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

2008

Department of the Treasury
Internal Revenue Service

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

For calendar year **2008**, or tax year beginning

12-01, 2008, and ending

11-30, 20 **09**

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 KAUL FOUNDATION		A Employer identification number 54-6244744
	Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see the instructions)
	City or town, state, and ZIP code TAMPA, FL 33609		

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) ▶ \$ **7,745,031**

J Accounting method: Cash Accrual Other (specify) _____

(Part I, column (d) must be on cash basis)

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

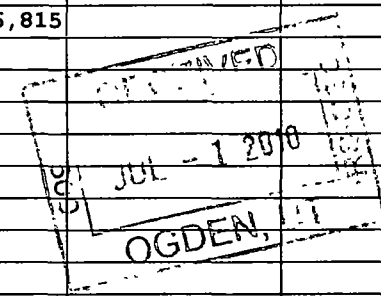
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

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 the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	206,815	206,815		
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	(477,415)			
b Gross sales price for all assets on line 6a				
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	(270,600)	206,815		
13 Compensation of officers, directors, trustees, etc	10,000			
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees (attach schedule)				
b Accounting fees (attach schedule)				
c Other professional fees (attach schedule)				
17 Interest				
18 Taxes (attach schedule) (see the instructions)	4,172	403		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings	2,727			
22 Printing and publications				
23 Other expenses (attach schedule)	39,671	19,515		
24 Total operating and administrative expenses. Add lines 13 through 23	56,570	19,918		0
25 Contributions, gifts, grants paid	413,000			413,000
26 Total expenses and disbursements. Add lines 24 and 25	469,570	19,918		413,000
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	(740,170)			
b Net investment income (if negative, enter -0-)		186,897		
c Adjusted net income (if negative, enter -0-)				

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ADMINISTRATIVE EXPENSES



P 14

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)			
		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
A s s e t s	1	Cash - non-interest-bearing			
	2	Savings and temporary cash investments	54,169	273,878	273,878
	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 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		6,231	6,231
	10a	Investments - U S and state government obligations (attach schedule)			
	b	Investments - corporate stock (attach schedule)	5,907,030	5,442,989	5,719,878
	c	Investments - corporate bonds (attach schedule)	2,197,936	1,713,867	1,745,044
	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)	8,159,135	7,436,965	7,745,031	
L i a b i l i t i e s	17	Accounts payable and accrued expenses			
	18	Grants payable		18,000	
	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)		18,000	
N e t A s s e t s F u n d B a l a n c e s	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31.				
	27	Capital stock, trust principal, or current funds	8,159,135	7,418,965	
	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 the instructions)	8,159,135	7,418,965		
31	Total liabilities and net assets/fund balances (see the instructions)	8,159,135	7,436,965		

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	8,159,135
2	Enter amount from Part I, line 27a	2	(740,170)
3	Other increases not included in line 2 (itemize)	3	
4	Add lines 1, 2, and 3	4	7,418,965
5	Decreases not included in line 2 (itemize)	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	7,418,965

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 (yr., mo., day)	(d) Date sold (yr., mo., day)
1a Capital Gain Distributions			
b Various-See Schedule	P	VARIOUS	VARIOUS
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 120,185			120,185
b		597,600	(597,600)
c			
d			
e			

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

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			120,185
b			(597,600)
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	(477,415)
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 the instructions) If (loss), enter -0- in Part I, line 8 }	3	

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? Yes No
If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see 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	478,100	8,644,269	0.055308
2006	454,000	9,730,902	0.046655
2005	430,000	9,237,019	0.046552
2004	401,250	8,850,455	0.045337
2003	418,456	8,711,111	0.048037

2 Total of line 1, column (d)	2	0.241889
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.048378
4 Enter the net value of noncharitable-use assets for 2008 from Part X, line 5	4	6,858,335
5 Multiply line 4 by line 3	5	331,793
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,869
7 Add lines 5 and 6	7	333,662
8 Enter qualifying distributions from Part XII, line 4	8	413,000

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

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

Table with 11 rows for excise tax calculations. Includes sub-rows 6a-6d for credits and payments. Total tax due is 6,231, with 6,231 refunded.

Part VII-A Statements Regarding Activities

Table with 10 rows of activity statements and a Yes/No column. Includes questions about political campaigns, expenditures, and reporting requirements.

Part VII-A Statements Regarding Activities (continued)

11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)
12 Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?
14 The books are in care of VICTOR HOLCOMB, TRUSTEE Telephone no 813-258-5835
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.

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?
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?
(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)?
(6) Agree to pay money or property to a government official?
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 the instructions)?
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?
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?
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?
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?
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?
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?
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?

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? Yes No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? Yes No

(3) Provide a grant to an individual for travel, study, or other similar purposes? Yes No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) Yes No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see the instructions)? **5b**

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? **6b** 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? **7b** Yes No

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

1 List all officers, directors, trustees, foundation managers and their compensation (see 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
VICTOR HOLCOMB 201 N. ARMENIA TAMPA, FL 33609	TRUSTEE 0	0	0	0
JOHN HOLCOMB 201 N. ARMENIA TAMPA, FL 33609	TRUSTEE 0	0	0	0
WILLIAM POE 201 N. ARMENIA TAMPA, FL 33609	TRUSTEE 0	5,000	0	0
WILLIAM SMALLEY 201 N. ARMENIA TAMPA, FL 33609	TRUSTEE 0	5,000	0	0

2 Compensation of five highest-paid employees (other than those included on line 1 - see 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				

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

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 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		

Total number of others receiving over \$50,000 for professional services ▶

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.

1	Expenses
2	
3	
4	

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

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

1	Amount
2	
All other program-related investments. See the instructions	
3	
Total. Add lines 1 through 3 ▶	

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	6,746,397
b	Average of monthly cash balances	1b	216,380
c	Fair market value of all other assets (see the instructions)	1c	0
d	Total (add lines 1a, b, and c)	1d	6,962,777
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	0
3	Subtract line 2 from line 1d	3	6,962,777
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see the instructions)	4	104,442
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	6,858,335
6	Minimum investment return. Enter 5% of line 5	6	342,917

Part XI Distributable Amount (see 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	342,917
2a	Tax on investment income for 2008 from Part VI, line 5	2a	1,869
b	Income tax for 2008 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	1,869
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	341,048
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	341,048
6	Deduction from distributable amount (see the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	341,048

Part XII Qualifying Distributions (see 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	413,000
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	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	413,000
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 the instructions)	5	1,869
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	411,131

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 the instructions)

	(a) Corpus	(b) Years prior to 2007	(c) 2007	(d) 2008
1 Distributable amount for 2008 from Part XI, line 7 :				341,048
2 Undistributed income, if any, as of the end of 2007				
a Enter amount for 2007 only			412,827	
b Total for prior years _____, _____				
3 Excess distributions carryover, if any, to 2008				
a From 2003				
b From 2004				
c From 2005				
d From 2006				
e From 2007				
f Total of lines 3a through e				
4 Qualifying distributions for 2008 from Part XII, line 4 ▶ \$ <u>413,000</u>				
a Applied to 2007, but not more than line 2a			412,827	
b Applied to undistributed income of prior years (Election required - see the instructions)				
c Treated as distributions out of corpus (Election required - see the instructions)				
d Applied to 2008 distributable amount				173
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2006 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount - see the instructions				
e Undistributed income for 2007 Subtract line 4a from line 2a Taxable amount - see the instructions				
f Undistributed income for 2008 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2009				340,875
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see the instructions)				
8 Excess distributions carryover from 2003 not applied on line 5 or line 7 (see the instructions)				
9 Excess distributions carryover to 2009. Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 2004				
b Excess from 2005				
c Excess from 2006				
d Excess from 2007				
e Excess from 2008				

Part XIV Private Operating Foundations (see the instructions and Part VII-A, question 9)

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

1 Information Regarding Foundation Managers:

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

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

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

Check here if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc (see 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				
Academy Prep Center	none		Education	2,500
Boys and Girls Clubs	none		Social Welfare	40,000
Boys and Girls Clubs	none		Social Welfare	5,000
Davidson College	none		Education	15,000
Eckerd College	none		Education	10,000
F1 Blood Services	none		Social Welfare	10,000
F1 School Choice	none		Education	10,000
FSU Foundation	None		Education	100,000
Total			3a	
b Approved for future payment				
Total			3b	

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				
Furman University	none		Education	20,000
Glazer Children's Museum	none		Social Welfare	2,500
HARC	none		Social Welfare	10,000
Lifelink of Florida	none		Social Welfare	10,000
McDonald Training Center	none		Social Welfare	10,000
Metropolitan Ministries	none		Social Welfare	5,000
Reed College	none		Education	100,000
Salvation Army	none		Social Welfare	5,000
Total			3a	
b Approved for future payment				
Total			3b	

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				
Tampa History Center	none		Social Welfare	10,000
Boys and Girls Clubs	none		Social Welfare	5,000
Florida Aquarium	none		Social Welfare	5,000
Foundation of ABOTA	none		Education	20,000
Boys and Girls Clubs	none		Social Welfare	9,000
HARC	none		Social Welfare	9,000
Total			▶ 3a	413,000
b Approved for future payment				
Total			▶ 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Table with 5 main columns: (a) Business code, (b) Amount, (c) Exclusion code, (d) Amount, (e) Related or exempt function income. Rows include categories like Program service revenue, Fees and contracts from government agencies, Membership dues, Interest on savings, Dividends, Net rental income, Gain or loss from sales, and Subtotal.

(See worksheet in line 13 instructions to verify calculations)

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

Table with 2 columns: Line No. and Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes.

Federal Supporting Statements

2008 PG 01

Your Social Security Number
54-6244744

Name(s) as shown on return
KAUL FOUNDATION

Statement #103

Form 990PF, Part I, Line 23 - Other Expenses Schedule

Description	Revenue and expenses	Net investment	Adjusted net income	Charitable purpose
Rent	6,000	3,000	0	0
Miscellaneous Expenses	31	15	0	0
Asset Management Fees	33,640	16,500	0	0
Totals	<u>39,671</u>	<u>19,515</u>	<u>0</u>	<u>0</u>

PG 01
Statement #110

Form 990PF, Part I, Line 18 - Taxes Schedule

Description	Revenue and expenses	Net investment	Adjusted net income	Charitable purpose
Foreign Taxes	403	403	0	0
Federal Excise Tax	1,900	0	0	0
Excise Tax	1,869	0	0	0
Totals	<u>4,172</u>	<u>403</u>	<u>0</u>	<u>0</u>

Federal Supporting Statements

2008 PG 01

Name(s) as shown on return

FEIN

KAUL FOUNDATION

54-6244744

Form 990PF, Part II, Line 10(b)
Investments: Corporate Stock Schedule

Statement #137

<u>Category</u>	<u>BOY</u>	<u>Book Value</u>	<u>EOY FMV</u>
Equity Investments	5,207,030	5,442,989	5,719,878
Other	700,000	_____	_____
Totals	<u>5,907,030</u>	<u>5,442,989</u>	<u>5,719,878</u>

Form 990PF, Part II, Line 10(c)
Investments: Corporate Bond Schedule

PG 01
Statement #138

<u>Category</u>	<u>BOY</u>	<u>Book Value</u>	<u>EOY FMV</u>
Fixed Income Investments	2,197,936	1,713,867	1,745,044
Totals	<u>2,197,936</u>	<u>1,713,867</u>	<u>1,745,044</u>

