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Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

2008

For calendar year 2008, or tax year beginning 10/01, 2008, and ending 09/30, 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

TR U/W ELMA M LAPP FDN CONS

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

Room/suite

38 FOUNTAIN SQUARE PLAZA

City or town, state, and ZIP code

CINCINNATI, OH 45263-0858

A Employer identification number

31-6229734

B Telephone number (see page 10 of the instructions)

(513) 579-5310

C If exemption application is pending, check here ☐

D 1 Foreign organizations, check here ☐

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

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

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

H Check type of organization: ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 47,825,473
J Accounting method: ☒ Cash ☐ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis.)

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☐ if the foundation is not required to attach Sch. B.				
3 Interest on savings and temporary cash investments	586,058.	586,058.		STMT 1
4 Dividends and interest from securities	783,134.	776,852.		STMT 2
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	-5,063,190.			
b Gross sales price for all assets on line 6a 18,535,517.				
7 Capital gain net income (from Part IV, line 2)				
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)				
12 Total. Add lines 1 through 11	-3,693,998.	1,362,910.		
13 Compensation of officers, directors, trustees, etc.				
14 Other employee salaries and wages		NONE	NONE	
15 Pension plans, employee benefits		NONE	NONE	
16a Legal fees (attach schedule) STMT 3	4,351.	2,176.	NONE	2,176.
b Accounting fees (attach schedule) STMT 4	375.	188.	NONE	188.
c Other professional fees (attach schedule)				
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions) STMT 5	40,690.	19,690.		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings		NONE	NONE	
22 Printing and publications		NONE	NONE	
23 Other expenses (attach schedule) STMT 6	229,014.	228,814.		200.
24 Total operating and administrative expenses. Add lines 13 through 23	274,430.	250,868.	NONE	2,564.
25 Contributions, gifts, grants paid	2,912,960.			2,912,960.
26 Total expenses and disbursements. Add lines 24 and 25	3,187,390.	250,868.	NONE	2,915,524.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	-6,881,388.			
b Net investment income (if negative, enter -0-)		1,112,042.		
c Adjusted net income (if negative, enter -0-)				

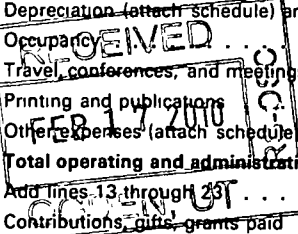
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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing			
	2	Savings and temporary cash investments	3,046,426.	1,424,225.	1,424,225.
	3	Accounts receivable ▶ Less: allowance for doubtful accounts ▶			
	4	Pledges receivable ▶ Less: allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7	Other notes and loans receivable (attach schedule) ▶ Less: allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10 a	Investments - U S and state government obligations (attach schedule)			
	b	Investments - corporate stock (attach schedule) . STMT 7 .	42,203,806.	39,821,610.	37,604,210.
	c	Investments - corporate bonds (attach schedule) . STMT 8 .	11,953,260.	9,050,793.	8,797,038.
	11	Investments - land, buildings, and equipment basis Less: accumulated depreciation (attach schedule) ▶			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule)			
	14	Land, buildings, and equipment basis Less: accumulated depreciation (attach schedule) ▶			
15	Other assets (describe ▶)				
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	57,203,492.	50,296,628.	47,825,473.	
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
23	Total liabilities (add lines 17 through 22)				
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ☐ and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ☒ X				
	27	Capital stock, trust principal, or current funds	57,203,492.	50,296,628.	
	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)	57,203,492.	50,296,628.	
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	57,203,492.	50,296,628.	

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	57,203,492.
2	Enter amount from Part I, line 27a	2	-6,881,388.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	50,322,104.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 9	5	25,476.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	50,296,628.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)		(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE PART IV DETAIL				
b				
c				
d				
e				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e			

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

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

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7
If (loss), enter -0- in Part I, line 7 } **2** -5,063,190.

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):
If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions).
If (loss), enter -0- in Part I, line 8. } **3**

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

N/A

(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			
2006			
2005			
2004			
2003			

2 Total of line 1, column (d) **2**

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**

4 Enter the net value of noncharitable-use assets for 2008 from Part X, line 5 **4**

5 Multiply line 4 by line 3 **5**

6 Enter 1% of net investment income (1% of Part I, line 27b) **6**

7 Add lines 5 and 6 **7**

8 Enter qualifying distributions from Part XII, line 4 **8**
 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling letter: _____ (attach copy of ruling letter if necessary - see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	22,241.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	
3 Add lines 1 and 2		3	22,241.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	NONE
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	22,241.
6 Credits/Payments:			
a 2008 estimated tax payments and 2007 overpayment credited to 2008	6a	21,000.	
b Exempt foreign organizations-tax withheld at source	6b	NONE	
c Tax paid with application for extension of time to file (Form 8868)	6c	NONE	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	21,000.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	1,241.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2009 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? 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.		X
1c 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 ☐ \$ (2) On foundation managers ☐ \$		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		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? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
4b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		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? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ☐ STMT 10		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	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)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		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)(3)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ FIFTH THIRD BANK, TRUSTEE Telephone no ▶ (513) 579-5310			
	Located at ▶ 38 FOUNTAIN SQUARE PLAZA, CINCINNATI, OH ZIP + 4 ▶ 45263			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15			

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes	☒ No
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes	☒ No
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes	☒ No
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes	☒ No
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes	☒ No
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes	☒ No
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)?		
Organizations relying on a current notice regarding disaster assistance check here ▶		
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?		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?	☐ Yes	☒ No
If "Yes," list the years ▶		
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)		X
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ▶		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes	☒ No
b If "Yes," did it have excess business holdings in 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.)		
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		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?		X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

- 5a** During the year did the foundation pay or incur any amount to:
- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see 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)? ☐ Yes ☒ No
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
If "Yes," attach the statement required by Regulations section 53.4945-5(d).
- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No
- b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No
If you answered "Yes" to 6b, also file Form 8870
- 7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No
- b** If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

5b

6b

7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 11		- 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		NONE	NONE	NONE

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

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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		NONE

Total number of others receiving over \$50,000 for professional services **NONE****Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 NONE	
2	
3	
4	

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

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

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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	40,413,102.
b	Average of monthly cash balances	1b	2,059,137.
c	Fair market value of all other assets (see page 24 of the instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	42,472,239.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	42,472,239.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	637,084.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	41,835,155.
6	Minimum investment return. Enter 5% of line 5	6	2,091,758.

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	2,091,758.
2a	Tax on investment income for 2008 from Part VI, line 5	2a	22,241.
b	Income tax for 2008. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	22,241.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,069,517.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	2,069,517.
6	Deduction from distributable amount (see page 25 of the instructions)	6	NONE
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,069,517.

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	2,915,524.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	2,915,524.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,915,524.

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				2,069,517.
2 Undistributed income, if any, as of the end of 2007				
a Enter amount for 2007 only			NONE	
b Total for prior years 20____, 20____, 20____		NONE		
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	NONE			
4 Qualifying distributions for 2008 from Part XII, line 4 ▶ \$ 2,915,524.				
a Applied to 2007, but not more than line 2a			NONE	
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)	NONE			
d Applied to 2008 distributable amount				2,069,517.
e Remaining amount distributed out of corpus	846,007.			
5 Excess distributions carryover applied to 2008 . (If an amount appears in column (d), the same amount must be shown in column (a))	NONE			NONE
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	846,007.			
b Prior years' undistributed income Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b. Taxable amount - see page 27 of the instructions		NONE		
e Undistributed income for 2007 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions			NONE	
f Undistributed income for 2008 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2009				NONE
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)	NONE			
8 Excess distributions carryover from 2003 not applied on line 5 or line 7 (see page 27 of the instructions)	NONE			
9 Excess distributions carryover to 2009. Subtract lines 7 and 8 from line 6a	846,007.			
10 Analysis of line 9:				
a Excess from 2004	NONE			
b Excess from 2005	NONE			
c Excess from 2006	NONE			
d Excess from 2007	NONE			
e Excess from 2008	846,007.			

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) **NOT APPLICABLE**

1a 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)

	Tax year	Prior 3 years			(e) Total
	(a) 2008	(b) 2007	(c) 2006	(d) 2005	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part 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:

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year SEE STATEMENT 14				
Total			▶ 3a	2,912,960.
b Approved for future payment				
Total			▶ 3b	

Enter gross amounts unless otherwise indicated

(See worksheet in line 13 instructions on page 28 to verify calculations.)

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

Form **990-PF** (2008)

Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

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

[illegible]

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

- b If "Yes," complete the following schedule.**

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge.

Signature of officer or trustee

FIFTH THIRD BANK, TRUSTEE

02/06/2010

Date _____

Tax Officer

Title

Paid	Preparer's	Use Only
------	------------	----------

Paid	Preparer's	Use Only
------	------------	----------

Preparer's
signature 

Date _____

Check if self-employed ☐

Preparer's identifying number
(See **Signature** on page 30 of the
instructions)

Firm's name (or yours if self-employed), address, and ZIP code

EIN ▶

Phone no.

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL SHORT-TERM CAPITAL GAIN DIVIDENDS					26,595.	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					766,480.	
5,451.00		300. AAR CORP COM PROPERTY TYPE: SECURITIES 9,012.00					09/21/2007 -3,561.00	09/17/2009
7,169.00		168. AFLAC INC PROPERTY TYPE: SECURITIES 11,314.00					05/15/2008 -4,145.00	10/09/2008
5,206.00		122. AFLAC INC PROPERTY TYPE: SECURITIES 8,205.00					05/16/2008 -2,999.00	10/09/2008
3,414.00		80. AFLAC INC PROPERTY TYPE: SECURITIES 5,041.00					06/27/2008 -1,627.00	10/09/2008
8,032.00		330. AT&T INC PROPERTY TYPE: SECURITIES 12,966.00					05/28/2008 -4,934.00	06/04/2009
35,195.00		1446. AT&T INC PROPERTY TYPE: SECURITIES 45,099.00					08/31/2006 -9,904.00	06/04/2009
29,305.00		1204. AT&T INC PROPERTY TYPE: SECURITIES 35,715.00					07/27/2006 -6,410.00	06/04/2009
3,408.00		140. AT&T INC PROPERTY TYPE: SECURITIES 3,910.00					12/23/2008 -502.00	06/04/2009
7,899.00		300. AT&T INC PROPERTY TYPE: SECURITIES 8,379.00					12/23/2008 -480.00	09/17/2009
2,554.00		90. AZZ INC PROPERTY TYPE: SECURITIES 2,596.00					08/30/2007 -42.00	03/27/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,470.00		90. AZZ INC PROPERTY TYPE: SECURITIES 2,596.00					08/30/2007 874.00	09/25/2009
4,134.00		100. ABBOTT LABS PROPERTY TYPE: SECURITIES 5,308.00					06/27/2008 -1,174.00	05/01/2009
18,601.00		450. ABBOTT LABS PROPERTY TYPE: SECURITIES 24,165.00					06/19/2008 -5,564.00	05/01/2009
207.00		5. ABBOTT LABS PROPERTY TYPE: SECURITIES 253.00					01/11/2007 -46.00	05/01/2009
5,787.00		140. ABBOTT LABS PROPERTY TYPE: SECURITIES 7,264.00					12/29/2008 -1,477.00	05/01/2009
2,480.00		60. ABBOTT LABS PROPERTY TYPE: SECURITIES 3,015.00					01/10/2007 -535.00	05/01/2009
5,622.00		136. ABBOTT LABS PROPERTY TYPE: SECURITIES 6,886.00					01/11/2007 -1,264.00	05/01/2009
944.00		20. ABBOTT LABS PROPERTY TYPE: SECURITIES 1,005.00					01/10/2007 -61.00	06/18/2009
179,932.00		4100. ABBOTT LABS PROPERTY TYPE: SECURITIES 207,583.00					01/11/2007 -27,651.00	08/12/2009
18,432.00		420. ABBOTT LABS PROPERTY TYPE: SECURITIES 21,107.00					01/10/2007 -2,675.00	08/12/2009
119,575.00		14567. ACTIVISION BLIZZARD INC PROPERTY TYPE: SECURITIES 166,032.00					10/04/2007 -46,457.00	01/06/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
14,217.00		1732. ACTIVISION BLIZZARD INC PROPERTY TYPE: SECURITIES 19,741.00					10/04/2007 -5,524.00	01/06/2009
21,591.00		2615. ACTIVISION BLIZZARD INC PROPERTY TYPE: SECURITIES 29,805.00					10/04/2007 -8,214.00	01/07/2009
4,376.00		530. ACTIVISION BLIZZARD INC PROPERTY TYPE: SECURITIES 4,568.00					12/29/2008 -192.00	01/07/2009
1,205.00		146. ACTIVISION BLIZZARD INC PROPERTY TYPE: SECURITIES 1,664.00					10/04/2007 -459.00	01/07/2009
1,883.00		228. ACTIVISION BLIZZARD INC PROPERTY TYPE: SECURITIES 2,565.00					10/16/2007 -682.00	01/07/2009
4,507.00		320. ALCOA INC PROPERTY TYPE: SECURITIES 12,950.00					05/28/2008 -8,443.00	09/17/2009
732.00		52. ALCOA INC PROPERTY TYPE: SECURITIES 1,548.00					08/11/2005 -816.00	09/17/2009
4,620.00		328. ALCOA INC PROPERTY TYPE: SECURITIES 9,614.00					12/23/2005 -4,994.00	09/17/2009
5,670.00		174. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 8,083.00					07/31/2008 -2,413.00	05/01/2009
42,394.00		1301. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 59,874.00					08/05/2008 -17,480.00	05/01/2009
18,951.00		579. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 26,647.00					08/05/2008 -7,696.00	05/04/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,394.00		287. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 11,302.00					10/30/2008 -1,908.00	05/04/2009
3,797.00		116. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,389.00					07/31/2008 -1,592.00	05/04/2009
12,165.00		361. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 14,216.00					10/30/2008 -2,051.00	05/05/2009
1,617.00		48. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,230.00					07/31/2008 -613.00	05/05/2009
2,477.00		72. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,835.00					10/30/2008 -358.00	05/07/2009
13,758.00		400. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 14,490.00					12/31/2008 -732.00	05/07/2009
2,820.00		82. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,809.00					07/31/2008 -989.00	05/07/2009
4,815.00		140. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 4,768.00					12/29/2008 47.00	05/07/2009
3,742.00		100. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 4,602.00					08/05/2008 -860.00	06/09/2009
3,368.00		90. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,467.00					10/29/2008 -99.00	06/09/2009
3,030.00		100. ALLSTATE CORP PROPERTY TYPE: SECURITIES 6,084.00					09/21/2006 -3,054.00	09/17/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,376.00		300. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 6,377.00					08/05/2008 -1,001.00	09/17/2009
814.00		10. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 766.00					04/02/2009 48.00	06/18/2009
2,804.00		30. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 2,298.00					04/02/2009 506.00	07/23/2009
28,040.00		300. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 23,798.00					05/27/2009 4,242.00	07/23/2009
18,693.00		200. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 15,323.00					04/02/2009 3,370.00	07/23/2009
2,687.00		30. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 2,589.00					07/30/2009 98.00	09/17/2009
2,226.00		70. AMERICAN ELEC PWR INC PROPERTY TYPE: SECURITIES 2,997.00					05/28/2008 -771.00	09/17/2009
954.00		30. AMERICAN ELEC PWR INC PROPERTY TYPE: SECURITIES 1,119.00					12/23/2005 -165.00	09/17/2009
44,200.00		2920. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 41,065.00					08/26/2008 3,135.00	08/12/2009
34,513.00		2280. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 31,975.00					08/05/2008 2,538.00	08/12/2009
13,060.00		5224. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 347,362.00					12/23/2005 -334302.00	10/15/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,820.00		728. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 47,051.00					02/08/2006 -45,231.00	10/15/2008
130.00		52. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 3,244.00					10/26/2005 -3,114.00	10/15/2008
70.00		28. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 1,687.00					09/20/2005 -1,617.00	10/15/2008
100.00		40. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 2,376.00					07/27/2005 -2,276.00	10/15/2008
3,140.00		1256. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 72,296.00					06/29/2006 -69,156.00	10/15/2008
1,885.00		754. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 42,935.00					01/03/2008 -41,050.00	10/15/2008
445.00		178. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 9,972.00					06/29/2005 -9,527.00	10/15/2008
1,200.00		480. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES 17,165.00					05/28/2008 -15,965.00	10/15/2008
850.00		18. AMERICAN PUBLIC EDUCATION INC PROPERTY TYPE: SECURITIES 671.00					02/14/2008 179.00	11/12/2008
5,051.00		137. AMERICAN PUBLIC EDUCATION INC PROPERTY TYPE: SECURITIES 5,105.00					02/14/2008 -54.00	03/03/2009
1,511.00		41. AMERICAN PUBLIC EDUCATION INC PROPERTY TYPE: SECURITIES 1,476.00					02/15/2008 35.00	03/03/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
79,320.00		1390. AMGEN INC PROPERTY TYPE: SECURITIES 76,530.00					11/19/2007 2,790.00	11/12/2008
1,589.00		30. AMGEN INC PROPERTY TYPE: SECURITIES 1,732.00					11/13/2008 -143.00	06/18/2009
4,187.00		70. AMGEN INC PROPERTY TYPE: SECURITIES 4,042.00					11/13/2008 145.00	09/17/2009
11,965.00		200. AMGEN INC PROPERTY TYPE: SECURITIES 11,359.00					12/29/2008 606.00	09/17/2009
1,412.00		30. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 1,097.00					02/26/2009 315.00	06/18/2009
22,904.00		500. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 20,920.00					04/21/2009 1,984.00	06/29/2009
3,171.00		70. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 2,559.00					02/26/2009 612.00	06/30/2009
5,142.00		80. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 4,719.00					09/15/2009 423.00	09/17/2009
2,567.00		40. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 3,030.00					05/28/2008 -463.00	09/17/2009
3,851.00		60. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 2,809.00					12/23/2005 1,042.00	09/17/2009
43,386.00		700. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 41,294.00					09/15/2009 2,092.00	09/21/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,167.00		40. ANSYS INC COM PROPERTY TYPE: SECURITIES 1,733.00					05/02/2008 -566.00	10/06/2008
2,918.00		100. ANSYS INC COM PROPERTY TYPE: SECURITIES 3,722.00					04/03/2008 -804.00	10/06/2008
6,477.00		222. ANSYS INC COM PROPERTY TYPE: SECURITIES 7,616.00					03/31/2008 -1,139.00	10/06/2008
1,123.00		38. ANSYS INC COM PROPERTY TYPE: SECURITIES 1,304.00					03/31/2008 -181.00	10/06/2008
1,150.00		36. ANSYS INC COM PROPERTY TYPE: SECURITIES 949.00					04/02/2009 201.00	06/03/2009
9,458.00		100. APACHE CORP COM PROPERTY TYPE: SECURITIES 7,975.00					10/17/2008 1,483.00	09/17/2009
2,411.00		28. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 3,086.00					10/30/2008 -675.00	12/30/2008
1,895.00		22. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 1,603.00					09/07/2006 292.00	12/30/2008
2,742.00		20. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 1,859.00					03/11/2009 883.00	06/18/2009
1,851.00		10. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 929.00					03/11/2009 922.00	09/17/2009
5,554.00		30. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 2,186.00					09/07/2006 3,368.00	09/17/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,499.00		670. APPLIED MATLS INC PROPERTY TYPE: SECURITIES 13,058.00					05/28/2008 -6,559.00	12/23/2008
92,814.00		9568. APPLIED MATLS INC PROPERTY TYPE: SECURITIES 175,381.00					12/23/2005 -82,567.00	12/23/2008
6,305.00		650. APPLIED MATLS INC PROPERTY TYPE: SECURITIES 10,660.00					06/29/2005 -4,355.00	12/23/2008
24,756.00		2552. APPLIED MATLS INC PROPERTY TYPE: SECURITIES 40,902.00					08/17/2006 -16,146.00	12/23/2008
2,164.00		510. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 1,503.00					10/09/2008 661.00	07/21/2009
1,462.00		340. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 1,002.00					10/09/2008 460.00	07/28/2009
17,307.00		1050. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 35,133.00					06/19/2008 -17,826.00	10/15/2008
50,568.00		3068. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 96,566.00					12/27/2007 -45,998.00	10/15/2008
27,328.00		1658. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 45,114.00					02/13/2008 -17,786.00	10/15/2008
874.00		70. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 1,961.00					05/12/2008 -1,087.00	11/13/2008
1,873.00		150. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 4,022.00					04/24/2008 -2,149.00	11/13/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
624.00		50. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 1,330.00					05/02/2008 -706.00	11/13/2008
1,069.00		90. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 2,393.00					05/02/2008 -1,324.00	01/30/2009
2,138.00		180. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 3,497.00					10/13/2008 -1,359.00	01/30/2009
594.00		50. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 904.00					10/29/2008 -310.00	01/30/2009
1,418.00		120. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 2,170.00					10/29/2008 -752.00	02/02/2009
1,746.00		120. ATHEROS COMMUNICATIONS PROPERTY TYPE: SECURITIES 1,626.00					12/18/2008 120.00	03/31/2009
3,603.00		50. AXSYS TECH INC COM PROPERTY TYPE: SECURITIES 3,051.00					10/01/2008 552.00	12/03/2008
3,267.00		61. AXSYS TECH INC COM PROPERTY TYPE: SECURITIES 3,722.00					10/01/2008 -455.00	06/30/2009
4,552.00		85. AXSYS TECH INC COM PROPERTY TYPE: SECURITIES 5,090.00					10/02/2008 -538.00	06/30/2009
750.00		14. AXSYS TECH INC COM PROPERTY TYPE: SECURITIES 819.00					09/30/2008 -69.00	06/30/2009
2,571.00		48. AXSYS TECH INC COM PROPERTY TYPE: SECURITIES 1,992.00					04/23/2009 579.00	06/30/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
27,505.00		951. BALDOR ELEC CO COM PROPERTY TYPE: SECURITIES 16,162.00					04/03/2009 11,343.00	09/15/2009
12,986.00		449. BALDOR ELEC CO COM PROPERTY TYPE: SECURITIES 7,595.00					04/06/2009 5,391.00	09/15/2009
15,750.00		50000. BAFC 2006-G 3A2 7/1/2006 VAR 7/20 PROPERTY TYPE: SECURITIES 49,594.00					10/13/2006 -33,844.00	12/05/2008
8,000.00		25000. BAFC 2006-G 3A2 7/1/2006 VAR 7/20 PROPERTY TYPE: SECURITIES 24,796.00					10/13/2006 -16,796.00	03/26/2009
14,000.00		40000. BAFC 2006-G 3A2 7/1/2006 VAR 7/20 PROPERTY TYPE: SECURITIES 39,675.00					10/13/2006 -25,675.00	04/01/2009
15,678.00		900. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 46,377.00					08/22/2007 -30,699.00	09/17/2009
3,680.00		200. BANKRATE INC PROPERTY TYPE: SECURITIES 7,861.00					12/31/2008 -4,181.00	03/04/2009
3,322.00		133. BANKRATE INC PROPERTY TYPE: SECURITIES 5,227.00					12/31/2008 -1,905.00	05/05/2009
1,174.00		47. BANKRATE INC PROPERTY TYPE: SECURITIES 1,346.00					02/06/2009 -172.00	05/05/2009
5,857.00		120. BAXTER INTL INC PROPERTY TYPE: SECURITIES 6,212.00					12/29/2008 -355.00	03/26/2009
29,285.00		600. BAXTER INTL INC PROPERTY TYPE: SECURITIES 29,242.00					01/19/2007 43.00	03/26/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
610.00		12. BAXTER INTL INC PROPERTY TYPE: SECURITIES 596.00					01/25/2007 14.00	04/02/2009
2,848.00		56. BAXTER INTL INC PROPERTY TYPE: SECURITIES 2,729.00					01/19/2007 119.00	04/02/2009
3,445.00		70. BAXTER INTL INC PROPERTY TYPE: SECURITIES 3,412.00					01/19/2007 33.00	05/18/2009
1,499.00		30. BAXTER INTL INC PROPERTY TYPE: SECURITIES 1,462.00					01/19/2007 37.00	06/18/2009
4,084.00		70. BAXTER INTL INC PROPERTY TYPE: SECURITIES 3,412.00					01/19/2007 672.00	09/17/2009
635.00		74. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 2,978.00					04/30/2008 -2,343.00	03/31/2009
481.00		56. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 2,236.00					04/30/2008 -1,755.00	03/31/2009
2,061.00		240. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 9,434.00					04/29/2008 -7,373.00	03/31/2009
2,318.00		270. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 7,244.00					07/29/2008 -4,926.00	03/31/2009
32.00		31.9 BEAR STEARNS CMS 2000-WF2 A DTD 10/ PROPERTY TYPE: SECURITIES 34.00					06/22/2004 -2.00	10/15/2008
39.00		38.77 BALTA 2005-9 21A2 9/1/2005 VAR 11/ PROPERTY TYPE: SECURITIES 39.00					10/04/2005	10/25/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
200.00		200.33 BALTA 2005-9 21A2 9/1/2005 VAR 11 PROPERTY TYPE: SECURITIES 202.00				10/04/2005 -2.00	11/25/2008
26.00		25.57 BALTA 2005-9 21A2 9/1/2005 VAR 11/ PROPERTY TYPE: SECURITIES 25.00				10/04/2005 1.00	12/25/2008
39.00		38.77 BALTA 2005-9 21A2 9/1/2005 VAR 11/ PROPERTY TYPE: SECURITIES 39.00				10/04/2005	01/25/2009
33.00		33.1 BALTA 2005-9 21A2 9/1/2005 VAR 11/2 PROPERTY TYPE: SECURITIES 33.00				10/04/2005	02/25/2009
57.00		57.14 BALTA 2005-9 21A2 9/1/2005 VAR 11/ PROPERTY TYPE: SECURITIES 57.00				10/04/2005	03/25/2009
72.00		71.86 BALTA 2005-9 21A2 9/1/2005 VAR 11/ PROPERTY TYPE: SECURITIES 72.00				10/04/2005	04/25/2009
25.00		25.4 BALTA 2005-9 21A2 9/1/2005 VAR 11/2 PROPERTY TYPE: SECURITIES 26.00				10/04/2005 -1.00	05/25/2009
20.00		20.23 BALTA 2005-9 21A2 9/1/2005 VAR 11/ PROPERTY TYPE: SECURITIES 20.00				10/04/2005	06/25/2009
135.00		134.95 BALTA 2005-9 21A2 9/1/2005 VAR 11 PROPERTY TYPE: SECURITIES 136.00				10/04/2005 -1.00	07/25/2009
35.00		35. BALTA 2005-9 21A2 9/1/2005 VAR 11/25 PROPERTY TYPE: SECURITIES 35.00				10/04/2005	08/25/2009
56.00		55.73 BALTA 2005-9 21A2 9/1/2005 VAR 11/ PROPERTY TYPE: SECURITIES 56.00				10/04/2005	09/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
854.00		14. BECTON DICKINSON & CO PROPERTY TYPE: SECURITIES 1,272.00					02/29/2008 -418.00	05/01/2009
3,537.00		58. BECTON DICKINSON & CO PROPERTY TYPE: SECURITIES 5,062.00					01/24/2008 -1,525.00	05/01/2009
695.00		10. BECTON DICKINSON & CO PROPERTY TYPE: SECURITIES 873.00					01/24/2008 -178.00	06/18/2009
109,479.00		1600. BECTON DICKINSON & CO PROPERTY TYPE: SECURITIES 115,226.00					01/29/2009 -5,747.00	07/30/2009
20,527.00		300. BECTON DICKINSON & CO PROPERTY TYPE: SECURITIES 21,348.00					06/29/2009 -821.00	07/30/2009
14,369.00		210. BECTON DICKINSON & CO PROPERTY TYPE: SECURITIES 18,326.00					01/24/2008 -3,957.00	07/30/2009
1,046.00		30. BEST BUY INC COM PROPERTY TYPE: SECURITIES 1,535.00					11/30/2007 -489.00	06/18/2009
3,001.00		80. BEST BUY INC COM PROPERTY TYPE: SECURITIES 4,094.00					11/30/2007 -1,093.00	09/17/2009
5,910.00		463. BIOMARIN PHARM INC COMMON PROPERTY TYPE: SECURITIES 7,893.00					04/17/2007 -1,983.00	02/19/2009
66,467.00		4741. BIOMARIN PHARM INC COMMON PROPERTY TYPE: SECURITIES 84,153.00					04/13/2007 -17,686.00	07/22/2009
41,347.00		292. BLACKROCK INC PROPERTY TYPE: SECURITIES 64,147.00					01/30/2008 -22,800.00	05/18/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,549.00		18. BLACKROCK INC PROPERTY TYPE: SECURITIES 3,954.00					01/30/2008 -1,405.00	05/18/2009
283.00		2. BLACKROCK INC PROPERTY TYPE: SECURITIES 434.00					01/29/2008 -151.00	05/18/2009
283.00		2. BLACKROCK INC PROPERTY TYPE: SECURITIES 434.00					01/29/2008 -151.00	05/18/2009
1,697.00		10. BLACKROCK INC PROPERTY TYPE: SECURITIES 2,171.00					01/29/2008 -474.00	06/18/2009
2,034.00		10. BLACKROCK INC PROPERTY TYPE: SECURITIES 2,171.00					01/29/2008 -137.00	09/17/2009
1,774.00		70. BROADCOM CORP COMMON PROPERTY TYPE: SECURITIES 1,601.00					05/20/2009 173.00	06/18/2009
2,966.00		100. BROADCOM CORP COMMON PROPERTY TYPE: SECURITIES 2,287.00					05/20/2009 679.00	09/17/2009
890.00		30. BROADCOM CORP COMMON PROPERTY TYPE: SECURITIES 548.00					03/11/2009 342.00	09/17/2009
18,453.00		1048. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 30,145.00					06/19/2008 -11,692.00	05/20/2009
352.00		20. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 510.00					06/29/2007 -158.00	05/20/2009
3,909.00		222. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 5,550.00					11/13/2007 -1,641.00	05/20/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,499.00		90. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 2,250.00					11/13/2007 -751.00	06/18/2009
3,852.00		222. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 6,386.00					06/19/2008 -2,534.00	06/29/2009
5,726.00		330. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 9,148.00					03/28/2008 -3,422.00	06/29/2009
28,594.00		1648. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 44,010.00					07/03/2007 -15,416.00	06/29/2009
967.00		56. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 1,400.00					11/13/2007 -433.00	09/17/2009
1,105.00		64. BURGER KING HOLDINGS INC PROPERTY TYPE: SECURITIES 1,580.00					05/25/2007 -475.00	09/17/2009
48,351.00		45000. BURLINGTON NORTHERN 12/03/08 7.00 PROPERTY TYPE: SECURITIES 44,992.00					11/25/2008 3,359.00	04/14/2009
41,400.00		45000. CBASS 2005-CB7 AF4 10/1/2005 STEP PROPERTY TYPE: SECURITIES 44,998.00					10/25/2005 -3,598.00	10/01/2008
37,729.00		41921.51 CBASS 2006-CB2 AB2 AF2 2/1/2006 PROPERTY TYPE: SECURITIES 41,920.00					02/24/2006 -4,191.00	10/01/2008
480.00		480.4 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 476.00					08/25/2005 4.00	10/25/2008
505.00		504.91 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 500.00					08/25/2005 5.00	11/25/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
449.00		449.27 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 445.00					08/25/2005 4.00	12/25/2008
384.00		383.66 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 380.00					08/25/2005 4.00	01/25/2009
679.00		679.35 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 673.00					08/25/2005 6.00	02/25/2009
728.00		728.36 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 722.00					08/25/2005 6.00	03/25/2009
969.00		968.64 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 960.00					08/25/2005 9.00	04/25/2009
966.00		966.35 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 958.00					08/25/2005 8.00	05/25/2009
829.00		829.12 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 822.00					08/25/2005 7.00	06/25/2009
1,021.00		1021.08 CWALT 2004-2CB 1A1 1/1/2004 4.25 PROPERTY TYPE: SECURITIES 1,012.00					08/25/2005 9.00	07/25/2009
767.00		766.67 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 760.00					08/25/2005 7.00	08/25/2009
609.00		608.63 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 603.00					08/25/2005 6.00	09/25/2009
711.00		20. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 740.00					05/28/2008 -29.00	09/15/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,330.00		150. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 5,467.00					06/27/2007 -137.00	09/15/2009
11,157.00		314. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 11,386.00					06/28/2007 -229.00	09/15/2009
19,663.00		558. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 20,233.00					06/28/2007 -570.00	09/16/2009
3,510.00		500. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 5,749.00					05/01/2008 -2,239.00	09/17/2009
753.00		396. CAPITALSOURCE INC PROPERTY TYPE: SECURITIES 9,290.00					06/09/2006 -8,537.00	02/19/2009
491.00		258. CAPITALSOURCE INC PROPERTY TYPE: SECURITIES 5,766.00					06/15/2006 -5,275.00	02/19/2009
2,860.00		365. CARDTRONICS INC PROPERTY TYPE: SECURITIES 3,650.00					12/11/2007 -790.00	08/14/2009
1,092.00		138. CARDTRONICS INC PROPERTY TYPE: SECURITIES 1,380.00					12/11/2007 -288.00	08/14/2009
315.00		41. CARDTRONICS INC PROPERTY TYPE: SECURITIES 410.00					12/11/2007 -95.00	08/17/2009
246.00		32. CARDTRONICS INC PROPERTY TYPE: SECURITIES 320.00					12/11/2007 -74.00	08/17/2009
498.00		64. CARDTRONICS INC PROPERTY TYPE: SECURITIES 640.00					12/11/2007 -142.00	08/18/2009

