATES TREAS NTS								
Sold		12/16/08	50000	55,642.41					
Acq		12/12/08	50000	55,642.41	55,599.78	55,599.78	42.63	42.63	S
	Total for 12/16/2008				55,599.78	55,599.78	42.63	42.63	
912828GK0	UNITED STATES TREAS NTS								
Sold		12/24/08	500000	554,119.42					
Acq		07/08/08	60000	66,494.33	63,522.86	63,522.86	2,971.47	2,971.47	S
Acq		12/23/08	45000	49,870.75	49,895.66	49,895.66	-24.91	-24.91	S
Acq		12/11/08	335000	371,260.01	372,322.22	372,322.22	-1,062.21	-1,062.21	S
Acq		10/31/08	60000	66,494.33	65,250.20	65,250.20	1,244.13	1,244.13	S
	Total for 12/24/2008				550,990.94	550,990.94	3,128.48	3,128.48	
912828GK0	UNITED STATES TREAS NTS								
Sold		12/29/08	240000	266,811.70					
Acq		02/28/07	25000	27,792.89	25,124.02	25,124.02	2,668.87	2,668.87	L
Acq		07/08/08	215000	239,018.81	227,623.57	227,623.57	11,395.24	11,395.24	S
	Total for 12/29/2008				252,747.59	252,747.59	14,064.11	14,064.11	

Statement of Capital Gains and Losses From Sales
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)

Account id: 10265000075

LOCKHART J M ALLY HERC
Trust Year 10/1/2008 - 12/31/2008

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
912828JJ0	US TREASURY NOTE	2 375% 8/31/10							
Sold		10/23/08	10000	10,150.36					
Acq		10/07/08	10000	10,150.36	10,173.47	10,173.47	-23.11	-23.11	S
Total for 10/23/2008					10,173.47	10,173.47	-23.11	-23.11	
921909800	VANGUARD STAR FD								
Sold		11/05/08	37878.79	300,000.00					
Acq		10/22/07	37878.79	300,000.00	532,196.99	532,196.99	-232,196.99	-232,196.99	L
Total for 11/5/2008					532,196.99	532,196.99	-232,196.99	-232,196.99	
9292275G7	WAMU MORTGAGE PASS-THR 4 0% 2/25/32								
Sold		10/25/08	42.98	42.98					
Acq		10/01/03	42.98	42.98	42.44	42.44	0.54	0.54	L
Total for 10/25/2008					42.44	42.44	0.54	0.54	
9292275G7	WAMU MORTGAGE PASS-THR 4 0% 2/25/32								
Sold		11/25/08	683.21	683.21					
Acq		10/01/03	683.21	683.21	674.64	674.64	8.57	8.57	L
Total for 11/25/2008					674.64	674.64	8.57	8.57	
9292275G7	WAMU MORTGAGE PASS-THR 4 0% 2/25/32								
Sold		12/25/08	36.62	36.62					
Acq		10/01/03	36.62	36.62	36.16	36.16	0.46	0.46	L
Total for 12/25/2008					36.16	36.16	0.46	0.46	
929903102	WACHOVIA CORP 2ND NEW								
Sold		10/01/08	520	1,585.99					
Acq		09/08/08	520	1,585.99	9,585.73	9,585.73	-7,999.74	-7,999.74	S
Total for 10/1/2008					9,585.73	9,585.73	-7,999.74	-7,999.74	
949746101	WELLS FARGO & CO NEW								
Sold		11/20/08	4140	96,781.90					
Acq		11/22/99	3550	82,989.31	84,751.81	84,751.81	-1,762.50	-1,762.50	L
Acq		01/18/07	590	13,792.59	21,472.10	21,472.10	-7,679.51	-7,679.51	L
Total for 11/20/2008					106,223.91	106,223.91	-9,442.01	-9,442.01	
949746101	WELLS FARGO & CO NEW								
Sold		11/21/08	100	2,038.68					
Acq		11/22/99	100	2,038.68	2,387.38	2,387.38	-348.70	-348.70	L
Total for 11/21/2008					2,387.38	2,387.38	-348.70	-348.70	
Total for Account: 10265000075					10,956,781.72	10,956,781.72	-2,160,871.60	-2,160,871.60	

Total Proceeds:
8,789,523.34

	Fed	State
S/T Gain/Loss	-1,432,131.97	-1,432,131.97
L/T Gain/Loss	-728,739.63	-728,739.63

Part XVI-A, Lines 11a-11e (990-PF) - Other Revenue

		Unrelated business income		Excluded by section 512. 513 or 514		
Program Service Revenue		(a)	(b)	(c)	(d)	(e)
		Business code	Amount	Exclusion code	Amount	Related or exempt function income
a	INCOME FROM PARTNERSHIP	900001	-1,416		159	
b						
c						
d						
e						
f						
g						
h						
i						
j						
k						
l						
m						
n						
o						
p						
q						
r						
s						
t						
u						
v						
w						
x						
y						
z						

Part VI, Line 6a (990-PF) - Estimated Tax Payments

1	Credit from prior year return	1	
2	First quarter estimated tax payment	2	
3	Second quarter estimated tax payment	3	
4	Third quarter estimated tax payment	4	
5	Fourth quarter estimated tax payment	5	
6	Other payments	6	35
7	Total	7	35