Asset Detail by Asset Type

Settlement Date positions as of 11/30/2009

Settlement Date positions as of 30 Nov 09

KAUL FOUNDATION TR-IMA - 10522824000

Asset_Class	Description	Shares	Market Value
Cash and Cash E	BNY MELLON MONEY MARKET FUND	273,173 03	273,173 03
Cash and Cash E	CASH	1,010,739 93	1,010,739 93
Cash and Cash E	CASH	-1,010,302 85	-1,010,302 85
Equities	AT & T INC SEC ID 00206R102	2,060 00	55,496 40
Equities	ALLIANCE DATA SYS CORP SEC ID 0	510 00	31,104 90
Equities	AMERIPRISE FINANCIAL INC SEC ID	590 00	22,490 80
Equities	AMGEN INC SEC ID 031162100	750 00	42,262 50
Equities	APACHE CORP SEC ID 037411105	620 00	59,073 60
Equities	APPLE INC SEC ID 037833100	480 00	95,956 80
Equities	AUTOLIV INC SEC ID 052800109	720 00	29,239 20
Equities	BNY MELLON MID CAP STOCK FUND	54,146 48	492,732 93
Equities	BNY MELLON SMALL CAP STOCK FU	14,902 25	129,649 56
Equities	BNY MELLON EMERGING MARKETS I	47,331 94	467,639 52
Equities	BNY MELLON INTERNATIONAL FUND	25,688 20	271,010 52
Equities	BANK OF AMERICA CORPORATION S	4,130 00	65,460 50
Equities	BLACKROCK INC SEC ID 09247X101	110 00	24,978 80
Equities	CIGNA CORP SEC ID 125509109	630 00	20,210 40
Equities	CVS CAREMARK CORPORATION SEC	2,170 00	67,291 70
Equities	CHUBB CORP SEC ID 171232101	630 00	31,588 20
Equities	CISCO SYSTEMS INC SEC ID 17275R	3,330 00	77,922 00
Equities	COCA COLA ENTERPRISES INC SEC	1,310 00	25,741 50
Equities	CONOCOPHILLIPS SEC ID 20825C104	910 00	47,110 70
Equities	CUMMINS INC SEC ID 231021106	680 00	30,532 00
Equities	DANAHER CORP SEC ID 235851102	290 00	20,566 80
Equities	DREYFUS/NEWTON INTERNATIONAL	14,706 56	243,540 65
Equities	DREYFUS/THE BOSTON COMPANY S	2,559 72	46,049 38
Equities	DU PONT (E I) DE NEMOURS AND CC	510 00	17,635 80
Equities	E M C CORP MASS SEC ID 268648102	2,780 00	46,787 40
Equities	EXELON CORP SEC ID 30161N101	770 00	37,098 60
Equities	EXXON MOBIL CORP SEC ID 30231G	1,420 00	106,599 40
Equities	FEDEX CORP SEC ID 31428X106	360 00	30,402 00
Equities	FIRST HORIZON NATIONAL CORP SE	1,857 00	25,162 35
Equities	FRANKLIN RES INC SEC ID 35461310	240 00	25,927 20
Equities	GENERAL ELECTRIC COMPANY SEC	3,270 00	52,385 40
Equities	GILEAD SCIENCES INC SEC ID 37555	560 00	25,821 60
Equities	GOOGLE INC SEC ID 38259P508	130 00	75,790 00
Equities	HALLIBURTON CO SEC ID 406216101	871 00	25,572 56
Equities	HESS CORPORATION SEC ID 42809H	926 00	53,670 96
Equities	HEWLETT PACKARD CO SEC ID 4282	1,330 00	65,249 80
Equities	HOME DEPOT INC SEC ID 437076102	2,330 00	63,748 80
Equities	HONEYWELL INTL INC SEC ID 438514	880 00	33,853 60
Equities	HOSPIRA INC SEC ID 441060100	750 00	35,212 50
Equities	INTERNATIONAL BUSINESS MACHINI	350 00	44,222 50
Equities	JP MORGAN CHASE & CO SEC ID 464	1,822 00	77,416 78
Equities	JUNIPER NETWORKS INC SEC ID 482	680 00	17,768 40
Equities	KBR INC SEC ID 48242W106	968 00	18,033 84
Equities	LIMITED BRANDS INC SEC ID 532716	1,890 00	31,355 10
Equities	MCKESSON CORPORATION SEC ID 5	470 00	29,149 40
Equities	MEDTRONIC INC SEC ID 585055106	690 00	29,283 60
Equities	MERCK & CO INC SEC ID 58933Y105	1,820 64	65,925 48
Equities	MICROSOFT CORPORATION SEC ID	1,700 00	49,997 00
Equities	MORGAN STANLEY SEC ID 61744644	1,170 00	36,948 60
Equities	NEWS CORP INC CLS B SEC ID 65241	3,820 00	52,295 80
Equities	NORFOLK SOUTHERN CORPORATIO	700 00	35,980 00
Equities	OCCIDENTAL PETROLEUM CORP SE	390 00	31,508 10
Equities	OMNICOM GROUP INC SEC ID 681914	780 00	28,641 60
Equities	ORACLE CORP SEC ID 68389X105	2,090 00	46,147 20
Equities	PARKER HANNIFIN CORP SEC ID 701	490 00	26,440 40
Equities	PEPSICO INC SEC ID 713448108	900 00	55,998 00

Equities	PFIZER INC SEC ID 717081103	5,020 00	91,213 40
Equities	PHILIP MORRIS INTERNATIONAL INC	1,060 00	50,975 40
Equities	PRAXAIR INC SEC ID 74005P104	360.00	29,530 80
Equities	THE PROCTER & GAMBLE COMPANY	725 00	45,203 75
Equities	RAYTHEON CO SEC ID 755111507	410 00	21,127 30
Equities	SCHWAB CHARLES CORP NEW SEC	1,020 00	18,696 60
Equities	SEMPRA ENERGY SEC ID 816851109	1,020.00	54,202.80
Equities	STATE STREET CORP SEC ID 857477	670 00	27,671 00
Equities	DREYFUS SELECT MANAGERS SMAI	1,574 31	24,055 41
Equities	STRATEGIC GLOBAL STOCK FUND S	9,757 07	120,597 32
Equities	TARGET CORP SEC ID 87612E106	1,250 00	58,200 00
Equities	TEXTRON INC SEC ID 883203101	1,540 00	30,877 00
Equities	THERMO FISHER SCIENTIFIC INC SE	1,010 00	47,702 30
Equities	TIME WARNER INC SEC ID 88731730:	820 00	25,190 40
Equities	VALE SA SEC ID 91912E105	1,380 00	39,564 60
Equities	VERTEX PHARMACEUTICALS INC SE	980 00	38,043 60
Equities	VISA INC-CLASS A SHRS SEC ID 928:	270.00	21,870 00
Equities	WELLS FARGO & COMPANY SEC ID :	1,220 00	34,208.80
Equities	WHIRLPOOL CORP SEC ID 96332010:	340 00	25,214 40
Equities	XTO ENERGY INC SEC ID 98385X106	1,160 00	49,230 40
Equities	ACCENTURE PLC SEC ID G1151C101	780 00	32,011 20
Equities	TYCO INTERNATIONAL LTD SEC ID F	1,400 00	50,218 00
Fixed Income	BNY MELLON BOND FUND CLASS M	120,617 47	1,581,294 99
Fixed Income	CIT EQUIPMENT COLLATERAL PASS	9,126 99	9,258.33
Fixed Income	DREYFUS PREMIER LIMITED TERM F	15,384 62	97,384 61
Fixed Income	FEDERAL HOME LOAN MORTGAGE C	13,339 04	14,211 01
Fixed Income	FEDL NATL MTGE ASSN PASSTHRU	9,481 36	10,038 77
Fixed Income	HARLEY-DAVIDSON MOTORCYCLE T	6,096 28	6,229 97
Fixed Income	HONDA AUTO RECEIVABLES OWNEF	14,448 10	14,682 45
Fixed Income	NEWS AMERICA HOLDINGS DTD 10/1	10,000 00	11,943 60
Alternative Investr	PLATINUM FUND LIMITED OFF-SHOR	9,195 19	622,008 29
Alternative Investr	OPTIMA FUND LIMITED OFF-SHORE I	4,599 00	334,669 23
Other	ISHARES S&P GSCI COMMODITY- INI	1,500 00	47,265.00

7,753,879.98

Realized Gain Loss Transaction

Settled From 12/01/2008 to 11/30/2009

Reported In U.S. Dollars

Settled From 01 Dec 08 to 30 Nov 09
KAUL FOUNDATION TR-IMA - 10522824000
Account

Account	Security Description	Transaction Type	Trade Date	Gain/Loss	Federal Long Term Gain/Loss	Federal Short Term Gain/Loss	Gain Loss Sort
10522824000	BNY MELLON MID CAP STK FD CL M	Capital Gains Distribution		416 47	416 47	-	Gains
10522824000	BNY MELLON MID CAP STK FD CL M	Capital Gains Distribution		535 23	535 23	-	Gains
10522824000	BNY MELLON SMALL CAP STK FD CL M	Capital Gains Distribution		28 31	28 31	-	Gains
10522824000	BNY MELLON SMALL CAP STK FD CL M	Capital Gains Distribution		102 97	102 97	-	Gains
10522824000	BNY MELLON SMALL CAP STK FD CL M	Capital Gains Distribution		88 26	-	88 26	Gains
10522824000	BNY MELLON EMERGING MARKETS FD CL	Capital Gains Distribution		80,468 89	80,468 89	-	Gains
10522824000	BNY MELLON EMERGING MARKETS FD CL	Capital Gains Distribution		24,034 28	-	24,034 28	Gains
10522824000	BNY MELLON INTERNATIONAL FD CL M	Capital Gains Distribution		14,955 04	14,955 04	-	Gains
				<u>120,629 45</u>	<u>96,506 91</u>	<u>24,122 54</u>	
10522824000	FNMA POOL 745947 6 5% 10/01/36	Sell an Asset	9/25/2008	0 18	-	0 18	Gains
10522824000	FNMA POOL #745418 5 5% 4/01/36	Sell an Asset	11/25/2008	1 19	1 19	-	Gains
10522824000	FNMA POOL 745947 6 5% 10/01/36	Sell an Asset	11/25/2008	1 78	0 01	1 77	Gains
10522824000	UNITED STATES TREAS 4 25% 8/15/13	Sell an Asset	12/2/2008	813 61	-	813 61	Gains
10522824000	U S TREASURY BONDS 6 250% 08/15/23	Sell an Asset	12/2/2008	1,051 14	1,051 14	-	Gains
10522824000	UNITED STATES TREASURY 4 0% 11/15/12	Sell an Asset	12/2/2008	1,843 60	-	1,843 60	Gains
10522824000	U S TREASURY NOTE 4 625% 2/29/12	Sell an Asset	12/2/2008	1,372 88	-	1,372 88	Gains
10522824000	FHLMC GOLD POOL G11938 4 5% 3/01/21	Sell an Asset	12/8/2008	451 79	451 79	-	Gains
10522824000	FNMA POOL 949294 6 0% 10/01/37	Sell an Asset	12/8/2008	285 51	285 51	-	Gains
10522824000	FHLMC GOLD C91186 5 0% 6/01/28	Sell an Asset	12/8/2008	759 17	-	759 17	Gains
10522824000	UNITED STATES TREASURY 4 0% 11/15/12	Sell an Asset	12/11/2008	1,196 88	1,196 88	-	Gains
10522824000	UNITED STATES TREASURY 4 0% 11/15/12	Sell an Asset	12/11/2008	1,211 29	1,211 29	-	Gains
10522824000	UNITED STATES TREASURY 4 0% 11/15/12	Sell an Asset	12/11/2008	1,187 47	1,187 47	-	Gains
10522824000	UNITED STATES TREASURY 4 0% 11/15/12	Sell an Asset	12/11/2008	1,774 22	1,774 22	-	Gains
10522824000	HDMOT 2005-3 A2 4 41% 6/15/12	Sell an Asset	12/15/2008	0 12	0 12	-	Gains
10522824000	FHLMC GOLD POOL G11938 4 5% 3/01/21	Sell an Asset	12/15/2008	0 01	0 01	-	Gains
10522824000	FHLMC GOLD POOL G11938 4 5% 3/01/21	Sell an Asset	12/15/2008	5 57	5 57	-	Gains
10522824000	GNMA POOL # 645884 5 5% 2/15/36	Sell an Asset	12/15/2008	0 01	0 01	-	Gains
10522824000	FHLMC GOLD # 456495 5 5% 1/01/37	Sell an Asset	12/15/2008	0 80	0 80	-	Gains
10522824000	GNMA POOL # 782105 5 0% 3/15/36	Sell an Asset	12/15/2008	10 98	10 98	-	Gains
10522824000	GNMA POOL # 782011 5 0% 12/15/35	Sell an Asset	12/15/2008	5 89	5 89	-	Gains
10522824000	FHLMC GOLD A69852 5 5% 12/01/37	Sell an Asset	12/15/2008	0 66	0 66	-	Gains
10522824000	GNMA I POOL 685839 5 0% 4/15/38	Sell an Asset	12/15/2008	0 60	-	0 60	Gains
10522824000	FHLMC GOLD C91186 5 0% 6/01/28	Sell an Asset	12/15/2008	3 26	-	3 26	Gains
10522824000	FHLMC GOLD C91194 5 0% 7/01/28	Sell an Asset	12/15/2008	1 74	-	1 74	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0% 2/25/3	Sell an Asset	12/25/2008	0 09	0 09	-	Gains
10522824000	FNMA POOL #838636 5 5% 11/01/35	Sell an Asset	12/25/2008	3 14	3 14	-	Gains
10522824000	FNMA POOL #745234 4 916% 9/01/35	Sell an Asset	12/25/2008	0 16	0 16	-	Gains
10522824000	FNMA POOL #745418 5 5% 4/01/36	Sell an Asset	12/25/2008	0 80	0 84	(0 04)	Gains
10522824000	FNMA POOL # 888279 4 5% 1/01/36	Sell an Asset	12/25/2008	5 07	5 07	-	Gains
10522824000	FNMA POOL 745947 6 5% 10/01/36	Sell an Asset	12/25/2008	1 41	0 01	1 40	Gains
10522824000	FNMA POOL # 962003 5 5% 3/01/38	Sell an Asset	12/25/2008	0 14	-	0 14	Gains
10522824000	FNMA POOL 889668 6 0% 6/01/38	Sell an Asset	12/25/2008	0 02	-	0 02	Gains
10522824000	U S TREASURY BD 4 5% 2/15/36	Sell an Asset	1/2/2009	7,708 46	7,708 46	-	Gains
10522824000	NORTEL NETWORKS CORP	Sell an Asset	1/2/2009	107 90	-	107 90	Gains
10522824000	UNITED STATES TREAS 4 25% 11/15/13	Sell an Asset	1/6/2009	707 74	-	707 74	Gains
10522824000	FED HMLN MTGE CORP 5 375% 1/09/14	Sell an Asset	1/9/2009	0 68	0 68	-	Gains
10522824000	HDMOT 2005-3 A2 4 41% 6/15/12	Sell an Asset	1/15/2009	0 12	0 12	-	Gains
10522824000	FHLMC GOLD POOL G11938 4 5% 3/01/21	Sell an Asset	1/15/2009	0 01	0 01	-	Gains
10522824000	GNMA POOL # 645884 5 5% 2/15/36	Sell an Asset	1/15/2009	0 02	0 02	-	Gains
10522824000	FHLMC GOLD # 456495 5 5% 1/01/37	Sell an Asset	1/15/2009	0 57	0 57	-	Gains
10522824000	GNMA POOL # 782105 5 0% 3/15/36	Sell an Asset	1/15/2009	9 27	9 27	-	Gains
10522824000	GNMA POOL # 782011 5 0% 12/15/35	Sell an Asset	1/15/2009	4 39	4 39	-	Gains
10522824000	FHLMC GOLD A69852 5 5% 12/01/37	Sell an Asset	1/15/2009	1 64	1 64	-	Gains
10522824000	GNMA I POOL 685839 5 0% 4/15/38	Sell an Asset	1/15/2009	1 69	-	1 69	Gains
10522824000	FHLMC GOLD C91194 5 0% 7/01/28	Sell an Asset	1/15/2009	1 69	-	1 69	Gains
10522824000	U S TREASURY NT 4 5% 5/15/17	Sell an Asset	1/22/2009	2,655 65	2,655 65	-	Gains
10522824000	GENERAL ELEC CAP CORP 4 8% 5/01/13	Sell an Asset	1/22/2009	761 53	-	761 53	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0% 2/25/3	Sell an Asset	1/25/2009	0 09	0 09	-	Gains
10522824000	FNMA POOL #838636 5 5% 11/01/35	Sell an Asset	1/25/2009	0 46	0 46	-	Gains
10522824000	FNMA POOL #745234 4 917% 9/01/35	Sell an Asset	1/25/2009	0 80	0 80	-	Gains
10522824000	FNMA POOL #745418 5 5% 4/01/36	Sell an Asset	1/25/2009	1 14	1 21	(0 07)	Gains
10522824000	FNMA POOL # 888279 4 5% 1/01/36	Sell an Asset	1/25/2009	6 64	6 64	-	Gains
10522824000	FNMA POOL 745947 6 49958% 10/01/36	Sell an Asset	1/25/2009	1 81	0 01	1 80	Gains
10522824000	FNMA POOL # 962003 5 5% 3/01/38	Sell an Asset	1/25/2009	0 64	-	0 64	Gains
10522824000	FNMA POOL 889668 6 0% 6/01/38	Sell an Asset	1/25/2009	0 03	-	0 03	Gains
10522824000	GNMA POOL # 605619 6 0% 7/15/34	Sell an Asset	2/4/2009	637 27	637 27	-	Gains
10522824000	HDMOT 2005-3 A2 4 41% 6/15/12	Sell an Asset	2/15/2009	0 12	0 12	-	Gains
10522824000	FHLMC GOLD POOL G11938 4 5% 3/01/21	Sell an Asset	2/15/2009	0 01	0 01	-	Gains
10522824000	GNMA POOL # 645884 5 5% 2/15/36	Sell an Asset	2/15/2009	0 10	0 10	-	Gains
10522824000	FHLMC GOLD # 456495 5 5% 1/01/37	Sell an Asset	2/15/2009	1 89	1 89	-	Gains
10522824000	GNMA POOL # 782105 5 0% 3/15/36	Sell an Asset	2/15/2009	10 59	10 59	-	Gains
10522824000	GNMA POOL # 782011 5 0% 12/15/35	Sell an Asset	2/15/2009	5 46	5 46	-	Gains
10522824000	FHLMC GOLD A69852 5 5% 12/01/37	Sell an Asset	2/15/2009	2 49	2 49	-	Gains
10522824000	GNMA I POOL 685839 5 0% 4/15/38	Sell an Asset	2/15/2009	12 41	-	12 41	Gains
10522824000	FHLMC GOLD C91194 5 0% 7/01/28	Sell an Asset	2/15/2009	14 90	-	14 90	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0% 2/25/3	Sell an Asset	2/25/2009	1 68	1 68	-	Gains
10522824000	FNMA POOL #838636 5 5% 11/01/35	Sell an Asset	2/25/2009	0 48	0 48	-	Gains
10522824000	FNMA POOL #745234 4 914% 9/01/35	Sell an Asset	2/25/2009	0 78	0 78	-	Gains