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
501.00		64. CARDTRONICS INC PROPERTY TYPE: SECURITIES 640.00					12/11/2007 -139.00	08/18/2009
359.00		46. CARDTRONICS INC PROPERTY TYPE: SECURITIES 460.00					12/11/2007 -101.00	08/19/2009
6,570.00		200. CARNIVAL CORP PAIRED CTF 1 COM CARN PROPERTY TYPE: SECURITIES 8,560.00					01/28/2008 -1,990.00	09/17/2009
2,201.00		166. CARRIZO OIL & GAS INC PROPERTY TYPE: SECURITIES 9,231.00					02/13/2008 -7,030.00	01/22/2009
22,297.00		1682. CARRIZO OIL & GAS INC PROPERTY TYPE: SECURITIES 80,086.00					10/12/2007 -57,789.00	01/22/2009
25,161.00		1898. CARRIZO OIL & GAS INC PROPERTY TYPE: SECURITIES 86,967.00					10/04/2007 -61,806.00	01/22/2009
529.00		61. CARRIZO OIL & GAS INC PROPERTY TYPE: SECURITIES 1,830.00					03/16/2007 -1,301.00	03/31/2009
1,733.00		200. CARRIZO OIL & GAS INC PROPERTY TYPE: SECURITIES 5,961.00					03/15/2007 -4,228.00	03/31/2009
1,026.00		30. CATERPILLAR INC PROPERTY TYPE: SECURITIES 2,075.00					01/29/2008 -1,049.00	06/18/2009
67,252.00		2034. CATERPILLAR INC PROPERTY TYPE: SECURITIES 140,693.00					01/29/2008 -73,441.00	06/30/2009
9,919.00		300. CATERPILLAR INC PROPERTY TYPE: SECURITIES 13,487.00					12/31/2008 -3,568.00	06/30/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,629.00		140. CATERPILLAR INC PROPERTY TYPE: SECURITIES 5,923.00					12/29/2008 -1,294.00	06/30/2009
13,226.00		400. CATERPILLAR INC PROPERTY TYPE: SECURITIES 15,284.00					11/26/2008 -2,058.00	06/30/2009
20,698.00		626. CATERPILLAR INC PROPERTY TYPE: SECURITIES 23,421.00					05/01/2009 -2,723.00	06/30/2009
1,541.00		50. CATERPILLAR INC PROPERTY TYPE: SECURITIES 3,459.00					01/29/2008 -1,918.00	07/09/2009
8,506.00		276. CATERPILLAR INC PROPERTY TYPE: SECURITIES 17,408.00					01/30/2007 -8,902.00	07/09/2009
2,897.00		94. CATERPILLAR INC PROPERTY TYPE: SECURITIES 3,517.00					05/01/2009 -620.00	07/09/2009
5,337.00		100. CATERPILLAR INC PROPERTY TYPE: SECURITIES 8,300.00					05/28/2008 -2,963.00	09/17/2009
66,700.00		115000. CHASE 2006-S2 2A6 9/1/2006 6.000 PROPERTY TYPE: SECURITIES 115,162.00					11/01/2006 -48,462.00	07/09/2009
1,507.00		1506.6 CHASE 2006-A1 4A1 8/1/2006 VAR 9/ PROPERTY TYPE: SECURITIES 1,510.00					09/29/2006 -3.00	10/25/2008
2,895.00		2895.23 CHASE 2006-A1 4A1 8/1/2006 VAR 9 PROPERTY TYPE: SECURITIES 2,902.00					09/29/2006 -7.00	11/25/2008
582.00		582.39 CHASE 2006-A1 4A1 8/1/2006 VAR 9/ PROPERTY TYPE: SECURITIES 584.00					09/29/2006 -2.00	12/25/2008

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1,140.00		1140.12 CHASE 2006-A1 4A1 8/1/2006 VAR 9 PROPERTY TYPE: SECURITIES 1,143.00					09/29/2006 -3.00	01/25/2009
975.00		975.44 CHASE 2006-A1 4A1 8/1/2006 VAR 9/ PROPERTY TYPE: SECURITIES 978.00					09/29/2006 -3.00	02/25/2009
2,391.00		2390.54 CHASE 2006-A1 4A1 8/1/2006 VAR 9 PROPERTY TYPE: SECURITIES 2,396.00					09/29/2006 -5.00	03/25/2009
680.00		680.25 CHASE 2006-A1 4A1 8/1/2006 VAR 9/ PROPERTY TYPE: SECURITIES 682.00					09/29/2006 -2.00	04/25/2009
1,430.00		1430.08 CHASE 2006-A1 4A1 8/1/2006 VAR 9 PROPERTY TYPE: SECURITIES 1,433.00					09/29/2006 -3.00	05/25/2009
4,181.00		4180.69 CHASE 2006-A1 4A1 8/1/2006 VAR 9 PROPERTY TYPE: SECURITIES 4,190.00					09/29/2006 -9.00	06/25/2009
4,791.00		4791.39 CHASE 2006-A1 4A1 8/1/2006 VAR 9 PROPERTY TYPE: SECURITIES 4,803.00					09/29/2006 -12.00	07/25/2009
2,355.00		2354.83 CHASE 2006-A1 4A1 8/1/2006 VAR 9 PROPERTY TYPE: SECURITIES 2,360.00					09/29/2006 -5.00	08/25/2009
1,636.00		1636.12 CHASE 2006-A1 4A1 8/1/2006 VAR 9 PROPERTY TYPE: SECURITIES 1,640.00					09/29/2006 -4.00	09/25/2009
606.00		605.79 CFLX 2006-01 5/1/2006 VAR 6/25/20 PROPERTY TYPE: SECURITIES 608.00					05/26/2006 -2.00	06/25/2009
888.00		887.64 CFLX 2006-01 5/1/2006 VAR 6/25/20 PROPERTY TYPE: SECURITIES 891.00					05/26/2006 -3.00	07/25/2009

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,044.00		1043.79 CFLX 2006-01 5/1/2006 VAR 6/25/2 PROPERTY TYPE: SECURITIES 1,047.00					05/26/2006 -3.00	08/25/2009
430.00		429.87 CFLX 2006-01 5/1/2006 VAR 6/25/20 PROPERTY TYPE: SECURITIES 431.00					05/26/2006 -1.00	09/25/2009
6,656.00		100. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 7,401.00					12/12/2006 -745.00	05/01/2009
51,748.00		784. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 57,989.00					12/12/2006 -6,241.00	05/18/2009
1,980.00		30. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 2,220.00					12/12/2006 -240.00	05/18/2009
1,379.00		20. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 1,480.00					12/12/2006 -101.00	06/18/2009
19,985.00		300. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 22,190.00					12/12/2006 -2,205.00	06/29/2009
39,612.00		600. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 44,379.00					12/12/2006 -4,767.00	06/30/2009
10,100.00		142. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 10,509.00					12/12/2006 -409.00	09/15/2009
65,434.00		920. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 68,048.00					12/12/2006 -2,614.00	09/15/2009
3,414.00		48. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 3,481.00					11/07/2008 -67.00	09/15/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
5,690.00		80. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 5,709.00					12/29/2008 -19.00	09/15/2009
12,292.00		170. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 17,001.00					05/28/2008 -4,709.00	09/17/2009
2,169.00		30. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 2,142.00					12/29/2008 27.00	09/17/2009
3,247.00		170. CISCO SYS INC PROPERTY TYPE: SECURITIES 4,554.00					05/01/2008 -1,307.00	06/18/2009
1,626.00		70. CISCO SYS INC PROPERTY TYPE: SECURITIES 1,875.00					05/01/2008 -249.00	09/17/2009
3,252.00		140. CISCO SYS INC PROPERTY TYPE: SECURITIES 3,422.00					08/27/2008 -170.00	09/17/2009
3,717.00		160. CISCO SYS INC PROPERTY TYPE: SECURITIES 3,521.00					07/23/2009 196.00	09/17/2009
5,454.00		1468. CITIGROUP INC PROPERTY TYPE: SECURITIES 75,916.00					03/23/2007 -70,462.00	11/21/2008
8,768.00		2360. CITIGROUP INC PROPERTY TYPE: SECURITIES 114,117.00					03/14/2007 -105349.00	11/21/2008
16,533.00		4450. CITIGROUP INC PROPERTY TYPE: SECURITIES 214,730.00					08/22/2007 -198197.00	11/21/2008
6,420.00		1728. CITIGROUP INC PROPERTY TYPE: SECURITIES 80,130.00					08/16/2007 -73,710.00	11/21/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,992.00		1882. CITIGROUP INC PROPERTY TYPE: SECURITIES 58,397.00					12/14/2007 -51,405.00	11/21/2008
7,713.00		2076. CITIGROUP INC PROPERTY TYPE: SECURITIES 60,623.00					01/03/2008 -52,910.00	11/21/2008
8,679.00		2336. CITIGROUP INC PROPERTY TYPE: SECURITIES 60,334.00					01/23/2008 -51,655.00	11/21/2008
2,712.00		730. CITIGROUP INC PROPERTY TYPE: SECURITIES 15,717.00					05/28/2008 -13,005.00	11/21/2008
8,062.00		2170. CITIGROUP INC PROPERTY TYPE: SECURITIES 42,089.00					09/23/2008 -34,027.00	11/21/2008
36,850.00		55000. CITIGROUP INC 1/11/2005 5.000 9/1 PROPERTY TYPE: SECURITIES 54,503.00					08/09/2005 -17,653.00	03/26/2009
73,511.00		3610. COCA COLA ENTERPRISES INC PROPERTY TYPE: SECURITIES 75,637.00					01/25/2007 -2,126.00	09/16/2009
48,464.00		2380. COCA COLA ENTERPRISES INC PROPERTY TYPE: SECURITIES 49,250.00					02/16/2007 -786.00	09/16/2009
2,851.00		140. COCA COLA ENTERPRISES INC PROPERTY TYPE: SECURITIES 2,869.00					05/28/2008 -18.00	09/16/2009
3,462.00		170. COCA COLA ENTERPRISES INC PROPERTY TYPE: SECURITIES 1,980.00					12/29/2008 1,482.00	09/16/2009
1,545.00		22. COLGATE PALMOLIVE CO PROPERTY TYPE: SECURITIES 1,578.00					10/04/2007 -33.00	06/18/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,264.00		18. COLGATE PALMOLIVE CO PROPERTY TYPE: SECURITIES 1,188.00					01/26/2007 76.00	06/18/2009
4,970.00		68. COLGATE PALMOLIVE CO PROPERTY TYPE: SECURITIES 4,487.00					01/26/2007 483.00	07/09/2009
585.00		8. COLGATE PALMOLIVE CO PROPERTY TYPE: SECURITIES 526.00					12/12/2006 59.00	07/09/2009
4,531.00		60. COLGATE PALMOLIVE CO PROPERTY TYPE: SECURITIES 3,941.00					12/12/2006 590.00	09/17/2009
20,895.00		1108. COMERICA INC PROPERTY TYPE: SECURITIES 58,935.00					07/06/2006 -38,040.00	12/23/2008
45,938.00		2436. COMERICA INC PROPERTY TYPE: SECURITIES 126,500.00					06/29/2006 -80,562.00	12/23/2008
1,697.00		90. COMERICA INC PROPERTY TYPE: SECURITIES 3,201.00					05/28/2008 -1,504.00	12/23/2008
172.00		26. COMPLETED PRODUCTION SERVICES PROPERTY TYPE: SECURITIES 572.00					12/22/2006 -400.00	12/03/2008
3,040.00		460. COMPLETED PRODUCTION SERVICES PROPERTY TYPE: SECURITIES 8,901.00					11/01/2006 -5,861.00	12/03/2008
11,402.00		286. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES 15,704.00					02/07/2007 -4,302.00	04/03/2009
72,715.00		1824. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES 92,310.00					11/07/2006 -19,595.00	04/03/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,189.00		80. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES 3,851.00					05/28/2008 -662.00	04/03/2009
41,460.00		1040. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES 41,330.00					01/28/2008 130.00	04/03/2009
6,379.00		160. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES 5,244.00					12/29/2008 1,135.00	04/03/2009
1,799.00		234. COMSCORE INC PROPERTY TYPE: SECURITIES 6,294.00					01/29/2008 -4,495.00	11/19/2008
389.00		35. COMSCORE INC PROPERTY TYPE: SECURITIES 941.00					01/29/2008 -552.00	02/04/2009
511.00		46. COMSCORE INC PROPERTY TYPE: SECURITIES 1,199.00					01/25/2008 -688.00	02/04/2009
550.00		49. COMSCORE INC PROPERTY TYPE: SECURITIES 1,278.00					01/25/2008 -728.00	02/05/2009
673.00		60. COMSCORE INC PROPERTY TYPE: SECURITIES 1,543.00					01/28/2008 -870.00	02/05/2009
371.00		40. COMSCORE INC PROPERTY TYPE: SECURITIES 1,029.00					01/28/2008 -658.00	02/12/2009
74.00		8. COMSCORE INC PROPERTY TYPE: SECURITIES 191.00					02/11/2008 -117.00	02/12/2009
1,223.00		132. COMSCORE INC PROPERTY TYPE: SECURITIES 3,081.00					02/12/2008 -1,858.00	02/12/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
37,566.00		2574. CONAGRA INC PROPERTY TYPE: SECURITIES 52,287.00					12/23/2005 -14,721.00	03/19/2009
18,039.00		1236. CONAGRA INC PROPERTY TYPE: SECURITIES 23,669.00					03/16/2006 -5,630.00	03/19/2009
2,773.00		190. CONAGRA INC PROPERTY TYPE: SECURITIES 3,083.00					12/29/2008 -310.00	03/19/2009
1,015.00		50. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,841.00					05/07/2008 -826.00	11/11/2008
1,015.00		50. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,596.00					10/09/2008 -581.00	11/11/2008
1,421.00		70. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,036.00					09/20/2007 -615.00	11/11/2008
757.00		38. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,106.00					09/20/2007 -349.00	02/04/2009
853.00		42. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,222.00					09/20/2007 -369.00	02/04/2009
173.00		9. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 262.00					09/20/2007 -89.00	03/31/2009
1,269.00		66. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,881.00					09/24/2007 -612.00	03/31/2009
1,250.00		65. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,623.00					02/02/2009 -373.00	03/31/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,839.00		190. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 17,340.00					05/28/2008 -8,501.00	09/17/2009
465.00		10. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 584.00					12/23/2005 -119.00	09/17/2009
108,756.00		100000. CONOCO FUNDING CO 6.35% DUE 10/1 PROPERTY TYPE: SECURITIES 109,419.00					12/02/2002 -663.00	02/11/2009
1,096.00		30. CONSOL ENERGY INC COM PROPERTY TYPE: SECURITIES 1,766.00					11/28/2007 -670.00	06/18/2009
2,325.00		50. CONSOL ENERGY INC COM PROPERTY TYPE: SECURITIES 2,943.00					11/28/2007 -618.00	09/17/2009
28,532.00		801. COVANCE INC COM PROPERTY TYPE: SECURITIES 59,914.00					09/06/2007 -31,382.00	01/27/2009
54,855.00		1540. COVANCE INC COM PROPERTY TYPE: SECURITIES 74,727.00					12/23/2005 -19,872.00	01/27/2009
2,493.00		70. COVANCE INC COM PROPERTY TYPE: SECURITIES 3,038.00					12/29/2008 -545.00	01/27/2009
22,801.00		25000. CSFB 2002-CKN2 C1 5/1/2002 6.376 PROPERTY TYPE: SECURITIES 27,676.00					06/02/2005 -4,875.00	09/17/2009
36,481.00		40000. CSFB 2002-CKN2 C1 5/1/2002 6.376 PROPERTY TYPE: SECURITIES 41,300.00					04/26/2006 -4,819.00	09/17/2009
7,800.00		10000. CCI 2006-1A E 11/29/2006 6.065 11 PROPERTY TYPE: SECURITIES 10,000.00					11/15/2006 -2,200.00	01/28/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
32,000.00		40000. CCI 2006-1A E 11/29/2006 6.065 11 PROPERTY TYPE: SECURITIES 40,000.00					11/15/2006 -8,000.00	01/28/2009
963.00		101. CYBERSOURCE CORP COM PROPERTY TYPE: SECURITIES 1,506.00					04/21/2008 -543.00	10/23/2008
1,230.00		129. CYBERSOURCE CORP COM PROPERTY TYPE: SECURITIES 1,923.00					04/18/2008 -693.00	10/23/2008
2,326.00		200. CYBERSOURCE CORP COM PROPERTY TYPE: SECURITIES 2,981.00					04/18/2008 -655.00	01/06/2009
1,839.00		140. CYBERSOURCE CORP COM PROPERTY TYPE: SECURITIES 2,087.00					04/18/2008 -248.00	03/12/2009
267.00		20. CYBERSOURCE CORP COM PROPERTY TYPE: SECURITIES 298.00					04/18/2008 -31.00	03/17/2009
614.00		46. CYBERSOURCE CORP COM PROPERTY TYPE: SECURITIES 376.00					12/01/2008 238.00	03/17/2009
1,562.00		114. CYBERSOURCE CORP COM PROPERTY TYPE: SECURITIES 933.00					12/01/2008 629.00	03/19/2009
3,338.00		220. CYBERSOURCE CORP COM PROPERTY TYPE: SECURITIES 1,800.00					12/01/2008 1,538.00	04/06/2009
4,350.00		300. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 7,050.00					05/30/2007 -2,700.00	02/09/2009
1,096.00		105. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 2,468.00					05/30/2007 -1,372.00	09/01/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,507.00		147. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 3,455.00					05/30/2007 -1,948.00	09/01/2009
918.00		88. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 2,068.00					05/30/2007 -1,150.00	09/08/2009
209.00		20. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 372.00					02/08/2008 -163.00	09/08/2009
683.00		64. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 1,189.00					02/08/2008 -506.00	09/09/2009
384.00		36. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 660.00					02/11/2008 -276.00	09/09/2009
1,566.00		28. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 2,106.00					06/28/2007 -540.00	10/15/2008
671.00		12. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 892.00					01/25/2007 -221.00	10/15/2008
6,042.00		108. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 7,853.00					12/12/2006 -1,811.00	10/15/2008
11,412.00		204. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 16,757.00					08/09/2007 -5,345.00	10/15/2008
15,104.00		270. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 21,892.00					07/25/2008 -6,788.00	10/15/2008
63,437.00		1134. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 82,455.00					12/12/2006 -19,018.00	10/15/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,233.00		20. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 1,454.00					12/12/2006 -221.00	06/18/2009
4,095.00		60. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 4,363.00					12/12/2006 -268.00	09/17/2009
4,910.00		140. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 4,731.00					05/28/2008 179.00	03/19/2009
36,545.00		1042. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 30,569.00					07/15/2008 5,976.00	03/19/2009
2,910.00		88. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 2,582.00					07/15/2008 328.00	06/11/2009
8,928.00		270. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 7,440.00					12/29/2008 1,488.00	06/11/2009
27,843.00		842. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 22,919.00					01/28/2008 4,924.00	06/11/2009
3,616.00		100. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 2,722.00					01/28/2008 894.00	09/17/2009
40,197.00		1100. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 29,942.00					01/28/2008 10,255.00	09/22/2009
1,368.00		1367.63 DBALT 2005-4 A2 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 1,367.00					08/17/2005 1.00	10/25/2008
454.00		454.4 DBALT 2005-4 A2 8/1/2005 VAR 9/25/ PROPERTY TYPE: SECURITIES 454.00					08/17/2005	11/25/2008

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
991.00		990.98 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 991.00					08/17/2005	12/25/2008
798.00		798. DBALT 2005-4 A2 8/1/2005 VAR 9/25/2 PROPERTY TYPE: SECURITIES 798.00					08/17/2005	01/25/2009
152.00		152.33 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 152.00					08/17/2005	02/25/2009
1,089.00		1089.45 DBALT 2005-4 A2 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 1,089.00					08/17/2005	03/25/2009
335.00		334.55 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 335.00					08/17/2005	04/25/2009
579.00		579.26 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 579.00					08/17/2005	05/25/2009
514.00		514.48 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 514.00					08/17/2005	06/25/2009
890.00		890.15 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 890.00					08/17/2005	07/25/2009
1,438.00		1438.46 DBALT 2005-4 A2 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 1,438.00					08/17/2005	08/25/2009
386.00		386.38 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 386.00					08/17/2005	09/25/2009
18,150.00		55000. DBALT 2006-AB3 A3 6/1/2006 VAR 7/ PROPERTY TYPE: SECURITIES 55,071.00					06/21/2006	08/13/2009
							-36,921.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
414.00		413.65 DMSI 2005-WF1 1A1 8/1/2005 VAR 6/ PROPERTY TYPE: SECURITIES 414.00					11/30/2005	10/28/2008
548.00		548.32 DMSI 2005-WF1 1A1 8/1/2005 VAR 6/ PROPERTY TYPE: SECURITIES 548.00					11/30/2005	11/26/2008
377.00		377.16 DMSI 2005-WF1 1A1 8/1/2005 VAR 6/ PROPERTY TYPE: SECURITIES 377.00					11/30/2005	12/29/2008
375.00		375.33 DMSI 2005-WF1 1A1 8/1/2005 VAR 6/ PROPERTY TYPE: SECURITIES 375.00					11/30/2005	01/27/2009
688.00		688.4 DMSI 2005-WF1 1A1 8/1/2005 VAR 6/2 PROPERTY TYPE: SECURITIES 688.00					11/30/2005	02/25/2009
910.00		909.61 DMSI 2005-WF1 1A1 8/1/2005 VAR 6/ PROPERTY TYPE: SECURITIES 910.00					11/30/2005	03/26/2009
928.00		928.46 DMSI 2005-WF1 1A1 8/1/2005 VAR 6/ PROPERTY TYPE: SECURITIES 929.00					11/30/2005	04/28/2009 -1.00
2,066.00		2066.23 DMSI 2005-WF1 1A1 8/1/2005 VAR 6 PROPERTY TYPE: SECURITIES 2,066.00					11/30/2005	05/27/2009
2,020.00		2020.08 DMSI 2005-WF1 1A1 8/1/2005 VAR 6 PROPERTY TYPE: SECURITIES 2,020.00					11/30/2005	06/26/2009
8,062.00		8226.78 DMSI 2005-WF1 1A1 8/1/2005 VAR 6 PROPERTY TYPE: SECURITIES 8,228.00					11/30/2005	07/16/2009 -166.00
17,131.00		290. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 27,301.00					07/25/2008	02/04/2009 -10,170.00

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
41,351.00		700. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 56,251.00					09/14/2007 -14,900.00	02/04/2009
12,780.00		242. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 16,591.00					01/25/2007 -3,811.00	02/11/2009
3,591.00		68. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 4,626.00					01/29/2007 -1,035.00	02/11/2009
4,383.00		83. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 6,670.00					09/14/2007 -2,287.00	02/11/2009
75,520.00		1430. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 108,980.00					05/24/2007 -33,460.00	02/11/2009
3,697.00		70. DEVON ENERGY CORPORATION PROPERTY TYPE: SECURITIES 4,569.00					12/29/2008 -872.00	02/11/2009
744.00		90. DIODES INC PROPERTY TYPE: SECURITIES 2,561.00					08/11/2008 -1,817.00	10/27/2008
579.00		70. DIODES INC PROPERTY TYPE: SECURITIES 1,869.00					04/29/2008 -1,290.00	10/27/2008
794.00		96. DIODES INC PROPERTY TYPE: SECURITIES 2,436.00					04/17/2008 -1,642.00	10/27/2008
199.00		24. DIODES INC PROPERTY TYPE: SECURITIES 607.00					04/17/2008 -408.00	10/27/2008
1,572.00		190. DIODES INC PROPERTY TYPE: SECURITIES 4,539.00					03/25/2008 -2,967.00	10/27/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
62.00		6. DIODES INC PROPERTY TYPE: SECURITIES 143.00					03/25/2008 -81.00	11/05/2008
1,991.00		194. DIODES INC PROPERTY TYPE: SECURITIES 4,592.00					03/26/2008 -2,601.00	11/05/2008
81.00		10. DIODES INC PROPERTY TYPE: SECURITIES 237.00					03/26/2008 -156.00	11/06/2008
1,531.00		190. DIODES INC PROPERTY TYPE: SECURITIES 2,173.00					10/14/2008 -642.00	11/06/2008
5,933.00		792. DIODES INC PROPERTY TYPE: SECURITIES 26,873.00					10/04/2007 -20,940.00	11/07/2008
29,411.00		3926. DIODES INC PROPERTY TYPE: SECURITIES 109,851.00					07/03/2007 -80,440.00	11/07/2008
11,986.00		1600. DIODES INC PROPERTY TYPE: SECURITIES 44,768.00					05/19/2008 -32,782.00	11/07/2008
2,256.00		80. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 2,264.00					09/15/2009 -8.00	09/17/2009
4,743.00		300. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 7,081.00					09/19/2007 -2,338.00	09/17/2009
4,493.00		110. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 3,836.00					05/28/2008 657.00	11/26/2008
20,178.00		494. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 13,186.00					02/12/2008 6,992.00	11/26/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,830.00		220. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 9,025.00					12/29/2008 -195.00	03/05/2009
66,623.00		1660. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 44,308.00					02/12/2008 22,315.00	03/05/2009
3,581.00		80. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 2,831.00					10/15/2008 750.00	04/02/2009
7,866.00		300. DOW CHEM CO PROPERTY TYPE: SECURITIES 13,294.00					12/23/2005 -5,428.00	09/17/2009
6,300.00		260. DU PONT E I DE NEMOURS & CO PROPERTY TYPE: SECURITIES 12,270.00					05/28/2008 -5,970.00	11/26/2008
16,381.00		676. DU PONT E I DE NEMOURS & CO PROPERTY TYPE: SECURITIES 30,723.00					05/04/2006 -14,342.00	11/26/2008
2,132.00		88. DU PONT E I DE NEMOURS & CO PROPERTY TYPE: SECURITIES 3,954.00					06/29/2005 -1,822.00	11/26/2008
28,497.00		1176. DU PONT E I DE NEMOURS & CO PROPERTY TYPE: SECURITIES 50,356.00					12/23/2005 -21,859.00	11/26/2008
3,397.00		100. DU PONT E I DE NEMOURS & CO PROPERTY TYPE: SECURITIES 4,282.00					12/23/2005 -885.00	09/17/2009
1,154.00		90. EMC CORP/MASS PROPERTY TYPE: SECURITIES 1,531.00					06/14/2007 -377.00	06/18/2009
385.00		30. EMC CORP/MASS PROPERTY TYPE: SECURITIES 489.00					05/24/2007 -104.00	06/18/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,743.00		280. EMC CORP/MASS PROPERTY TYPE: SECURITIES 4,560.00					05/24/2007 183.00	09/17/2009
2,952.00		202. EPIQ SYS INC PROPERTY TYPE: SECURITIES 3,371.00					12/31/2008 -419.00	09/01/2009
2,356.00		162. EPIQ SYS INC PROPERTY TYPE: SECURITIES 2,704.00					12/31/2008 -348.00	09/02/2009
971.00		66. EPIQ SYS INC PROPERTY TYPE: SECURITIES 1,101.00					12/31/2008 -130.00	09/03/2009
1,618.00		110. EPIQ SYS INC PROPERTY TYPE: SECURITIES 1,788.00					02/25/2009 -170.00	09/03/2009
1,403.00		40. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 2,087.00					05/28/2008 -684.00	09/17/2009
2,105.00		60. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 2,502.00					07/27/2006 -397.00	09/17/2009
2,882.00		76. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES 2,327.00					10/17/2008 555.00	07/20/2009
1,670.00		44. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES 1,347.00					10/17/2008 323.00	07/21/2009
1,074.00		76. ENERGY CONVERSION DEVICES INC COM PROPERTY TYPE: SECURITIES 3,285.00					03/08/2006 -2,211.00	06/30/2009
1,187.00		84. ENERGY CONVERSION DEVICES INC COM PROPERTY TYPE: SECURITIES 3,613.00					05/18/2006 -2,426.00	06/30/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,119.00		150. ENERGY CONVERSION DEVICES INC COM PROPERTY TYPE: SECURITIES 4,076.00					02/09/2009 -1,957.00	06/30/2009
1,413.00		100. ENERGY CONVERSION DEVICES INC COM PROPERTY TYPE: SECURITIES 2,521.00					01/30/2009 -1,108.00	06/30/2009
3,149.00		40. EXPRESS SCRIPTS INC-CL A PROPERTY TYPE: SECURITIES 2,921.00					07/30/2009 228.00	09/17/2009
3,765.00		199. EXTERRAN HLDGS INC PROPERTY TYPE: SECURITIES 14,727.00					02/28/2008 -10,962.00	10/29/2008
719.00		10. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 788.00					12/30/2008 -69.00	06/18/2009
112,738.00		1590. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 124,576.00					02/04/2009 -11,838.00	07/30/2009
12,763.00		180. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 14,192.00					12/30/2008 -1,429.00	07/30/2009
13,992.00		200. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 18,068.00					05/28/2008 -4,076.00	09/17/2009
4,144.00		160. FLIR SYSTEMS INC PROPERTY TYPE: SECURITIES 6,322.00					05/29/2008 -2,178.00	12/10/2008
259.00		10. FLIR SYSTEMS INC PROPERTY TYPE: SECURITIES 377.00					09/30/2008 -118.00	12/10/2008
46,406.00		2190. FLIR SYSTEMS INC PROPERTY TYPE: SECURITIES 88,717.00					06/27/2008 -42,311.00	03/26/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
33,268.00		1570. FLIR SYSTEMS INC PROPERTY TYPE: SECURITIES 63,437.00					07/29/2008 -30,169.00	03/26/2009
19,919.00		940. FLIR SYSTEMS INC PROPERTY TYPE: SECURITIES 37,376.00					07/25/2008 -17,457.00	03/26/2009
2,755.00		130. FLIR SYSTEMS INC PROPERTY TYPE: SECURITIES 3,625.00					12/29/2008 -870.00	03/26/2009
2,669.00		120. FLIR SYSTEMS INC PROPERTY TYPE: SECURITIES 4,519.00					09/30/2008 -1,850.00	06/03/2009
109,169.00		2674. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 146,176.00					12/27/2007 -37,007.00	10/02/2008
31,028.00		760. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 39,504.00					01/31/2008 -8,476.00	10/02/2008
1,493.00		30. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 1,544.00					02/09/2009 -51.00	06/18/2009
7,359.00		164. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 8,443.00					02/09/2009 -1,084.00	07/28/2009
1,077.00		24. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 1,225.00					02/06/2009 -148.00	07/28/2009
35,900.00		800. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 38,393.00					04/02/2009 -2,493.00	07/28/2009
26,925.00		600. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 27,136.00					04/21/2009 -211.00	07/28/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,173.00		93. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 3,915.00					02/26/2009 258.00	07/28/2009
1,811.00		42. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 2,144.00					02/06/2009 -333.00	07/29/2009
52,056.00		1207. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 50,805.00					02/26/2009 1,251.00	07/29/2009
3,019.00		70. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 3,359.00					04/02/2009 -340.00	07/29/2009
1,725.00		40. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 1,809.00					04/21/2009 -84.00	07/29/2009
171.00		3. FPL GROUP INC PROPERTY TYPE: SECURITIES 203.00					10/31/2007 -32.00	06/18/2009
1,535.00		27. FPL GROUP INC PROPERTY TYPE: SECURITIES 1,798.00					04/04/2008 -263.00	06/18/2009
16,525.00		290. FPL GROUP INC PROPERTY TYPE: SECURITIES 20,181.00					11/30/2007 -3,656.00	08/20/2009
31,340.00		550. FPL GROUP INC PROPERTY TYPE: SECURITIES 36,408.00					10/26/2007 -5,068.00	08/20/2009
1,652.00		29. FPL GROUP INC PROPERTY TYPE: SECURITIES 1,931.00					04/04/2008 -279.00	08/20/2009
1,197.00		21. FPL GROUP INC PROPERTY TYPE: SECURITIES 1,390.00					10/26/2007 -193.00	08/20/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,901.00		293. FPL GROUP INC PROPERTY TYPE: SECURITIES 19,395.00					10/26/2007 -3,494.00	09/15/2009
122,105.00		2250. FPL GROUP INC PROPERTY TYPE: SECURITIES 148,941.00					10/26/2007 -26,836.00	09/15/2009
18,994.00		350. FPL GROUP INC PROPERTY TYPE: SECURITIES 22,264.00					01/31/2008 -3,270.00	09/15/2009
5,427.00		100. FPL GROUP INC PROPERTY TYPE: SECURITIES 4,880.00					12/29/2008 547.00	09/15/2009
555.00		10. FPL GROUP INC PROPERTY TYPE: SECURITIES 658.00					05/28/2008 -103.00	09/17/2009
4,993.00		90. FPL GROUP INC PROPERTY TYPE: SECURITIES 4,396.00					12/29/2008 597.00	09/17/2009
1,346.00		40. FASTENAL CO PROPERTY TYPE: SECURITIES 1,481.00					02/09/2009 -135.00	06/18/2009
3,505.00		90. FASTENAL CO PROPERTY TYPE: SECURITIES 3,331.00					02/09/2009 174.00	09/17/2009
395.00		394.52 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 381.00					09/06/2007 14.00	10/15/2008
463.00		462.77 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 448.00					09/06/2007 15.00	11/15/2008
413.00		413.32 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 400.00					09/06/2007 13.00	12/15/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
414.00		414.43 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 401.00					09/06/2007 13.00	01/15/2009
472.00		472.43 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 457.00					09/06/2007 15.00	02/15/2009
642.00		641.76 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 621.00					09/06/2007 21.00	03/15/2009
739.00		739.25 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 716.00					09/06/2007 23.00	04/15/2009
733.00		733.33 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 710.00					09/06/2007 23.00	05/15/2009
897.00		896.9 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 869.00					09/06/2007 28.00	06/15/2009
780.00		780.25 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 756.00					09/06/2007 24.00	07/15/2009
673.00		672.74 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 652.00					09/06/2007 21.00	08/15/2009
536.00		536.26 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 520.00					09/06/2007 16.00	09/15/2009
583.00		583.03 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 586.00					07/28/2008 -3.00	10/15/2008
627.00		627.24 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 630.00					07/28/2008 -3.00	11/15/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
692.00		692.04 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 696.00					07/28/2008 -4.00	12/15/2008
493.00		493.44 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 496.00					07/28/2008 -3.00	01/15/2009
2,908.00		2907.65 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 2,923.00					07/28/2008 -15.00	02/15/2009
14,406.00		14406.46 FG G04106 03/01/08 6.000 02/01/ PROPERTY TYPE: SECURITIES 14,481.00					07/28/2008 -75.00	03/15/2009
3,770.00		3769.73 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 3,789.00					07/28/2008 -19.00	04/15/2009
3,447.00		3447.46 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 3,465.00					07/28/2008 -18.00	05/15/2009
9,499.00		9498.58 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 9,548.00					07/28/2008 -49.00	06/15/2009
1,828.00		1828.13 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 1,838.00					07/28/2008 -10.00	07/15/2009
12,963.00		12963.36 FG G04106 03/01/08 6.000 02/01/ PROPERTY TYPE: SECURITIES 13,030.00					07/28/2008 -67.00	08/15/2009
5,917.00		5916.89 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 5,947.00					07/28/2008 -30.00	09/15/2009
1,809.00		1809.07 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,750.00					09/06/2007 59.00	10/15/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,407.00		2407.46 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,330.00					09/06/2007 77.00	11/15/2008
1,969.00		1969.29 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,906.00					09/06/2007 63.00	12/15/2008
2,400.00		2400.27 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,324.00					09/06/2007 76.00	01/15/2009
2,885.00		2884.74 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,794.00					09/06/2007 91.00	02/15/2009
4,215.00		4214.78 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 4,083.00					09/06/2007 132.00	03/15/2009
2,814.00		2813.55 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,726.00					09/06/2007 88.00	04/15/2009
4,297.00		4297.34 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 4,165.00					09/06/2007 132.00	05/15/2009
2,937.00		2936.96 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,847.00					09/06/2007 90.00	06/15/2009
3,719.00		3718.78 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 3,606.00					09/06/2007 113.00	07/15/2009
3,276.00		3276.03 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 3,178.00					09/06/2007 98.00	08/15/2009
2,214.00		2214.07 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,148.00					09/06/2007 66.00	09/15/2009

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
302.00		301.88 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 301.00					06/11/2007 1.00	10/15/2008
686.00		686.13 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 683.00					06/11/2007 3.00	11/15/2008
413.00		413.46 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 412.00					06/11/2007 1.00	12/15/2008
132.00		131.74 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 131.00					06/11/2007 1.00	01/15/2009
864.00		864.25 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 861.00					06/11/2007 3.00	02/15/2009
1,032.00		1032.37 FH 1H1348 10/01/2006 VAR 10/01/2 PROPERTY TYPE: SECURITIES 1,028.00					06/11/2007 4.00	03/15/2009
1,106.00		1106.37 FH 1H1348 10/01/2006 VAR 10/01/2 PROPERTY TYPE: SECURITIES 1,102.00					06/11/2007 4.00	04/15/2009
941.00		940.81 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 937.00					06/11/2007 4.00	05/15/2009
1,773.00		1773.39 FH 1H1348 10/01/2006 VAR 10/01/2 PROPERTY TYPE: SECURITIES 1,766.00					06/11/2007 7.00	06/15/2009
1,173.00		1172.75 FH 1H1348 10/01/2006 VAR 10/01/2 PROPERTY TYPE: SECURITIES 1,168.00					06/11/2007 5.00	07/15/2009
2,158.00		2158.2 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 2,149.00					06/11/2007 9.00	08/15/2009

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,527.00		1527.45 FH 1H1348 10/01/2006 VAR 10/01/2007 PROPERTY TYPE: SECURITIES 1,521.00				06/11/2007 6.00	09/15/2009
10.00		10.31 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 10.00				03/01/2007	10/15/2008
8.00		7.7 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 8.00				03/01/2007	11/15/2008
5,072.00		5072.17 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 5,136.00				03/01/2007 -64.00	12/15/2008
7.00		6.93 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 7.00				03/01/2007	01/15/2009
1,426.00		1426.15 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 1,444.00				03/01/2007 -18.00	02/15/2009
8.00		8.02 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 8.00				03/01/2007	03/15/2009
10.00		10.4 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 11.00				03/01/2007 -1.00	04/15/2009
10.00		9.68 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 10.00				03/01/2007	05/15/2009
10.00		9.64 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 10.00				03/01/2007	06/15/2009
2.00		2.29 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 2.00				03/01/2007	07/15/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,735.00		2734.66 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 2,769.00					03/01/2007 -34.00	08/15/2009
8.00		8.38 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 8.00					03/01/2007	09/15/2009
8.00		8.38 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 8.00					01/26/2007	10/15/2008
5,497.00		5496.55 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 5,536.00					01/26/2007 -39.00	11/15/2008
3.00		3.2 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	12/15/2008
4,564.00		4564.39 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 4,597.00					01/26/2007 -33.00	01/15/2009
3.00		2.82 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	02/15/2009
2,547.00		2546.78 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 2,565.00					01/26/2007 -18.00	03/15/2009
3.00		2.96 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	04/15/2009
3.00		2.52 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	05/15/2009
3.00		2.9 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	06/15/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3.00		3.16 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	07/15/2009
3.00		3.2 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	08/15/2009
3,863.00		3863.01 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3,891.00					01/26/2007	09/15/2009 -28.00
11.00		11.41 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 11.00					06/07/2007	10/15/2008
16.00		16.03 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 16.00					06/07/2007	11/15/2008
11.00		10.56 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 11.00					06/07/2007	12/15/2008
7,922.00		7922.14 FH 1G2601 1/01/2007 VAR 2/01/203 PROPERTY TYPE: SECURITIES 7,956.00					06/07/2007	01/15/2009 -34.00
13.00		12.5 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 13.00					06/07/2007	02/15/2009
11.00		11.22 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 11.00					06/07/2007	03/15/2009
11.00		11.42 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 11.00					06/07/2007	04/15/2009
14.00		13.52 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 14.00					06/07/2007	05/15/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15.00		15.44 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 16.00					06/07/2007 -1.00	06/15/2009
4,801.00		4800.8 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 4,821.00					06/07/2007 -20.00	07/15/2009
14.00		14.24 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 14.00					06/07/2007	08/15/2009
13.00		13.28 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 13.00					06/07/2007	09/15/2009
47,840.00		45000. FREDDIE MAC 8/15/2005 5.000 8/15/ PROPERTY TYPE: SECURITIES 44,584.00					02/23/2006 3,256.00	08/07/2009
4,350.00		4349.55 FG C01599 08/01/03 5.500 08/01/3 PROPERTY TYPE: SECURITIES 4,271.00					08/29/2007 79.00	10/15/2008
4,127.00		4126.65 FG C01599 08/01/03 5.500 08/01/3 PROPERTY TYPE: SECURITIES 4,052.00					08/29/2007 75.00	11/15/2008
4,806.00		4806.3 FG C01599 08/01/03 5.500 08/01/33 PROPERTY TYPE: SECURITIES 4,719.00					08/29/2007 87.00	12/15/2008
622,741.00		607923.15 FG C01599 08/01/03 5.500 08/01 PROPERTY TYPE: SECURITIES 596,905.00					08/29/2007 25,836.00	12/22/2008
534.00		534.32 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 541.00					09/10/2008 -7.00	11/15/2008
620.00		620.28 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 628.00					09/10/2008 -8.00	12/15/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
572.00		571.92 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 579.00					09/10/2008 -7.00	01/15/2009
681.00		680.92 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 689.00					09/10/2008 -8.00	02/15/2009
624.00		624.48 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 632.00					09/10/2008 -8.00	03/15/2009
628.00		628.4 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 636.00					09/10/2008 -8.00	04/15/2009
4,856.00		4856.48 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 4,916.00					09/10/2008 -60.00	05/15/2009
891.00		891.4 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 902.00					09/10/2008 -11.00	06/15/2009
5,132.00		5131.72 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 5,194.00					09/10/2008 -62.00	07/15/2009
536.00		536.32 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 543.00					09/10/2008 -7.00	08/15/2009
5,147.00		5147.36 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 5,210.00					09/10/2008 -63.00	09/15/2009
319,371.00		300000. FED HOME LN BANK 5/15/2003 3.875 PROPERTY TYPE: SECURITIES 304,676.00					09/10/2008 14,695.00	12/22/2008
1,184.00		1183.83 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,200.00					10/02/2007 -16.00	10/25/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
829.00		828.56 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 840.00					10/02/2007 -11.00	11/25/2008
1,042.00		1041.92 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,056.00					10/02/2007 -14.00	12/25/2008
694.00		694.19 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 704.00					10/02/2007 -10.00	01/25/2009
1,084.00		1083.85 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,099.00					10/02/2007 -15.00	02/25/2009
1,568.00		1567.67 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,589.00					10/02/2007 -21.00	03/25/2009
1,833.00		1833.45 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,858.00					10/02/2007 -25.00	04/25/2009
1,596.00		1595.89 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,618.00					10/02/2007 -22.00	05/25/2009
1,911.00		1910.86 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,937.00					10/02/2007 -26.00	06/25/2009
1,554.00		1553.9 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 1,575.00					10/02/2007 -21.00	07/25/2009
1,062.00		1062.4 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 1,077.00					10/02/2007 -15.00	08/25/2009
1,101.00		1100.9 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 1,116.00					10/02/2007 -15.00	09/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,797.00		1797.13 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 1,829.00					09/05/2007 -32.00	10/25/2008
4,538.00		4538.06 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 4,619.00					09/05/2007 -81.00	11/25/2008
1,991.00		1990.76 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 2,026.00					09/05/2007 -35.00	12/25/2008
2,703.00		2702.54 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 2,751.00					09/05/2007 -48.00	01/25/2009
5,526.00		5526.14 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 5,625.00					09/05/2007 -99.00	02/25/2009
7,114.00		7114.34 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 7,241.00					09/05/2007 -127.00	03/25/2009
2,824.00		2824.32 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 2,875.00					09/05/2007 -51.00	04/25/2009
5,497.00		5497.35 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 5,595.00					09/05/2007 -98.00	05/25/2009
3,229.00		3228.68 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 3,286.00					09/05/2007 -57.00	06/25/2009
2,511.00		2510.88 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 2,556.00					09/05/2007 -45.00	07/25/2009
4,682.00		4681.84 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 4,765.00					09/05/2007 -83.00	08/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,046.00		4046. FN 256845 07/01/07 6.500 08/01/37 PROPERTY TYPE: SECURITIES 4,118.00					09/05/2007 -72.00	09/25/2009
112.00		111.82 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 114.00					09/12/2007 -2.00	10/25/2008
114.00		113.91 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 116.00					09/12/2007 -2.00	11/25/2008
113.00		112.68 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 115.00					09/12/2007 -2.00	12/25/2008
114.00		113.73 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 116.00					09/12/2007 -2.00	01/25/2009
123.00		122.57 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 125.00					09/12/2007 -2.00	02/25/2009
114.00		114.41 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 117.00					09/12/2007 -3.00	03/25/2009
121.00		120.7 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 123.00					09/12/2007 -2.00	04/25/2009
416.00		415.64 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 424.00					09/12/2007 -8.00	05/25/2009
118.00		118.17 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 121.00					09/12/2007 -3.00	06/25/2009
119.00		118.75 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 121.00					09/12/2007 -2.00	07/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
599.00		598.79 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 611.00					09/12/2007 -12.00	08/25/2009
109.00		108.8 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 111.00					09/12/2007 -2.00	09/25/2009
524.00		524.01 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 524.00					05/11/2007	10/25/2008
600.00		599.61 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 599.00					05/11/2007 1.00	11/25/2008
394.00		394.07 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 394.00					05/11/2007	12/25/2008
538.00		537.62 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 537.00					05/11/2007 1.00	01/25/2009
1,360.00		1359.79 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,359.00					05/11/2007 1.00	02/25/2009
1,773.00		1773.2 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 1,772.00					05/11/2007 1.00	03/25/2009
1,573.00		1572.99 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,572.00					05/11/2007 1.00	04/25/2009
1,610.00		1610.04 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,609.00					05/11/2007 1.00	05/25/2009
1,901.00		1900.83 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,899.00					05/11/2007 2.00	06/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,683.00		1682.59 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,681.00					05/11/2007 2.00	07/25/2009
1,294.00		1294.37 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,293.00					05/11/2007 1.00	08/25/2009
1,009.00		1008.81 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,008.00					05/11/2007 1.00	09/25/2009
1,015.00		1014.63 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,013.00					06/21/2007 2.00	10/15/2008
1,653.00		1653.05 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,651.00					06/21/2007 2.00	11/15/2008
1,054.00		1054.2 FHRR R013 AB 06/01/07 6.000 12/15 PROPERTY TYPE: SECURITIES 1,053.00					06/21/2007 1.00	12/15/2008
1,812.00		1811.89 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,810.00					06/21/2007 2.00	01/15/2009
3,630.00		3629.75 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 3,625.00					06/21/2007 5.00	02/15/2009
5,125.00		5124.58 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 5,118.00					06/21/2007 7.00	03/15/2009
4,555.00		4555.03 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 4,550.00					06/21/2007 5.00	04/15/2009
4,096.00		4095.86 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 4,091.00					06/21/2007 5.00	05/15/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,741.00		3741.01 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 3,736.00					06/21/2007 5.00	06/15/2009
3,886.00		3886.36 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 3,882.00					06/21/2007 4.00	07/15/2009
3,032.00		3031.88 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 3,028.00					06/21/2007 4.00	08/15/2009
2,116.00		2116.09 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 2,114.00					06/21/2007 2.00	09/15/2009
26,497.00		25000. FANNIE MAE 06/06/08 3.875 07/12/1 PROPERTY TYPE: SECURITIES 25,374.00					09/10/2008 1,123.00	02/02/2009
501,178.00		475000. FANNIE MAE 06/06/08 3.875 07/12/ PROPERTY TYPE: SECURITIES 482,108.00					09/10/2008 19,070.00	03/18/2009
248.00		248.43 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 249.00					08/28/2007 -1.00	10/25/2008
223.00		223.09 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 224.00					08/28/2007 -1.00	11/25/2008
227.00		227.26 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 228.00					08/28/2007 -1.00	12/25/2008
225.00		225.01 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 226.00					08/28/2007 -1.00	01/25/2009
2,125.00		2125.34 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,130.00					08/28/2007 -5.00	02/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,653.00		3653.02 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 3,662.00					08/28/2007 -9.00	03/25/2009
4,630.00		4629.57 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 4,640.00					08/28/2007 -10.00	04/25/2009
2,225.00		2224.86 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,230.00					08/28/2007 -5.00	05/25/2009
3,850.00		3849.6 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 3,859.00					08/28/2007 -9.00	06/25/2009
192.00		191.98 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 192.00					08/28/2007	07/25/2009
264.00		264.12 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 265.00					08/28/2007 -1.00	08/25/2009
4,170.00		4170.06 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 4,180.00					08/28/2007 -10.00	09/25/2009
973.00		972.61 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 954.00					08/30/2007 19.00	10/25/2008
1,138.00		1138.27 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,116.00					08/30/2007 22.00	11/25/2008
674.00		673.74 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 661.00					08/30/2007 13.00	12/25/2008
1,719.00		1718.81 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,686.00					08/30/2007 33.00	01/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,100.00		3099.86 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,040.00					08/30/2007 60.00	02/25/2009
5,068.00		5068.31 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 4,971.00					08/30/2007 97.00	03/25/2009
4,316.00		4315.5 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 4,233.00					08/30/2007 83.00	04/25/2009
4,346.00		4346.3 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 4,263.00					08/30/2007 83.00	05/25/2009
2,418.00		2417.59 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 2,371.00					08/30/2007 47.00	06/25/2009
3,124.00		3123.96 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,064.00					08/30/2007 60.00	07/25/2009
3,808.00		3808.17 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,735.00					08/30/2007 73.00	08/25/2009
1,838.00		1837.61 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,802.00					08/30/2007 36.00	09/25/2009
742.00		742.37 FN 733756 8/1/2003 5.000 9/1/2033 PROPERTY TYPE: SECURITIES 706.00					09/04/2007 36.00	10/25/2008
742.00		741.97 FN 733756 8/1/2003 5.000 9/1/2033 PROPERTY TYPE: SECURITIES 706.00					09/04/2007 36.00	11/25/2008
844.00		843.9 FN 733756 8/1/2003 5.000 9/1/2033 PROPERTY TYPE: SECURITIES 803.00					09/04/2007 41.00	12/25/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
754.00		754.48 FN 733756 8/1/2003 5.000 9/1/2033 PROPERTY TYPE: SECURITIES 718.00					09/04/2007 36.00	01/25/2009
1,722.00		1722.22 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,638.00					09/04/2007 84.00	02/25/2009
2,715.00		2715.05 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 2,583.00					09/04/2007 132.00	03/25/2009
2,644.00		2643.87 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 2,515.00					09/04/2007 129.00	04/25/2009
2,130.00		2129.88 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 2,026.00					09/04/2007 104.00	05/25/2009
3,324.00		3323.71 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 3,162.00					09/04/2007 162.00	06/25/2009
2,867.00		2866.8 FN 733756 8/1/2003 5.000 9/1/2033 PROPERTY TYPE: SECURITIES 2,727.00					09/04/2007 140.00	07/25/2009
1,482.00		1481.71 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,409.00					09/04/2007 73.00	08/25/2009
1,565.00		1565.17 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,489.00					09/04/2007 76.00	09/25/2009
3,133.00		3133.14 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 3,076.00					08/29/2007 57.00	10/25/2008
3,162.00		3161.67 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 3,104.00					08/29/2007 58.00	11/25/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,419.00		2418.59 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 2,375.00					08/29/2007 44.00	12/25/2008
2,848.00		2847.68 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 2,796.00					08/29/2007 52.00	01/25/2009
4,982.00		4981.98 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 4,892.00					08/29/2007 90.00	02/25/2009
9,144.00		9144.14 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 8,978.00					08/29/2007 166.00	03/25/2009
8,944.00		8943.85 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 8,782.00					08/29/2007 162.00	04/25/2009
8,733.00		8732.85 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 8,575.00					08/29/2007 158.00	05/25/2009
9,558.00		9558.22 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 9,385.00					08/29/2007 173.00	06/25/2009
8,956.00		8956.43 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 8,794.00					08/29/2007 162.00	07/25/2009
7,083.00		7082.79 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 6,954.00					08/29/2007 129.00	08/25/2009
5,614.00		5613.61 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 5,512.00					08/29/2007 102.00	09/25/2009
1,320.00		1320. FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 1,323.00					08/28/2007 -3.00	10/25/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,113.00		1113.22 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,116.00					08/28/2007 -3.00	11/25/2008
969.00		968.88 FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 971.00					08/28/2007 -2.00	12/25/2008
549.00		548.64 FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 550.00					08/28/2007 -1.00	01/25/2009
1,809.00		1809. FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 1,813.00					08/28/2007 -4.00	02/25/2009
2,606.00		2605.5 FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 2,612.00					08/28/2007 -6.00	03/25/2009
1,949.00		1949.37 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,954.00					08/28/2007 -5.00	04/25/2009
1,917.00		1917.26 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,922.00					08/28/2007 -5.00	05/25/2009
2,033.00		2033.07 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,038.00					08/28/2007 -5.00	06/25/2009
2,148.00		2147.71 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,153.00					08/28/2007 -5.00	07/25/2009
2,447.00		2446.87 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,453.00					08/28/2007 -6.00	08/25/2009
1,559.00		1558.52 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,562.00					08/28/2007 -3.00	09/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,887.00		3887.27 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,666.00					08/17/2007 221.00	10/25/2008
4,435.00		4434.53 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 4,182.00					08/17/2007 253.00	11/25/2008
4,539.00		4538.58 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 4,280.00					08/17/2007 259.00	12/25/2008
2,632.00		2631.69 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 2,482.00					08/17/2007 150.00	01/25/2009
2,240.00		2240.37 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 2,113.00					08/17/2007 127.00	02/25/2009
4,233.00		4232.77 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,992.00					08/17/2007 241.00	03/25/2009
5,463.00		5462.6 FN 771031 04/01/04 5.000 04/01/34 PROPERTY TYPE: SECURITIES 5,152.00					08/17/2007 311.00	04/25/2009
873.00		873.09 FN 771031 04/01/04 5.000 04/01/34 PROPERTY TYPE: SECURITIES 823.00					08/17/2007 50.00	05/25/2009
740.00		740.22 FN 771031 04/01/04 5.000 04/01/34 PROPERTY TYPE: SECURITIES 698.00					08/17/2007 42.00	06/25/2009
5,742.00		5742.2 FN 771031 04/01/04 5.000 04/01/34 PROPERTY TYPE: SECURITIES 5,416.00					08/17/2007 326.00	07/25/2009
4,561.00		4561.2 FN 771031 04/01/04 5.000 04/01/34 PROPERTY TYPE: SECURITIES 4,302.00					08/17/2007 259.00	08/25/2009

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,741.00		5741.25 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 5,415.00				08/17/2007 326.00	09/25/2009
137.00		137.4 FN 788519 7/01/2004 5.000 7/01/203 PROPERTY TYPE: SECURITIES 131.00				09/25/2007 6.00	10/25/2008
564.00		564.38 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 539.00				09/25/2007 25.00	11/25/2008
137.00		136.73 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 131.00				09/25/2007 6.00	12/25/2008
293.00		293.26 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 280.00				09/25/2007 13.00	01/25/2009
148.00		148.22 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 142.00				09/25/2007 6.00	02/25/2009
1,590.00		1589.7 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 1,519.00				09/25/2007 71.00	03/25/2009
1,691.00		1690.55 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,616.00				09/25/2007 75.00	04/25/2009
1,218.00		1217.56 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,164.00				09/25/2007 54.00	05/25/2009
2,218.00		2218.04 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 2,120.00				09/25/2007 98.00	06/25/2009
1,407.00		1406.86 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,344.00				09/25/2007 63.00	07/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,076.00		1076.01 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,028.00					09/25/2007 48.00	08/25/2009
1,482.00		1482.24 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,416.00					09/25/2007 66.00	09/25/2009
117.00		117.22 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 115.00					08/30/2007 2.00	10/25/2008
571.00		571.44 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 561.00					08/30/2007 10.00	11/25/2008
274.00		274.19 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 269.00					08/30/2007 5.00	12/25/2008
430.00		430.37 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 422.00					08/30/2007 8.00	01/25/2009
410.00		410.17 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 402.00					08/30/2007 8.00	02/25/2009
746.00		745.87 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 732.00					08/30/2007 14.00	03/25/2009
236.00		235.57 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 231.00					08/30/2007 5.00	04/25/2009
406.00		405.76 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 398.00					08/30/2007 8.00	05/25/2009
640.00		639.88 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 628.00					08/30/2007 12.00	06/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
690.00		690.06 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 677.00					08/30/2007 13.00	07/25/2009
1,108.00		1107.88 FN 793372 09/01/04 5.500 09/01/3 PROPERTY TYPE: SECURITIES 1,087.00					08/30/2007 21.00	08/25/2009
889.00		889.44 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 873.00					08/30/2007 16.00	09/25/2009
876.00		876.14 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 866.00					09/11/2007 10.00	10/25/2008
2,384.00		2383.55 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 2,356.00					09/11/2007 28.00	11/25/2008
2,040.00		2040. FN 810961 4/01/2005 5.000 4/01/202 PROPERTY TYPE: SECURITIES 2,016.00					09/11/2007 24.00	12/25/2008
567.00		567.08 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 560.00					09/11/2007 7.00	01/25/2009
550.00		549.71 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 543.00					09/11/2007 7.00	02/25/2009
600.00		600.27 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 593.00					09/11/2007 7.00	03/25/2009
667.00		666.99 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 659.00					09/11/2007 8.00	04/25/2009
4,253.00		4253.33 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 4,203.00					09/11/2007 50.00	05/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,636.00		1635.99 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 1,617.00					09/11/2007 19.00	06/25/2009
3,502.00		3501.74 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 3,461.00					09/11/2007 41.00	07/25/2009
540.00		540.41 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 534.00					09/11/2007 6.00	08/25/2009
1,911.00		1911.33 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 1,889.00					09/11/2007 22.00	09/25/2009
110.00		110.29 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 105.00					09/04/2007 5.00	10/25/2008
394.00		394.23 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 375.00					09/04/2007 19.00	11/25/2008
110.00		109.75 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 104.00					09/04/2007 6.00	12/25/2008
693.00		693.39 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 660.00					09/04/2007 33.00	01/25/2009
812.00		812.15 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 773.00					09/04/2007 39.00	02/25/2009
1,411.00		1410.66 FN 814475 3/01/2005 5.000 3/01/2 PROPERTY TYPE: SECURITIES 1,342.00					09/04/2007 69.00	03/25/2009
261.00		260.63 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 248.00					09/04/2007 13.00	04/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
498.00		497.68 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 473.00					09/04/2007 25.00	05/25/2009
959.00		959.09 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 912.00					09/04/2007 47.00	06/25/2009
500.00		500.33 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 476.00					09/04/2007 24.00	07/25/2009
953.00		953.39 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 907.00					09/04/2007 46.00	08/25/2009
68.00		68.44 FN 814475 3/01/2005 5.000 3/01/203 PROPERTY TYPE: SECURITIES 65.00					09/04/2007 3.00	09/25/2009
625.00		624.63 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 594.00					09/04/2007 31.00	10/25/2008
614.00		614.17 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 584.00					09/04/2007 30.00	11/25/2008
470.00		469.78 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 447.00					09/04/2007 23.00	12/25/2008
432.00		432.01 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 411.00					09/04/2007 21.00	01/25/2009
742.00		741.68 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 706.00					09/04/2007 36.00	02/25/2009
926.00		925.81 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 881.00					09/04/2007 45.00	03/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
978.00		978.46 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 931.00					09/04/2007 47.00	04/25/2009
1,991.00		1990.74 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,894.00					09/04/2007 97.00	05/25/2009
2,161.00		2160.68 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 2,055.00					09/04/2007 106.00	06/25/2009
1,392.00		1391.97 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,324.00					09/04/2007 68.00	07/25/2009
772.00		772.4 FN 829196 7/01/2005 5.000 7/01/203 PROPERTY TYPE: SECURITIES 735.00					09/04/2007 37.00	08/25/2009
1,588.00		1588.12 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,511.00					09/04/2007 77.00	09/25/2009
10,659.00		10659.13 FAMMIE MAE 11/01/2006 6.00 11/0 PROPERTY TYPE: SECURITIES 10,739.00					09/19/2007 -80.00	10/25/2008
9,681.00		9681.05 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 9,754.00					09/19/2007 -73.00	11/25/2008
5,903.00		5902.7 FAMMIE MAE 11/01/2006 6.00 11/01/ PROPERTY TYPE: SECURITIES 5,947.00					09/19/2007 -44.00	12/25/2008
6,192.00		6191.8 FAMMIE MAE 11/01/2006 6.00 11/01/ PROPERTY TYPE: SECURITIES 6,238.00					09/19/2007 -46.00	01/25/2009
19,276.00		19275.64 FAMMIE MAE 11/01/2006 6.00 11/0 PROPERTY TYPE: SECURITIES 19,420.00					09/19/2007 -144.00	02/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,982.00		13982.26 FAMMIE MAE 11/01/2006 6.00 11/0 PROPERTY TYPE: SECURITIES 14,087.00					09/19/2007 -105.00	03/25/2009
14,618.00		14617.8 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 14,727.00					09/19/2007 -109.00	04/25/2009
12,282.00		12282.37 FAMMIE MAE 11/01/2006 6.00 11/0 PROPERTY TYPE: SECURITIES 12,374.00					09/19/2007 -92.00	05/25/2009
14,313.00		14312.54 FAMMIE MAE 11/01/2006 6.00 11/0 PROPERTY TYPE: SECURITIES 14,420.00					09/19/2007 -107.00	06/25/2009
19,645.00		19644.82 FAMMIE MAE 11/01/2006 6.00 11/0 PROPERTY TYPE: SECURITIES 19,792.00					09/19/2007 -147.00	07/25/2009
14,105.00		14104.96 FAMMIE MAE 11/01/2006 6.00 11/0 PROPERTY TYPE: SECURITIES 14,211.00					09/19/2007 -106.00	08/25/2009
9,929.00		9929.26 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 10,004.00					09/19/2007 -75.00	09/25/2009
1,924.00		1924.38 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 1,927.00					10/15/2007 -3.00	10/25/2008
3,520.00		3520.12 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 3,525.00					10/15/2007 -5.00	11/25/2008
1,155.00		1154.61 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 1,156.00					10/15/2007 -1.00	12/25/2008
4,292.00		4291.76 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 4,297.00					10/15/2007 -5.00	01/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,899.00		5899.27 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 5,907.00					10/15/2007 -8.00	02/25/2009
10,321.00		10321.42 FN 831926 12/01/2006 6.000 12/0 PROPERTY TYPE: SECURITIES 10,334.00					10/15/2007 -13.00	03/25/2009
4,169.00		4168.54 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 4,174.00					10/15/2007 -5.00	04/25/2009
7,082.00		7081.96 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 7,091.00					10/15/2007 -9.00	05/25/2009
5,782.00		5782.35 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 5,790.00					10/15/2007 -8.00	06/25/2009
6,573.00		6573.34 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 6,582.00					10/15/2007 -9.00	07/25/2009
5,666.00		5665.92 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 5,673.00					10/15/2007 -7.00	08/25/2009
2,517.00		2516.7 FN 831926 12/01/2006 6.000 12/01/ PROPERTY TYPE: SECURITIES 2,520.00					10/15/2007 -3.00	09/25/2009
874.00		874.25 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 895.00					05/29/2009 -21.00	07/25/2009
938.00		937.96 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 961.00					05/29/2009 -23.00	08/25/2009
216.00		216.25 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 221.00					05/29/2009 -5.00	09/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,803.00		2802.76 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,921.00					08/04/2009 -118.00	09/25/2009
921.00		921.19 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 920.00					09/17/2007 1.00	10/25/2008
1,040.00		1039.77 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 1,039.00					09/17/2007 1.00	11/25/2008
721.00		721.3 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 721.00					09/17/2007	12/25/2008
908.00		907.58 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 907.00					09/17/2007 1.00	01/25/2009
1,538.00		1538.06 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 1,537.00					09/17/2007 1.00	02/25/2009
2,288.00		2288.49 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 2,286.00					09/17/2007 2.00	03/25/2009
3,060.00		3060.38 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 3,058.00					09/17/2007 2.00	04/25/2009
1,635.00		1635.27 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 1,634.00					09/17/2007 1.00	05/25/2009
2,320.00		2320.27 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 2,318.00					09/17/2007 2.00	06/25/2009
2,122.00		2121.63 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 2,120.00					09/17/2007 2.00	07/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,304.00		2303.96 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 2,302.00					09/17/2007 2.00	08/25/2009
1,282.00		1282.06 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 1,281.00					09/17/2007 1.00	09/25/2009
277.00		277.12 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 278.00					09/18/2007 -1.00	10/25/2008
3,548.00		3548.17 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 3,561.00					09/18/2007 -13.00	11/25/2008
249.00		248.94 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 250.00					09/18/2007 -1.00	12/25/2008
2,869.00		2868.87 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 2,880.00					09/18/2007 -11.00	01/25/2009
274.00		273.72 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 275.00					09/18/2007 -1.00	02/25/2009
243.00		243.08 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 244.00					09/18/2007 -1.00	03/25/2009
6,189.00		6188.96 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 6,212.00					09/18/2007 -23.00	04/25/2009
5,898.00		5898.38 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 5,921.00					09/18/2007 -23.00	05/25/2009
3,032.00		3032.29 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 3,044.00					09/18/2007 -12.00	06/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
353.00		353.21 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 355.00					09/18/2007 -2.00	07/25/2009
3,171.00		3170.58 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 3,182.00					09/18/2007 -11.00	08/25/2009
229.00		229.01 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 230.00					09/18/2007 -1.00	09/25/2009
1,513.00		30. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 1,626.00					06/14/2007 -113.00	06/18/2009
3,888.00		70. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 3,795.00					06/14/2007 93.00	09/17/2009
1,559.00		20. FLOWERVE CORP COM PROPERTY TYPE: SECURITIES 2,230.00					04/04/2008 -671.00	06/18/2009
587.00		6. FLOWERVE CORP COM PROPERTY TYPE: SECURITIES 669.00					04/04/2008 -82.00	09/17/2009
391.00		4. FLOWERVE CORP COM PROPERTY TYPE: SECURITIES 400.00					02/14/2008 -9.00	09/17/2009
2,936.00		30. FLOWERVE CORP COM PROPERTY TYPE: SECURITIES 2,993.00					02/13/2008 -57.00	09/17/2009
11,539.00		400. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 16,393.00					02/12/2008 -4,854.00	09/17/2009
2,533.00		50. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 5,267.00					02/28/2008 -2,734.00	06/18/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
47,165.00		940. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 99,028.00					02/28/2008 -51,863.00	06/29/2009
3,478.00		60. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 6,321.00					02/28/2008 -2,843.00	07/30/2009
2,123.00		30. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 3,160.00					02/28/2008 -1,037.00	09/15/2009
2,277.00		32. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 3,371.00					02/28/2008 -1,094.00	09/17/2009
2,704.00		38. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 3,506.00					03/25/2008 -802.00	09/17/2009
39,803.00		1532. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES 89,826.00					10/31/2007 -50,023.00	05/18/2009
727.00		28. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES 1,650.00					11/01/2007 -923.00	05/18/2009
22,604.00		870. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES 49,514.00					11/30/2007 -26,910.00	05/18/2009
7,794.00		300. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES 17,590.00					10/31/2007 -9,796.00	05/18/2009
19,746.00		760. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES 42,088.00					11/28/2007 -22,342.00	05/18/2009
24,370.00		938. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES 24,956.00					01/27/2009 -586.00	05/18/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
62,518.00		1120. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 64,477.00					12/23/2005 -1,959.00	10/10/2008
1,103.00		20. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 1,390.00					09/25/2008 -287.00	06/18/2009
3,614.00		60. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 4,171.00					09/25/2008 -557.00	09/17/2009
9,643.00		190. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 9,424.00					12/29/2008 219.00	01/29/2009
33,496.00		660. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 18,282.00					12/23/2005 15,214.00	01/29/2009
4,487.00		87. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 1,252.00					07/28/2004 3,235.00	02/09/2009
28,615.00		650. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 18,005.00					12/23/2005 10,610.00	03/26/2009
22,455.00		500. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 13,850.00					12/23/2005 8,605.00	04/02/2009
898.00		20. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 288.00					07/28/2004 610.00	04/02/2009
3,885.00		90. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 1,295.00					07/28/2004 2,590.00	05/18/2009
33,901.00		800. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 22,160.00					12/23/2005 11,741.00	05/20/2009