10522824000	FNMA POOL #745418	5 5%	4/01/36	Sell an Asset	2/25/2009	2 42	2 57	(0 15)	Gains
10522824000	FNMA POOL 918044	5 992%	5/01/37	Sell an Asset	2/25/2009	7 12	7 12	-	Gains
10522824000	FNMA POOL # 888279	4 5%	1/01/36	Sell an Asset	2/25/2009	12 47	12 47	-	Gains
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	2/25/2009	2 95	0 02	2 93	Gains
10522824000	FNMA POOL # 962003	5 5%	3/01/38	Sell an Asset	2/25/2009	0 13	-	0 13	Gains
10522824000	FNMA POOL 889668	6 0%	6/01/38	Sell an Asset	2/25/2009	0 05	-	0 05	Gains
10522824000	PRAXAIR INC			Sell an Asset	3/10/2009	2,298 07	2,298 07	-	Gains
10522824000	FNMA POOL # 975814	6 5%	4/01/38	Sell an Asset	3/10/2009	64 77	-	64 77	Gains
10522824000	HDMOT 2005-3 A2	4 41%	6/15/12	Sell an Asset	3/15/2009	0 12	0 12	-	Gains
10522824000	FHLMC POOL 1G0359	5 07217%	10/01/35	Sell an Asset	3/15/2009	0 26	0 26	-	Gains
10522824000	GNMA POOL # 645884	5 5%	2/15/36	Sell an Asset	3/15/2009	0 04	0 04	-	Gains
10522824000	FHLMC GOLD # 456495	5 5%	1/01/37	Sell an Asset	3/15/2009	2 76	2 76	-	Gains
10522824000	GNMA POOL # 782105	5 0%	3/15/36	Sell an Asset	3/15/2009	9 80	9 80	-	Gains
10522824000	GNMA POOL # 782011	5 0%	12/15/35	Sell an Asset	3/15/2009	5 56	5 56	-	Gains
10522824000	FHLMC GOLD A69852	5 5%	12/01/37	Sell an Asset	3/15/2009	3 50	3 50	-	Gains
10522824000	GNMA I POOL 685839	5 0%	4/15/38	Sell an Asset	3/15/2009	10 70	-	10 70	Gains
10522824000	FHLMC GOLD C91194	5 0%	7/01/28	Sell an Asset	3/15/2009	13 21	-	13 21	Gains
10522824000	CONOCOPHILLIPS			Sell an Asset	3/17/2009	1,211 05	1,211 05	-	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0%	2/25/3		Sell an Asset	3/25/2009	5 13	5 13	-	Gains
10522824000	FNMA POOL #745234	4 92%	9/01/35	Sell an Asset	3/25/2009	2 27	2 27	-	Gains
10522824000	FNMA POOL #745418	5 5%	4/01/36	Sell an Asset	3/25/2009	3 00	3 19	(0 19)	Gains
10522824000	FNMA POOL # 888279	4 5%	1/01/36	Sell an Asset	3/25/2009	10 43	10 43	-	Gains
10522824000	FNMA POOL # 944	6 022%	8/01/37	Sell an Asset	3/25/2009	0 12	0 12	-	Gains
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	3/25/2009	3 71	0 03	3 68	Gains
10522824000	FNMA POOL # 962003	5 5%	3/01/38	Sell an Asset	3/25/2009	0 91	0 91	-	Gains
10522824000	FNMA POOL 889668	6 0%	6/01/38	Sell an Asset	3/25/2009	0 06	-	0 06	Gains
10522824000	EXELON CORP			Sell an Asset	4/14/2009	2,471 59	2,471 59	-	Gains
10522824000	HDMOT 2005-3 A2	4 41%	6/15/12	Sell an Asset	4/15/2009	0 14	0 14	-	Gains
10522824000	FHLMC POOL 1G0359	5 071%	10/01/35	Sell an Asset	4/15/2009	0 02	0 02	-	Gains
10522824000	GNMA POOL # 645884	5 5%	2/15/36	Sell an Asset	4/15/2009	0 10	0 10	-	Gains
10522824000	FHLMC GOLD # 456495	5 5%	1/01/37	Sell an Asset	4/15/2009	2 76	2 76	-	Gains
10522824000	GNMA POOL # 782105	5 0%	3/15/36	Sell an Asset	4/15/2009	12 81	12 81	-	Gains
10522824000	GNMA POOL # 782011	5 0%	12/15/35	Sell an Asset	4/15/2009	7 15	7 15	-	Gains
10522824000	FHLMC GOLD A69852	5 5%	12/01/37	Sell an Asset	4/15/2009	2 40	2 40	-	Gains
10522824000	GNMA I POOL 685839	5 0%	4/15/38	Sell an Asset	4/15/2009	7 85	-	7 85	Gains
10522824000	FHLMC GOLD C91194	5 0%	7/01/28	Sell an Asset	4/15/2009	17 03	-	17 03	Gains
10522824000	U S TREASURY NOTE	6 25%	8/15/23	Sell an Asset	4/20/2009	415 41	415 41	-	Gains
10522824000	NEW JERSEY ST TPK AU 7 414%	1/01/40		Sell an Asset	4/20/2009	268 40	-	268 40	Gains
10522824000	FED HM LN MTG CORP	3 875%	9/30/11	Sell an Asset	4/22/2009	307 45	-	307 45	Gains
10522824000	CALIFORNIA ST	7 5%	4/01/34	Sell an Asset	4/22/2009	152 60	-	152 60	Gains
10522824000	NATIONAL OILWELL VARCO INC			Sell an Asset	4/23/2009	1,673 02	-	1,673 02	Gains
10522824000	CALIFORNIA ST	7 5%	4/01/34	Sell an Asset	4/23/2009	128 90	-	128 90	Gains
10522824000	CALIFORNIA ST	7 5%	4/01/34	Sell an Asset	4/23/2009	169 65	-	169 65	Gains
10522824000	NATIONAL OILWELL VARCO INC			Sell an Asset	4/24/2009	2,362 95	-	2,362 95	Gains
10522824000	FED NATL MTG ASSN	4 0%	8/18/11	Sell an Asset	4/24/2009	207 00	-	207 00	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0%	2/25/3		Sell an Asset	4/25/2009	2 11	2 11	-	Gains
10522824000	FNMA POOL #745234	4 92%	9/01/35	Sell an Asset	4/25/2009	2 49	2 49	-	Gains
10522824000	FNMA POOL #745418	5 5%	4/01/36	Sell an Asset	4/25/2009	2 61	2 79	(0 18)	Gains
10522824000	FNMA POOL # 888279	4 5%	1/01/36	Sell an Asset	4/25/2009	11 21	11 21	-	Gains
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	4/25/2009	3 39	0 03	3 36	Gains
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	4/25/2009	3 42	0 03	3 39	Gains
10522824000	FNMA POOL # 962003	5 5%	3/01/38	Sell an Asset	4/25/2009	1 71	1 71	-	Gains
10522824000	FNMA POOL 889668	6 0%	6/01/38	Sell an Asset	4/25/2009	0 06	-	0 06	Gains
10522824000	WAL MART STORES INC			Sell an Asset	5/7/2009	785 31	785 31	-	Gains
10522824000	CALIFORNIA ST	7 5%	4/01/39	Sell an Asset	5/11/2009	65 00	-	65 00	Gains
10522824000	ILLINOIS ST TOLL HWY 6 184%	1/01/34		Sell an Asset	5/12/2009	70 00	-	70 00	Gains
10522824000	HDMOT 2005-3 A2	4 41%	6/15/12	Sell an Asset	5/15/2009	0 13	0 13	-	Gains
10522824000	FHLMC POOL 1G0359	5 071%	10/01/35	Sell an Asset	5/15/2009	0 30	0 30	-	Gains
10522824000	GNMA POOL # 645884	5 5%	2/15/36	Sell an Asset	5/15/2009	0 16	0 16	-	Gains
10522824000	FHLMC GOLD # 456495	5 5%	1/01/37	Sell an Asset	5/15/2009	2 65	2 65	-	Gains
10522824000	GNMA POOL # 782105	5 0%	3/15/36	Sell an Asset	5/15/2009	20 34	20 34	-	Gains
10522824000	GNMA POOL # 782011	5 0%	12/15/35	Sell an Asset	5/15/2009	5 73	5 73	-	Gains
10522824000	FHLMC GOLD A69852	5 5%	12/01/37	Sell an Asset	5/15/2009	3 26	3 26	-	Gains
10522824000	GNMA I POOL 685839	5 0%	4/15/38	Sell an Asset	5/15/2009	5 32	5 32	-	Gains
10522824000	FHLMC GOLD C91194	5 0%	7/01/28	Sell an Asset	5/15/2009	19 37	-	19 37	Gains
10522824000	U S INFL IX BD	2 375%	1/15/17	Sell an Asset	5/18/2009	185 62	185 62	-	Gains
10522824000	WAL-MART STORES INC	6 5%	8/15/37	Sell an Asset	5/18/2009	508 10	508 10	-	Gains
10522824000	UNITED STATES TREAS	4 25%	11/15/13	Sell an Asset	5/20/2009	218 52	-	218 52	Gains
10522824000	DEVON FING CORP	6 875%	9/30/11	Sell an Asset	5/20/2009	95 75	95 75	-	Gains
10522824000	FHLMC POOL 1G0359	5 071%	10/01/35	Sell an Asset	5/20/2009	740 75	740 75	-	Gains
10522824000	FNMA POOL #745234	4 92%	9/01/35	Sell an Asset	5/20/2009	489 71	489 71	-	Gains
10522824000	FIRST HORIZON NATIONAL CORP			Sell an Asset	5/22/2009	0 05	-	0 05	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0%	2/25/3		Sell an Asset	5/25/2009	3 51	3 51	-	Gains
10522824000	FNMA POOL #745234	4 92%	9/01/35	Sell an Asset	5/25/2009	1 79	1 79	-	Gains
10522824000	FNMA POOL #745418	5 5%	4/01/36	Sell an Asset	5/25/2009	2 27	2 45	(0 18)	Gains
10522824000	FNMA POOL # 888279	4 5%	1/01/36	Sell an Asset	5/25/2009	13 17	13 17	-	Gains
10522824000	FNMA POOL # 944	6 022%	8/01/37	Sell an Asset	5/25/2009	0 23	0 23	-	Gains
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	5/25/2009	2 89	0 02	2 87	Gains
10522824000	FNMA POOL # 962003	5 5%	3/01/38	Sell an Asset	5/25/2009	0 55	0 55	-	Gains
10522824000	FNMA POOL 889668	6 0%	6/01/38	Sell an Asset	5/25/2009	0 08	-	0 08	Gains
10522824000	DEVON FING CORP	6 875%	9/30/11	Sell an Asset	5/26/2009	99 90	99 90	-	Gains
10522824000	DEVON FING CORP	6 875%	9/30/11	Sell an Asset	5/26/2009	99 90	99 90	-	Gains
10522824000	WAL MART STORES INC			Sell an Asset	5/28/2009	655 79	655 79	-	Gains
10522824000	WAL MART STORES INC			Sell an Asset	6/1/2009	712 20	712 20	-	Gains
10522824000	UNITED MEXICAN STATE 5 625%	1/15/17		Sell an Asset	6/1/2009	347 90	347 90	-	Gains
10522824000	UNITED MEXICAN STATE 5 625%	1/15/17		Sell an Asset	6/1/2009	347 90	347 90	-	Gains
10522824000	TIME WARNER CABLE INC			Sell an Asset	6/1/2009	524 75	-	524 75	Gains
10522824000	CISCO SYSTEMS INC	5 5%	2/22/16	Sell an Asset	6/2/2009	509 10	-	509 10	Gains
10522824000	ORACLE CORP	5 75%	4/15/18	Sell an Asset	6/2/2009	1,348 60	1,348 60	-	Gains
10522824000	PEPSICO INC	7 9%	11/01/18	Sell an Asset	6/2/2009	2,091 50	-	2,091 50	Gains
10522824000	INTEL CORP			Sell an Asset	6/5/2009	739 75	-	739 75	Gains