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,119.00		50. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 719.00				07/28/2004 1,400.00	05/20/2009
1,859.00		40. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 575.00				07/28/2004 1,284.00	06/18/2009
3,188.00		70. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 1,007.00				07/28/2004 2,181.00	09/17/2009
4,156.00		10. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 4,894.00				01/19/2007 -738.00	06/18/2009
3,449.00		7. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 3,426.00				01/19/2007 23.00	09/17/2009
1,478.00		3. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 1,447.00				12/12/2006 31.00	09/17/2009
137,595.00		135000. GNR 2007-46 B 7/01/2007 4.419 5/ PROPERTY TYPE: SECURITIES 129,600.00				07/11/2007 7,995.00	03/12/2009
60,935.00		1600. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 64,617.00				07/02/2009 -3,682.00	09/21/2009
5,477.00		200. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 17,989.00				08/22/2007 -12,512.00	09/17/2009
1,638.00		70. HASBRO INC COM PROPERTY TYPE: SECURITIES 2,708.00				07/22/2008 -1,070.00	05/18/2009
21,272.00		900. HASBRO INC COM PROPERTY TYPE: SECURITIES 36,638.00				07/25/2008 -15,366.00	05/20/2009

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,288.00		140. HASBRO INC COM PROPERTY TYPE: SECURITIES 5,699.00				07/25/2008 -2,411.00	05/20/2009
67,895.00		2891. HASBRO INC COM PROPERTY TYPE: SECURITIES 111,843.00				07/22/2008 -43,948.00	05/20/2009
945.00		40. HASBRO INC COM PROPERTY TYPE: SECURITIES 1,547.00				07/22/2008 -602.00	05/20/2009
1,465.00		62. HASBRO INC COM PROPERTY TYPE: SECURITIES 2,227.00				06/30/2008 -762.00	05/20/2009
8,079.00		344. HASBRO INC COM PROPERTY TYPE: SECURITIES 12,357.00				06/30/2008 -4,278.00	05/20/2009
17,145.00		759. HASBRO INC COM PROPERTY TYPE: SECURITIES 29,363.00				07/22/2008 -12,218.00	05/21/2009
6,325.00		280. HASBRO INC COM PROPERTY TYPE: SECURITIES 8,169.00				12/31/2008 -1,844.00	05/21/2009
3,162.00		140. HASBRO INC COM PROPERTY TYPE: SECURITIES 3,991.00				12/29/2008 -829.00	05/21/2009
3,027.00		134. HASBRO INC COM PROPERTY TYPE: SECURITIES 4,813.00				06/30/2008 -1,786.00	05/21/2009
5,990.00		151. HEICO CORP COMMON PROPERTY TYPE: SECURITIES 7,464.00				06/04/2008 -1,474.00	12/22/2008
2,806.00		69. HEICO CORP COMMON PROPERTY TYPE: SECURITIES 3,411.00				06/04/2008 -605.00	12/22/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,376.00		37. HEICO CORP COMMON PROPERTY TYPE: SECURITIES 1,829.00					06/04/2008 -453.00	08/25/2009
1,227.00		33. HEICO CORP COMMON PROPERTY TYPE: SECURITIES 1,628.00					06/03/2008 -401.00	08/25/2009
3,347.00		90. HEICO CORP COMMON PROPERTY TYPE: SECURITIES 3,729.00					06/06/2008 -382.00	08/25/2009
781.00		20. HEICO CORP COMMON PROPERTY TYPE: SECURITIES 829.00					06/06/2008 -48.00	09/15/2009
5,464.00		140. HEICO CORP COMMON PROPERTY TYPE: SECURITIES 3,412.00					03/31/2009 2,052.00	09/15/2009
9,507.00		270. HEINZ H J CO PROPERTY TYPE: SECURITIES 13,816.00					08/25/2008 -4,309.00	05/18/2009
880.00		25. HEINZ H J CO PROPERTY TYPE: SECURITIES 1,293.00					08/28/2008 -413.00	05/18/2009
17,254.00		490. HEINZ H J CO PROPERTY TYPE: SECURITIES 24,466.00					06/19/2008 -7,212.00	05/18/2009
1,585.00		45. HEINZ H J CO PROPERTY TYPE: SECURITIES 2,325.00					08/27/2008 -740.00	05/18/2009
37,184.00		1056. HEINZ H J CO PROPERTY TYPE: SECURITIES 50,764.00					04/04/2008 -13,580.00	05/18/2009
3,169.00		90. HEINZ H J CO PROPERTY TYPE: SECURITIES 4,347.00					06/27/2008 -1,178.00	05/18/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,169.00		90. HEINZ H J CO PROPERTY TYPE: SECURITIES 4,327.00					04/04/2008 -1,158.00	05/18/2009
1,095.00		30. HEINZ H J CO PROPERTY TYPE: SECURITIES 1,442.00					04/04/2008 -347.00	06/18/2009
1,997.00		50. HEINZ H J CO PROPERTY TYPE: SECURITIES 2,404.00					04/04/2008 -407.00	09/17/2009
11,060.00		340. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 16,238.00					08/09/2007 -5,178.00	03/26/2009
20,494.00		630. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 29,591.00					08/25/2008 -9,097.00	03/26/2009
15,289.00		470. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 21,882.00					09/24/2008 -6,593.00	03/26/2009
2,608.00		70. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 3,334.00					07/17/2007 -726.00	06/18/2009
2,555.00		56. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 2,667.00					07/17/2007 -112.00	09/17/2009
2,647.00		58. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 2,700.00					09/24/2008 -53.00	09/17/2009
2,099.00		46. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 1,839.00					10/15/2008 260.00	09/17/2009
4,570.00		100. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 3,421.00					04/03/2009 1,149.00	09/17/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,060.00		80. HITTITE MICROWAVE CORP PROPERTY TYPE: SECURITIES 2,745.00					07/16/2008 -685.00	01/23/2009
3,091.00		120. HITTITE MICROWAVE CORP PROPERTY TYPE: SECURITIES 3,877.00					07/31/2008 -786.00	01/23/2009
2,373.00		124. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 3,969.00					01/25/2008 -1,596.00	10/01/2008
13,623.00		712. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 17,461.00					09/21/2005 -3,838.00	10/01/2008
6,785.00		400. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 8,223.00					08/26/2008 -1,438.00	09/17/2009
33.00		33.05 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 33.00					12/05/2006	10/25/2008
92.00		91.82 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 92.00					12/05/2006	11/25/2008
71.00		70.75 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 71.00					12/05/2006	12/25/2008
10.00		10.17 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 10.00					12/05/2006	01/25/2009
42.00		42.28 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 42.00					12/05/2006	02/25/2009
42.00		41.67 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 42.00					12/05/2006	03/25/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
89.00		89.37 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 89.00					12/05/2006	04/25/2009
49.00		48.66 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 49.00					12/05/2006	05/25/2009
156.00		156.19 HMBT 2004-1 2M2 7/30/2004 VAR 8/2 PROPERTY TYPE: SECURITIES 156.00					12/05/2006	06/25/2009
90.00		89.95 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 90.00					12/05/2006	07/25/2009
77.00		76.77 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 77.00					12/05/2006	08/25/2009
16.00		15.71 HMBT 2004-1 2M2 7/30/2004 VAR 8/25 PROPERTY TYPE: SECURITIES 16.00					12/05/2006	09/25/2009
282.00		281.56 HMBT 2006-01 2A1 3/1/2006 VAR 4/2 PROPERTY TYPE: SECURITIES 283.00					03/29/2006	10/25/2008
31.00		31.01 HMBT 2006-01 2A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 31.00					03/29/2006	11/25/2008
500.00		499.91 HMBT 2006-01 2A1 3/1/2006 VAR 4/2 PROPERTY TYPE: SECURITIES 503.00					03/29/2006	12/25/2008
1,189.00		1189.38 HMBT 2006-01 2A1 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 1,197.00					03/29/2006	01/25/2009
1,324.00		1323.95 HMBT 2006-01 2A1 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 1,333.00					03/29/2006	02/25/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,149.00		1149.32 HMBT 2006-01 2A1 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 1,157.00					03/29/2006 -8.00	03/25/2009
121.00		121.46 HMBT 2006-01 2A1 3/1/2006 VAR 4/2 PROPERTY TYPE: SECURITIES 122.00					03/29/2006 -1.00	04/25/2009
328.00		327.93 HMBT 2006-01 2A1 3/1/2006 VAR 4/2 PROPERTY TYPE: SECURITIES 330.00					03/29/2006 -2.00	05/25/2009
1,325.00		1324.52 HMBT 2006-01 2A1 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 1,333.00					03/29/2006 -8.00	06/25/2009
330.00		330. HMBT 2006-01 2A1 3/1/2006 VAR 4/25/ PROPERTY TYPE: SECURITIES 332.00					03/29/2006 -2.00	07/25/2009
573.00		572.91 HMBT 2006-01 2A1 3/1/2006 VAR 4/2 PROPERTY TYPE: SECURITIES 577.00					03/29/2006 -4.00	08/25/2009
1,182.00		1182.35 HMBT 2006-01 2A1 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 1,190.00					03/29/2006 -8.00	09/25/2009
125,000.00		125000. HOUSEHOLD FINANCE DTD 11/17/98 6 PROPERTY TYPE: SECURITIES 140,408.00					04/03/2003 -15,408.00	11/15/2008
12,336.00		257. HURON CONSULTING GROUP INC PROPERTY TYPE: SECURITIES 6,939.00					02/03/2006 5,397.00	06/05/2009
3,481.00		3481.1 HART 2006-B C 11/3/2006 5.250 5/1 PROPERTY TYPE: SECURITIES 3,481.00					10/27/2006	02/15/2009
2,419.00		2418.87 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 2,419.00					10/27/2006	03/15/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,505.00		2505.03 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 2,505.00					10/27/2006	04/15/2009
2,347.00		2346.51 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 2,346.00					10/27/2006 1.00	05/15/2009
2,206.00		2205.9 HART 2006-B C 11/3/2006 5.250 5/1 PROPERTY TYPE: SECURITIES 2,206.00					10/27/2006	06/15/2009
2,235.00		2235.04 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 2,235.00					10/27/2006	07/15/2009
2,172.00		2171.61 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 2,171.00					10/27/2006 1.00	08/15/2009
2,000.00		1999.98 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 2,000.00					10/27/2006	09/15/2009
1,932.00		600. ICT GROUP INC PROPERTY TYPE: SECURITIES 13,476.00					04/25/2007 -11,544.00	11/12/2008
1,610.00		500. ICT GROUP INC PROPERTY TYPE: SECURITIES 11,046.00					04/24/2007 -9,436.00	11/12/2008
68.00		21. ICT GROUP INC PROPERTY TYPE: SECURITIES 430.00					04/26/2007 -362.00	11/12/2008
2,907.00		895. ICT GROUP INC PROPERTY TYPE: SECURITIES 18,329.00					04/26/2007 -15,422.00	11/13/2008
4,646.00		432. ICT GROUP INC PROPERTY TYPE: SECURITIES 8,847.00					04/26/2007 -4,201.00	09/17/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,882.00		268. ICT GROUP INC PROPERTY TYPE: SECURITIES 5,385.00					04/26/2007 -2,503.00	09/17/2009
7,299.00		345. IDEX CORP COM PROPERTY TYPE: SECURITIES 12,576.00					06/26/2007 -5,277.00	10/29/2008
1,469.00		40. ILLINOIS TOOL WKS INC PROPERTY TYPE: SECURITIES 1,919.00					04/13/2006 -450.00	06/18/2009
3,961.00		90. ILLINOIS TOOL WKS INC PROPERTY TYPE: SECURITIES 4,317.00					04/13/2006 -356.00	09/17/2009
1,444.00		40. ILLUMINA INC COMM STK PROPERTY TYPE: SECURITIES 1,868.00					07/31/2008 -424.00	06/18/2009
1,199.00		30. ILLUMINA INC COMM STK PROPERTY TYPE: SECURITIES 1,401.00					07/31/2008 -202.00	09/17/2009
2,398.00		60. ILLUMINA INC COMM STK PROPERTY TYPE: SECURITIES 2,750.00					06/30/2008 -352.00	09/17/2009
1,122.00		70. INTEL CORP PROPERTY TYPE: SECURITIES 1,643.00					08/27/2008 -521.00	06/18/2009
1,523.00		95. INTEL CORP PROPERTY TYPE: SECURITIES 2,107.00					05/08/2007 -584.00	06/18/2009
401.00		25. INTEL CORP PROPERTY TYPE: SECURITIES 551.00					05/09/2007 -150.00	06/18/2009
33,431.00		1800. INTEL CORP PROPERTY TYPE: SECURITIES 39,600.00					04/24/2007 -6,169.00	08/20/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
929.00		50. INTEL CORP PROPERTY TYPE: SECURITIES 1,102.00					05/09/2007 -173.00	08/20/2009
2,600.00		140. INTEL CORP PROPERTY TYPE: SECURITIES 2,979.00					02/14/2007 -379.00	08/20/2009
1,670.00		86. INTEL CORP PROPERTY TYPE: SECURITIES 1,830.00					02/14/2007 -160.00	09/17/2009
4,156.00		214. INTEL CORP PROPERTY TYPE: SECURITIES 4,481.00					01/29/2007 -325.00	09/17/2009
5,823.00		300. INTEL CORP PROPERTY TYPE: SECURITIES 4,800.00					10/17/2008 1,023.00	09/17/2009
94,750.00		1010. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 84,684.00					12/23/2005 10,066.00	02/10/2009
72,569.00		782. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 65,567.00					12/23/2005 7,002.00	03/19/2009
8,352.00		90. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 7,250.00					12/29/2008 1,102.00	03/19/2009
12,806.00		138. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 10,431.00					06/29/2005 2,375.00	03/19/2009
2,144.00		20. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 1,978.00					01/30/2007 166.00	06/18/2009
5,954.00		50. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 4,946.00					01/30/2007 1,008.00	09/15/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,191.00		10. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 984.00			207.00		01/29/2007	09/15/2009
15,481.00		130. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 16,102.00			-621.00		05/01/2008	09/15/2009
32,153.00		270. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 33,132.00			-979.00		04/30/2008	09/15/2009
4,138.00		34. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 3,344.00			794.00		01/29/2007	09/17/2009
4,381.00		36. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 3,518.00			863.00		01/25/2007	09/17/2009
5,195.00		394. INTERNATIONAL RECTIFIER CORP COM PROPERTY TYPE: SECURITIES 14,449.00			-9,254.00		06/26/2007	10/15/2008
25,393.00		1926. INTERNATIONAL RECTIFIER CORP COM PROPERTY TYPE: SECURITIES 70,287.00			-44,894.00		04/24/2007	10/15/2008
1,714.00		130. INTERNATIONAL RECTIFIER CORP COM PROPERTY TYPE: SECURITIES 2,895.00			-1,181.00		05/28/2008	10/15/2008
16,770.00		1540. INTERSIL CORPORATION PROPERTY TYPE: SECURITIES 42,750.00			-25,980.00		05/01/2008	10/23/2008
55,538.00		5100. INTERSIL CORPORATION PROPERTY TYPE: SECURITIES 136,531.00			-80,993.00		03/28/2008	10/23/2008
4,428.00		402. INVENTIV HEALTH INC PROPERTY TYPE: SECURITIES 15,497.00			-11,069.00		04/23/2007	10/16/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,806.00		164. INVENTIV HEALTH INC PROPERTY TYPE: SECURITIES 5,030.00					12/27/2007 -3,224.00	10/16/2008
823.00		10. ITRON INC COM PROPERTY TYPE: SECURITIES 982.00					05/02/2008 -159.00	10/02/2008
2,467.00		30. ITRON INC COM PROPERTY TYPE: SECURITIES 2,776.00					05/07/2008 -309.00	10/02/2008
3,290.00		40. ITRON INC COM PROPERTY TYPE: SECURITIES 3,690.00					05/23/2008 -400.00	10/02/2008
2,929.00		33. ITRON INC COM PROPERTY TYPE: SECURITIES 3,241.00					05/02/2008 -312.00	10/03/2008
4,171.00		47. ITRON INC COM PROPERTY TYPE: SECURITIES 4,616.00					05/02/2008 -445.00	10/03/2008
148.00		147.94 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 146.00					03/14/2006 2.00	10/25/2008
215.00		215.16 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 213.00					03/14/2006 2.00	11/25/2008
101.00		100.92 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 100.00					03/14/2006 1.00	12/25/2008
114.00		114.39 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 113.00					03/14/2006 1.00	01/25/2009
342.00		341.54 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 338.00					03/14/2006 4.00	02/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
525.00		524.96 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 520.00					03/14/2006 5.00	03/25/2009
755.00		754.6 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/2 PROPERTY TYPE: SECURITIES 747.00					03/14/2006 8.00	04/25/2009
223.00		222.92 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 221.00					03/14/2006 2.00	05/25/2009
637.00		637.33 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 631.00					03/14/2006 6.00	06/25/2009
625.00		625.43 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 619.00					03/14/2006 6.00	07/25/2009
456.00		455.51 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 451.00					03/14/2006 5.00	08/25/2009
625.00		625.14 JPMMT 2006-A2 3A2 3/1/2006 VAR 4/ PROPERTY TYPE: SECURITIES 619.00					03/14/2006 6.00	09/25/2009
351.00		350.96 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 347.00					03/07/2005 4.00	10/25/2008
395.00		395.4 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/2 PROPERTY TYPE: SECURITIES 391.00					03/07/2005 4.00	11/25/2008
161.00		161.47 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 160.00					03/07/2005 1.00	12/25/2008
832.00		831.51 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 822.00					03/07/2005 10.00	01/25/2009

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
344.00		344.14 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 340.00				03/07/2005 4.00	02/25/2009
862.00		861.64 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 851.00				03/07/2005 11.00	03/25/2009
743.00		743.17 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 734.00				03/07/2005 9.00	04/25/2009
710.00		710.26 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 702.00				03/07/2005 8.00	05/25/2009
1,522.00		1522.08 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 1,504.00				03/07/2005 18.00	06/25/2009
1,302.00		1302.11 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 1,287.00				03/07/2005 15.00	07/25/2009
1,249.00		1249.23 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 1,234.00				03/07/2005 15.00	08/25/2009
2,318.00		2317.55 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 2,290.00				03/07/2005 28.00	09/25/2009
36,978.00		930. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 41,468.00				08/16/2007 -4,490.00	10/15/2008
23,459.00		590. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 24,963.00				05/28/2008 -1,504.00	10/15/2008
10,258.00		258. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 10,792.00				06/29/2006 -534.00	10/15/2008

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
24,732.00		622. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 24,953.00				12/23/2005 -221.00	10/15/2008
1,678.00		50. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 2,457.00				05/01/2008 -779.00	06/18/2009
4,013.00		90. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,423.00				05/01/2008 -410.00	09/17/2009
17,881.00		400. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 16,047.00				12/23/2005 1,834.00	09/17/2009
26,584.00		35000. JPMCC 2003-CB6 A2 8/1/2003 5.255 PROPERTY TYPE: SECURITIES 35,309.00				10/12/2005 -8,725.00	11/19/2008
37,977.00		50000. JPMCC 2003-CB6 A2 8/1/2003 5.255 PROPERTY TYPE: SECURITIES 50,249.00				08/04/2003 -12,272.00	11/19/2008
326.00		325.65 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 323.00				11/08/2005 3.00	10/25/2008
144.00		144.04 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 143.00				11/08/2005 1.00	11/25/2008
197.00		196.96 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 195.00				11/08/2005 2.00	12/25/2008
69.00		69.26 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 69.00				11/08/2005	01/25/2009
192.00		192.3 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 190.00				11/08/2005 2.00	02/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
93.00		92.54 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 92.00					11/08/2005 1.00	03/25/2009
356.00		355.68 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 352.00					11/08/2005 4.00	04/25/2009
696.00		696.4 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 690.00					11/08/2005 6.00	05/25/2009
71.00		70.63 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 70.00					11/08/2005 1.00	06/25/2009
605.00		604.84 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 599.00					11/08/2005 6.00	07/25/2009
552.00		552.3 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 547.00					11/08/2005 5.00	08/25/2009
59.00		58.87 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 58.00					11/08/2005 1.00	09/25/2009
878.00		878.03 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 855.00					07/26/2006 23.00	10/25/2008
2.00		2.24 JPALT 2006-S1 1A18 2/1/2006 6.000 3 PROPERTY TYPE: SECURITIES 2.00					11/14/2008	11/14/2008
60.00		59.83 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 60.00					11/14/2008	11/14/2008
5.00		5.03 JPALT 2006-S1 1A18 2/1/2006 6.000 3 PROPERTY TYPE: SECURITIES 5.00					11/14/2008	11/14/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
67.00		67.24 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 65.00					07/26/2006 2.00	11/14/2008
16.00		16.14 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 16.00					07/26/2006	11/14/2008
400.00		399.59 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 389.00					07/26/2006 11.00	11/25/2008
552.00		552.45 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 538.00					07/26/2006 14.00	12/25/2008
326.00		325.5 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 317.00					07/26/2006 9.00	01/25/2009
478.00		477.69 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 465.00					07/26/2006 13.00	02/25/2009
719.00		719.32 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 700.00					07/26/2006 19.00	03/25/2009
661.00		661.43 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 644.00					07/26/2006 17.00	04/25/2009
1,011.00		1010.79 JPALT 2006-S1 1A18 2/1/2006 6.00 PROPERTY TYPE: SECURITIES 984.00					07/26/2006 27.00	05/25/2009
656.00		655.53 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 638.00					07/26/2006 18.00	06/25/2009
685.00		684.98 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 667.00					07/26/2006 18.00	07/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
491.00		491.1 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 478.00					07/26/2006 13.00	08/25/2009
905.00		904.54 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 881.00					07/26/2006 24.00	09/25/2009
44,200.00		130000. JPALT 2006-A5 2A6 9/1/2006 VAR 1 PROPERTY TYPE: SECURITIES 129,055.00					01/22/2007 -84,855.00	09/23/2009
32,400.00		80000. JPMAC 2006-WF1 A4 8/1/2006 STEP C PROPERTY TYPE: SECURITIES 79,981.00					08/15/2006 -47,581.00	10/23/2008
42,525.00		105000. JPMAC 2006-WF1 A5 8/1/2006 STEP PROPERTY TYPE: SECURITIES 104,962.00					08/15/2006 -62,437.00	10/23/2008
42,600.00		120000. JPALT 2006-A4 A7 7/1/2006 VAR 9/ PROPERTY TYPE: SECURITIES 120,258.00					07/26/2006 -77,658.00	09/16/2009
9,066.00		534. JACK IN THE BOX INC PROPERTY TYPE: SECURITIES 14,731.00					01/24/2008 -5,665.00	11/07/2008
2,238.00		40. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 2,658.00					01/30/2007 -420.00	06/18/2009
6,059.00		100. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 6,646.00					01/30/2007 -587.00	09/17/2009
6,056.00		100. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 6,590.00					11/28/2006 -534.00	09/17/2009
28,771.00		2246. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 86,123.00					09/04/2007 -57,352.00	03/26/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
51.00		4. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 143.00					04/30/2008 -92.00	03/26/2009
1,196.00		59. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 2,033.00					04/24/2007 -837.00	06/18/2009
223.00		11. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 378.00					04/23/2007 -155.00	06/18/2009
2,734.00		100. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,437.00					04/23/2007 -703.00	09/17/2009
4,553.00		472. JONES APPAREL GROUP INC PROPERTY TYPE: SECURITIES 14,102.00					03/14/2006 -9,549.00	10/15/2008
1,331.00		138. JONES APPAREL GROUP INC PROPERTY TYPE: SECURITIES 3,828.00					10/10/2005 -2,497.00	10/15/2008
2,122.00		220. JONES APPAREL GROUP INC PROPERTY TYPE: SECURITIES 3,670.00					05/28/2008 -1,548.00	10/15/2008
20,931.00		2170. JONES APPAREL GROUP INC PROPERTY TYPE: SECURITIES 34,142.00					02/12/2008 -13,211.00	10/15/2008
475.00		10. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 757.00					05/28/2008 -282.00	09/17/2009
4,275.00		90. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 4,683.00					10/16/2007 -408.00	09/17/2009
40,622.00		40000. JPMORGAN CHASE & CO (FDIC) 12/02/ PROPERTY TYPE: SECURITIES 39,975.00					11/28/2008 647.00	12/11/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,245.00		120. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES 3,234.00					09/15/2009 11.00	09/17/2009
270.00		10. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES 264.00					07/30/2009 6.00	09/17/2009
6,768.00		150. KELLOGG CO PROPERTY TYPE: SECURITIES 7,892.00					03/28/2008 -1,124.00	01/29/2009
28,788.00		638. KELLOGG CO PROPERTY TYPE: SECURITIES 32,704.00					02/29/2008 -3,916.00	01/29/2009
914.00		21. KELLOGG CO PROPERTY TYPE: SECURITIES 1,166.00					08/08/2007 -252.00	02/04/2009
3,046.00		70. KELLOGG CO PROPERTY TYPE: SECURITIES 3,759.00					05/25/2007 -713.00	02/04/2009
3,220.00		74. KELLOGG CO PROPERTY TYPE: SECURITIES 3,967.00					05/24/2007 -747.00	02/04/2009
218.00		5. KELLOGG CO PROPERTY TYPE: SECURITIES 256.00					02/29/2008 -38.00	02/04/2009
1,798.00		40. KELLOGG CO PROPERTY TYPE: SECURITIES 2,050.00					02/29/2008 -252.00	06/18/2009
1,592.00		33. KELLOGG CO PROPERTY TYPE: SECURITIES 1,692.00					02/29/2008 -100.00	09/17/2009
2,750.00		57. KELLOGG CO PROPERTY TYPE: SECURITIES 2,872.00					12/12/2006 -122.00	09/17/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,592.00		700. KEYCORP COMMON PROPERTY TYPE: SECURITIES 5,979.00					03/19/2009 -1,387.00	09/17/2009
2,745.00		50. KOHLS CORP PROPERTY TYPE: SECURITIES 2,481.00					07/28/2009 264.00	09/17/2009
77,073.00		2974. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 100,915.00					08/31/2006 -23,842.00	06/25/2009
14,409.00		556. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 18,078.00					07/28/2006 -3,669.00	06/25/2009
49,240.00		1900. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 61,490.00					07/27/2006 -12,250.00	06/25/2009
10,107.00		390. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 12,620.00					05/28/2008 -2,513.00	06/25/2009
85,003.00		3280. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 99,858.00					01/24/2008 -14,855.00	06/25/2009
11,662.00		450. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 11,893.00					12/29/2008 -231.00	06/25/2009
43.00		2. KROGER CO PROPERTY TYPE: SECURITIES 52.00					02/15/2007 -9.00	06/18/2009
1,449.00		68. KROGER CO PROPERTY TYPE: SECURITIES 1,721.00					01/30/2007 -272.00	06/18/2009
2,691.00		130. KROGER CO PROPERTY TYPE: SECURITIES 3,290.00					01/30/2007 -599.00	09/17/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
623.00		10. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 749.00					05/28/2008 -126.00	12/23/2008
117,216.00		1880. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 102,379.00					12/23/2005 14,837.00	12/23/2008
5,113.00		82. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 4,013.00					10/10/2005 1,100.00	12/23/2008
2,494.00		40. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 1,924.00					10/28/2005 570.00	12/23/2008
1,240.00		40. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 2,022.00					09/24/2008 -782.00	06/18/2009
3,210.00		90. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 4,549.00					09/24/2008 -1,339.00	09/17/2009
55,619.00		55000. LBUBS 2003-C8 A4 11/11/2003 VAR 1 PROPERTY TYPE: SECURITIES 55,198.00					01/04/2006 421.00	09/17/2009
6,504.00		200. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 14,710.00					01/03/2008 -8,206.00	09/17/2009
36,311.00		1320. LINCARE HOLDINGS INC PROPERTY TYPE: SECURITIES 47,318.00					11/28/2006 -11,007.00	10/17/2008
11,141.00		180. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES 9,965.00					05/28/2008 1,176.00	08/12/2009
116,364.00		1880. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES 81,348.00					12/23/2005 35,016.00	08/12/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,654.00		66. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES 2,856.00					12/23/2005 1,798.00	09/16/2009
14,525.00		206. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES 8,889.00					06/29/2005 5,636.00	09/16/2009
37,228.00		528. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES 22,715.00					03/16/2006 14,513.00	09/16/2009
1,326.00		70. MDU RES GROUP INC PROPERTY TYPE: SECURITIES 2,417.00					06/30/2008 -1,091.00	06/18/2009
3,270.00		160. MDU RES GROUP INC PROPERTY TYPE: SECURITIES 5,523.00					06/30/2008 -2,253.00	09/17/2009
3,093.00		100. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 5,991.00					11/29/2007 -2,898.00	12/22/2008
5,228.00		169. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 7,438.00					09/21/2005 -2,210.00	12/22/2008
2,927.00		61. MANTECH INTL CORP CL A PROPERTY TYPE: SECURITIES 3,204.00					07/31/2009 -277.00	09/22/2009
1,871.00		39. MANTECH INTL CORP CL A PROPERTY TYPE: SECURITIES 1,998.00					07/30/2009 -127.00	09/22/2009
9,151.00		360. MARATHON OIL CORP COMMON STOCK PROPERTY TYPE: SECURITIES 18,562.00					05/28/2008 -9,411.00	10/15/2008
1,729.00		68. MARATHON OIL CORP COMMON STOCK PROPERTY TYPE: SECURITIES 2,897.00					07/06/2006 -1,168.00	10/15/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
75,549.00		2972. MARATHON OIL CORP COMMON STOCK PROPERTY TYPE: SECURITIES 90,750.00					12/23/2005 -15,201.00	10/15/2008
139,917.00		5800. MARATHON OIL CORP COMMON STOCK PROPERTY TYPE: SECURITIES 177,103.00					12/23/2005 -37,186.00	02/24/2009
15,922.00		660. MARATHON OIL CORP COMMON STOCK PROPERTY TYPE: SECURITIES 17,589.00					06/29/2005 -1,667.00	02/24/2009
8,685.00		360. MARATHON OIL CORP COMMON STOCK PROPERTY TYPE: SECURITIES 9,201.00					12/29/2008 -516.00	02/24/2009
4,167.00		500. MARSHALL & ILSLEY CORP PROPERTY TYPE: SECURITIES 12,316.00					01/24/2008 -8,149.00	09/17/2009
5,323.00		190. MASIMO CORP PROPERTY TYPE: SECURITIES 3,661.00					08/08/2007 1,662.00	05/06/2009
6,452.00		238. MASIMO CORP PROPERTY TYPE: SECURITIES 4,586.00					08/08/2007 1,866.00	05/06/2009
34,840.00		1460. MASIMO CORP PROPERTY TYPE: SECURITIES 50,195.00					11/28/2007 -15,355.00	07/22/2009
31,069.00		1302. MASIMO CORP PROPERTY TYPE: SECURITIES 40,455.00					02/22/2008 -9,386.00	07/22/2009
1,909.00		80. MASIMO CORP PROPERTY TYPE: SECURITIES 2,266.00					12/29/2008 -357.00	07/22/2009
25,000.00		25000. MASSMUT GLOB II 10/15/2003 3.800 PROPERTY TYPE: SECURITIES 25,000.00					04/07/2005	04/15/2009