10522824000	JUNIPER NETWORKS INC	Sell an Asset	6/5/2009	2,179 27	-	2,179 27	Gains
10522824000	JUNIPER NETWORKS INC	Sell an Asset	6/8/2009	1,224 77	-	1,224 77	Gains
10522824000	FNMA GOLD G04743 6 0% 9/01/38	Sell an Asset	6/9/2009	296 78	-	296 78	Gains
10522824000	WAL MART STORES INC	Sell an Asset	6/10/2009	1,652 06	1,652 06	-	Gains
10522824000	WYETH	Sell an Asset	6/15/2009	52 42	-	52 42	Gains
10522824000	EXELON CORP	Sell an Asset	6/15/2009	212 97	212 97	-	Gains
10522824000	CONOCOPHILLIPS	Sell an Asset	6/15/2009	154 43	154 43	-	Gains
10522824000	BEST BUY INC	Sell an Asset	6/15/2009	57 49	-	57 49	Gains
10522824000	BROADCOM CORP CL A	Sell an Asset	6/15/2009	97 32	-	97 32	Gains
10522824000	DANAHER CORP	Sell an Asset	6/15/2009	68 90	68 90	-	Gains
10522824000	HOME DEPOT INC	Sell an Asset	6/15/2009	90 82	-	90 82	Gains
10522824000	MORGAN STANLEY	Sell an Asset	6/15/2009	3 10	-	3 10	Gains
10522824000	OCCIDENTAL PETROLEUM CORP	Sell an Asset	6/15/2009	108 89	-	108 89	Gains
10522824000	ORACLE CORP	Sell an Asset	6/15/2009	110 73	110 73	-	Gains
10522824000	PROCTER & GAMBLE CO	Sell an Asset	6/15/2009	63 91	63 91	-	Gains
10522824000	QUALCOMM INC	Sell an Asset	6/15/2009	88 32	-	88 32	Gains
10522824000	ROSS STORES INC	Sell an Asset	6/15/2009	54 40	54 40	-	Gains
10522824000	SCHWAB CHARLES CORP NEW	Sell an Asset	6/15/2009	26 07	-	26 07	Gains
10522824000	TAIWAN SEMICONDUCTOR MFG CO ADR	Sell an Asset	6/15/2009	31 12	-	31 12	Gains
10522824000	FIRST HORIZON NATIONAL CORP	Sell an Asset	6/15/2009	53 43	-	53 43	Gains
10522824000	FIRST HORIZON NATIONAL CORP	Sell an Asset	6/15/2009	58 41	-	58 41	Gains
10522824000	JUNIPER NETWORKS INC	Sell an Asset	6/15/2009	56 93	-	56 93	Gains
10522824000	FRANKLIN RES INC	Sell an Asset	6/15/2009	237 99	-	237 99	Gains
10522824000	EXXON MOBIL CORP	Sell an Asset	6/15/2009	363 60	363 60	-	Gains
10522824000	XTO ENERGY INC	Sell an Asset	6/15/2009	258 82	258 82	-	Gains
10522824000	MCAFEE INC	Sell an Asset	6/15/2009	30 05	30 05	-	Gains
10522824000	HDMOT 2005-3 A2 4 41% 6/15/12	Sell an Asset	6/15/2009	0 12	0 12	-	Gains
10522824000	AMERIPRISE FINANCIAL INC	Sell an Asset	6/15/2009	54 53	-	54 53	Gains
10522824000	FHLMC POOL 1G0359 5 071% 10/01/35	Sell an Asset	6/15/2009	0 26	0 26	-	Gains
10522824000	NALT 2006-A A4 5 1% 7/16/12	Sell an Asset	6/15/2009	3 37	3 37	-	Gains
10522824000	KBR INC	Sell an Asset	6/15/2009	17 79	17 79	-	Gains
10522824000	GNMA POOL # 645884 5 5% 2/15/36	Sell an Asset	6/15/2009	0 20	0 20	-	Gains
10522824000	FHLMC GOLD # 456495 5 5% 1/01/37	Sell an Asset	6/15/2009	2 01	2 01	-	Gains
10522824000	GNMA POOL # 782105 5 0% 3/15/36	Sell an Asset	6/15/2009	30 44	30 44	-	Gains
10522824000	GNMA POOL # 782011 5 0% 12/15/35	Sell an Asset	6/15/2009	7 59	7 59	-	Gains
10522824000	FHLMC GOLD A69852 5 5% 12/01/37	Sell an Asset	6/15/2009	2 12	2 12	-	Gains
10522824000	GNMA I POOL 685839 5 0% 4/15/38	Sell an Asset	6/15/2009	15 70	15 70	-	Gains
10522824000	FHLMC GOLD C91194 5 0% 7/01/28	Sell an Asset	6/15/2009	25 20	-	25 20	Gains
10522824000	GNMA I POOL # 667835 5 0% 2/15/36	Sell an Asset	6/15/2009	416 63	-	416 63	Gains
10522824000	TIME WARNER INC	Sell an Asset	6/15/2009	39 67	-	39 67	Gains
10522824000	VALE SA-SP ADR	Sell an Asset	6/15/2009	46 19	46 19	-	Gains
10522824000	FNMA POOL # 255364 6 0% 9/01/34	Sell an Asset	6/16/2009	202 85	202 85	-	Gains
10522824000	FNMA POOL # 555528 6 0% 4/01/33	Sell an Asset	6/16/2009	127 30	127 30	-	Gains
10522824000	FNMA POOL 831812 6 0% 9/01/36	Sell an Asset	6/16/2009	442 10	442 10	-	Gains
10522824000	FNMA POOL 888967 6 0% 12/01/37	Sell an Asset	6/16/2009	666 91	666 91	-	Gains
10522824000	GNMA POOL 686038 6 5% 4/15/38	Sell an Asset	6/16/2009	211 71	-	211 71	Gains
10522824000	GNMA POOL# 687844 6 5% 8/15/38	Sell an Asset	6/16/2009	398 61	-	398 61	Gains
10522824000	COMCAST CORP	Sell an Asset	6/22/2009	704 25	704 25	-	Gains
10522824000	VERIZON COMMUNICATIONS 5 5% 2/15/18	Sell an Asset	6/22/2009	65 75	65 75	-	Gains
10522824000	FHLMC GOLD # G08046 5 5% 3/01/35	Sell an Asset	6/23/2009	397 72	397 72	-	Gains
10522824000	FNMA POOL 255770 5 5% 7/01/35	Sell an Asset	6/23/2009	670 67	670 67	-	Gains
10522824000	FNMA POOL #838636 5 5% 11/01/35	Sell an Asset	6/23/2009	359 85	359 85	-	Gains
10522824000	FNMA POOL #745418 5 5% 4/01/36	Sell an Asset	6/23/2009	404 45	309 49	94 96	Gains
10522824000	GNMA POOL # 645884 5 5% 2/15/36	Sell an Asset	6/23/2009	254 23	254 23	-	Gains
10522824000	FHLMC GOLD # 456495 5 5% 1/01/37	Sell an Asset	6/23/2009	342 72	342 72	-	Gains
10522824000	GNMA POOL # 782105 5 0% 3/15/36	Sell an Asset	6/23/2009	1,435 30	1,435 30	-	Gains
10522824000	GNMA POOL # 782011 5 0% 12/15/35	Sell an Asset	6/23/2009	811 71	811 71	-	Gains
10522824000	FNMA POOL # 888279 4 5% 1/01/36	Sell an Asset	6/23/2009	912 73	912 73	-	Gains
10522824000	FNMA POOL # 899651 6 5% 8/01/37	Sell an Asset	6/23/2009	106 67	-	106 67	Gains
10522824000	FNMA POOL 949294 6 0% 10/01/37	Sell an Asset	6/23/2009	508 03	508 03	-	Gains
10522824000	FNMA POOL 745947 6 5% 10/01/36	Sell an Asset	6/23/2009	188 66	-	188 66	Gains
10522824000	FHLMC GOLD A69290 6 0% 12/01/37	Sell an Asset	6/23/2009	568 88	568 88	-	Gains
10522824000	FHLMC GOLD A69852 5 5% 12/01/37	Sell an Asset	6/23/2009	846 50	846 50	-	Gains
10522824000	FHLMC GOLD A68027 6 0% 7/01/37	Sell an Asset	6/23/2009	565 16	565 16	-	Gains
10522824000	FNMA POOL # 888214 5 0% 3/01/21	Sell an Asset	6/23/2009	156 45	156 45	-	Gains
10522824000	FNMA POOL # 967186 6 5% 12/01/37	Sell an Asset	6/23/2009	467 47	467 47	-	Gains
10522824000	FNMA POOL 966608 5 5% 2/01/38	Sell an Asset	6/23/2009	862 33	862 33	-	Gains
10522824000	FNMA POOL # 962003 5 5% 3/01/38	Sell an Asset	6/23/2009	737 42	737 42	-	Gains
10522824000	GNMA I POOL 685839 5 0% 4/15/38	Sell an Asset	6/23/2009	474 07	474 07	-	Gains
10522824000	FNMA POOL # 975814 6 5% 4/01/38	Sell an Asset	6/23/2009	564 65	564 65	-	Gains
10522824000	FNMA POOL 889668 6 0% 6/01/38	Sell an Asset	6/23/2009	870 60	870 60	-	Gains
10522824000	FHLMC GOLD C91194 5 0% 7/01/28	Sell an Asset	6/23/2009	779 74	-	779 74	Gains
10522824000	FHLMC GOLD G04719 5 5% 1/01/38	Sell an Asset	6/23/2009	525 67	-	525 67	Gains
10522824000	FHLMC GOLD G04425 6 0% 5/01/38	Sell an Asset	6/23/2009	129 37	-	129 37	Gains
10522824000	TIME WARNER CABLE INC 8 25% 4/01/19	Sell an Asset	6/23/2009	298 90	-	298 90	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0% 2/25/3	Sell an Asset	6/25/2009	0 07	0 07	-	Gains
10522824000	ROSS STORES INC	Sell an Asset	6/25/2009	475 47	475 47	-	Gains
10522824000	ROSS STORES INC	Sell an Asset	6/25/2009	1,005 03	1,005 03	-	Gains
10522824000	WAMU 2004-AR9 A6 3 98591% 8/25/34	Sell an Asset	6/25/2009	41 71	41 71	-	Gains
10522824000	WAMU 2004-AR9 A6 4 12715% 8/25/34	Sell an Asset	6/25/2009	764 93	764 93	-	Gains
10522824000	FNMA POOL #745418 5 5% 4/01/36	Sell an Asset	6/25/2009	3 69	3 69	-	Gains
10522824000	FNMA POOL # 888279 4 5% 1/01/36	Sell an Asset	6/25/2009	13 60	13 60	-	Gains
10522824000	FNMA POOL # 944 6 02099% 8/01/37	Sell an Asset	6/25/2009	0 05	0 05	-	Gains
10522824000	FNMA POOL # 962003 5 5% 3/01/38	Sell an Asset	6/25/2009	0 72	0 72	-	Gains
10522824000	FNMA POOL 889668 6 0% 6/01/38	Sell an Asset	6/25/2009	0 06	0 06	-	Gains
10522824000	ROSS STORES INC	Sell an Asset	6/26/2009	572 99	572 99	-	Gains
10522824000	ROSS STORES INC	Sell an Asset	6/26/2009	1,959 07	1,959 07	-	Gains
10522824000	WAMU 2004-AR9 A6 4 12715% 8/25/34	Sell an Asset	6/26/2009	828 10	828 10	-	Gains
10522824000	U S INFL IX BD 2 375% 1/15/17	Sell an Asset	6/26/2009	411 56	411 56	-	Gains
10522824000	WAL-MART STORES INC 6 5% 8/15/37	Sell an Asset	6/26/2009	518 95	518 95	-	Gains
10522824000	UNITED TECHNOLOGIES 6 125% 7/15/38	Sell an Asset	6/26/2009	660 50	660 50	-	Gains