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3,794.00		200. MATTEL INC PROPERTY TYPE: SECURITIES 4,772.00					10/01/2007 -978.00	09/17/2009
5,643.00		92. MCDONALDS CORP PROPERTY TYPE: SECURITIES 4,070.00					01/10/2007 1,573.00	12/30/2008
8,296.00		150. MCDONALDS CORP PROPERTY TYPE: SECURITIES 9,080.00					12/29/2008 -784.00	04/21/2009
23,228.00		420. MCDONALDS CORP PROPERTY TYPE: SECURITIES 18,593.00					01/11/2007 4,635.00	04/21/2009
3,318.00		60. MCDONALDS CORP PROPERTY TYPE: SECURITIES 2,655.00					01/10/2007 663.00	04/21/2009
36,688.00		700. MCDONALDS CORP PROPERTY TYPE: SECURITIES 30,989.00					01/11/2007 5,699.00	05/01/2009
1,677.00		32. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,416.00					01/10/2007 261.00	05/01/2009
1,992.00		38. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,668.00					12/21/2006 324.00	05/01/2009
1,602.00		30. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,328.00					01/11/2007 274.00	05/18/2009
25,101.00		470. MCDONALDS CORP PROPERTY TYPE: SECURITIES 20,591.00					12/22/2006 4,510.00	05/18/2009
2,670.00		50. MCDONALDS CORP PROPERTY TYPE: SECURITIES 2,194.00					12/21/2006 476.00	05/18/2009

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,755.00		30. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,317.00					12/21/2006 438.00	06/18/2009
3,923.00		70. MCDONALDS CORP PROPERTY TYPE: SECURITIES 3,072.00					12/21/2006 851.00	09/17/2009
4,035.00		100. MET LIFE COM PROPERTY TYPE: SECURITIES 5,953.00					05/28/2008 -1,918.00	09/17/2009
1,300.00		86. MICROS SYS INC COM PROPERTY TYPE: SECURITIES 2,934.00					04/03/2008 -1,634.00	12/23/2008
1,270.00		84. MICROS SYS INC COM PROPERTY TYPE: SECURITIES 2,613.00					05/09/2008 -1,343.00	12/23/2008
1,814.00		120. MICROS SYS INC COM PROPERTY TYPE: SECURITIES 3,549.00					05/02/2008 -1,735.00	12/23/2008
40,374.00		2222. MICROSOFT CORP PROPERTY TYPE: SECURITIES 66,927.00					05/24/2007 -26,553.00	03/26/2009
23,766.00		1308. MICROSOFT CORP PROPERTY TYPE: SECURITIES 38,952.00					01/11/2007 -15,186.00	03/26/2009
3,747.00		160. MICROSOFT CORP PROPERTY TYPE: SECURITIES 4,755.00					01/10/2007 -1,008.00	06/18/2009
7,536.00		300. MICROSOFT CORP PROPERTY TYPE: SECURITIES 5,765.00					02/10/2009 1,771.00	09/17/2009
8,886.00		354. MICROSOFT CORP PROPERTY TYPE: SECURITIES 10,521.00					01/10/2007 -1,635.00	09/17/2009

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402.00		16. MICROSOFT CORP PROPERTY TYPE: SECURITIES 466.00				05/01/2008 -64.00	09/17/2009
2,597.00		220. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 4,946.00				10/13/2008 -2,349.00	04/06/2009
1,634.00		140. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 2,976.00				10/09/2008 -1,342.00	04/15/2009
491.00		40. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 850.00				10/09/2008 -359.00	04/23/2009
995.00		81. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 807.00				02/06/2009 188.00	04/23/2009
3,187.00		259. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 2,582.00				02/06/2009 605.00	04/23/2009
403.00		403.47 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 242.00				02/20/2009 161.00	03/15/2009
433.00		432.87 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 261.00				02/20/2009 172.00	04/15/2009
375.00		375.4 MDST 2005-1 M2 11/01/2005 7.079 01 PROPERTY TYPE: SECURITIES 226.00				02/20/2009 149.00	05/15/2009
209.00		208.65 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 126.00				02/20/2009 83.00	06/15/2009
371.00		370.72 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 224.00				02/20/2009 147.00	07/15/2009

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
464.00		464.2 MDST 2005-1 M2 11/01/2005 7.079 01 PROPERTY TYPE: SECURITIES 281.00					02/20/2009 183.00	08/15/2009
190.00		189.84 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 115.00					02/20/2009 75.00	09/15/2009
2,484.00		30. MONSANTO CO NEW PROPERTY TYPE: SECURITIES 1,441.00					12/12/2006 1,043.00	06/18/2009
3,995.00		50. MONSANTO CO NEW PROPERTY TYPE: SECURITIES 2,402.00					12/12/2006 1,593.00	09/17/2009
6,359.00		172. MYRIAD GENETICS INC COM PROPERTY TYPE: SECURITIES 7,408.00					02/19/2009 -1,049.00	06/04/2009
50,663.00		1930. MYRIAD GENETICS INC COM PROPERTY TYPE: SECURITIES 85,739.00					03/26/2009 -35,076.00	07/02/2009
1,856.00		482. MYRIAD PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,809.00					03/26/2009 -953.00	07/02/2009
2.00		.5 MYRIAD PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3.00					03/26/2009 -1.00	07/13/2009
46,500.00		50000. NATIONAL CITY BK CLEVELAND 5/8/20 PROPERTY TYPE: SECURITIES 49,961.00					05/06/2003 -3,461.00	05/28/2009
3,525.00		110. NEUTRAL TANDEM INC PROPERTY TYPE: SECURITIES 3,224.00					06/30/2009 301.00	08/05/2009
51,144.00		2370. NEUTRAL TANDEM INC PROPERTY TYPE: SECURITIES 57,909.00					03/26/2009 -6,765.00	09/21/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,028.00		43. NICE SYSTEMS LTD SPONS ADR PROPERTY TYPE: SECURITIES 1,208.00				07/10/2008 -180.00	03/20/2009
1,482.00		62. NICE SYSTEMS LTD SPONS ADR PROPERTY TYPE: SECURITIES 1,731.00				07/10/2008 -249.00	03/20/2009
1,906.00		73. NICE SYSTEMS LTD SPONS ADR PROPERTY TYPE: SECURITIES 2,038.00				07/10/2008 -132.00	07/28/2009
2,532.00		97. NICE SYSTEMS LTD SPONS ADR PROPERTY TYPE: SECURITIES 2,174.00				11/25/2005 358.00	07/28/2009
1,679.00		30. NIKE INC CL B PROPERTY TYPE: SECURITIES 1,905.00				10/25/2007 -226.00	06/18/2009
3,816.00		70. NIKE INC CL B PROPERTY TYPE: SECURITIES 4,445.00				10/25/2007 -629.00	09/15/2009
33,802.00		620. NIKE INC CL B PROPERTY TYPE: SECURITIES 39,374.00				10/25/2007 -5,572.00	09/15/2009
2,906.00		50. NIKE INC CL B PROPERTY TYPE: SECURITIES 3,175.00				10/25/2007 -269.00	09/17/2009
86.00		86.14 NAA 2004-AR4 1A2 12/1/2004 VAR 12/ PROPERTY TYPE: SECURITIES 87.00				12/21/2004 -1.00	10/25/2008
15.00		15.34 NAA 2004-AR4 1A2 12/1/2004 VAR 12/ PROPERTY TYPE: SECURITIES 15.00				12/21/2004	11/25/2008
327.00		327.07 NAA 2004-AR4 1A2 12/1/2004 VAR 12 PROPERTY TYPE: SECURITIES 329.00				12/21/2004 -2.00	12/25/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
146.00		145.91 NAA 2004-AR4 1A2 12/1/2004 VAR 12 PROPERTY TYPE: SECURITIES 147.00					12/21/2004 -1.00	01/25/2009
193.00		193.05 NAA 2004-AR4 1A2 12/1/2004 VAR 12 PROPERTY TYPE: SECURITIES 194.00					12/21/2004 -1.00	02/25/2009
338.00		337.72 NAA 2004-AR4 1A2 12/1/2004 VAR 12 PROPERTY TYPE: SECURITIES 340.00					12/21/2004 -2.00	03/25/2009
502.00		501.79 NAA 2004-AR4 1A2 12/1/2004 VAR 12 PROPERTY TYPE: SECURITIES 505.00					12/21/2004 -3.00	04/25/2009
13.00		12.6 NAA 2004-AR4 1A2 12/1/2004 VAR 12/2 PROPERTY TYPE: SECURITIES 13.00					12/21/2004	05/25/2009
603.00		603.49 NAA 2004-AR4 1A2 12/1/2004 VAR 12 PROPERTY TYPE: SECURITIES 607.00					12/21/2004 -4.00	06/25/2009
221.00		221.09 NAA 2004-AR4 1A2 12/1/2004 VAR 12 PROPERTY TYPE: SECURITIES 222.00					12/21/2004 -1.00	07/25/2009
303.00		302.51 NAA 2004-AR4 1A2 12/1/2004 VAR 12 PROPERTY TYPE: SECURITIES 304.00					12/21/2004 -1.00	08/25/2009
7,453.00		12526.25 NAA 2004-AR4 1A2 12/1/2004 VAR PROPERTY TYPE: SECURITIES 12,605.00					12/21/2004 -5,152.00	09/23/2009
17.00		16.85 NAA 2004-AR4 1A2 12/1/2004 VAR 12/ PROPERTY TYPE: SECURITIES 17.00					12/21/2004	09/25/2009
16.00		15.78 NAA 2005-AR1 1A2 2/1/2005 VAR 2/25 PROPERTY TYPE: SECURITIES 16.00					02/25/2005	10/25/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
310.00		310.34 NAA 2005-AR1 IA2 2/1/2005 VAR 2/2 PROPERTY TYPE: SECURITIES 314.00					02/25/2005 -4.00	11/25/2008
22.00		21.79 NAA 2005-AR1 IA2 2/1/2005 VAR 2/25 PROPERTY TYPE: SECURITIES 22.00					02/25/2005	12/25/2008
95.00		94.53 NAA 2005-AR1 IA2 2/1/2005 VAR 2/25 PROPERTY TYPE: SECURITIES 96.00					02/25/2005 -1.00	01/25/2009
14.00		13.99 NAA 2005-AR1 IA2 2/1/2005 VAR 2/25 PROPERTY TYPE: SECURITIES 14.00					02/25/2005	02/25/2009
8,319.00		25595.78 NAA 2005-AR1 IA2 2/1/2005 VAR 2 PROPERTY TYPE: SECURITIES 25,922.00					02/25/2005 -17,603.00	03/02/2009
165.00		164.91 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 167.00					04/06/2005 -2.00	10/25/2008
381.00		380.96 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 385.00					04/06/2005 -4.00	11/25/2008
82.00		82.05 NAA 2005-AR2 2A2 4/1/2005 VAR 5/25 PROPERTY TYPE: SECURITIES 83.00					04/06/2005 -1.00	12/25/2008
312.00		311.53 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 315.00					04/06/2005 -3.00	01/25/2009
396.00		396.04 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 400.00					04/06/2005 -4.00	02/25/2009
671.00		671.47 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 679.00					04/06/2005 -8.00	03/25/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
401.00		401.47 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 406.00					04/06/2005 -5.00	04/25/2009
654.00		653.98 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 661.00					04/06/2005 -7.00	05/25/2009
369.00		369.45 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 373.00					04/06/2005 -4.00	06/25/2009
265.00		264.9 NAA 2005-AR2 2A2 4/1/2005 VAR 5/25 PROPERTY TYPE: SECURITIES 268.00					04/06/2005 -3.00	07/25/2009
307.00		306.95 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 310.00					04/06/2005 -3.00	08/25/2009
532.00		532.37 NAA 2005-AR2 2A2 4/1/2005 VAR 5/2 PROPERTY TYPE: SECURITIES 538.00					04/06/2005 -6.00	09/25/2009
313.00		313.38 NAA 2005-AR3 3A2 6/1/2005 VAR 7/2 PROPERTY TYPE: SECURITIES 318.00					06/14/2005 -5.00	10/25/2008
1,108.00		1107.84 NAA 2005-AR3 3A2 6/1/2005 VAR 7/ PROPERTY TYPE: SECURITIES 1,124.00					06/14/2005 -16.00	11/25/2008
151.00		151.06 NAA 2005-AR3 3A2 6/1/2005 VAR 7/2 PROPERTY TYPE: SECURITIES 153.00					06/14/2005 -2.00	12/25/2008
14.00		13.7 NAA 2005-AR3 3A2 6/1/2005 VAR 7/25/ PROPERTY TYPE: SECURITIES 14.00					06/14/2005	01/25/2009
205.00		204.84 NAA 2005-AR3 3A2 6/1/2005 VAR 7/2 PROPERTY TYPE: SECURITIES 208.00					06/14/2005 -3.00	02/25/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
219.00		219.44 NAA 2005-AR3 3A2 6/1/2005 VAR 7/2 PROPERTY TYPE: SECURITIES 223.00					06/14/2005 -4.00	03/25/2009
22.00		22.19 NAA 2005-AR3 3A2 6/1/2005 VAR 7/25 PROPERTY TYPE: SECURITIES 23.00					06/14/2005 -1.00	04/25/2009
356.00		356.42 NAA 2005-AR3 3A2 6/1/2005 VAR 7/2 PROPERTY TYPE: SECURITIES 362.00					06/14/2005 -6.00	05/25/2009
13.00		13.44 NAA 2005-AR3 3A2 6/1/2005 VAR 7/25 PROPERTY TYPE: SECURITIES 14.00					06/14/2005 -1.00	06/25/2009
142.00		142.49 NAA 2005-AR3 3A2 6/1/2005 VAR 7/2 PROPERTY TYPE: SECURITIES 145.00					06/14/2005 -3.00	07/25/2009
585.00		584.84 NAA 2005-AR3 3A2 6/1/2005 VAR 7/2 PROPERTY TYPE: SECURITIES 594.00					06/14/2005 -9.00	08/25/2009
138.00		138.46 NAA 2005-AR3 3A2 6/1/2005 VAR 7/2 PROPERTY TYPE: SECURITIES 141.00					06/14/2005 -3.00	09/25/2009
93.00		92.59 NOMURA ASSET ACCPT CORP 2005-AR5 9 PROPERTY TYPE: SECURITIES 93.00					09/27/2005	10/25/2008
182.00		181.99 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 183.00					09/27/2005 -1.00	11/25/2008
244.00		244.11 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 246.00					09/27/2005 -2.00	12/25/2008
10.00		9.74 NOMURA ASSET ACCPT CORP 2005-AR5 9/ PROPERTY TYPE: SECURITIES 10.00					09/27/2005	01/25/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
127.00		127.21 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 128.00					09/27/2005 -1.00	02/25/2009
295.00		294.87 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 297.00					09/27/2005 -2.00	03/25/2009
101.00		101.34 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 102.00					09/27/2005 -1.00	04/25/2009
966.00		966.42 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 973.00					09/27/2005 -7.00	05/25/2009
396.00		396.19 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 399.00					09/27/2005 -3.00	06/25/2009
280.00		280.36 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 282.00					09/27/2005 -2.00	07/25/2009
17.00		16.8 NOMURA ASSET ACCPT CORP 2005-AR5 9/ PROPERTY TYPE: SECURITIES 17.00					09/27/2005	08/25/2009
388.00		387.98 NOMURA ASSET ACCPT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 390.00					09/27/2005 -2.00	09/25/2009
976.00		976.38 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 989.00					05/18/2006 -13.00	10/25/2008
647.00		646.98 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 655.00					05/18/2006 -8.00	11/25/2008
609.00		608.89 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 617.00					05/18/2006 -8.00	12/25/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
701.00		700.69 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 710.00					05/18/2006 -9.00	01/25/2009
901.00		901.46 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 913.00					05/18/2006 -12.00	02/25/2009
311.00		310.75 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 315.00					05/18/2006 -4.00	03/25/2009
204.00		203.84 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 206.00					05/18/2006 -2.00	04/25/2009
863.00		862.53 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 874.00					05/18/2006 -11.00	05/25/2009
308.00		307.71 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 312.00					05/18/2006 -4.00	06/25/2009
3.00		2.62 NAA 206 AF1 3A2 5/1/2006 VAR 6/25/2 PROPERTY TYPE: SECURITIES 3.00					05/18/2006	06/25/2009
591.00		591.39 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 599.00					05/18/2006 -8.00	07/25/2009
5.00		5.37 NAA 206 AF1 3A2 5/1/2006 VAR 6/25/2 PROPERTY TYPE: SECURITIES 5.00					05/18/2006	07/25/2009
985.00		984.75 NAA 206 AF1 3A2 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 998.00					05/18/2006 -13.00	08/25/2009
5.00		5.19 NAA 206 AF1 3A2 5/1/2006 VAR 6/25/2 PROPERTY TYPE: SECURITIES 5.00					05/18/2006	08/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
745.00		744.9 NAA 206 AF1 3A2 5/1/2006 VAR 6/25/ PROPERTY TYPE: SECURITIES 755.00					05/18/2006 -10.00	09/25/2009
26.00		1015. NORTEL NETWORKS CORP SEDOL B1H4Y87 PROPERTY TYPE: SECURITIES 2,274.00					02/09/2009 -2,248.00	03/05/2009
12,515.00		280. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES 8,877.00					04/03/2003 3,638.00	01/20/2009
30,676.00		1070. NUVASIVE INC PROPERTY TYPE: SECURITIES 44,876.00					05/19/2008 -14,200.00	03/26/2009
2,867.00		100. NUVASIVE INC PROPERTY TYPE: SECURITIES 3,200.00					12/29/2008 -333.00	03/26/2009
1,293.00		20. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 1,079.00					10/30/2008 214.00	06/18/2009
3,949.00		60. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 3,236.00					10/30/2008 713.00	06/30/2009
26,732.00		410. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 24,692.00					12/31/2008 2,040.00	06/30/2009
6,520.00		100. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 5,592.00					12/29/2008 928.00	06/30/2009
5,216.00		80. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 4,315.00					10/30/2008 901.00	06/30/2009
2,369.00		30. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 1,618.00					10/30/2008 751.00	09/17/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,168.00		130. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 2,223.00					05/28/2008 -55.00	11/12/2008
14,177.00		850. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 14,530.00					09/19/2007 -353.00	11/12/2008
3,069.00		184. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 3,137.00					09/20/2007 -68.00	11/12/2008
19,981.00		1198. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 20,416.00					09/21/2007 -435.00	11/12/2008
1,301.00		78. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 1,230.00					01/28/2008 71.00	11/12/2008
2,158.00		200. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 3,336.00					12/29/2008 -1,178.00	09/17/2009
2,831.00		140. ORACLE CORP PROPERTY TYPE: SECURITIES 2,805.00					07/03/2007 26.00	06/18/2009
6,244.00		290. ORACLE CORP PROPERTY TYPE: SECURITIES 5,809.00					07/03/2007 435.00	09/17/2009
36,258.00		1684. ORACLE CORP PROPERTY TYPE: SECURITIES 36,812.00					04/23/2008 -554.00	09/21/2009
1,421.00		66. ORACLE CORP PROPERTY TYPE: SECURITIES 1,428.00					05/01/2008 -7.00	09/21/2009
1,109.00		30. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 1,125.00					05/19/2009 -16.00	06/18/2009