10522824000	U S TREASURY NOTE 6 25% 8/15/23	Sell an Asset	6/30/2009	319 49	319 49	-	Gains
10522824000	DEERE JOHN CAP CORP NT 7 0% 3/15/12	Sell an Asset	6/30/2009	308 70	308 70	-	Gains
10522824000	GENERAL ELEC CAP CORP 5 625% 9/15/17	Sell an Asset	6/30/2009	282 57	-	282 57	Gains
10522824000	UNITED STATES TREAS NT 4 0% 8/15/18	Sell an Asset	6/30/2009	580 86	-	580 86	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0% 2/25/3	Sell an Asset	7/1/2009	507 41	507 41	-	Gains
10522824000	WYETH	Sell an Asset	7/7/2009	1,350 51	-	1,350 51	Gains
10522824000	WYETH	Sell an Asset	7/7/2009	1,778 65	-	1,778 65	Gains
10522824000	WYETH	Sell an Asset	7/7/2009	682 61	-	682 61	Gains
10522824000	EXELON CORP	Sell an Asset	7/7/2009	204 64	204 64	-	Gains
10522824000	CONOCOPHILLIPS	Sell an Asset	7/7/2009	256 61	256 61	-	Gains
10522824000	BROADCOM CORP CL A	Sell an Asset	7/7/2009	154 30	-	154 30	Gains
10522824000	DANAHER CORP	Sell an Asset	7/7/2009	35 40	35 40	-	Gains
10522824000	HOME DEPOT INC	Sell an Asset	7/7/2009	64 03	-	64 03	Gains
10522824000	MERCK & CO INC	Sell an Asset	7/7/2009	1 05	-	1 05	Gains
10522824000	ORACLE CORP	Sell an Asset	7/7/2009	142 82	142 82	-	Gains
10522824000	PARKER HANNIFIN CORP	Sell an Asset	7/7/2009	18 17	-	18 17	Gains
10522824000	PRAXAIR INC	Sell an Asset	7/7/2009	230 05	230 05	-	Gains
10522824000	PROCTER & GAMBLE CO	Sell an Asset	7/7/2009	135 57	135 57	-	Gains
10522824000	QUALCOMM INC	Sell an Asset	7/7/2009	253 20	-	253 20	Gains
10522824000	SCHWAB CHARLES CORP NEW	Sell an Asset	7/7/2009	39 54	-	39 54	Gains
10522824000	STATE STREET CORP	Sell an Asset	7/7/2009	39 00	-	39 00	Gains
10522824000	TAIWAN SEMICONDUCTOR MFG CO ADR	Sell an Asset	7/7/2009	40 02	-	40 02	Gains
10522824000	VERTEX PHARMACEUTICALS INC	Sell an Asset	7/7/2009	102 40	-	102 40	Gains
10522824000	FIRST HORIZON NATIONAL CORP	Sell an Asset	7/7/2009	13 75	-	13 75	Gains
10522824000	JUNIPER NETWORKS INC	Sell an Asset	7/7/2009	105 06	-	105 06	Gains
10522824000	CIGNA CORP	Sell an Asset	7/7/2009	2 73	-	2 73	Gains
10522824000	BLACKROCK INC	Sell an Asset	7/7/2009	124 68	-	124 68	Gains
10522824000	EXXON MOBIL CORP	Sell an Asset	7/7/2009	918 85	918 85	-	Gains
10522824000	XTO ENERGY INC	Sell an Asset	7/7/2009	551 69	551 69	-	Gains
10522824000	MCAFEE INC	Sell an Asset	7/7/2009	35 15	35 15	-	Gains
10522824000	AMERIPRISE FINANCIAL INC	Sell an Asset	7/7/2009	34 61	-	34 61	Gains
10522824000	VISA INC-CLASS A SHRS	Sell an Asset	7/7/2009	159 71	-	159 71	Gains
10522824000	LORILLARD INC	Sell an Asset	7/7/2009	70 88	-	70 88	Gains
10522824000	TIME WARNER INC	Sell an Asset	7/7/2009	40 94	-	40 94	Gains
10522824000	VALE SA-SP ADR	Sell an Asset	7/7/2009	50 39	50 39	-	Gains
10522824000	WYETH	Sell an Asset	7/8/2009	709 35	-	709 35	Gains
10522824000	HDMOT 2005-3 A2 4 41% 6/15/12	Sell an Asset	7/15/2009	0 12	0 12	-	Gains
10522824000	NALT 2006-A A4 5 1% 7/16/12	Sell an Asset	7/15/2009	4 41	4 41	-	Gains
10522824000	WAMU MORTGAGE PASS-THR 4 0% 2/25/3	Sell an Asset	7/25/2009	1 68	1 68	-	Gains
10522824000	FNMA POOL # 555528 6 0% 4/01/33	Sell an Asset	7/25/2009	0 03	0 03	-	Gains
10522824000	FNMA POOL 831812 6 0% 9/01/36	Sell an Asset	7/25/2009	0 63	0 63	-	Gains
10522824000	FNMA POOL 888967 6 0% 12/01/37	Sell an Asset	7/25/2009	0 14	0 14	-	Gains
10522824000	MCAFEE INC	Sell an Asset	7/29/2009	1,035 28	1,035 28	-	Gains
10522824000	MCAFEE INC	Sell an Asset	7/30/2009	2,768 80	2,768 80	-	Gains
10522824000	DIAGEO FINANCE BV 5 5% 4/01/13	Sell an Asset	8/11/2009	678 20	678 20	-	Gains
10522824000	U S TREASURY NOTE 5 125% 5/15/16	Sell an Asset	8/11/2009	852 99	852 99	-	Gains
10522824000	U S TREASURY NT 4 5% 5/15/17	Sell an Asset	8/11/2009	1,930 72	1,930 72	-	Gains
10522824000	HDMOT 2005-3 A2 4 41% 6/15/12	Sell an Asset	8/15/2009	0 11	0 11	-	Gains
10522824000	NALT 2006-A A4 5 1% 7/16/12	Sell an Asset	8/15/2009	4 32	4 32	-	Gains
10522824000	ROGERS WIRELESS INC 6 375% 3/01/14	Sell an Asset	8/17/2009	492 60	-	492 60	Gains
10522824000	INTERNATIONAL BUSINESS MACHINES CO	Sell an Asset	8/21/2009	3,359 01	3,359 01	-	Gains
10522824000	QUALCOMM INC	Sell an Asset	8/21/2009	12,248 83	4,513 75	7,735 08	Gains
10522824000	FNMA POOL # 944 6 02299% 8/01/37	Sell an Asset	8/25/2009	0 06	0 06	-	Gains
10522824000	FIRST HORIZON NATIONAL CORP	Sell an Asset	8/27/2009	2 33	-	2 33	Gains
10522824000	FEDERAL FARM CR BK 5 25% 9/13/10	Sell an Asset	8/27/2009	246 30	246 30	-	Gains
10522824000	UNITED STATES TREAS 4 25% 11/15/13	Sell an Asset	9/2/2009	568 26	568 26	-	Gains
10522824000	I B M 7 000% 10/30/25	Sell an Asset	9/2/2009	249 60	249 60	-	Gains
10522824000	KBR INC	Sell an Asset	9/2/2009	43 27	43 27	-	Gains
10522824000	KBR INC	Sell an Asset	9/2/2009	33 33	33 33	-	Gains
10522824000	KBR INC	Sell an Asset	9/2/2009	96 11	96 11	-	Gains
10522824000	US TREAS-CPI INFLAT 2 375% 1/15/27	Sell an Asset	9/2/2009	608 60	608 60	-	Gains
10522824000	AT&T INC 6 5% 9/01/37	Sell an Asset	9/2/2009	303 55	303 55	-	Gains
10522824000	QUALCOMM INC	Sell an Asset	9/3/2009	5,640 35	5,640 35	-	Gains
10522824000	KBR INC	Sell an Asset	9/3/2009	27 19	27 19	-	Gains
10522824000	KBR INC	Sell an Asset	9/3/2009	133 43	133 43	-	Gains
10522824000	KBR INC	Sell an Asset	9/3/2009	557 21	557 21	-	Gains
10522824000	KBR INC	Sell an Asset	9/4/2009	1,090 51	1,090 51	-	Gains
10522824000	TAIWAN SEMICONDUCTOR MFG CO ADR	Sell an Asset	9/9/2009	1 88	-	1 88	Gains
10522824000	BEST BUY INC	Sell an Asset	9/11/2009	5,559 95	-	5,559 95	Gains
10522824000	HDMOT 2005-3 A2 4 41% 6/15/12	Sell an Asset	9/15/2009	0 11	0 11	-	Gains
10522824000	NALT 2006-A A4 5 1% 7/16/12	Sell an Asset	9/15/2009	4 16	4 16	-	Gains
10522824000	INTUIT INC 5 4% 3/15/12	Sell an Asset	9/21/2009	423 45	423 45	-	Gains
10522824000	FNMA POOL # 944 6 026% 8/01/37	Sell an Asset	9/25/2009	0 12	0 12	-	Gains
10522824000	AXA FINL INC 7 75% 8/01/10	Sell an Asset	10/1/2009	40 70	40 70	-	Gains
10522824000	SIMON PROPERTY GRP LP 5 75% 5/01/12	Sell an Asset	10/1/2009	690 66	690 66	-	Gains
10522824000	AETNA INC 5 75% 6/15/11	Sell an Asset	10/1/2009	343 80	343 80	-	Gains
10522824000	CRH AMERICA INC 5 3% 10/15/13	Sell an Asset	10/1/2009	691 20	691 20	-	Gains
10522824000	GOLDMAN SACHS GRP 6 75% 10/01/37	Sell an Asset	10/1/2009	281 35	281 35	-	Gains
10522824000	NEWS AMERICA INC 6 15% 3/01/37	Sell an Asset	10/1/2009	83 65	83 65	-	Gains
10522824000	FEDERAL HM LN MTG CORP 5 9% 6/15/22	Sell an Asset	10/2/2009	1,193 55	1,193 55	-	Gains
10522824000	FED HOME LOAN MTGE COR 3 0% 4/21/14	Sell an Asset	10/2/2009	100 00	-	100 00	Gains
10522824000	FED HOME LOAN MTG CORP 2 0% 4/27/12	Sell an Asset	10/2/2009	105 10	-	105 10	Gains
10522824000	UNITED STATES TREAS 4 25% 8/15/13	Sell an Asset	10/5/2009	1,445 89	1,781 11	(335 22)	Gains
10522824000	SBC COMMUNICATIONS 5 875% 8/15/12	Sell an Asset	10/5/2009	884 00	884 00	-	Gains
10522824000	U S TSY INFL IDX BD 0 625% 4/15/13	Sell an Asset	10/5/2009	493 78	-	493 78	Gains
10522824000	LORILLARD INC	Sell an Asset	10/5/2009	2,964 92	-	2,964 92	Gains
10522824000	LORILLARD INC	Sell an Asset	10/5/2009	956 65	-	956 65	Gains
10522824000	PNC FUNDING CORP 5 625% 2/01/17	Sell an Asset	10/6/2009	101 90	101 90	-	Gains
10522824000	LORILLARD INC	Sell an Asset	10/6/2009	264 91	-	264 91	Gains
10522824000	LORILLARD INC	Sell an Asset	10/6/2009	1,441 78	-	1,441 78	Gains
10522824000	MET LIFE GLOB FNDG 7 717% 2/15/19	Sell an Asset	10/6/2009	1,720 10	-	1,720 10	Gains