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,218.00		60. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 2,250.00					05/19/2009 -32.00	09/17/2009
61,373.00		70000. PNC FUNDING CORP 2/8/2007 5.625 2 PROPERTY TYPE: SECURITIES 69,684.00					02/01/2007 -8,311.00	03/13/2009
1,670.00		50. PALL CORP COMMON PROPERTY TYPE: SECURITIES 1,955.00					05/28/2008 -285.00	09/17/2009
5,011.00		150. PALL CORP COMMON PROPERTY TYPE: SECURITIES 4,065.00					12/23/2005 946.00	09/17/2009
4,503.00		314. PENN VA CORP COM PROPERTY TYPE: SECURITIES 12,953.00					11/29/2007 -8,450.00	02/25/2009
760.00		50. PEPCO HLDGS INC PROPERTY TYPE: SECURITIES 1,338.00					05/28/2008 -578.00	09/17/2009
2,281.00		150. PEPCO HLDGS INC PROPERTY TYPE: SECURITIES 3,383.00					12/23/2005 -1,102.00	09/17/2009
919.00		40. PETROHAWK ENERGY CORP PROPERTY TYPE: SECURITIES 1,002.00					05/01/2009 -83.00	06/18/2009
2,947.00		120. PETROHAWK ENERGY CORP PROPERTY TYPE: SECURITIES 3,005.00					05/01/2009 -58.00	09/17/2009
4,926.00		300. PFIZER INC PROPERTY TYPE: SECURITIES 7,196.00					12/23/2005 -2,270.00	09/17/2009
1,248.00		88. PHASE FORWARD INC PROPERTY TYPE: SECURITIES 1,710.00					12/19/2007 -462.00	04/02/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,474.00		245. PHASE FORWARD INC PROPERTY TYPE: SECURITIES 4,316.00					01/30/2008 -842.00	04/02/2009
34,847.00		2486. PHASE FORWARD INC PROPERTY TYPE: SECURITIES 52,330.00					10/12/2007 -17,483.00	07/02/2009
62,657.00		4470. PHASE FORWARD INC PROPERTY TYPE: SECURITIES 89,493.00					09/26/2007 -26,836.00	07/02/2009
29,717.00		950. PHILLIPS VAN HEUSEN CORP COM PROPERTY TYPE: SECURITIES 34,853.00					08/05/2008 -5,136.00	06/11/2009
7,820.00		250. PHILLIPS VAN HEUSEN CORP COM PROPERTY TYPE: SECURITIES 9,113.00					08/26/2008 -1,293.00	06/11/2009
38,481.00		920. PHILLIPS VAN HEUSEN CORP COM PROPERTY TYPE: SECURITIES 33,535.00					08/26/2008 4,946.00	09/15/2009
7,529.00		180. PHILLIPS VAN HEUSEN CORP COM PROPERTY TYPE: SECURITIES 5,056.00					10/15/2008 2,473.00	09/15/2009
31,039.00		720. PHILLIPS VAN HEUSEN CORP COM PROPERTY TYPE: SECURITIES 20,223.00					10/15/2008 10,816.00	09/22/2009
7,760.00		180. PHILLIPS VAN HEUSEN CORP COM PROPERTY TYPE: SECURITIES 3,325.00					12/29/2008 4,435.00	09/22/2009
4,964.00		200. PITNEY BOWES INC PROPERTY TYPE: SECURITIES 9,198.00					10/16/2007 -4,234.00	09/17/2009
1,840.00		96. POLYCOM INC COM PROPERTY TYPE: SECURITIES 2,239.00					03/24/2008 -399.00	10/15/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,067.00		160. POLYCOM INC COM PROPERTY TYPE: SECURITIES 3,706.00					05/02/2008 -639.00	10/15/2008
77.00		4. POLYCOM INC COM PROPERTY TYPE: SECURITIES 87.00					03/20/2008 -10.00	10/15/2008
2,320.00		170. POLYCOM INC COM PROPERTY TYPE: SECURITIES 3,691.00					03/20/2008 -1,371.00	01/21/2009
1,796.00		106. POLYCOM INC COM PROPERTY TYPE: SECURITIES 2,302.00					03/20/2008 -506.00	04/15/2009
678.00		40. POLYCOM INC COM PROPERTY TYPE: SECURITIES 867.00					07/17/2008 -189.00	04/15/2009
6,551.00		970. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 25,036.00					05/19/2008 -18,485.00	01/27/2009
46,211.00		6842. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 123,841.00					02/29/2008 -77,630.00	01/27/2009
1,621.00		240. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 1,868.00					12/29/2008 -247.00	01/27/2009
4,513.00		450. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 8,550.00					06/27/2007 -4,037.00	06/24/2009
931.00		931.09 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 931.00					08/11/2005	10/25/2008
80.00		80.14 POPLR 2005-4 AF-3 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 80.00					08/11/2005	11/25/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
33.00		32.95 POPLR 2005-4 AF-3 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 33.00					08/11/2005	11/25/2008
39.00		38.75 POPLR 2005-4 AF-3 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 39.00					08/11/2005	11/25/2008
47.00		47.32 POPLR 2005-4 AF-3 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 47.00					08/11/2005	11/25/2008
50.00		49.64 POPLR 2005-4 AF-3 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 50.00					08/11/2005	11/25/2008
55.00		54.93 POPLR 2005-4 AF-3 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 55.00					08/11/2005	11/25/2008
70.00		69.86 POPLR 2005-4 AF-3 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 70.00					08/11/2005	11/25/2008
82.00		82.3 POPLR 2005-4 AF-3 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 82.00					08/11/2005	11/25/2008
1,755.00		1755.46 POPLR 2005-4 AF-3 8/1/2005 VAR 9 PROPERTY TYPE: SECURITIES 1,755.00					08/11/2005	11/25/2008
5.00		4.85 POPLR 2005-4 AF-3 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 5.00					08/11/2005	12/08/2008
750.00		750.1 POPLR 2005-4 AF-3 8/1/2005 VAR 9/2 PROPERTY TYPE: SECURITIES 750.00					08/11/2005	12/25/2008
923.00		922.84 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 923.00					08/11/2005	01/25/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
677.00		676.89 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 677.00					08/11/2005	02/25/2009
949.00		949.49 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 949.00					08/11/2005	03/25/2009
1,035.00		1034.9 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 1,035.00					08/11/2005	04/25/2009
845.00		845.02 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 845.00					08/11/2005	05/25/2009
592.00		592.22 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 592.00					08/11/2005	06/25/2009
601.00		600.76 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 601.00					08/11/2005	07/25/2009
1,145.00		1144.62 POPLR 2005-4 AF-3 8/1/2005 VAR 9 PROPERTY TYPE: SECURITIES 1,145.00					08/11/2005	08/25/2009
215.00		214.74 POPLR 2005-4 AF-3 8/1/2005 VAR 9/ PROPERTY TYPE: SECURITIES 215.00					08/11/2005	09/25/2009
2,629.00		36. PRAXAIR INC PROPERTY TYPE: SECURITIES 2,308.00					02/13/2007 321.00	06/18/2009
292.00		4. PRAXAIR INC PROPERTY TYPE: SECURITIES 246.00					12/12/2006 46.00	06/18/2009
5,179.00		68. PRAXAIR INC PROPERTY TYPE: SECURITIES 4,189.00					12/12/2006 990.00	07/28/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,808.00		50. PRAXAIR INC PROPERTY TYPE: SECURITIES 2,725.00					07/28/2006 1,083.00	07/28/2009
4,570.00		60. PRAXAIR INC PROPERTY TYPE: SECURITIES 3,697.00					12/12/2006 873.00	07/28/2009
6,093.00		80. PRAXAIR INC PROPERTY TYPE: SECURITIES 4,506.00					12/29/2008 1,587.00	07/28/2009
49,506.00		650. PRAXAIR INC PROPERTY TYPE: SECURITIES 35,568.00					07/31/2006 13,938.00	07/28/2009
3,194.00		40. PRAXAIR INC PROPERTY TYPE: SECURITIES 2,180.00					07/28/2006 1,014.00	09/17/2009
24,321.00		300. PRAXAIR INC PROPERTY TYPE: SECURITIES 16,416.00					07/31/2006 7,905.00	09/21/2009
350.00		350.09 PREFERRED TERM SECS VI 6/26/2002 PROPERTY TYPE: SECURITIES 351.00					03/16/2007 -1.00	10/03/2008
1,357.00		4524.88 PREFERRED TERM SECS VI 6/26/2002 PROPERTY TYPE: SECURITIES 4,542.00					03/16/2007 -3,185.00	12/15/2008
2,183.00		51. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 2,820.00					07/17/2007 -637.00	10/09/2008
2,911.00		68. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 3,721.00					08/07/2007 -810.00	10/09/2008
37.00		1. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 53.00					09/14/2007 -16.00	10/10/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,231.00		168. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 8,903.00					09/14/2007 -2,672.00	10/10/2008
46,066.00		1242. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 61,961.00					08/02/2007 -15,895.00	10/10/2008
234.00		6. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 328.00					08/07/2007 -94.00	05/18/2009
2,881.00		74. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 3,953.00					06/15/2007 -1,072.00	05/18/2009
823.00		20. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 1,068.00					06/15/2007 -245.00	06/18/2009
2,688.00		60. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 3,205.00					06/15/2007 -517.00	09/15/2009
22,398.00		500. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 24,944.00					08/02/2007 -2,546.00	09/15/2009
2,752.00		60. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 3,205.00					06/15/2007 -453.00	09/17/2009
36,800.00		800. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES 39,911.00					08/02/2007 -3,111.00	09/21/2009
593.00		12. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 850.00					10/16/2007 -257.00	02/26/2009
6,426.00		130. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 7,783.00					12/29/2008 -1,357.00	02/26/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,806.00		77. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 4,212.00					07/18/2005 -406.00	02/26/2009
64,259.00		1300. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 76,414.00					12/23/2005 -12,155.00	02/26/2009
1,013.00		20. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 1,094.00					07/18/2005 -81.00	06/18/2009
2,786.00		50. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 2,735.00					07/18/2005 51.00	09/17/2009
10,539.00		2690. PROLOGIS TR SH BEN INT PROPERTY TYPE: SECURITIES 115,876.00					09/17/2008 -105337.00	11/12/2008
190.00		22. PROS HOLDING INC PROPERTY TYPE: SECURITIES 379.00					12/04/2007 -189.00	10/03/2008
348.00		43. PROS HOLDING INC PROPERTY TYPE: SECURITIES 740.00					12/04/2007 -392.00	10/06/2008
73.00		9. PROS HOLDING INC PROPERTY TYPE: SECURITIES 151.00					12/05/2007 -78.00	10/06/2008
648.00		80. PROS HOLDING INC PROPERTY TYPE: SECURITIES 1,340.00					12/05/2007 -692.00	10/06/2008
349.00		44. PROS HOLDING INC PROPERTY TYPE: SECURITIES 737.00					12/05/2007 -388.00	10/07/2008
94.00		13. PROS HOLDING INC PROPERTY TYPE: SECURITIES 218.00					12/05/2007 -124.00	10/08/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,553.00		219. PROS HOLDING INC PROPERTY TYPE: SECURITIES 3,668.00					12/05/2007 -2,115.00	10/08/2008
395.00		61. PROS HOLDING INC PROPERTY TYPE: SECURITIES 1,022.00					12/05/2007 -627.00	10/09/2008
466.00		77. PROS HOLDING INC PROPERTY TYPE: SECURITIES 1,290.00					12/05/2007 -824.00	10/10/2008
160.00		23. PROS HOLDING INC PROPERTY TYPE: SECURITIES 385.00					12/05/2007 -225.00	10/13/2008
382.00		55. PROS HOLDING INC PROPERTY TYPE: SECURITIES 706.00					03/17/2008 -324.00	10/13/2008
114.00		15. PROS HOLDING INC PROPERTY TYPE: SECURITIES 192.00					03/17/2008 -78.00	10/14/2008
84.00		17. PROS HOLDING INC PROPERTY TYPE: SECURITIES 218.00					03/17/2008 -134.00	10/24/2008
194.00		42. PROS HOLDING INC PROPERTY TYPE: SECURITIES 539.00					03/17/2008 -345.00	10/27/2008
373.00		85. PROS HOLDING INC PROPERTY TYPE: SECURITIES 1,091.00					03/17/2008 -718.00	10/28/2008
27.00		6. PROS HOLDING INC PROPERTY TYPE: SECURITIES 77.00					03/17/2008 -50.00	10/29/2008
402.00		74. PROS HOLDING INC PROPERTY TYPE: SECURITIES 950.00					03/17/2008 -548.00	11/05/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
304.00		56. PROS HOLDING INC PROPERTY TYPE: SECURITIES 719.00					03/17/2008 -415.00	11/06/2008
1,236.00		228. PROS HOLDING INC PROPERTY TYPE: SECURITIES 2,380.00					04/18/2008 -1,144.00	11/06/2008
118.00		22. PROS HOLDING INC PROPERTY TYPE: SECURITIES 230.00					04/18/2008 -112.00	11/06/2008
5,411.00		100. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 7,905.00					03/24/2008 -2,494.00	09/17/2009
2,241.00		50. QUALCOMM INC PROPERTY TYPE: SECURITIES 2,283.00					06/27/2008 -42.00	06/18/2009
1,374.00		30. QUALCOMM INC PROPERTY TYPE: SECURITIES 1,370.00					06/27/2008 4.00	09/15/2009
4,121.00		90. QUALCOMM INC PROPERTY TYPE: SECURITIES 4,052.00					05/15/2008 69.00	09/15/2009
7,327.00		160. QUALCOMM INC PROPERTY TYPE: SECURITIES 7,682.00					05/19/2008 -355.00	09/15/2009
43,047.00		940. QUALCOMM INC PROPERTY TYPE: SECURITIES 42,325.00					05/15/2008 722.00	09/15/2009
4,061.00		90. QUALCOMM INC PROPERTY TYPE: SECURITIES 3,981.00					05/01/2008 80.00	09/17/2009
35,768.00		800. QUALCOMM INC PROPERTY TYPE: SECURITIES 36,021.00					05/15/2008 -253.00	09/21/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
72,688.00		17390. QWEST COMMUNICATIONS INTL COMMON PROPERTY TYPE: SECURITIES 68,569.00					06/24/2008 4,119.00	06/04/2009
6,237.00		1800. QWEST COMMUNICATIONS INTL COMMON PROPERTY TYPE: SECURITIES 7,097.00					06/24/2008 -860.00	09/17/2009
19,150.00		20000. REGIONS FINANCIAL CORP 7.0% DUE 3 PROPERTY TYPE: SECURITIES 22,768.00					11/23/2004 -3,618.00	06/03/2009
4,248.00		50. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 2,848.00					02/04/2009 1,400.00	06/11/2009
42,477.00		500. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 38,474.00					05/20/2009 4,003.00	06/11/2009
2,549.00		30. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 1,687.00					01/28/2009 862.00	06/11/2009
1,535.00		20. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 1,125.00					01/28/2009 410.00	06/18/2009
3,295.00		40. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 3,088.00					07/23/2009 207.00	09/17/2009
4,830.00		190. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 3,537.00					04/30/2009 1,293.00	07/23/2009
4,630.00		92. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES 3,303.00					08/22/2008 1,327.00	09/16/2009
403.00		8. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES 282.00					08/20/2008 121.00	09/16/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
1,371.00		30. ROPER INDS INC NEW COM PROPERTY TYPE: SECURITIES 1,557.00					01/26/2007 -186.00	06/18/2009
2,102.00		40. ROPER INDS INC NEW COM PROPERTY TYPE: SECURITIES 2,076.00					01/26/2007 26.00	09/17/2009
1,917.00		100. SAFEWAY INC PROPERTY TYPE: SECURITIES 3,102.00					05/28/2008 -1,185.00	09/17/2009
3,834.00		200. SAFEWAY INC PROPERTY TYPE: SECURITIES 4,849.00					12/23/2005 -1,015.00	09/17/2009
3,183.00		96. ST JUDE MED INC PROPERTY TYPE: SECURITIES 4,369.00					04/04/2008 -1,186.00	11/13/2008
27,522.00		830. ST JUDE MED INC PROPERTY TYPE: SECURITIES 37,771.00					04/04/2008 -10,249.00	11/13/2008
1,624.00		40. ST JUDE MED INC PROPERTY TYPE: SECURITIES 1,820.00					04/04/2008 -196.00	06/18/2009
3,026.00		80. ST JUDE MED INC PROPERTY TYPE: SECURITIES 3,641.00					04/04/2008 -615.00	09/17/2009
348.00		8. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 440.00					11/01/2007 -92.00	10/03/2008
6,354.00		146. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 7,968.00					11/29/2007 -1,614.00	10/03/2008
8,254.00		300. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 19,236.00					12/27/2007 -10,982.00	01/27/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
28,120.00		1022. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 57,421.00					11/30/2007 -29,301.00	01/27/2009
21,131.00		768. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 42,847.00					02/13/2008 -21,716.00	01/27/2009
45,674.00		1660. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 92,196.00					11/28/2007 -46,522.00	01/27/2009
3,027.00		110. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 3,376.00					12/29/2008 -349.00	01/27/2009
30,576.00		1910. SANDISK CORP COM PROPERTY TYPE: SECURITIES 50,672.00					02/14/2008 -20,096.00	10/17/2008
33,778.00		2110. SANDISK CORP COM PROPERTY TYPE: SECURITIES 28,839.00					07/22/2008 4,939.00	10/17/2008
1,201.00		344. SAPIENT CORPORATION COMMON PROPERTY TYPE: SECURITIES 1,505.00					12/31/2008 -304.00	02/19/2009
1,447.00		420. SAPIENT CORPORATION COMMON PROPERTY TYPE: SECURITIES 1,838.00					12/31/2008 -391.00	02/19/2009
1,940.00		556. SAPIENT CORPORATION COMMON PROPERTY TYPE: SECURITIES 2,433.00					12/31/2008 -493.00	02/19/2009
997.00		280. SAPIENT CORPORATION COMMON PROPERTY TYPE: SECURITIES 1,225.00					12/31/2008 -228.00	02/20/2009
62,873.00		2610. SCHERING PLOUGH CORP PROPERTY TYPE: SECURITIES 51,928.00					07/22/2008 10,945.00	06/04/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,451.00		300. SCHERING PLOUGH CORP PROPERTY TYPE: SECURITIES 5,969.00					07/22/2008 2,482.00	09/17/2009
11,440.00		180. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 6,411.00					12/29/2008 5,029.00	06/11/2009
20,338.00		320. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 8,738.00					10/17/2008 11,600.00	06/11/2009
732.00		731. CBASS 2006-CB1 1/1/2006 STEP CPN 1/ PROPERTY TYPE: SECURITIES 731.00					01/09/2006 1.00	02/25/2009
464.00		464.43 CBASS 2006-CB1 1/1/2006 STEP CPN PROPERTY TYPE: SECURITIES 464.00					01/09/2006	03/25/2009
677.00		676.51 CBASS 2006-CB1 1/1/2006 STEP CPN PROPERTY TYPE: SECURITIES 677.00					01/09/2006	04/25/2009
625.00		625.37 CBASS 2006-CB1 1/1/2006 STEP CPN PROPERTY TYPE: SECURITIES 625.00					01/09/2006	05/25/2009
239.00		239.39 CBASS 2006-CB1 1/1/2006 STEP CPN PROPERTY TYPE: SECURITIES 239.00					01/09/2006	06/25/2009
613.00		613.26 CBASS 2006-CB1 1/1/2006 STEP CPN PROPERTY TYPE: SECURITIES 613.00					01/09/2006	07/25/2009
595.00		595.01 CBASS 2006-CB1 1/1/2006 STEP CPN PROPERTY TYPE: SECURITIES 595.00					01/09/2006	08/25/2009
428.00		428.34 CBASS 2006-CB1 1/1/2006 STEP CPN PROPERTY TYPE: SECURITIES 428.00					01/09/2006	09/25/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,610.00		80. SOUTHWESTERN ENERGY CO COM PROPERTY TYPE: SECURITIES 3,459.00					09/15/2009 151.00	09/17/2009
1,179.00		80. SPECTRA ENERGY CORP PROPERTY TYPE: SECURITIES 2,158.00					05/28/2008 -979.00	04/03/2009
35,602.00		2416. SPECTRA ENERGY CORP PROPERTY TYPE: SECURITIES 56,018.00					12/23/2005 -20,416.00	04/03/2009
28,850.00		3935. STANDARD REGISTER CO COM PROPERTY TYPE: SECURITIES 65,175.00					12/23/2005 -36,325.00	10/22/2008
2,154.00		290. STANDARD REGISTER CO COM PROPERTY TYPE: SECURITIES 4,803.00					12/23/2005 -2,649.00	10/22/2008
24,777.00		3943. STANDARD REGISTER CO COM PROPERTY TYPE: SECURITIES 65,307.00					12/23/2005 -40,530.00	10/23/2008
2,487.00		392. STANDARD REGISTER CO COM PROPERTY TYPE: SECURITIES 6,493.00					12/23/2005 -4,006.00	10/23/2008
3,490.00		550. STANDARD REGISTER CO COM PROPERTY TYPE: SECURITIES 8,515.00					06/29/2005 -5,025.00	10/23/2008
4,194.00		100. STANLEY WKS COM PROPERTY TYPE: SECURITIES 4,876.00					12/23/2005 -682.00	09/17/2009
6,796.00		132. STERICYCLE INC PROPERTY TYPE: SECURITIES 4,767.00					12/21/2006 2,029.00	10/23/2008
4,701.00		90. STERICYCLE INC PROPERTY TYPE: SECURITIES 2,482.00					09/21/2005 2,219.00	12/31/2008

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,376.00		134. STERICYCLE INC PROPERTY TYPE: SECURITIES 3,695.00					09/21/2005 2,681.00	05/04/2009
1,513.00		30. STERICYCLE INC PROPERTY TYPE: SECURITIES 1,083.00					12/21/2006 430.00	06/18/2009
2,896.00		60. STERICYCLE INC PROPERTY TYPE: SECURITIES 2,167.00					12/21/2006 729.00	09/17/2009
44,477.00		1180. SUNOCO INC PROPERTY TYPE: SECURITIES 71,252.00					01/28/2008 -26,775.00	02/10/2009
35,621.00		1040. SUNOCO INC PROPERTY TYPE: SECURITIES 62,798.00					01/28/2008 -27,177.00	02/24/2009
2,398.00		70. SUNOCO INC PROPERTY TYPE: SECURITIES 3,189.00					05/28/2008 -791.00	02/24/2009
3,768.00		110. SUNOCO INC PROPERTY TYPE: SECURITIES 4,691.00					12/29/2008 -923.00	02/24/2009
89,826.00		2570. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 191,632.00					12/23/2005 -101806.00	11/12/2008
2,377.00		68. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 5,005.00					07/28/2005 -2,628.00	11/12/2008
979.00		28. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 2,019.00					09/20/2005 -1,040.00	11/12/2008
2,097.00		60. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 3,109.00					05/28/2008 -1,012.00	11/12/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
85.00		5. SUPERIOR ENERGY SVCS INC PROPERTY TYPE: SECURITIES 155.00					10/31/2006 -70.00	06/30/2009
1,248.00		73. SUPERIOR ENERGY SVCS INC PROPERTY TYPE: SECURITIES 1,714.00					09/21/2005 -466.00	06/30/2009
5,198.00		302. SUPERIOR ENERGY SVCS INC PROPERTY TYPE: SECURITIES 7,093.00					09/21/2005 -1,895.00	06/30/2009
735.00		138. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,289.00					02/14/2006 -554.00	09/17/2009
2,461.00		462. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 4,200.00					01/12/2006 -1,739.00	09/17/2009
5,926.00		456. T-3 ENERGY SVCS INC PROPERTY TYPE: SECURITIES 21,590.00					11/16/2007 -15,664.00	01/27/2009
26,942.00		2073. T-3 ENERGY SVCS INC PROPERTY TYPE: SECURITIES 91,008.00					10/04/2007 -64,066.00	01/27/2009
1,431.00		104. T-3 ENERGY SVCS INC PROPERTY TYPE: SECURITIES 2,496.00					04/17/2007 -1,065.00	04/23/2009
1,320.00		94. T-3 ENERGY SVCS INC PROPERTY TYPE: SECURITIES 2,256.00					04/17/2007 -936.00	04/24/2009
1,219.00		92. T-3 ENERGY SVCS INC PROPERTY TYPE: SECURITIES 2,208.00					04/17/2007 -989.00	04/28/2009
329.00		24. T-3 ENERGY SVCS INC PROPERTY TYPE: SECURITIES 576.00					04/17/2007 -247.00	04/30/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
288.00		21. T-3 ENERGY SVCS INC PROPERTY TYPE: SECURITIES 270.00					01/30/2009 18.00	04/30/2009
2,255.00		175. T-3 ENERGY SVCS INC PROPERTY TYPE: SECURITIES 2,247.00					01/30/2009 8.00	05/01/2009
5,445.00		180. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 4,238.00					01/29/2009 1,207.00	07/24/2009
3,055.00		100. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 2,354.00					01/29/2009 701.00	07/28/2009
3,055.00		100. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 2,150.00					03/03/2009 905.00	07/28/2009
2,807.00		84. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 4,067.00					01/24/2007 -1,260.00	12/30/2008
2,072.00		62. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 2,818.00					12/22/2006 -746.00	12/30/2008
31,063.00		858. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 41,592.00					01/25/2007 -10,529.00	05/01/2009
13,613.00		376. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 17,091.00					12/22/2006 -3,478.00	05/01/2009
2,172.00		60. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 2,727.00					12/22/2006 -555.00	05/01/2009
820.00		20. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 909.00					12/22/2006 -89.00	06/18/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,848.00		140. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 6,364.00					12/22/2006 -516.00	07/22/2009
44,195.00		1058. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 48,091.00					12/22/2006 -3,896.00	07/22/2009
39,350.00		942. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 40,242.00					10/24/2006 -892.00	07/22/2009
2,287.00		50. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 2,273.00					12/22/2006 14.00	09/17/2009
1,928.00		34. 3M CO PROPERTY TYPE: SECURITIES 2,933.00					05/04/2006 -1,005.00	10/15/2008
11,341.00		200. 3M CO PROPERTY TYPE: SECURITIES 15,332.00					05/28/2008 -3,991.00	10/15/2008
51,941.00		916. 3M CO PROPERTY TYPE: SECURITIES 68,645.00					03/16/2006 -16,704.00	10/15/2008
7,459.00		100. 3M CO PROPERTY TYPE: SECURITIES 7,494.00					03/16/2006 -35.00	09/17/2009
4,536.00		100. TIDEWATER INC PROPERTY TYPE: SECURITIES 6,780.00					05/28/2008 -2,244.00	09/17/2009
15.00		.666 TIME WARNER INC PROPERTY TYPE: SECURITIES 28.00					08/10/2007 -13.00	04/13/2009
2,921.00		100. TIME WARNER INC PROPERTY TYPE: SECURITIES 4,203.00					08/10/2007 -1,282.00	09/17/2009

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
19.00		.698 TIME WARNER CABLE INC PROPERTY TYPE: SECURITIES 39.00					08/10/2007 -20.00	04/08/2009
3,038.00		240. TITAN MACHINERY INC PROPERTY TYPE: SECURITIES 2,631.00					11/26/2008 407.00	02/09/2009
961.00		73. TITAN MACHINERY INC PROPERTY TYPE: SECURITIES 800.00					11/26/2008 161.00	09/15/2009
1,646.00		125. TITAN MACHINERY INC PROPERTY TYPE: SECURITIES 1,336.00					11/25/2008 310.00	09/15/2009
1,465.00		113. TITAN MACHINERY INC PROPERTY TYPE: SECURITIES 1,208.00					11/25/2008 257.00	09/16/2009
2,446.00		189. TITAN MACHINERY INC PROPERTY TYPE: SECURITIES 2,020.00					11/25/2008 426.00	09/17/2009
1,915.00		40. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 1,958.00					05/28/2008 -43.00	09/17/2009
2,872.00		60. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 2,784.00					01/24/2008 88.00	09/17/2009
544.00		90. TRICO MARINE SVCS INC COM NEW PROPERTY TYPE: SECURITIES 3,506.00					05/28/2008 -2,962.00	11/12/2008
8,711.00		1442. TRICO MARINE SVCS INC COM NEW PROPERTY TYPE: SECURITIES 52,539.00					05/19/2008 -43,828.00	11/12/2008
4,402.00		738. TRICO MARINE SVCS INC COM NEW PROPERTY TYPE: SECURITIES 26,889.00					05/19/2008 -22,487.00	11/13/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,501.00		1090. TRICO MARINE SVCS INC COM NEW PROPERTY TYPE: SECURITIES 31,174.00					07/15/2008 -24,673.00	11/13/2008
1,896.00		70. TUPPERWARE CORPORATION PROPERTY TYPE: SECURITIES 2,605.00					05/28/2008 -709.00	06/11/2009
30,604.00		1130. TUPPERWARE CORPORATION PROPERTY TYPE: SECURITIES 34,205.00					08/10/2007 -3,601.00	06/11/2009
4,008.00		100. TUPPERWARE CORPORATION PROPERTY TYPE: SECURITIES 3,027.00					08/10/2007 981.00	09/17/2009
9,373.00		690. TYSON FOODS INC PROPERTY TYPE: SECURITIES 12,305.00					05/28/2008 -2,932.00	06/04/2009
38,823.00		2858. TYSON FOODS INC PROPERTY TYPE: SECURITIES 45,645.00					05/16/2006 -6,822.00	06/04/2009
29,504.00		2172. TYSON FOODS INC PROPERTY TYPE: SECURITIES 32,609.00					05/05/2006 -3,105.00	06/04/2009
8,216.00		260. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 8,424.00					05/28/2008 -208.00	10/15/2008
47,526.00		1504. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 47,963.00					05/10/2006 -437.00	10/15/2008
16,938.00		536. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 16,614.00					12/23/2005 324.00	10/15/2008
4,484.00		200. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 6,199.00					12/23/2005 -1,715.00	09/17/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
543.00		36. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 1,178.00					10/29/2007 -635.00	10/27/2008
1,131.00		75. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 2,397.00					12/10/2007 -1,266.00	10/27/2008
196.00		13. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 413.00					12/07/2007 -217.00	10/27/2008
1,081.00		74. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 2,352.00					12/07/2007 -1,271.00	10/28/2008
1,541.00		30. UNION PAC CORP PROPERTY TYPE: SECURITIES 2,463.00					08/27/2008 -922.00	06/18/2009
1,251.00		20. UNION PAC CORP PROPERTY TYPE: SECURITIES 1,642.00					08/27/2008 -391.00	09/17/2009
3,128.00		50. UNION PAC CORP PROPERTY TYPE: SECURITIES 3,525.00					04/28/2008 -397.00	09/17/2009
8,872.00		300. UNITED BANKSHARES INC W VA COM PROPERTY TYPE: SECURITIES 9,733.00					09/19/2007 -861.00	11/12/2008
24,605.00		832. UNITED BANKSHARES INC W VA COM PROPERTY TYPE: SECURITIES 26,935.00					09/20/2007 -2,330.00	11/12/2008
34,246.00		1158. UNITED BANKSHARES INC W VA COM PROPERTY TYPE: SECURITIES 34,246.00					01/28/2008	11/12/2008
12,544.00		557. UNITED BANKSHARES INC W VA COM PROPERTY TYPE: SECURITIES 9,241.00					03/19/2009 3,303.00	06/11/2009

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,971.00		643. UNITED BANKSHARES INC W VA COM PROPERTY TYPE: SECURITIES 10,668.00					03/19/2009 3,303.00	06/12/2009
8,691.00		400. UNITED BANKSHARES INC W VA COM PROPERTY TYPE: SECURITIES 6,432.00					02/24/2009 2,259.00	06/12/2009
309,855.00		220000. US TREASURY N/B 2/15/2007 4.750 PROPERTY TYPE: SECURITIES 210,289.00					08/08/2007 99,566.00	12/17/2008
133,996.00		130000. US TREASURY NT 11/15/07 4.25 11/ PROPERTY TYPE: SECURITIES 133,839.00					05/22/2008 157.00	10/31/2008
82,077.00		70000. US TREASURY NT 11/15/07 4.25 11/1 PROPERTY TYPE: SECURITIES 72,067.00					05/22/2008 10,010.00	12/17/2008
205,194.00		175000. US TREASURY NT 11/15/07 4.25 11/ PROPERTY TYPE: SECURITIES 179,977.00					12/04/2007 25,217.00	12/17/2008
109,120.00		95000. U S TREASURY NOTE 05/15/08 3.875 PROPERTY TYPE: SECURITIES 93,345.00					06/26/2008 15,775.00	12/17/2008
33,772.00		35000. TSY INFL IX N/B 07/15/08 1.375 07 PROPERTY TYPE: SECURITIES 33,242.00					03/12/2009 530.00	06/03/2009
33,219.00		33358.5 TSY INFL IX N/B 07/15/08 1.375 0 PROPERTY TYPE: SECURITIES 31,700.00					03/12/2009 1,519.00	07/07/2009
80,587.00		75000. UNITED STATES TREAS NTS 10/31/08 PROPERTY TYPE: SECURITIES 77,145.00					11/19/2008 3,442.00	12/17/2008
75,217.00		70000. U S TREASURY NOTE 11/15/2008 3.75 PROPERTY TYPE: SECURITIES 79,680.00					01/14/2009 -4,463.00	02/10/2009

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
53,775.00		50000. U S TREASURY NOTE 11/15/2008 3.75 PROPERTY TYPE: SECURITIES 56,914.00					01/14/2009 -3,139.00	03/06/2009
50,047.00		50000. U S TREASURY NOTE 11/15/2008 3.75 PROPERTY TYPE: SECURITIES 56,914.00					01/14/2009 -6,867.00	06/18/2009
100,093.00		100000. U S TREASURY NOTE 11/15/2008 3.7 PROPERTY TYPE: SECURITIES 108,782.00					01/29/2009 -8,689.00	06/18/2009
47,371.00		50000. US TREASURY NT 12/31/08 1.500 12/ PROPERTY TYPE: SECURITIES 48,193.00					06/01/2009 -822.00	06/11/2009
393,278.00		410000. US TREASURY NT 12/31/08 1.500 12 PROPERTY TYPE: SECURITIES 395,233.00					06/01/2009 -1,955.00	06/17/2009
99,812.00		100000. US TREASURY N/B 02/19/09 1.875 0 PROPERTY TYPE: SECURITIES 100,231.00					03/05/2009 -419.00	03/12/2009
96,648.00		100000. UNITED STATES TREAS NTS 04/30/09 PROPERTY TYPE: SECURITIES 95,810.00					06/05/2009 838.00	06/17/2009
141,937.00		150000. U S TREASURY NOTE 05/15/09 3.125 PROPERTY TYPE: SECURITIES 142,432.00					06/18/2009 -495.00	06/19/2009
458,102.00		470000. U S TREASURY NOTE 05/31/09 2.250 PROPERTY TYPE: SECURITIES 462,061.00					06/17/2009 -3,959.00	06/19/2009
91,097.00		90000. U S TREASURY NOTE 05/31/09 3.250 PROPERTY TYPE: SECURITIES 89,170.00					08/10/2009 1,927.00	08/20/2009
90,590.00		90000. TSY INFL IX N/B 07/15/09 1.875 07 PROPERTY TYPE: SECURITIES 90,000.00					07/07/2009 590.00	08/10/2009

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2,780.00		146. UNITED STS STL CORP NEW PROPERTY TYPE: SECURITIES 18,167.00					03/25/2008 -15,387.00	03/11/2009
6,206.00		326. UNITED STS STL CORP NEW PROPERTY TYPE: SECURITIES 43,531.00					04/02/2008 -37,325.00	03/11/2009
20,827.00		1094. UNITED STS STL CORP NEW PROPERTY TYPE: SECURITIES 139,086.00					03/28/2008 -118259.00	03/11/2009
12,946.00		680. UNITED STS STL CORP NEW PROPERTY TYPE: SECURITIES 24,786.00					10/30/2008 -11,840.00	03/11/2009
2,856.00		150. UNITED STS STL CORP NEW PROPERTY TYPE: SECURITIES 5,154.00					12/29/2008 -2,298.00	03/11/2009
14,461.00		288. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 19,230.00					01/25/2007 -4,769.00	10/15/2008
85,158.00		1696. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 126,761.00					09/06/2007 -41,603.00	10/15/2008
17,072.00		340. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 24,983.00					04/30/2008 -7,911.00	10/15/2008
626.00		10. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 706.00					05/28/2008 -80.00	09/17/2009
5,633.00		90. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 5,248.00					03/16/2006 385.00	09/17/2009
92,412.00		3890. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 206,936.00					11/19/2007 -114524.00	06/11/2009

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55,115.00		2320. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 116,510.00					01/28/2008 -61,395.00	06/11/2009
28,270.00		1190. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 42,458.00					03/24/2008 -14,188.00	06/11/2009
2,641.00		90. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,587.00					08/20/2009 54.00	09/17/2009
8,802.00		300. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 10,704.00					03/24/2008 -1,902.00	09/17/2009
262.00		8. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 220.00					01/09/2006 42.00	10/02/2008
6,347.00		194. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 5,257.00					01/25/2008 1,090.00	10/02/2008
151.00		10. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 271.00					01/25/2008 -120.00	12/11/2008
6,021.00		400. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 10,416.00					09/21/2005 -4,395.00	12/11/2008
8,260.00		560. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 18,962.00					04/02/2008 -10,702.00	01/06/2009
30,092.00		2040. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 59,757.00					02/29/2008 -29,665.00	01/06/2009
29,514.00		2000. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 58,585.00					02/29/2008 -29,071.00	01/06/2009

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3,393.00		230. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 7,551.00					03/25/2008 -4,158.00	01/06/2009
2,612.00		177. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 5,811.00					03/25/2008 -3,199.00	01/06/2009
45,291.00		3214. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 94,146.00					02/29/2008 -48,855.00	01/07/2009
3,382.00		240. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 3,410.00					12/29/2008 -28.00	01/07/2009
1,902.00		135. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 4,432.00					03/25/2008 -2,530.00	01/07/2009
2,396.00		170. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES 5,533.00					04/23/2008 -3,137.00	01/07/2009
7,278.00		100. V F CORP PROPERTY TYPE: SECURITIES 5,655.00					03/19/2009 1,623.00	09/17/2009
3,317.00		100. VARIAN SEMICONDUCTOR EQUIPMENT ASS PROPERTY TYPE: SECURITIES 3,358.00					09/15/2009 -41.00	09/17/2009
7,172.00		218. VARIAN MEDICAL SYSTEMS INC COM PROPERTY TYPE: SECURITIES 10,144.00					10/25/2007 -2,972.00	07/07/2009
11,647.00		460. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 13,937.00					06/12/2006 -2,290.00	10/10/2008
1,772.00		70. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 2,114.00					11/11/2005 -342.00	10/10/2008

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
20,002.00		790. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 23,215.00					12/23/2005 -3,213.00	10/10/2008
205,773.00		6240. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 183,372.00					12/23/2005 22,401.00	12/23/2008
2,176.00		66. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 1,874.00					10/20/2005 302.00	12/23/2008
2,993.00		100. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 2,968.00					06/04/2009 25.00	09/17/2009
5,750.00		200. VIACOM INC-B PROPERTY TYPE: SECURITIES 6,153.00					06/24/2008 -403.00	09/17/2009
49,879.00		50000. VIRGINIA EL&PWR DTD 12/9/03 4.5% PROPERTY TYPE: SECURITIES 49,685.00					12/03/2003 194.00	03/26/2009
1,223.00		20. VISA INC CL A PROPERTY TYPE: SECURITIES 1,310.00					05/20/2009 -87.00	06/18/2009
2,228.00		30. VISA INC CL A PROPERTY TYPE: SECURITIES 1,966.00					05/20/2009 262.00	09/17/2009
405.00		18. VOCUS INC PROPERTY TYPE: SECURITIES 655.00					10/29/2007 -250.00	10/07/2008
2,337.00		104. VOCUS INC PROPERTY TYPE: SECURITIES 3,533.00					11/08/2007 -1,196.00	10/07/2008
1,528.00		68. VOCUS INC PROPERTY TYPE: SECURITIES 1,810.00					09/12/2007 -282.00	10/07/2008