10522824000	CALIFORNIA ST	7 55%	4/01/39	Sell an Asset	10/6/2009	337 60	-	337 60	Gains
10522824000	FNMA POOL 918044	5 96%	5/01/37	Sell an Asset	10/7/2009	1,157 02	1,157 02	-	Gains
10522824000	FNMA POOL # 944	6 04%	8/01/37	Sell an Asset	10/7/2009	647 15	647 15	-	Gains
10522824000	BLACKROCK INC	6 25%	9/15/17	Sell an Asset	10/7/2009	1,019 20	1,019 20	-	Gains
10522824000	AEP TEXAS CENTRAL	5 17%	1/01/18	Sell an Asset	10/8/2009	1,535 30	1,535 30	-	Gains
10522824000	HART 2006-B A4	5 15%	5/15/13	Sell an Asset	10/8/2009	283 33	283 33	-	Gains
10522824000	HDMOT 2007-1 A4	5 21%	6/15/13	Sell an Asset	10/8/2009	308 46	308 46	-	Gains
10522824000	HAT 2007-1 A4	5 33%	11/17/13	Sell an Asset	10/8/2009	226 32	226 32	-	Gains
10522824000	FEDERAL NATL MTG ASSN	5 25%	3/05/14	Sell an Asset	10/13/2009	695 45	695 45	-	Gains
10522824000	FED HOME LN MTGE CORP	5 5%	3/22/22	Sell an Asset	10/13/2009	451 25	451 25	-	Gains
10522824000	FEDERAL HM LN BK	5 65%	4/20/22	Sell an Asset	10/13/2009	1,133 00	1,133 00	-	Gains
10522824000	FEDL NATL MTGE ASSN	5 375%	4/11/22	Sell an Asset	10/13/2009	978 00	978 00	-	Gains
10522824000	HDMOT 2005-3 A2	4 41%	6/15/12	Sell an Asset	10/15/2009	0 11	0 11	-	Gains
10522824000	NALT 2006-A A4	5 1%	7/16/12	Sell an Asset	10/15/2009	1 32	1 32	-	Gains
10522824000	FEDL FARM CR BK	3 875%	8/25/11	Sell an Asset	10/19/2009	513 80	513 80	-	Gains
10522824000	FNMA POOL # 944	6 03597%	8/01/37	Sell an Asset	10/25/2009	0 15	0 15	-	Gains
10522824000	FIRST HORIZON NATIONAL CORP			Sell an Asset	10/29/2009	0 12	0 12	-	Gains
10522824000	BROADCOM CORP CL A			Sell an Asset	11/3/2009	7,455 39	-	7,455 39	Gains
10522824000	TAIWAN SEMICONDUCTOR MFG CO ADR			Sell an Asset	11/3/2009	144 94	-	144 94	Gains
10522824000	TAIWAN SEMICONDUCTOR MFG CO ADR			Sell an Asset	11/3/2009	1,304 03	-	1,304 03	Gains
10522824000	TAIWAN SEMICONDUCTOR MFG CO ADR			Sell an Asset	11/4/2009	289 01	-	289 01	Gains
10522824000	TAIWAN SEMICONDUCTOR MFG CO ADR			Sell an Asset	11/4/2009	606 09	-	606 09	Gains
10522824000	HDMOT 2005-3 A2	4 41%	6/15/12	Sell an Asset	11/15/2009	0 10	0 10	-	Gains
10522824000	HAROT 2006-3 A4	5 11%	4/15/12	Sell an Asset	11/15/2009	0 10	0 10	-	Gains
10522824000	FNMA POOL # 936591	5 70248%	4/01/37	Sell an Asset	11/25/2009	3 29	3 29	-	Gains
10522824000	FNMA POOL # 936591	5 67%	4/01/37	Sell an Asset	11/25/2009	3 29	3 29	-	Gains
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	9/25/2008	(2 03)	-	(2 03)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	11/25/2008	(1 78)	(0 01)	(1 77)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	11/25/2008	(1 78)	(0 01)	(1 77)	Losses
10522824000	T J X COMPANIES INC			Sell an Asset	12/4/2008	(4,483 83)	(4,483 83)	-	Losses
10522824000	T J X COMPANIES INC			Sell an Asset	12/4/2008	(6,532 23)	(6,532 23)	-	Losses
10522824000	T J X COMPANIES INC			Sell an Asset	12/4/2008	(492 24)	(492 24)	-	Losses
10522824000	DANAHER CORP			Sell an Asset	12/12/2008	(1,136 34)	(1,136 34)	-	Losses
10522824000	GNMA I POOL # 603130	6 0%	10/15/33	Sell an Asset	12/15/2008	(0 40)	(0 40)	-	Losses
10522824000	FHLMC GOLD # G08046	5 5%	3/01/35	Sell an Asset	12/15/2008	(3 96)	(3 96)	-	Losses
10522824000	CARAT 2006-1 A3	5 03%	10/15/09	Sell an Asset	12/15/2008	(0 09)	-	(0 09)	Losses
10522824000	FHLMC POOL # 1N142	5 7741%	4/01/37	Sell an Asset	12/15/2008	(2 56)	(2 56)	-	Losses
10522824000	GNMA POOL # 605619	6 0%	7/15/34	Sell an Asset	12/15/2008	(0 14)	(0 14)	-	Losses
10522824000	FHLMC GOLD A69290	6 0%	12/01/37	Sell an Asset	12/15/2008	(2 65)	(2 65)	-	Losses
10522824000	FHLMC GOLD A68027	6 0%	7/01/37	Sell an Asset	12/15/2008	(1 63)	(1 63)	-	Losses
10522824000	GNMA POOL 686038	6 5%	4/15/38	Sell an Asset	12/15/2008	(6 10)	-	(6 10)	Losses
10522824000	GNMA POOL# 687844	6 5%	8/15/38	Sell an Asset	12/15/2008	(7 89)	-	(7 89)	Losses
10522824000	FNMA GOLD G04743	6 0%	9/01/38	Sell an Asset	12/15/2008	(0 45)	-	(0 45)	Losses
10522824000	FHLMC GOLD G04719	5 5%	1/01/38	Sell an Asset	12/15/2008	(0 36)	-	(0 36)	Losses
10522824000	GNMA I POOL # 687835	6 0%	8/15/38	Sell an Asset	12/15/2008	(2 49)	-	(2 49)	Losses
10522824000	EMERSON ELECTRIC CO			Sell an Asset	12/23/2008	(4,044 64)	(4,044 64)	-	Losses
10522824000	EMERSON ELECTRIC CO			Sell an Asset	12/24/2008	(647 16)	(647 16)	-	Losses
10522824000	EMERSON ELECTRIC CO			Sell an Asset	12/24/2008	(1,416 36)	(1,416 36)	-	Losses
10522824000	FNMA POOL # 255364	6 0%	9/01/34	Sell an Asset	12/25/2008	(0 41)	(0 41)	-	Losses
10522824000	FNMA POOL 255770	5 5%	7/01/35	Sell an Asset	12/25/2008	(2 50)	(2 50)	-	Losses
10522824000	FNMA POOL # 555528	6 0%	4/01/33	Sell an Asset	12/25/2008	(0 26)	(0 26)	-	Losses
10522824000	FNMA POOL # 936591	5 692%	4/01/37	Sell an Asset	12/25/2008	(1 46)	(1 46)	-	Losses
10522824000	FNMA POOL 918044	5 972%	5/01/37	Sell an Asset	12/25/2008	(0 06)	(0 06)	-	Losses
10522824000	FNMA POOL 949294	6 0%	10/01/37	Sell an Asset	12/25/2008	(0 07)	(0 07)	-	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	12/25/2008	(1 41)	(0 01)	(1 40)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	12/25/2008	(1 39)	(0 01)	(1 38)	Losses
10522824000	FNMA POOL 831812	6 0%	9/01/36	Sell an Asset	12/25/2008	(0 17)	(0 17)	-	Losses
10522824000	FNMA POOL # 888214	5 0%	3/01/21	Sell an Asset	12/25/2008	(2 31)	-	(2 31)	Losses
10522824000	FNMA POOL # 967186	6 5%	12/01/37	Sell an Asset	12/25/2008	(0 68)	-	(0 68)	Losses
10522824000	FNMA POOL 966608	5 5%	2/01/38	Sell an Asset	12/25/2008	(0 17)	-	(0 17)	Losses
10522824000	FNMA POOL # 975814	6 5%	4/01/38	Sell an Asset	12/25/2008	(1 11)	-	(1 11)	Losses
10522824000	FNMA POOL 888967	6 0%	12/01/37	Sell an Asset	12/25/2008	(2 59)	-	(2 59)	Losses
10522824000	ENSCO INTERNATIONAL INC			Sell an Asset	12/29/2008	(759 55)	(759 55)	-	Losses
10522824000	ENSCO INTERNATIONAL INC			Sell an Asset	12/29/2008	(3,215 03)	(3,215 03)	-	Losses
10522824000	ENSCO INTERNATIONAL INC			Sell an Asset	12/30/2008	(12,699 28)	(12,699 28)	-	Losses
10522824000	UNITED STATES TREAS	4 25%	1/15/11	Sell an Asset	1/5/2009	(6 03)	-	(6 03)	Losses
10522824000	GNMA I POOL # 603130	6 0%	10/15/33	Sell an Asset	1/15/2009	(0 41)	(0 41)	-	Losses
10522824000	FHLMC GOLD # G08046	5 5%	3/01/35	Sell an Asset	1/15/2009	(4 83)	(4 83)	-	Losses
10522824000	FHLMC POOL # 1N142	5 77001%	4/01/37	Sell an Asset	1/15/2009	(2 07)	(2 07)	-	Losses
10522824000	GNMA POOL # 605619	6 0%	7/15/34	Sell an Asset	1/15/2009	(0 29)	(0 29)	-	Losses
10522824000	FHLMC GOLD A69290	6 0%	12/01/37	Sell an Asset	1/15/2009	(0 29)	(0 29)	-	Losses
10522824000	FHLMC GOLD A68027	6 0%	7/01/37	Sell an Asset	1/15/2009	(3 07)	(3 07)	-	Losses
10522824000	GNMA POOL 686038	6 5%	4/15/38	Sell an Asset	1/15/2009	(16 94)	-	(16 94)	Losses
10522824000	GNMA POOL# 687844	6 5%	8/15/38	Sell an Asset	1/15/2009	(26 33)	-	(26 33)	Losses
10522824000	FNMA GOLD G04743	6 0%	9/01/38	Sell an Asset	1/15/2009	(0 27)	-	(0 27)	Losses
10522824000	FHLMC GOLD G04719	5 5%	1/01/38	Sell an Asset	1/15/2009	(0 59)	-	(0 59)	Losses
10522824000	GNMA I POOL # 687835	6 0%	8/15/38	Sell an Asset	1/15/2009	(12 55)	-	(12 55)	Losses
10522824000	GAP INC			Sell an Asset	1/21/2009	(7,919 34)	(7,919 34)	-	Losses
10522824000	COACH INC			Sell an Asset	1/21/2009	(3,083 21)	-	(3,083 21)	Losses
10522824000	CHUBB CORP			Sell an Asset	1/21/2009	(5,428 60)	(5,428 60)	-	Losses
10522824000	JOHNSON & JOHNSON			Sell an Asset	1/21/2009	(5,761 04)	(3,223 44)	(2,537 60)	Losses
10522824000	THERMO FISHER SCIENTIFIC INC			Sell an Asset	1/21/2009	(4,022 56)	(4,022 56)	-	Losses
10522824000	WELLS FARGO & COMPANY			Sell an Asset	1/21/2009	(5,974 60)	(5,974 60)	-	Losses
10522824000	LABORATORY CORP AMER HLDGS			Sell an Asset	1/21/2009	(5,597 61)	-	(5,597 61)	Losses
10522824000	US BANCORP			Sell an Asset	1/21/2009	(10,679 93)	-	(10,679 93)	Losses
10522824000	COACH INC			Sell an Asset	1/23/2009	(2,417 89)	-	(2,417 89)	Losses
10522824000	FNMA POOL # 255364	6 0%	9/01/34	Sell an Asset	1/25/2009	(1 01)	(1 01)	-	Losses
10522824000	FNMA POOL 255770	5 49971%	7/01/35	Sell an Asset	1/25/2009	(2 82)	(2 82)	-	Losses
10522824000	FNMA POOL # 555528	6 0%	4/01/33	Sell an Asset	1/25/2009	(0 39)	(0 39)	-	Losses
10522824000	FNMA POOL # 936591	5 69%	4/01/37	Sell an Asset	1/25/2009	(0 94)	(0 94)	-	Losses
10522824000	FNMA POOL 918044	5 973%	5/01/37	Sell an Asset	1/25/2009	(3 01)	(3 01)	-	Losses