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
24,848.00		1570. VOCUS INC PROPERTY TYPE: SECURITIES 53,757.00					07/29/2008 -28,909.00	01/27/2009
37,193.00		2350. VOCUS INC PROPERTY TYPE: SECURITIES 79,917.00					07/25/2008 -42,724.00	01/27/2009
1,741.00		110. VOCUS INC PROPERTY TYPE: SECURITIES 1,772.00					12/29/2008 -31.00	01/27/2009
221.00		18. VOCUS INC PROPERTY TYPE: SECURITIES 479.00					09/12/2007 -258.00	03/20/2009
1,228.00		100. VOCUS INC PROPERTY TYPE: SECURITIES 2,662.00					09/12/2007 -1,434.00	03/20/2009
393.00		32. VOCUS INC PROPERTY TYPE: SECURITIES 848.00					09/12/2007 -455.00	03/20/2009
209.00		17. VOCUS INC PROPERTY TYPE: SECURITIES 450.00					09/17/2007 -241.00	03/20/2009
651.00		53. VOCUS INC PROPERTY TYPE: SECURITIES 1,401.00					09/18/2007 -750.00	03/20/2009
150.00		10. VOCUS INC PROPERTY TYPE: SECURITIES 264.00					09/18/2007 -114.00	04/21/2009
121.00		8. VOCUS INC PROPERTY TYPE: SECURITIES 211.00					09/18/2007 -90.00	04/21/2009
1,086.00		72. VOCUS INC PROPERTY TYPE: SECURITIES 1,314.00					11/14/2008 -228.00	04/21/2009

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
236.00		18. VOCUS INC PROPERTY TYPE: SECURITIES 329.00					11/14/2008 -93.00	04/22/2009
945.00		72. VOCUS INC PROPERTY TYPE: SECURITIES 1,311.00					11/07/2008 -366.00	04/22/2009
1,710.00		100. VOCUS INC PROPERTY TYPE: SECURITIES 1,820.00					11/07/2008 -110.00	04/30/2009
940.00		30. WALGREEN CO PROPERTY TYPE: SECURITIES 911.00					05/18/2009 29.00	06/18/2009
2,755.00		80. WALGREEN CO PROPERTY TYPE: SECURITIES 2,428.00					05/18/2009 327.00	09/17/2009
28,246.00		1700. WEINGARTEN RLTY INV COM PROPERTY TYPE: SECURITIES 60,108.00					09/22/2008 -31,862.00	11/12/2008
15.00		.6 WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 21.00					09/23/2008 -6.00	01/08/2009
11,552.00		400. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 14,007.00					09/23/2008 -2,455.00	09/17/2009
31,954.00		35000. WELLS FARGO & CO 12/10/07 5.625 1 PROPERTY TYPE: SECURITIES 32,215.00					10/14/2008 -261.00	11/07/2008
1,330.00		140. WINDSTREAM CORP PROPERTY TYPE: SECURITIES 1,873.00					05/28/2008 -543.00	09/17/2009
2,470.00		260. WINDSTREAM CORP PROPERTY TYPE: SECURITIES 3,464.00					11/19/2007 -994.00	09/17/2009

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
69,761.00		1640. WYETH PROPERTY TYPE: SECURITIES 77,777.00					12/23/2005 -8,016.00	04/03/2009
4,679.00		110. WYETH PROPERTY TYPE: SECURITIES 4,921.00					06/29/2005 -242.00	04/03/2009
3,403.00		80. WYETH PROPERTY TYPE: SECURITIES 3,483.00					05/28/2008 -80.00	04/03/2009
60,828.00		1430. WYETH PROPERTY TYPE: SECURITIES 58,687.00					01/28/2008 2,141.00	04/03/2009
14,898.00		330. WYETH PROPERTY TYPE: SECURITIES 13,543.00					01/28/2008 1,355.00	06/25/2009
16,252.00		360. WYETH PROPERTY TYPE: SECURITIES 13,035.00					12/29/2008 3,217.00	06/25/2009
104,282.00		2310. WYETH PROPERTY TYPE: SECURITIES 76,156.00					11/12/2008 28,126.00	06/25/2009
12,798.00		300. XTO ENERGY INC PROPERTY TYPE: SECURITIES 16,101.00					09/22/2008 -3,303.00	09/17/2009
5,326.00		200. AMDOCS LIMITED COM PROPERTY TYPE: SECURITIES 3,750.00					12/29/2008 1,576.00	09/17/2009
8,569.00		516. HERBALIFE LTD PROPERTY TYPE: SECURITIES 21,245.00					08/24/2007 -12,676.00	04/02/2009
973.00		60. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 2,311.00					04/23/2008 -1,338.00	06/18/2009

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,537.00		690. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 26,575.00					04/23/2008 -16,038.00	06/29/2009
31,763.00		2080. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 73,752.00					04/04/2008 -41,989.00	06/29/2009
46,048.00		3074. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 108,998.00					04/04/2008 -62,950.00	07/02/2009
20,313.00		1356. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 18,903.00					10/30/2008 1,410.00	07/02/2009
5,543.00		370. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 4,103.00					12/29/2008 1,440.00	07/02/2009
2,269.00		110. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 3,900.00					04/04/2008 -1,631.00	09/17/2009
7,445.00		360. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 14,900.00					05/28/2008 -7,455.00	09/17/2009
2,895.00		140. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 4,724.00					05/09/2007 -1,829.00	09/17/2009
29,131.00		4440. SEAGATE TECHNOLOGY PROPERTY TYPE: SECURITIES 116,408.00					10/01/2007 -87,277.00	04/03/2009
15,070.00		730. WEATHERFORD INTL LTD BERMUDA COMMON PROPERTY TYPE: SECURITIES 35,436.00					06/27/2008 -20,366.00	10/02/2008
97,892.00		4742. WEATHERFORD INTL LTD BERMUDA COMMO PROPERTY TYPE: SECURITIES 180,758.00					04/04/2008 -82,866.00	10/02/2008

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
62,356.00		760. ALCON INC COMMON PROPERTY TYPE: SECURITIES 131,518.00					08/05/2008 -69,162.00	02/11/2009
3,036.00		37. ALCON INC COMMON PROPERTY TYPE: SECURITIES 6,453.00					08/01/2008 -3,417.00	02/11/2009
27,076.00		330. ALCON INC COMMON PROPERTY TYPE: SECURITIES 56,265.00					08/25/2008 -29,189.00	02/11/2009
5,989.00		73. ALCON INC COMMON PROPERTY TYPE: SECURITIES 12,583.00					07/31/2008 -6,594.00	02/11/2009
3,282.00		40. ALCON INC COMMON PROPERTY TYPE: SECURITIES 3,426.00					12/29/2008 -144.00	02/11/2009
5,541.00		40. ALCON INC COMMON PROPERTY TYPE: SECURITIES 5,408.00					09/15/2009 133.00	09/17/2009
1,408.00		70. WEATHERFORD INTL LTD REG PROPERTY TYPE: SECURITIES 3,398.00					06/27/2008 -1,990.00	06/18/2009
373.00		20. WEATHERFORD INTL LTD REG PROPERTY TYPE: SECURITIES 971.00					06/27/2008 -598.00	07/20/2009
11,270.00		604. WEATHERFORD INTL LTD REG PROPERTY TYPE: SECURITIES 23,024.00					04/04/2008 -11,754.00	07/20/2009
258.00		3.321 TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 344.00					08/08/2007 -86.00	06/18/2009
1,296.00		16.678 TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 1,641.00					06/12/2007 -345.00	06/18/2009

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,294.00		207. TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 21,475.00					08/02/2007 -6,181.00	06/30/2009
1,258.00		18.301 TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 1,801.00					06/12/2007 -543.00	07/09/2009
12,217.00		177.698 TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 16,892.00					05/17/2007 -4,675.00	07/09/2009
1,650.00		24. TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 1,443.00					02/26/2009 207.00	07/09/2009
54,362.00		790.685 TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 82,029.00					08/02/2007 -27,667.00	07/09/2009
58,393.00		849.314 TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 86,149.00					08/09/2007 -27,756.00	07/09/2009
4,125.00		60. TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 2,771.00					12/29/2008 1,354.00	07/09/2009
8,518.00		100. TRANSOCEAN LTD PROPERTY TYPE: SECURITIES 7,192.00					10/17/2008 1,326.00	09/17/2009
116.00		8. RRSAT GLOBAL COMMUNICATIONS SEDOL B1G PROPERTY TYPE: SECURITIES 156.00					09/04/2007 -40.00	04/29/2009
968.00		67. RRSAT GLOBAL COMMUNICATIONS SEDOL B1 PROPERTY TYPE: SECURITIES 1,305.00					11/15/2007 -337.00	04/29/2009
477.00		33. RRSAT GLOBAL COMMUNICATIONS SEDOL B1 PROPERTY TYPE: SECURITIES 643.00					11/14/2007 -166.00	04/29/2009

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,445.00		100. RRSAT GLOBAL COMMUNICATIONS SEDOL B PROPERTY TYPE: SECURITIES 1,858.00					08/31/2007 -413.00	04/29/2009
477.00		33. RRSAT GLOBAL COMMUNICATIONS SEDOL B1 PROPERTY TYPE: SECURITIES 595.00					11/13/2007 -118.00	04/29/2009
43.00		3. RRSAT GLOBAL COMMUNICATIONS SEDOL B1G PROPERTY TYPE: SECURITIES 54.00					11/13/2007 -11.00	04/30/2009
101.00		7. RRSAT GLOBAL COMMUNICATIONS SEDOL B1G PROPERTY TYPE: SECURITIES 126.00					08/30/2007 -25.00	04/30/2009
290.00		20. RRSAT GLOBAL COMMUNICATIONS SEDOL B1 PROPERTY TYPE: SECURITIES 360.00					08/30/2007 -70.00	04/30/2009
684.00		47. RRSAT GLOBAL COMMUNICATIONS SEDOL B1 PROPERTY TYPE: SECURITIES 847.00					08/30/2007 -163.00	05/01/2009
378.00		26. RRSAT GLOBAL COMMUNICATIONS SEDOL B1 PROPERTY TYPE: SECURITIES 469.00					08/30/2007 -91.00	05/04/2009
378.00		26. RRSAT GLOBAL COMMUNICATIONS SEDOL B1 PROPERTY TYPE: SECURITIES 432.00					01/17/2008 -54.00	05/04/2009
TOTAL GAIN(LOSS)							----- -5063190. =====	

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
MONEY MARKET INTEREST	586,058.	586,058.
	-----	-----
TOTAL	586,058.	586,058.
	=====	=====

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
FOREIGN DIVIDENDS	120,877.	120,877.
NONTAXABLE DIVIDENDS	6,282.	
DOMESTIC DIVIDENDS	611,299.	611,299.
FOREIGN INTEREST	1,270.	1,270.
U.S. GOVERNMENT INTEREST (FEDERAL TAXABLE	33,263.	33,263.
NONQUALIFIED DOMESTIC DIVIDENDS	10,143.	10,143.
	-----	-----
TOTAL	783,134.	776,852.
	=====	=====

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
LEGAL FEES	4,351.	2,176.		2,176.
TOTALS	4,351.	2,176.	NONE	2,176.
	=====	=====	=====	=====

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
TAX PREPARATION FEE (NON-ALLOC	375.	188.		188.
TOTALS	375.	188.	NONE	188.
	=====	=====	=====	=====

FORM 990PF, PART I - TAXES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
FOREIGN TAXES	276.	276.
EXCISE TAX ESTIMATE	21,000.	
FOREIGN TAXES ON QUALIFIED FOR	19,414.	19,414.
	-----	-----
TOTALS	40,690.	19,690.
	=====	=====

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
OTHER ALLOCABLE EXPENSE-PRINCI	1,636.	1,636.	
BANK SERVICE FEES	227,178.	227,178.	
OTHER MISC. EXPENSES	200.		200.
	-----	-----	-----
TOTALS	229,014.	228,814.	200.
	=====	=====	=====

TR U/W ELMA M LAPP FDN CONS

31-6229734

FORM 990PF, PART II - CORPORATE STOCK
=====

DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
SEE SCHEDULE ATTACHED	39,821,610.	37,604,210.
	-----	-----
TOTALS	39,821,610.	37,604,210.
	=====	=====

TR U/W ELMA M LAPP FDN CONS

31-6229734

FORM 990PF, PART II - CORPORATE BONDS
=====

DESCRIPTION

ENDING
BOOK VALUE

ENDING
FMV

SEE SCHEDULE ATTACHED

8,797,038.

TOTALS

9,050,793.

8,797,038.

=====

=====

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

BASIS ADJUSTMENT - RETURN OF CAPITAL

25,476.

TOTAL

25,476.
=====

STATE(S) WHERE THE FOUNDATION IS REGISTERED

=====

OH

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

=====

OFFICER NAME:

THE FIFTH THIRD BANK

ADDRESS:

38 FOUNTAIN SQUARE PLAZA

CINCINNATI, OH 45263

TITLE:

TRUSTEE

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 2

AVERAGE MONTHLY FMV - 990PF, PART X, LINES 1a-1c

=====

MONTH -----	LINE 1a-FMV SECURITIES -----	LINE 1b-FMV CASH BALANCES -----	LINE 1c-FMV OTHER ASSETS -----
JANUARY	40,853,823.	3,379,462.	
FEBRUARY	38,587,962.	2,955,995.	
MARCH	38,670,259.	3,253,019.	
APRIL	37,944,538.	1,868,776.	
MAY	34,674,179.	1,791,068.	
JUNE	36,495,940.	1,598,953.	
JULY	39,540,593.	1,732,534.	
AUGUST	41,467,529.	1,885,272.	
SEPTEMBER	41,526,987.	1,278,441.	
OCTOBER	43,899,990.	1,742,274.	
NOVEMBER	44,894,180.	1,799,619.	
DECEMBER	46,401,248.	1,424,225.	
	-----	-----	-----
TOTAL	484,957,228.	24,709,638.	
	=====	=====	=====
AVERAGE FMV	40,413,102.	2,059,137.	
	=====	=====	=====

TR U/W ELMA M LAPP FDN CONS

31-6229734

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

=====

RECIPIENT NAME:

UNIVERSITY OF CINCINNATI
COLLEGE OF MEDICINE

ADDRESS:

P. O. BOX 210641
CINCINNATI, OH 45221

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 1,941,974.

RECIPIENT NAME:

CINCINNATI MUSEUM ASSOCIATION
ATTN: RON CROPPER

ADDRESS:

953 EDEN PARK DRIVE
CINCINNATI, OH 45202

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 323,662.

RECIPIENT NAME:

CINCINNATI SYMPHONY ORCHESTRA
C/O DONALD C. AUBERGER, JR.

ADDRESS:

1241 ELM STREET
CINCINNATI, OH 45202

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 323,662.

TR U/W ELMA M LAPP FDN CONS

31-6229734

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

=====

RECIPIENT NAME:

CINCINNATI OPERA ASSOCIATION

C/O DARLENE ZOZ, MUSIC HALL

ADDRESS:

1243 ELM ST

CINCINNATI, OH 45202

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 323,662.

TOTAL GRANTS PAID:

2,912,960.

=====

STATEMENT OF INVESTMENTS

AS OF 09/30/09

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
MONEY MARKET INVESTMENTS						
1,348,214	FIFTH THIRD PRIME MONEY MARKET FUND (N) (INCOME INVESTMENT) CUSIP - 898330204	\$1,348,214.00	\$1,348,214.00	\$269.64		\$23.75
32,365	FIFTH THIRD PRIME MONEY MARKET FUND (N) CUSIP - 898330204	32,365.00	32,365.00	6.47		3.18
	TOTAL MONEY MARKET INVESTMENTS	\$1,380,579.00	\$1,380,579.00	\$276.11		\$26.93
BONDS						
25,000	AT&T INC. 12/06/07 6.300 01/15/38 CUSIP - 00206RAG7	24,889.75	26,191.00	1,575.00	6.0%	332.50
45,000	AMER EXPRESS TRAVEL 11/21/2006 5.250 11/21/2011 CUSIP - 02584PAB0	44,937.45	46,483.65	2,362.50	5.1	853.12
25,000	AMERIPRISE FINL 11/23/2005 5.650 11/15/2015 CUSIP - 03076CAB2	25,000.00	25,297.50	1,412.50	5.6	533.61
80,000	BAC CAPITAL TRUST XIV 2/16/2007 VAR 12/31/2049 CUSIP - 05518VAA3	80,000.00	52,400.00	4,504.00	8.6	200.18
60,000	BP CAPITAL MARKETS PLC 03/10/09 3.875 03/10/15 CUSIP - 05565QBH0	59,933.40	61,983.60	2,325.00	3.8	135.62
130,000	BANK OF AMERICA CORP 10/26/2006 5.625 10/14/2016 CUSIP - 060505CS1	131,283.40	131,318.20	7,312.50	5.6	3,392.19
8,980.850	BALTA 2005-9 21A2 9/1/2005 VAR 11/25/2035 CUSIP - 07386HYA3	9,062.25	2,110.05	366.15	17.4	30.51
175,000	BEAR STEARNS CMBS 2007-TOP 26 04/01/07 5.471 01/12/45 SER A-4 CUSIP - 07388VAE8	164,547.85	162,239.00	9,574.25	5.9	797.85

STATEMENT OF INVESTMENTS

AS OF 09/30/09

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
5,000	BEAR STEARNS CO 10/02/07 6.400 10/02/17 CUSIP - 073902PR3	\$4,904.11	\$5,439.35	\$320.00	5.9%	\$159.11
200,000	CD 2005-C1DA A4 11/01/05 VAR 07/15/44 CUSIP - 12513EAG9	194,710.94	197,224.00	10,450.80	5.3	870.90
12,200.280	CWALT 2004-2CB 1A1 1/1/2004 4.250 3/25/2034 CUSIP - 12667FAG0	12,090.66	11,534.27	518.51	4.5	43.21
107,654 870	CHASE 2006-A1 4A1 8/1/2006 VAR 9/25/2036 CUSIP - 16163CAN2	107,907.20	90,948.99	6,649.52	7.3	554.13
155,000	CFLX 2006-1 A4 5/1/2006 VAR 6/25/2036 CUSIP - 16165LAF7	152,743.42	78,823.70	9,765.00	12.4	162.75
107,032.910	CFLX 2006-01 5/1/2006 VAR 6/25/2036 CUSIP - 16165LAH3	107,384.12	57,444.56	6,732.37	11.7	112.21
115,000	CFLX 2006-2 A4 8/1/2006 VAR 9/25/2036 CUSIP - 16165MAF5	115,143.75	48,221.80	7,291.00	15.1	607.58
65,000	CISCO SYS INC 02/17/09 4.950 02/15/19 CUSIP - 17275RAE2	64,853.10	68,326.70	3,217.50	4.7	411.13
50,000	CTIGROUP INC 11/21/07 6.125 11/21/17 CUSIP - 17296TEM9	44,879.82	49,642.50	3,062.50	6.2	1,105.90
30,000	COCA COLA ENTERPRISES INC 11/03/08 7.375 03/03/14 CUSIP - 191219BT0	29,969.10	35,221.20	2,212.50	6.3	172.08
50,000	CMAT 1999-C1 B 3/11/1999 7.230 1/17/2032 CUSIP - 201730AE8	54,666.02	54,151.00	3,615.00	6.7	140.58
45,000	CONOCOPHILLIPS 05/08/08 5.900 05/15/38 CUSIP - 20825CAP9	44,829.90	48,119.40	2,655.00	5.5	1,003.00

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
70,000	JOHN DEERE CAPITAL CORP 3/22/2002 7.000 3/15/2012 CUSIP - 244217BG9	\$76,297.90	\$78,109.50	\$4,900.00	6.3%	\$217.78
35,000	JOHN DEERE CAPITAL CORP 4/13/2007 5.500 4/13/2017 CUSIP - 24422EQF9	35,042.00	37,809.45	1,925.00	5.1	898.33
8,390.410	DBALT 2005-4 A2 8/1/2005 VAR 9/25/2035 CUSIP - 251510FT5	8,389.14	8,106.39	423.72	5.2	35.31
35,000	WALT DISNEY COMPANY 12/04/07 4.700 12/01/12 CUSIP - 254687AV8	34,920.20	37,758.00	1,645.00	4.4	548.33
50,000	DUPONT EI NEMOUR 02/20/09 4.750 3/15/15 CUSIP - 263534BX6	49,857.00	53,592.50	2,375.00	4.4	105.56
137,195.550	FG G18020 11/01/04 4.500 11/01/19 CUSIP - 3128MMAW3	133,112.76	144,413.41	6,173.80	4.3	514.48
30,830.680	FG G12433 11/01/06 4.500 06/01/21 CUSIP - 3128M1SW0	29,888.55	32,279.11	1,387.38	4.3	115.62
173,437.950	FG G04106 03/01/08 6.000 02/01/38 CUSIP - 3128M53P3	174,332.23	183,584.07	10,406.28	5.7	867.19
50,792.500	FH 1H1348 10/01/2006 VAR 10/01/2036 CUSIP - 3128NGEV3	50,578.21	53,562.22	2,954.09	5.5	246.17
153,443.950	FH 1J1540 2/1/2007 VAR 3/1/2037 CUSIP - 3128NHV91	155,361.99	161,921.73	9,062.40	5.6	755.20
113,199.020	FH 1G2580 12/1/2006 VAR 1/1/2037 CUSIP - 3128QS2M7	114,012.63	119,728.34	6,863.26	5.7	571.94
133,814.570	FH 1G2601 1/01/2007 VAR 2/01/2037 CUSIP - 3128QS3J3	134,389.55	141,115.49	8,212.20	5.8	684.35

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
259,270.820	FG A30941 01/01/05 5.500 02/01/35 CUSIP - 31297LBJ8	\$262,430.69	\$272,369.18	\$14,259.90	5.2%	\$1,188.32
60,000	FREDDIE MAC 2/20/2002 6.250 7/15/2032 CUSIP - 3134A4KX1	73,681.74	75,693.60	3,750.00	5.0	791.67
48,113.830	FN 254193 1/1/2002 6.000 2/1/2022 CUSIP - 31371KKE0	48,767.89	51,680.99	2,886.83	5.6	240.57
221,779.680	FN 256845 07/01/07 6.500 08/01/37 CUSIP - 31371NHW8	225,730.12	237,417.37	14,415.68	6.1	1,201.31
9,485.940	FN 596500 07/01/01 6.500 07/01/16 CUSIP - 31387WUZ8	9,684.55	10,239.98	616.59	6.0	51.38
110,000	FNMA 09/01/05 5.000 03/25/34 SERIES 2005-86 CLASS WD CUSIP - 31394UCZ3	101,843.68	114,671.70	5,500.00	4.8	458.33
48,336.260	FNBR 2007-B2 AB 5/01/2007 5.500 12/25/2020 CUSIP - 31396V2P2	48,298.51	51,219.52	2,658.49	5.2	221.54
75,000	FHR 3316 EC 05/01/07 5.500 03/15/35 CUSIP - 31397HJH2	72,846.68	79,176.75	4,125.00	5.2	343.75
64,752.070	FHRR R013 AB 06/01/07 6.000 12/15/21 CUSIP - 31397HNV6	64,673.67	67,616.70	3,885.12	5.7	323.76
102,436.960	FN 684200 1/1/2003 6.000 1/1/2033 CUSIP - 31400DDD1	102,677.08	109,101.51	6,146.22	5.6	512.18
107,149.650	FN 725943 10/01/04 5.500 10/01/34 CUSIP - 31402DP46	105,090.37	112,596.07	5,893.23	5.2	491.10
137,123.140	FN 733756 8/1/2003 5.000 9/1/2033 CUSIP - 31402NE53	130,438.38	142,357.13	6,856.16	4.8	571.35

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371,461.430	FN 735230 1/1/2005 5.500 2/1/2035 CUSIP - 31402QY39	\$364,728.71	\$390,342.81	\$20,430.38	5.2%	\$1,702.53
108,210.730	FN 745257 1/1/2006 6.000 1/1/2036 CUSIP - 31403C5S6	108,464.36	115,173.01	6,492.64	5.6	541.05
384,065.900	FN 771031 04/01/04 5.000 04/01/34 CUSIP - 31404KSU7	362,013.97	398,364.67	19,203.30	4.8	1,600.27
69,079.080	FN 788519 7/01/2004 5.000 7/01/2034 CUSIP - 31405GAU4	66,013.69	71,650.89	3,453.95	4.8	287.83
42,913.320	FN 793372 09/01/04 5.500 09/01/34 CUSIP - 31405MMV6	42,102.00	45,094.60	2,360.23	5.2	196.69
74,712.480	FN 810961 4/01/2005 5.000 4/01/2020 CUSIP - 31406H5W3	73,836.96	79,002.47	3,735.62	4.7	311.30
39,648.100	FN 814475 3/01/2005 5.000 3/01/2035 CUSIP - 31406M2G0	37,715.26	41,099.22	1,982.41	4.8	165.20
69,262.380	FN 829196 7/01/2005 5.000 7/01/2035 CUSIP - 31407FGD6	65,885.84	71,797.38	3,463.12	4.8	288.59
240,247.300	FAMMIE MAE 11/01/2006 6.00 11/01/2036 CUSIP - 31407JEZ1	242,049.14	254,227.29	14,414.84	5.7	1,201.24
141,363.430	FN 831926 12/01/2006 6.000 12/01/2036 CUSIP - 31407JHB1	141,540.13	149,589.37	8,481.81	5.7	706.82
121,747.520	FN 835148 09/01/05 5.000 09/01/35 CUSIP - 31407MZM0	124,677.07	126,203.48	6,087.38	4.8	507.28
272,135.250	FN 889987 10/01/08 5.500 08/01/38 CUSIP - 31410KXQ2	283,573.44	285,203.18	14,967.44	5.2	1,247.29

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57,998.750	FN 897936 09/01/06 5.500 08/01/21 CUSIP - 31410USZ6	\$57,944.36	\$61,528.55	\$3,189.93	5.2%	\$265.83
185,411.060	FN 899057 03/01/07 6.000 03/01/37 CUSIP - 31410VZW3	186,106.34	196,025.84	11,124.66	5.7	927.05
35,000	FLORIDA PWR & LT 03/17/09 5.960 04/01/39 CUSIP - 341081FB8	34,974.45	39,863.25	2,086.00	5.2	1,124.12
55,000	GSMS 2004-C1 B 4/1/2004 VAR 10/10/2028 CUSIP - 36228CSH7	52,730.27	55,355.85	2,451.90	4.4	204.32
80,000	GSMS 2004-C1 C 4/1/2004 VAR 10/10/2028 CUSIP - 36228CSJ3	77,256.25	80,565.60	3,612.00	4.5	301.00
95,000	GENERAL ELEC CAP CORP MEDIUM 04/21/08 4.800 05/01/13 CUSIP - 36962G3T9	88,518.08	98,618.55	4,560.00	4.6	1,900.00
20,000	GENERAL MLS INC SR NT 02/03/09 5.650 2/15/2019 CUSIP - 370334BH6	19,982.80	21,660.60	1,130.00	5.2	144.39
20,000	GENWORTH FINL 9/19/2005 4.950 10/1/2015 CUSIP - 37247DAF3	19,969.80	17,149.60	990.00	5.8	495.00
40,000	GOLDMAN SACHS GROUP INC (FDIC) 12/1/2008 3.250 6/15/2012 CUSIP - 38146FAA9	39,844.80	41,745.20	1,300.00	3.1	382.78
105,000	GNR 2004-51 C 7/1/2004 VAR 7/16/2028 CUSIP - 38373MLR9	104,917.97	112,484.40	5,568.15	5.0	464.01
130,000	GNR 2004-51 D 7/1/2004 VAR 11/16/2033 CUSIP - 38373MLS7	126,546.87	138,065.20	6,536.84	4.7	544.74
75,000	GNR 2005-59 B 8/1/2005 VAR 10/16/2029 CUSIP - 38373MRF9	74,299.09	79,178.25	3,612.00	4.6	301.00

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
55,000	GNR 2004-50 C 6/1/2004 VAR 8/16/2030 CUSIP - 38374GR95	\$54,772.27	\$58,617.35	\$2,923.25	5.0%	\$243.60
35,000	RFMS2 2006-HI3 A4 7/1/2006 STEP CPN 2/25/2036 CUSIP - 43718NAD4	34,987.87	10,095.75	2,208.50	21.9	184.04
7,747.260	HMBT 2004-1 2M2 7/30/2004 VAR 8/25/2029 CUSIP - 43739EAF4	7,747.26	1,591.29	152.72	9.6	2.55
58,971.410	HMBT 2006-01 2A1 3/1/2006 VAR 4/25/2037 CUSIP - 43739ECN5	59,353.92	39,456.00	3,533.84	9.0	294.49
30,000	HSBC FINANCE CORP 10/23/01 6.375 10/15/11 CUSIP - 441812JW5	33,031.50	31,821.30	1,912.50	6.0	881.87
40,635.960	HART 2006-B C 11/3/2006 5.250 5/15/2013 CUSIP - 44920DAF3	40,633.28	41,245.09	2,133.39	5.2	94.82
76,852.520	JPMMT 2006-A2 3A2 3/1/2006 VAR 4/25/2036 CUSIP - 466247K28	76,078.40	60,173.99	4,361.86	7.2	363.49
47,527.890	JPMMT 2005-A2 5A1 3/1/2005 VAR 4/25/2035 CUSIP - 466247NU3	46,829.90	43,211.88	2,058.54	4.8	171.55
145,000	JPMCC 2001-C1 A3 12/1/2001 5.857 10/12/2035 CUSIP - 46625MFC8	149,400.98	152,693.70	8,492.65	5.6	707.72
27,285.260	JPALT 2005-S1 1A2 11/1/2005 5.500 12/25/2035 CUSIP - 46627MAB3	27,024.13	18,140.61	1,500.69	8.3	125.06
69,384.190	JPALT 2006-S1 1A18 2/1/2006 6.000 3/25/2036 CUSIP - 46627MEC6	67,541.15	35,039.02	4,163.05	11.9	346.92
105,000	JPALT 2006-S3 A3A 6/1/2006 STEP CPN 8/25/2036 CUSIP - 46628VAE6	105,028.71	62,304.90	6,300.00	10.1	525.00

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
140,000	JPMMT 2006-A7 3A2 12/01/06 VAR 01/25/37 CUSIP - 46629DBA2	\$140,000.00	\$91,291.20	\$8,311.03	9.1%	\$692.59
30,000	JPM CHASE CAPITAL XXI 2/2/2007 VAR 1/15/2087 CUSIP - 48123KAA4	29,798.70	19,809.30	429.94	2.2	71.66
30,000	KROGER CO 11/25/08 7.500 01/15/14 CUSIP - 501044CL3	30,282.90	34,572.30	2,250.00	6.5	475.00
35,000	MARATHON OIL CORP 02/17/09 6.500 02/15/14 CUSIP - 565849AG1	34,854.75	38,541.30	2,275.00	5.9	297.01
30,000	METLIFE INC 6/23/2005 5.000 6/15/2015 CUSIP - 59156RAN8	29,433.94	31,329.00	1,500.00	4.8	441.67
35,000	METLIFE INC 05/29/09 6.750 06/01/16 CUSIP - 59156RAU2	35,233.80	39,060.35	2,362.50	6.0	800.63
51,918.900	MDST 2005-1 M2 11/01/2005 7.079 01/15/2040 CUSIP - 595481AC6	31,533.17	40,008.70	3,675.34	9.2	306.28
30,000	MORGAN STANLEY 10/18/2006 5.750 10/18/2016 CUSIP - 61746BDB9	27,615.66	30,441.60	1,725.00	5.7	781.04
35,000	NATIONAL CITY BANK 12/12/2006 5.250 12/15/2016 CUSIP - 63534PAE7	34,333.60	33,434.80	1,837.50	5.5	541.04
85,000	NCHET 2005-A ASW 6/1/2005 5.288 8/25/2035 CUSIP - 64352VMP3	81,520.31	29,764.45	4,494.80	15.1	374.57
15,744.050	NAA 2005-AR2 2A2 4/1/2005 VAR 5/25/2035 CUSIP - 65535VKD9	15,914.17	5,790.98	871.17	15.0	72.60
26,660.980	NAA 2005-AR3 3A2 6/1/2005 VAR 7/25/2035 CUSIP - 65535VMH8	27,055.79	16,086.17	1,503.68	9.3	125.31