10522824000	FNMA POOL 949294	6 0%	10/01/37	Sell an Asset	1/25/2009	(0 13)	(0 13)	-	Losses
10522824000	FNMA POOL 745947	6 49958%	10/01/36	Sell an Asset	1/25/2009	(1 81)	(0 01)	(1 80)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	1/25/2009	(1 79)	(0 01)	(1 78)	Losses
10522824000	FNMA POOL 831812	6 0%	9/01/36	Sell an Asset	1/25/2009	(0 18)	(0 18)	-	Losses
10522824000	FNMA POOL # 888214	5 0%	3/01/21	Sell an Asset	1/25/2009	(2 55)	(2 55)	-	Losses
10522824000	FNMA POOL # 967186	6 5%	12/01/37	Sell an Asset	1/25/2009	(0 70)	(0 70)	-	Losses
10522824000	FNMA POOL 966608	5 5%	2/01/38	Sell an Asset	1/25/2009	(0 04)	-	(0 04)	Losses
10522824000	FNMA POOL # 975814	6 5%	4/01/38	Sell an Asset	1/25/2009	(11 59)	-	(11 59)	Losses
10522824000	FNMA POOL 888967	6 0%	12/01/37	Sell an Asset	1/25/2009	(3 71)	-	(3 71)	Losses
10522824000	FIFTH THIRD BANCORP			Sell an Asset	1/26/2009	(15,392 66)	-	(15,392 66)	Losses
10522824000	BANK OF AMERICA CORP			Sell an Asset	1/26/2009	(58,348 30)	(58,348 30)	-	Losses
10522824000	GAP INC			Sell an Asset	2/4/2009	(5,509 00)	(5,509 00)	-	Losses
10522824000	GAP INC			Sell an Asset	2/4/2009	(3,888 14)	(3,888 14)	-	Losses
10522824000	GAP INC			Sell an Asset	2/4/2009	(996 08)	(996 08)	-	Losses
10522824000	PNC FINANCIAL SERVICES GROUP			Sell an Asset	2/4/2009	(3,653 92)	-	(3,653 92)	Losses
10522824000	BANK OF AMERICA CORP			Sell an Asset	2/6/2009	(51,757 06)	(37,564 59)	(14,192 47)	Losses
10522824000	UNITED STATES TREAS 4 25%	1/15/11		Sell an Asset	2/9/2009	(116 94)	-	(116 94)	Losses
10522824000	U S TREASURY NOTE 3 75%	11/15/18		Sell an Asset	2/11/2009	(133 82)	-	(133 82)	Losses
10522824000	BNY MELLON INTERNATIONAL FD CL M			Sell an Asset	2/12/2009	(252,067 77)	(252,067 77)	-	Losses
10522824000	U S TREASURY NOTE 3 75%	11/15/18		Sell an Asset	2/12/2009	(137 94)	-	(137 94)	Losses
10522824000	GNMA I POOL # 603130	6 0%	10/15/33	Sell an Asset	2/15/2009	(0 42)	(0 42)	-	Losses
10522824000	FHLMC GOLD # G08046	5 5%	3/01/35	Sell an Asset	2/15/2009	(13 20)	(13 20)	-	Losses
10522824000	FHLMC POOL # 1N142	5 777%	4/01/37	Sell an Asset	2/15/2009	(1 79)	(1 79)	-	Losses
10522824000	FHLMC GOLD A69290	6 0%	12/01/37	Sell an Asset	2/15/2009	(14 89)	(14 89)	-	Losses
10522824000	FHLMC GOLD A68027	6 0%	7/01/37	Sell an Asset	2/15/2009	(0 69)	(0 69)	-	Losses
10522824000	GNMA POOL 686038	6 5%	4/15/38	Sell an Asset	2/15/2009	(3 42)	-	(3 42)	Losses
10522824000	GNMA POOL# 687844	6 5%	8/15/38	Sell an Asset	2/15/2009	(36 43)	-	(36 43)	Losses
10522824000	FNMA GOLD G04743	6 0%	9/01/38	Sell an Asset	2/15/2009	(7 85)	-	(7 85)	Losses
10522824000	FHLMC GOLD G04719	5 5%	1/01/38	Sell an Asset	2/15/2009	(1 23)	-	(1 23)	Losses
10522824000	GNMA I POOL # 687835	6 0%	8/15/38	Sell an Asset	2/15/2009	(20 00)	-	(20 00)	Losses
10522824000	ADOBE SYSTEMS INC			Sell an Asset	2/23/2009	(14,560 76)	-	(14,560 76)	Losses
10522824000	CISCO SYSTEMS INC			Sell an Asset	2/23/2009	(4,160 05)	(4,160 05)	-	Losses
10522824000	BRITISH SKY BROADCASTS 6 875%	2/23/09		Sell an Asset	2/23/2009	(1,442 20)	(1,442 20)	-	Losses
10522824000	FIRST HORIZON NATIONAL CORP			Sell an Asset	2/25/2009	(1 54)	-	(1 54)	Losses
10522824000	FNMA POOL # 255364	6 0%	9/01/34	Sell an Asset	2/25/2009	(2 05)	(2 05)	-	Losses
10522824000	FNMA POOL 255770	5 5%	7/01/35	Sell an Asset	2/25/2009	(5 31)	(5 31)	-	Losses
10522824000	FNMA POOL # 555528	6 0%	4/01/33	Sell an Asset	2/25/2009	(0 59)	(0 59)	-	Losses
10522824000	FNMA POOL # 936591	5 691%	4/01/37	Sell an Asset	2/25/2009	(0 56)	(0 56)	-	Losses
10522824000	FNMA POOL 918044	5 992%	5/01/37	Sell an Asset	2/25/2009	(7 12)	(7 12)	-	Losses
10522824000	FNMA POOL 918044	5 992%	5/01/37	Sell an Asset	2/25/2009	(7 12)	(7 12)	-	Losses
10522824000	FNMA POOL 949294	6 0%	10/01/37	Sell an Asset	2/25/2009	(0 35)	(0 35)	-	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	2/25/2009	(2 91)	(0 02)	(2 89)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	2/25/2009	(2 95)	(0 02)	(2 93)	Losses
10522824000	FNMA POOL 831812	6 0%	9/01/36	Sell an Asset	2/25/2009	(2 75)	(2 75)	-	Losses
10522824000	FNMA POOL # 888214	5 0%	3/01/21	Sell an Asset	2/25/2009	(4 06)	(4 06)	-	Losses
10522824000	FNMA POOL # 967186	6 5%	12/01/37	Sell an Asset	2/25/2009	(12 01)	(12 01)	-	Losses
10522824000	FNMA POOL 966608	5 5%	2/01/38	Sell an Asset	2/25/2009	(0 04)	(0 04)	-	Losses
10522824000	FNMA POOL # 975814	6 5%	4/01/38	Sell an Asset	2/25/2009	(11 58)	-	(11 58)	Losses
10522824000	FNMA POOL 888967	6 0%	12/01/37	Sell an Asset	2/25/2009	(5 04)	-	(5 04)	Losses
10522824000	ESTEE LAUDER COMPANIES CLASS A			Sell an Asset	3/3/2009	(914 36)	-	(914 36)	Losses
10522824000	ESTEE LAUDER COMPANIES CLASS A			Sell an Asset	3/3/2009	(10,989 04)	-	(10,989 04)	Losses
10522824000	ESTEE LAUDER COMPANIES CLASS A			Sell an Asset	3/4/2009	(12,198 21)	-	(12,198 21)	Losses
10522824000	BNY MELLON INTERNATIONAL FD CL M			Sell an Asset	3/4/2009	(65,338 48)	(65,338 48)	-	Losses
10522824000	AETNA INC			Sell an Asset	3/5/2009	(6,601 08)	-	(6,601 08)	Losses
10522824000	THERMO FISHER SCIENTIFIC INC			Sell an Asset	3/5/2009	(2,355 91)	(2,355 91)	-	Losses
10522824000	FEDERAL HOME LN BKS 5 33%	3/06/12		Sell an Asset	3/6/2009	(263 00)	-	(263 00)	Losses
10522824000	GOLDMAN SACHS GROUP INC			Sell an Asset	3/10/2009	(205 12)	(205 12)	-	Losses
10522824000	MOLSON COORS BREWING CO-B			Sell an Asset	3/13/2009	(5,489 03)	-	(5,489 03)	Losses
10522824000	GNMA I POOL # 603130	6 0%	10/15/33	Sell an Asset	3/15/2009	(0 50)	(0 50)	-	Losses
10522824000	FHLMC GOLD # G08046	5 5%	3/01/35	Sell an Asset	3/15/2009	(19 41)	(19 41)	-	Losses
10522824000	FHLMC GOLD A69290	6 0%	12/01/37	Sell an Asset	3/15/2009	(20 68)	(20 68)	-	Losses
10522824000	FHLMC GOLD A68027	6 0%	7/01/37	Sell an Asset	3/15/2009	(0 24)	(0 24)	-	Losses
10522824000	GNMA POOL 686038	6 5%	4/15/38	Sell an Asset	3/15/2009	(33 30)	-	(33 30)	Losses
10522824000	GNMA POOL# 687844	6 5%	8/15/38	Sell an Asset	3/15/2009	(32 59)	-	(32 59)	Losses
10522824000	FNMA GOLD G04743	6 0%	9/01/38	Sell an Asset	3/15/2009	(8 55)	-	(8 55)	Losses
10522824000	FHLMC GOLD G04719	5 5%	1/01/38	Sell an Asset	3/15/2009	(1 58)	-	(1 58)	Losses
10522824000	GNMA I POOL # 687835	6 0%	8/15/38	Sell an Asset	3/15/2009	(13 72)	-	(13 72)	Losses
10522824000	FHLMC GOLD G04425	6 0%	5/01/38	Sell an Asset	3/15/2009	(4 26)	-	(4 26)	Losses
10522824000	EMERSON ELECTRIC CO			Sell an Asset	3/16/2009	(4,687 82)	(4,687 82)	-	Losses
10522824000	CONOCOPHILLIPS			Sell an Asset	3/17/2009	(3,811 39)	(3,811 39)	-	Losses
10522824000	EMERSON ELECTRIC CO			Sell an Asset	3/17/2009	(4,737 81)	(4,737 81)	-	Losses
10522824000	MC DONALD'S CORPORATION			Sell an Asset	3/17/2009	(1,624 32)	-	(1,624 32)	Losses
10522824000	FNMA POOL # 255364	6 0%	9/01/34	Sell an Asset	3/25/2009	(2 74)	(2 74)	-	Losses
10522824000	FNMA POOL 255770	5 5%	7/01/35	Sell an Asset	3/25/2009	(9 82)	(9 82)	-	Losses
10522824000	FNMA POOL # 555528	6 0%	4/01/33	Sell an Asset	3/25/2009	(0 94)	(0 94)	-	Losses
10522824000	FNMA POOL # 936591	5 693%	4/01/37	Sell an Asset	3/25/2009	(3 33)	(3 33)	-	Losses
10522824000	FNMA POOL 918044	5 992%	5/01/37	Sell an Asset	3/25/2009	(0 06)	(0 06)	-	Losses
10522824000	FNMA POOL 949294	6 0%	10/01/37	Sell an Asset	3/25/2009	(1 47)	(1 47)	-	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	3/25/2009	(3 71)	(0 03)	(3 68)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	3/25/2009	(3 71)	(0 03)	(3 68)	Losses
10522824000	FNMA POOL 831812	6 0%	9/01/36	Sell an Asset	3/25/2009	(1 27)	(1 27)	-	Losses
10522824000	FNMA POOL # 888214	5 0%	3/01/21	Sell an Asset	3/25/2009	(3 14)	(3 14)	-	Losses
10522824000	FNMA POOL # 967186	6 5%	12/01/37	Sell an Asset	3/25/2009	(3 28)	(3 28)	-	Losses
10522824000	FNMA POOL 966608	5 5%	2/01/38	Sell an Asset	3/25/2009	(1 01)	(1 01)	-	Losses
10522824000	FNMA POOL # 975814	6 5%	4/01/38	Sell an Asset	3/25/2009	(6 69)	-	(6 69)	Losses
10522824000	FNMA POOL 888967	6 0%	12/01/37	Sell an Asset	3/25/2009	(7 92)	-	(7 92)	Losses
10522824000	MOSAIC CO			Sell an Asset	4/14/2009	(18,382 87)	-	(18,382 87)	Losses
10522824000	TIME WARNER CABLE INC 7 3%	7/01/38		Sell an Asset	4/14/2009	(200 00)	-	(200 00)	Losses
10522824000	GNMA I POOL # 603130	6 0%	10/15/33	Sell an Asset	4/15/2009	(34 93)	(34 93)	-	Losses
10522824000	FHLMC GOLD # G08046	5 5%	3/01/35	Sell an Asset	4/15/2009	(15 66)	(15 66)	-	Losses
10522824000	FHLMC POOL # 1N142 5 77699%	4/01/37		Sell an Asset	4/15/2009	(1 03)	(1 03)	-	Losses