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
19,212.770	NOMURA ASSET ACCTPT CORP 2005-AR5 9/1/2005 VAR 10/25/2035 CUSIP - 65535VQK7	\$19,334.34	\$5,052.96	\$1,079.40	21.4%	\$89.95
25,000	NOMURA ASSET SECS CORP SER 1998-D6 CL A2 7.0163% DUE 03/17/2028 CUSIP - 655356JK0	26,789.06	27,606.75	1,754.08	6.4	68.21
36,845.940	NAA 206 AF1 3A2 5/1/2006 VAR 6/25/2036 CUSIP - 65536PAN0	37,323.79	3,276.06	2,397.14	73.2	199.76
20,000	PSEG POWER 3/30/2004 5.000 4/1/2014 CUSIP - 69362BAP7	19,973.40	20,839.40	1,000.00	4.8	500.00
50,000	PRINCIPAL LIFE GLOBAL 10/15/2003 5.125 10/15/2013 CUSIP - 7425A0BD1	49,658.00	50,697.00	2,562.50	5.1	1,181.60
45,000	PROCTER & GAMBLE 12/18/08 4.600 01/15/14 CUSIP - 742718DL0	44,990.10	48,343.50	2,070.00	4.3	437.00
45,000	RAMC 2005-2 AF4 6/1/2005 STEP CPN 8/25/35 CUSIP - 75970NAL1	45,000.00	30,407.85	2,220.30	7.3	185.02
25,000	RAMC 2006-1 AF4 3/1/2006 STEP CPN 5/25/2036 CUSIP - 759950GW2	24,999.35	13,516.00	1,502.75	11.1	125.23
50,000.010	SBM7 200-KEY2 A3 9/1/2002 4.865 3/18/2036 CUSIP - 79548CCQ7	49,003.91	51,198.51	2,432.50	4.8	202.71
30,000	SBM7 2002-KEY2 C 9/1/2002 5.045 3/18/2036 CUSIP - 79548CCS3	29,929.69	29,207.40	1,513.50	5.2	126.12
70,000	SBAC 2006-1A D 11/06/06 5.852 11/15/36 CUSIP - 80585BAP5	69,999.12	69,300.00	4,096.40	5.9	341.37
50,626.690	CBASS 2006-CB1 1/1/2006 STEP CPN 1/25/2036 CUSIP - 81375WHK5	50,625.88	26,158.81	2,753.08	10.5	45.88

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
50,000	SIMON PROP GROUP DTD 8/11/04 5.625% DUE 8/15/14 CUSIP - 828807BF3	\$50,631.50	\$51,591.50	\$2,812.50	5.5%	\$359.38
50,000	SOUTHERN PWR CO DTD 6/18/02 6.25% DUE 7/15/12 CUSIP - 843646AC4	52,350.50	54,738.00	3,125.00	5.7	659.72
40,000	SUNTRUST BANK (FDIC) 12/16/08 3.000 11/16/11 CUSIP - 86801BAB1	40,195.20	41,410.00	1,200.00	2.9	443.33
30,000	TARGET CORP 5/01/2007 5.375 5/01/2017 CUSIP - 87612EAP1	29,252.05	32,246.40	1,612.50	5.0	671.87
30,000	UNION PAC CORP 08/24/07 5.450 01/31/13 CUSIP - 907818CY2	30,231.60	32,236.50	1,635.00	5.1	277.04
85,000	TSY INFL IX N/B 07/15/09 1.875 07/15/19 CUSIP - 912828LA6	85,000.00	88,264.34	1,593.75	1.8	337.81
160,000	US TREASURY N/B 08/15/09 3.625 08/15/19 CUSIP - 912828LJ7	162,138.14	164,225.60	5,800.00	3.5	740.76
200,000	U S TREASURY NOTE 09/30/09 2.375 09/30/14 CUSIP - 912828LQ1	200,266.29	200,516.00	4,750.00	2.4	13.05
35,000	VALT 2002-1 A4 6/1/2002 6.570 5/7/2027 CUSIP - 92178PAD9	36,750.00	35,235.90	2,299.50	6.5	191.63
25,000	VIRGINIA ELECTRIC POWER 12/04/07 6.350 11/30/37 CUSIP - 927804FE9	24,943.75	28,698.00	1,587.50	5.5	533.58
60,000	WACHOVIA CORP 10/23/2006 5.625 10/15/2016 CUSIP - 929903CH3	60,459.00	62,641.80	3,375.00	5.4	1,556.25
45,000	WFMB 2003-N 2A3 11/1/2003 VAR 12/25/2033 CUSIP - 94980XAL8	45,182.81	38,224.80	2,136.11	5.6	178.01

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35,000	WESTPAC CAPITAL TRST IV 4/5/2004 VAR 12/29/2049 CUSIP - 96122CAA2	\$33,985.91	\$27,653.50	\$1,839.60	6.7%	\$5.11
TOTAL BONDS		<u>\$9,050,792.96</u>	<u>\$8,797,038.05</u>	<u>\$494,602.61</u>	<u>5.6%</u>	<u>\$57,774.91</u>
COMMON STOCK						
6,840	AMDOCS LIMITED CUSIP - G02602103	126,681.21	183,859.20			
2,348	LAZARD LTD CUSIP - G54050102	91,858.34	96,995.88	1,174.00	1.2	
15,732	NABORS INDUSTRIES LTD COMMON CUSIP - G6359F103	408,260.51	328,798.80			
1,530	ALCON INC CUSIP - H01301102	201,096.48	212,165.10	5,576.85	2.6	
7,400	WEATHERFORD INTL LTD REG CUSIP - H27013103	144,103.90	153,402.00			
4,600	TRANSOCEAN LTD CUSIP - H8817H100	293,179.95	393,438.00			
958	RRSAT GLOBAL COMMUNICATIONS SEDOL B1GH4G5 CUSIP - M8183P102	12,845.00	12,358.20	747.24	6.0	
1,222	CORE LABORATORIES N V. CUSIP - N22717107	65,892.29	125,975.98	488.80	.4	
1,050	AEGEAN MARINE PETROLEUM NETW SEDOL B0TBF08 ISIN MHY0017S1028 CUSIP - Y0017S102	24,041.16	23,625.00	42.00	.2	
10,150	AAR CORP COM CUSIP - 000361105	213,170.65	222,691.00	1,015.00	.5	
10,700	AT&T INC CUSIP - 00206R102	297,183.56	289,007.00	17,548.00	6.1	
224	AZZ INC CUSIP - 002474104	6,460.36	8,998.08	35.84	.4	

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3,040	AEROPOSTALE INC. CUSIP - 007865108	\$106,798.71	\$132,148.80			
22,200	ALCOA INC CUSIP - 013817101	342,979.61	291,264.00	\$2,664.00	.9%	
4,130	ALLSTATE CORP CUSIP - 020002101	226,470.65	126,460.60	3,304.00	2.6	\$846.00
10,050	ALTRIA GROUP INC CUSIP - 02209S103	206,775.12	178,990.50	13,668.00	7.6	3,519.00
1,760	AMAZON COMM INC CUSIP - 023135106	138,887.57	164,313.60			
300	AMEDISYS INC CUSIP - 023436108	14,324.75	13,089.00			
4,500	AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP - 02553E106	43,916.06	75,870.00	1,800.00	2.4	
4,604	AMERICAN ELEC PWR INC CUSIP - 025537101	165,222.15	142,677.96	7,550.56	5.3	
362	AMERICAN PUBLIC EDUCATION INC CUSIP - 02913V103	13,169.74	12,572.26			
7,980	AMGEN INC CUSIP - 031162100	414,917.04	480,635.40			
6,850	ANADARKO PETE CORP CUSIP - 032511107	272,096.80	429,700.50	2,466.00	.6	
5,100	ANNALY CAPITAL MANAGEMENT INC CUSIP - 035710409	75,229.08	92,514.00	14,076.00	15.2	3,519.00
4,030	ANSYS INC CUSIP - 03662Q105	172,857.78	150,802.60			
1,800	APACHE CORP CUSIP - 037411105	124,874.95	165,294.00	1,080.00	.7	
1,940	APPLE INC CUSIP - 037833100	145,013.40	359,579.00			
2,640	ART TECHNOLOGY GROUP INC OC-COM CUSIP - 04289L107	7,407.20	10,190.40			

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
2,270	AVNET INC CUSIP - 053807103	\$54,547.91	\$58,951.90	\$681.00	1.2%	
1,923	BGC PARTNERS INC CL A CUSIP - 05541T101	15,384.00	8,230.44	692.28	8.4	
1,400	BALDOR ELEC CO COM CUSIP - 057741100	23,682.12	38,276.00	952.00	2.5	
31,500	BANK AMER CORP CUSIP - 060505104	681,054.26	532,980.00	1,260.00	.2	
3,664	BAXTER INTL INC CUSIP - 071813109	178,001.67	208,884.64	3,810.56	1.8	\$970.84
3,900	BE AEROSPACE INC CUSIP - 073302101	77,673.96	78,546.00			
2,940	BEST BUY INC CUSIP - 086516101	94,789.49	110,308.80	1,646.40	1.5	
988	BIOMET INC CUSIP - 090613100	84,472.92				
	BLACKROCK, INC COMMON CUSIP - 09247X101	207,085.55	214,218.16	3,082.56	1.4	
6,250	BROADCOM CORP CUSIP - 111320107	130,439.16	191,812.50			
5,390	BURGER KING HOLDINGS INC CUSIP - 121208201	139,917.10	94,810.10	1,347.50	1.4	
3,100	CABOT MICROELECTRONICS CORP COM CUSIP - 12709P103	96,497.33	108,066.00			
26,100	CADENCE DESIGN SYS INC CUSIP - 127387108	218,624.15	191,574.00			
2,090	CARDTRONICS INC CUSIP - 14161H108	16,851.27	16,343.80			
4,886	CARNIVAL CORP PAIRED CTF 1 COM CARNIVAL CORP CUSIP - 143658300	199,406.89	162,606.08	7,817.60	4.8	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
460	CASH AMER INVTS INC COM CUSIP - 14754D100	\$19,535.50	\$13,873.60	\$64.40	.5%	
3,190	CATERPILLAR INC CUSIP - 149123101	194,816.38	163,742.70	5,359.20	3.3	
700	CBEYOND, INC CUSIP - 149847105	10,533.78	11,291.00			
2,300	CERADYNE INC COM CUSIP - 156710105	46,114.77	42,159.00			
4,510	CHEVRON CORPORATION CUSIP - 166764100	258,239.30	317,639.30	12,267.20	3.9	
2,596	CHURCH & DWIGHT INC COM CUSIP - 171340102	147,429.26	147,297.04	1,453.76	1.0	
5,740	CIENA CORP COM CUSIP - 171779309	88,679.17	93,447.20			
21,040	CISCO SYSTEMS INC CUSIP - 17275R102	391,054.96	495,281.60			
270	CITRIX SYS INC CUSIP - 177376100	6,660.90	10,592.10			
6,170	COCA COLA ENTERPRISES INC COM CUSIP - 191219104	68,431.43	132,099.70	1,974.40	1.5	
3,500	COEUR D ALENE MINES CORP IDAHO COM CUSIP - 192108504	76,237.70	71,750.00			
2,980	COLGATE PALMOLIVE CO COM CUSIP - 194162103	199,422.25	227,314.40	5,244.80	2.3	
4,832	CONCUR TECHNOLOGIES INC CUSIP - 206708109	165,238.53	192,120.32			
6,150	CONOCOPHILLIPS CUSIP - 20825C104	356,426.53	277,734.00	11,562.00	4.2	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
2,604	CONSOL ENERGY INC COM CUSIP - 20854P109	\$150,201.39	\$117,466.44	\$1,041.60	.9%	
804	CORRECTIONS CORP AMER NEW CUSIP - 22025Y407	23,146.76	18,210.60			
320	COSTAR GROUP INC CUSIP - 22160N109	10,455.92	13,190.40			
3,170	DANAHER CORP CUSIP - 235851102	207,236.94	213,404.40	380.40	.2	\$95.10
2,300	DARDEN RESTAURANTS INC CUSIP - 237194105	62,605.08	78,499.00	2,300.00	2.9	
700	DEALERTRACK HOLDINGS INC CUSIP - 242309102	13,616.82	13,237.00			
166	DECKERS OUTDOOR CORP CUSIP - 243537107	18,586.54	14,085.10			
2,882	DIGITAL RLTY TR INC CUSIP - 253868103	96,300.16	131,736.22	4,150.08	3.2	
5,530	DISNEY WALT CO CUSIP - 254687106	156,496.79	151,853.80	1,935.50	1.3	
10,290	DISCOVER FINANCIAL SERVICES CUSIP - 254709108	191,464.69	167,006.70	823.20	.5	205.80
2,610	DOLLAR TREE INC CUSIP - 256746108	108,365.60	127,054.80			
8,170	DOW CHEM CO CUSIP - 260543103	276,050.50	212,991.90	4,902.00	2.3	1,225.50
3,430	DU PONT E I DE NEMOURS & CO CUSIP - 263534109	138,547.44	110,240.20	5,625.20	5.1	
5,172	DUKE ENERGY CORP CUSIP - 26441C105	82,742.91	81,407.28	4,965.12	6.1	
4,534	DUKE REALTY CORPORATION COM NEW CUSIP - 264411505	112,046.16	54,453.34	3,083.12	5.7	
11,010	E M C CORPM/MASS CUSIP - 268648102	120,586.39	187,610.40			

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
3,428	EDISON INTL COM CUSIP - 281020107	\$134,232.36	\$115,112.24	\$4,250.72	37%	\$1,062.68
2,070	EMERGENCY MED SVCS CORP CL A CUSIP - 29100P102	73,156.21	96,255.00			
164	EQUINIX INC CUSIP - 29444U502	8,394.71	15,088.00			
2,620	EXPRESS SCRIPTS INC COM CUSIP - 302182100	184,817.10	203,259.60			
5,920	EXXON MOBIL CORP CUSIP - 30231G102	725,214.46	406,171.20	9,945.60	2.4	
264	FMC CORP CUSIP - 302491303	14,015.16	14,850.00	132.00	.9	33.00
2,250	FPL GROUP INC CUSIP - 302571104	95,774.55	124,267.50	4,252.50	3.4	
260	FTI CONSULTING INC CUSIP - 302941109	12,883.59	11,078.60			
4,800	FASTENAL CO CUSIP - 311900104	164,061.10	185,760.00	3,552.00	1.9	
3,700	FIRST ENERGY CUSIP - 337932107	146,522.22	169,164.00	8,140.00	4.8	
4,040	FLUOR CORP NEW COM CUSIP - 343412102	232,592.20	205,434.00	2,020.00	1.0	513.75
2,554	FLOWSERVE CORP COM CUSIP - 34354P105	233,018.45	251,671.16	2,758.32	1.1	689.58
11,600	FOREST LABS INC COM CUSIP - 345838106	362,851.71	341,504.00			
470	FORRESTER RESEARCH INC COM CUSIP - 346563109	10,061.66	12,520.80			

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
2,880	FREEMPORT-MCMORAN COPPER & GOLD CL B CUSIP - 35671D857	\$150,642.87	\$197,596.80			
320	GAMESTOP CORP NEW CL A CUSIP - 36467W109	9,254.08	8,470.40			
289	GENERAL CABLE CORP COM CUSIP - 369300108	4,801.16	11,314.35	\$57.80	.5%	
1,178	GENERAL DYNAMICS CORP CUSIP - 369550108	67,123.81	76,098.80	1,790.56	2.4	
34,000	GENERAL ELECTRIC CO CUSIP - 369604103	835,960.69	558,280.00	13,600.00	2.4	
3,540	GENERAL MILS INC COM CUSIP - 370334104	229,439.52	227,905.20	6,655.20	2.9	
480	GENOPTIX INC CUSIP - 37243V100	14,104.90	16,694.40			
4,170	GILEAD SCIENCES INC COM CUSIP - 375558103	110,489.06	193,905.00			
870	GOOGLE INC-CL A CUSIP - 38259P508	388,746.20	431,389.50			
490	GUESS INC CUSIP - 401617105	21,031.69	18,149.60	245.00	1.4	
1,620	HARMONIC INC COM CUSIP - 413160102	10,014.90	10,821.60			
4,510	HARTFORD FINANCIAL SERVICES GRP CUSIP - 416515104	372,470.28	119,515.00	902.00	.8	\$235.50
3,786	HEINZ H J CO CUSIP - 423074103	179,946.77	150,493.50	6,360.48	4.2	1,590.12
10,680	HEWLETT PACKARD CO CUSIP - 428236103	369,470.22	504,202.80	3,417.60	.7	875.20

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
11,350	HOLOGIC INC COM CUSIP - 436440101	\$194,466.12	\$185,459.00			
5,000	ICT GROUP INC CUSIP - 44929Y101	54,339.07	52,500.00			
390	IPG PHOTONICS CORP CUSIP - 44980X109	4,489.19	5,928.00			
7,154	ICON PLC ADR CUSIP - 45103T107	203,848.56	175,201.46			
5,190	ILLINOIS TOOL WKS INC CUSIP - 452308109	501,284.46	221,664.90	\$6,435.60	2.9%	\$1,608.90
5,200	ILLUMINA INC COMM STK CUSIP - 452327109	209,073.36	221,000.00			
26,810	INTEL CORP CUSIP - 458140100	486,691.10	524,671.70	15,013.60	2.9	
3,740	INTERNATIONAL BUSINESS MACHS CUSIP - 459200101	385,333.79	447,341.40	8,228.00	1.8	
5,440	INTERSIL CORPORATION CUSIP - 46069S109	86,316.61	83,286.40	2,611.20	3.1	
1,600	ITRON INC COM CUSIP - 465741106	130,451.63	102,624.00			
480	JDA SOFTWARE GROUP INC COM CUSIP - 46612K108	7,108.94	10,531.20			
16,910	JP MORGAN CHASE & CO CUSIP - 46625H100	699,287.23	740,996.20	3,382.00	.5	
8,480	JOHNSON & JOHNSON CUSIP - 478160104	548,634.82	516,347.20	16,620.80	3.2	
6,589	JOHNSON CTLS INC CUSIP - 478366107	166,406.79	168,414.84	3,426.28	2.0	869.57
3,345	JOY GLOBAL INC CUSIP - 481165108	149,843.54	163,704.30	2,341.50	1.4	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
6,920	JUNIPER NETWORKS INC CUSIP - 48203R104	\$182,508.42	\$186,978.40			
4,833	KELLOGG CO CUSIP - 487836108	234,526.57	237,928.59	\$7,249.50	3.0%	
25,600	KEYCORP NEW CUSIP - 493267108	189,099.31	166,400.00	1,024.00	.6	
2,630	KOHL'S CORP COM CUSIP - 500255104	136,596.47	150,041.50			
7,072	KROGER CO CUSIP - 501044101	193,481.39	145,966.08	2,687.36	1.8	
950	LKQ CORP CUSIP - 501889208	20,376.65	17,613.00			
280	LAM RESH CORP CUSIP - 512807108	6,970.61	9,564.80			
5,170	LAUDER ESTEE COS INC CL A CUSIP - 518439104	218,450.70	191,703.60	2,843.50	1.5	
5,536	LEGG MASON INC CUSIP - 524901105	334,346.62	171,782.08	664.32	.4	
900	LUBRIZOL CORP CUSIP - 549271104	36,679.39	64,314.00	1,116.00	1.7	
8,670	MDU RES GROUP INC COM CUSIP - 552690109	254,116.72	180,769.50	5,375.40	3.0	\$1,368.65
1,812	MANPOWER INC CUSIP - 56418H100	87,363.47	102,758.52	1,340.88	1.3	
80	MANTECH INTL CORP CL A CUSIP - 564563104	4,098.66	3,768.00			
19,000	MARSHALL & ILSLEY CORP CUSIP - 571837103	202,849.49	153,330.00	760.00	.5	
4,980	MATTEL INC COM CUSIP - 577081102	116,499.22	91,930.80	3,735.00	4.1	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
3,830	MCDONALDS CORP CUSIP - 580135101	\$167,821.71	\$218,578.10	\$8,426.00	3.9%	
2,500	MERCK & CO INC CUSIP - 589331107	81,445.00	79,075.00	3,800.00	4.8	\$950.00
3,760	METLIFE INC CUSIP - 59156R108	184,460.02	143,143.20	2,782.40	1.9	
1,922	METTLER-TOLEDO INTL INC CUSIP - 592688105	203,033.14	174,113.98			
26,198	MICROSOFT CORP CUSIP - 594918104	619,460.47	673,812.56	13,622.96	2.0	
2,162	MONSANTO CO NEW CUSIP - 61166W101	114,561.37	167,338.80	2,291.72	1.4	
3,750	NYSE EURONEXT CUSIP - 629491101	111,694.10	108,337.50	4,500.00	4.2	
850	NATIONAL SEMICONDUCTOR CORP COM CUSIP - 637640103	9,321.51	12,129.50	272.00	2.2	68.00
350	NEUTRAL TANDEM INC CUSIP - 64128B108	9,687.13	7,966.00			
14,010	NEW YORK CMNTY BANCORP INC CUSIP - 649445103	211,454.39	159,994.20	14,010.00	8.8	
210	NICE SYSTEMS LTD SPONS ADR CUSIP - 653656108	4,698.54	6,392.40			
2,820	NIKE INC CL B CUSIP - 654106103	172,257.22	182,454.00	2,820.00	1.5	890.00
1,000	NUANCE COMMUNICATIONS INC CUSIP - 67020Y100	11,773.77	14,960.00			
3,360	NUVASIVE INC CUSIP - 670704105	95,210.53	140,313.60			
2,610	OCCIDENTAL PETE CORP CUSIP - 674599105	140,537.10	204,624.00	3,445.20	1.7	871.20

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
160	OCEANEERING INTL INC COM CUSIP - 675232102	\$6,067.94	\$9,080.00			
7,800	OLD NATL BANCORP IND CUSIP - 680033107	100,178.40	87,360.00	\$2,184.00	2.5%	
3,386	OMNICARE INC COM CUSIP - 681904108	101,549.39	76,252.72	304.74	.4	
14,110	ORACLE CORPORATION CUSIP - 68389X105	231,121.89	294,052.40	2,822.00	1.0	
3,080	O REILLY AUTOMOTIVE INC CUSIP - 686091109	114,576.14	111,311.20			
610	ORION MARINE GROUP INC CUSIP - 68628V308	13,235.94	12,529.40			
364	OWENS ILL INC COM NEW CUSIP - 690768403	18,366.50	13,431.60	216.22	1.6	
3,600	PG & E CORP CUSIP - 69331C108	138,312.00	145,764.00	6,048.00	4.1	\$1,512.00
5,212	PALL CORP CUSIP - 696429307	141,078.95	168,243.36	3,022.96	1.8	
6,386	PERCO HLDGS INC CUSIP - 713291102	142,290.83	95,023.68	6,896.88	7.3	
6,970	PETROHAWK ENERGY CORP CUSIP - 716495106	171,700.47	168,743.70			
9,110	PFIZER INC CUSIP - 717081103	209,495.77	150,770.50	5,830.40	3.9	
444	PHARMACEUTICAL PROD DEV INC COM CUSIP - 717124101	13,949.41	9,741.36	266.40	2.7	
700	PHASE FORWARD INC CUSIP - 71721R406	12,156.86	9,828.00			
2,900	PHILLIPS VAN HEUSEN CORP COM CUSIP - 718592108	48,530.74	124,091.00	435.00	.4	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
5,450	PITNEY BOWES INC CUSIP - 724479100	\$205,930.58	\$135,432.50	\$7,848.00	5.8%	
270	POLYCOM INC CUSIP - 73172K104	5,729.63	7,222.50			
1,450	POLYPORE INTERNATIONAL INC CUSIP - 73179V103	10,074.81	18,719.50			
1,620	PRAXAIR INC CUSIP - 74005P104	88,598.08	132,337.80	2,592.00	2.0	
2,670	PRICE T ROWE GROUP INC COM CUSIP - 74144T108	128,890.64	122,019.00	2,670.00	2.2	
3,130	PROCTER & GAMBLE CO CUSIP - 742718109	181,662.19	181,289.60	5,508.80	3.0	
3,762	PRUDENTIAL FINL INC CUSIP - 744320102	286,682.70	187,761.42	2,181.96	1.2	
515	PSYCHIATRIC SOLUTIONS INC CUSIP - 74439H108	13,877.88	13,781.40			
4,470	QUALCOMM INC COM CUSIP - 747525103	195,019.07	201,060.60	3,039.60	1.5	
69,500	QWEST COMMUNICATIONS INTL INC CUSIP - 749121109	225,712.74	264,795.00	22,240.00	8.4	
1,190	REINSURANCE GROUP AMER INC COM NEW CUSIP - 759351604	44,751.71	53,074.00	428.40	.8	
2,100	RESEARCH IN MOTION LTD COM CUSIP - 760975102	124,617.28	142,022.79			
420	RIVERBED TECHNOLOGY INC CUSIP - 768573107	8,123.55	9,223.20			
270	ROCK-TENN CO CL A CUSIP - 772739207	9,489.31	12,719.70	108.00	.8	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
3,444	ROPER INDS INC NEW COM CUSIP - 776696106	\$153,003.28	\$175,575.12	\$1,136.52	.6%	
7,932	SAFEWAY INC COM NEW CUSIP - 786514208	191,116.18	156,419.04	3,172.80	2.0	\$793.20
5,216	ST JUDE MED INC COM CUSIP - 790849103	230,019.56	203,476.16	2,086.40	1.0	
14,400	SCHERING PLOUGH CORP CUSIP - 806605101	248,171.29	406,800.00	3,744.00	.9	
1,850	SCHMITZER STEEL INDS INC CL A CUSIP - 806882106	50,519.25	98,512.50	125.80	.1	
3,530	SKECHERS U S A INC CL A CUSIP - 830566105	46,198.27	60,504.20			
2,118	SNAP ON INC COM CUSIP - 833034101	87,655.04	73,621.68	2,541.60	3.5	
4,330	SOUTHWESTERN ENERGY CO COM CUSIP - 845467109	173,027.23	184,804.40	1,039.20	.6	
3,426	STANLEY WKS CUSIP - 854616109	163,701.42	146,255.94	4,522.32	3.1	
3,556	STERICYCLE INC CUSIP - 858912108	105,785.89	172,252.64			
240	STIFEL FINL CORP CUSIP - 860630102	10,677.16	13,176.00	28.80	.2	
1,078	SUN HEALTHCARE GROUP INC COM NEW CUSIP - 866933401	17,334.43	9,313.92			
7,800	SUPERVALU INC CUSIP - 868536103	235,892.32	117,468.00	5,460.00	4.6	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
2,940	SYBASE INC COM CUSIP - 871130100	\$91,920.95	\$114,366.00			
18,220	SYMMETRICOM DEL CUSIP - 871543104	131,305.69	94,379.60			
21,510	T-HQ INC COM NEW CUSIP - 872443403	150,265.47	147,128.40			
1,170	TW TELECOM INC CUSIP - 873111L104	11,824.25	15,736.50			
9,400	TERADYNE INC COM CUSIP - 880770102	48,033.06	86,950.00			
240	TESSERA TECHNOLOGIES INC CUSIP - 88164L100	6,294.86	6,693.60			
2,640	THERMO FISHER SCIENTIFIC INC CUSIP - 883556102	114,046.59	115,288.80			
2,250	3M CO CUSIP - 88579Y101	164,036.11	166,050.00	\$4,590.00	2.8%	
4,130	TIDEWATER INC CUSIP - 886423102	203,769.07	194,481.70	4,130.00	2.1	
3,396	TIME WARNER INC CUSIP - 887317303	132,171.61	97,736.88	2,547.00	2.6	
877	TIME WARNER CABLE INC CUSIP - 88732J207	44,904.18	37,789.93			
3,196	TRAVELERS COS INC/THE CUSIP - 89417E109	147,816.35	157,339.08	3,835.20	2.4	
4,820	TUPPERWARE BRANDS CORPORATION CUSIP - 899896104	112,208.13	192,414.40	4,241.60	2.2	\$1,082.40
8,400	TYSON FOODS INC CL A CUSIP - 902494103	120,580.25	106,092.00	1,344.00	1.3	
4,510	US BANCORP DEL CUSIP - 902973304	135,707.64	98,588.60	902.00	.9	225.50

STATEMENT OF INVESTMENTS

AS OF 09/30/09

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
3,510	UNION PAC CORP CUSIP - 907818108	\$247,893.05	\$204,808.50	\$3,790.80	1.9%	\$966.60
1,900	UNITED BANKSHARES INC W VA COM CUSIP - 909907107	30,551.81	37,221.00	2,204.00	5.9	551.00
2,256	UNITED TECHNOLOGIES CORP CUSIP - 913017109	128,985.69	137,458.08	3,474.24	2.5	
272	UNITED THERAPEUTICS CORP DEL CUSIP - 91307C102	13,972.08	13,325.28			
12,570	UNITEDHEALTH GROUP INC CUSIP - 91324P102	345,145.38	314,752.80	377.10	.1	
2,300	V F CORP CUSIP - 918204108	120,933.80	166,589.00	5,428.00	3.3	
6,630	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC CUSIP - 922207105	153,916.88	217,729.20			
4,900	VERIZON COMMUNICATIONS CUSIP - 92343V104	145,422.69	148,323.00	9,310.00	6.3	
6,290	VIACOM INC-B CUSIP - 92553P201	182,852.22	176,371.60			
2,060	VISA INC CL A CUSIP - 92826C839	134,978.62	142,366.60	865.20	.6	
6,810	VISHAY INTERTECHNOLOGY INC COM CUSIP - 928298108	84,162.47	53,799.00			
4,310	WADDELL & REED FINL INC CL A CUSIP - 930059100	146,152.48	122,619.50	3,275.60	2.7	818.90
6,130	WALGREEN CO CUSIP - 931422109	184,615.88	229,691.10	3,371.50	1.5	
4,370	WARNACO GROUP INC COM NEW CUSIP - 934390402	191,691.69	191,668.20			
13,200	WELLS FARGO & COMPANY CUSIP - 949746101	382,188.33	371,976.00	2,640.00	.7	

STATEMENT OF INVESTMENTS

AS OF 09/30/09

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
740	WILLBROS GROUP CUSIP - 969203108	\$19,896.30	\$11,270.20			
14,030	WINDSTREAM CORP CUSIP - 97381W104	177,986.35	142,123.90	\$14,030.00	9.9%	\$3,507.50
6,200	XTO ENERGY INC CUSIP - 98385X106	253,763.18	256,184.00	3,100.00	1.2	775.00
940	ZORAN CORP CUSIP - 98975F101	10,790.03	10,828.80			
	TOTAL COMMON STOCK	\$32,991,114.74	\$32,602,542.96	\$542,520.21	1.7%	\$32,239.49
EQUITY FUNDS						
5,511.195	FIFTH THIRD INTL EQUITY FUND INSTL SHS (INCOME INVESTMENT) CUSIP - 351009964	43,739.53	42,987.32	1,069.17	2.5	
635,728.232	FIFTH THIRD INTL EQUITY FUND INSTL SHS CUSIP - 351009964	6,786,755.82	4,958,680.21	123,331.28	2.5	
	TOTAL EQUITY FUNDS	\$6,830,495.35	\$5,001,667.53	\$124,400.45	2.5%	
	TOTAL INCOME AND PRINCIPAL INVESTMENTS	\$50,252,982.05	\$47,781,827.54	\$1,161,799.38	2.4%	\$90,041.33
	CASH	\$43,646.11	\$43,646.11			
	ACCOUNT VALUE	\$50,296,628.16	\$47,825,473.65			