10522824000	FHLMC GOLD A69290	6 0%	12/01/37	Sell an Asset	4/15/2009	(5 53)	(5 53)	-	Losses
10522824000	FHLMC GOLD A68027	6 0%	7/01/37	Sell an Asset	4/15/2009	(4 20)	(4 20)	-	Losses
10522824000	GNMA POOL 686038	6 5%	4/15/38	Sell an Asset	4/15/2009	(76 41)	-	(76 41)	Losses
10522824000	GNMA POOL# 687844	6 5%	8/15/38	Sell an Asset	4/15/2009	(42 47)	-	(42 47)	Losses
10522824000	FNMA GOLD G04743	6 0%	9/01/38	Sell an Asset	4/15/2009	(16 57)	-	(16 57)	Losses
10522824000	FHLMC GOLD G04719	5 5%	1/01/38	Sell an Asset	4/15/2009	(2 08)	-	(2 08)	Losses
10522824000	GNMA I POOL # 687835	6 0%	8/15/38	Sell an Asset	4/15/2009	(21 04)	-	(21 04)	Losses
10522824000	FHLMC GOLD G04425	6 0%	5/01/38	Sell an Asset	4/15/2009	(10 29)	-	(10 29)	Losses
10522824000	TIME WARNER CABLE INC			Sell an Asset	4/22/2009	(0 17)	-	(0 17)	Losses
10522824000	CALIFORNIA ST	7 5%	4/01/34	Sell an Asset	4/23/2009	(169 65)	-	(169 65)	Losses
10522824000	NOVARTIS AG-ADR			Sell an Asset	4/24/2009	(2,022 59)	-	(2,022 59)	Losses
10522824000	NOVARTIS AG-ADR			Sell an Asset	4/24/2009	(4,777 40)	-	(4,777 40)	Losses
10522824000	FNMA POOL # 255364	6 0%	9/01/34	Sell an Asset	4/25/2009	(2 38)	(2 38)	-	Losses
10522824000	FNMA POOL 255770	5 5%	7/01/35	Sell an Asset	4/25/2009	(7 83)	(7 83)	-	Losses
10522824000	FNMA POOL #838636	5 5%	11/01/35	Sell an Asset	4/25/2009	(3 49)	(3 49)	-	Losses
10522824000	FNMA POOL # 555528	6 0%	4/01/33	Sell an Asset	4/25/2009	(1 03)	(1 03)	-	Losses
10522824000	FNMA POOL # 936591	5 693%	4/01/37	Sell an Asset	4/25/2009	(1 14)	(1 14)	-	Losses
10522824000	FNMA POOL 918044	5 992%	5/01/37	Sell an Asset	4/25/2009	(1 84)	(1 84)	-	Losses
10522824000	FNMA POOL # 899651	6 5%	8/01/37	Sell an Asset	4/25/2009	(7 41)	-	(7 41)	Losses
10522824000	FNMA POOL 949294	6 0%	10/01/37	Sell an Asset	4/25/2009	(0 03)	(0 03)	-	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	4/25/2009	(3 42)	(0 03)	(3 39)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	4/25/2009	(3 39)	(0 03)	(3 36)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	4/25/2009	(3 39)	(0 03)	(3 36)	Losses
10522824000	FNMA POOL 831812	6 0%	9/01/36	Sell an Asset	4/25/2009	(4 10)	(4 10)	-	Losses
10522824000	FNMA POOL # 888214	5 0%	3/01/21	Sell an Asset	4/25/2009	(3 18)	(3 18)	-	Losses
10522824000	FNMA POOL # 967186	6 5%	12/01/37	Sell an Asset	4/25/2009	(2 78)	(2 78)	-	Losses
10522824000	FNMA POOL 966608	5 5%	2/01/38	Sell an Asset	4/25/2009	(0 30)	(0 30)	-	Losses
10522824000	FNMA POOL # 975814	6 5%	4/01/38	Sell an Asset	4/25/2009	(4 37)	-	(4 37)	Losses
10522824000	FNMA POOL 888967	6 0%	12/01/37	Sell an Asset	4/25/2009	(6 28)	-	(6 28)	Losses
10522824000	NOVARTIS AG-ADR			Sell an Asset	4/27/2009	(2,771 24)	-	(2,771 24)	Losses
10522824000	NOVARTIS AG-ADR			Sell an Asset	4/27/2009	(5,367 15)	-	(5,367 15)	Losses
10522824000	NOVARTIS AG-ADR			Sell an Asset	4/27/2009	(1,841 97)	-	(1,841 97)	Losses
10522824000	HYDRO-QUEBEC	8 0%	2/01/13	Sell an Asset	4/29/2009	(18 35)	(18 35)	-	Losses
10522824000	ABBOTT LABORATORIES			Sell an Asset	5/1/2009	(633 84)	(633 84)	-	Losses
10522824000	MC DONALD'S CORPORATION			Sell an Asset	5/7/2009	(1,471 76)	(1,471 76)	-	Losses
10522824000	CIT GROUP INC	5 4%	3/07/13	Sell an Asset	5/7/2009	(1,578 85)	(1,578 85)	-	Losses
10522824000	GNMA I POOL # 603130	6 0%	10/15/33	Sell an Asset	5/15/2009	(0 37)	(0 37)	-	Losses
10522824000	FHLMC GOLD # G08046	5 5%	3/01/35	Sell an Asset	5/15/2009	(18 49)	(18 49)	-	Losses
10522824000	FHLMC POOL # 1N142	5 779%	4/01/37	Sell an Asset	5/15/2009	(2 93)	(2 93)	-	Losses
10522824000	FHLMC GOLD A69290	6 0%	12/01/37	Sell an Asset	5/15/2009	(0 27)	(0 27)	-	Losses
10522824000	FHLMC GOLD A68027	6 0%	7/01/37	Sell an Asset	5/15/2009	(3 39)	(3 39)	-	Losses
10522824000	GNMA POOL 686038	6 5%	4/15/38	Sell an Asset	5/15/2009	(60 93)	-	(60 93)	Losses
10522824000	GNMA POOL# 687844	6 5%	8/15/38	Sell an Asset	5/15/2009	(27 05)	-	(27 05)	Losses
10522824000	FNMA GOLD G04743	6 0%	9/01/38	Sell an Asset	5/15/2009	(14 87)	-	(14 87)	Losses
10522824000	FHLMC GOLD G04719	5 5%	1/01/38	Sell an Asset	5/15/2009	(1 69)	-	(1 69)	Losses
10522824000	GNMA I POOL # 687835	6 0%	8/15/38	Sell an Asset	5/15/2009	(10 97)	-	(10 97)	Losses
10522824000	FHLMC GOLD G04425	6 0%	5/01/38	Sell an Asset	5/15/2009	(17 17)	-	(17 17)	Losses
10522824000	U S TREASURY NOTE	4 625%	2/29/12	Sell an Asset	5/18/2009	(825 34)	-	(825 34)	Losses
10522824000	U S TREASURY NOTE	3 75%	11/15/18	Sell an Asset	5/18/2009	(322 50)	-	(322 50)	Losses
10522824000	DARDEN RESTAURANTS INC			Sell an Asset	5/21/2009	(925 93)	(925 93)	-	Losses
10522824000	KEYCORP NEW			Sell an Asset	5/21/2009	(690 99)	-	(690 99)	Losses
10522824000	KEYCORP NEW			Sell an Asset	5/21/2009	(2,209 63)	-	(2,209 63)	Losses
10522824000	NORTHERN TR CORP			Sell an Asset	5/21/2009	(192 48)	-	(192 48)	Losses
10522824000	NORTHERN TR CORP			Sell an Asset	5/21/2009	(657 84)	-	(657 84)	Losses
10522824000	NORTHERN TR CORP			Sell an Asset	5/21/2009	(63 41)	-	(63 41)	Losses
10522824000	DARDEN RESTAURANTS INC			Sell an Asset	5/22/2009	(1,159 92)	(1,159 92)	-	Losses
10522824000	KEYCORP NEW			Sell an Asset	5/22/2009	(1,920 40)	-	(1,920 40)	Losses
10522824000	KEYCORP NEW			Sell an Asset	5/22/2009	(4,439 16)	-	(4,439 16)	Losses
10522824000	NORTHERN TR CORP			Sell an Asset	5/22/2009	(130 17)	-	(130 17)	Losses
10522824000	FNMA POOL # 255364	6 0%	9/01/34	Sell an Asset	5/25/2009	(2 95)	(2 95)	-	Losses
10522824000	FNMA POOL 255770	5 5%	7/01/35	Sell an Asset	5/25/2009	(7 40)	(7 40)	-	Losses
10522824000	FNMA POOL #838636	5 5%	11/01/35	Sell an Asset	5/25/2009	(0 33)	(0 33)	-	Losses
10522824000	FNMA POOL # 555528	6 0%	4/01/33	Sell an Asset	5/25/2009	(1 01)	(1 01)	-	Losses
10522824000	FNMA POOL # 936591	5 674%	4/01/37	Sell an Asset	5/25/2009	(1 11)	(1 11)	-	Losses
10522824000	FNMA POOL 918044	5 98096%	5/01/37	Sell an Asset	5/25/2009	(0 07)	(0 07)	-	Losses
10522824000	FNMA POOL # 899651	6 5%	8/01/37	Sell an Asset	5/25/2009	(10 87)	-	(10 87)	Losses
10522824000	FNMA POOL 949294	6 0%	10/01/37	Sell an Asset	5/25/2009	(0 96)	(0 96)	-	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	5/25/2009	(2 89)	(0 02)	(2 87)	Losses
10522824000	FNMA POOL 745947	6 5%	10/01/36	Sell an Asset	5/25/2009	(2 86)	(0 02)	(2 84)	Losses
10522824000	FNMA POOL 831812	6 0%	9/01/36	Sell an Asset	5/25/2009	(2 39)	(2 39)	-	Losses
10522824000	FNMA POOL # 888214	5 0%	3/01/21	Sell an Asset	5/25/2009	(3 67)	(3 67)	-	Losses
10522824000	FNMA POOL # 967186	6 5%	12/01/37	Sell an Asset	5/25/2009	(12 42)	(12 42)	-	Losses
10522824000	FNMA POOL 966608	5 5%	2/01/38	Sell an Asset	5/25/2009	(0 60)	(0 60)	-	Losses
10522824000	FNMA POOL # 975814	6 5%	4/01/38	Sell an Asset	5/25/2009	(14 15)	(11 59)	(2 56)	Losses
10522824000	FNMA POOL 888967	6 0%	12/01/37	Sell an Asset	5/25/2009	(5 57)	-	(5 57)	Losses
10522824000	FNMA POOL # 930851	4 0%	4/01/24	Sell an Asset	5/25/2009	(1 66)	-	(1 66)	Losses
10522824000	KEYCORP NEW			Sell an Asset	5/26/2009	(4,347 05)	-	(4,347 05)	Losses
10522824000	DEVON KING CORP	6 875%	9/30/11	Sell an Asset	5/26/2009	(99 90)	(99 90)	-	Losses
10522824000	CIT GROUP INC	5 4%	3/07/13	Sell an Asset	5/29/2009	(1,341 60)	(1,341 60)	-	Losses
10522824000	CIT GROUP INC	5 4%	3/07/13	Sell an Asset	5/29/2009	(1,553 40)	(1,553 40)	-	Losses
10522824000	UNITED MEXICAN STATE	5 625%	1/15/17	Sell an Asset	6/1/2009	(347 90)	(347 90)	-	Losses
10522824000	TIME WARNER INC	6 5%	11/15/36	Sell an Asset	6/3/2009	(800 95)	(800 95)	-	Losses
10522824000	INTEL CORP			Sell an Asset	6/5/2009	(6,199 73)	(8,061 80)	1,862 07	Losses
10522824000	JPMORGAN CHASE & CO			Sell an Asset	6/15/2009	(19 50)	(19 50)	-	Losses
10522824000	AETNA INC			Sell an Asset	6/15/2009	(6,482 25)	-	(6,482 25)	Losses
10522824000	AETNA INC			Sell an Asset	6/15/2009	(4,388 83)	-	(4,388 83)	Losses
10522824000	AUTOLIV INC			Sell an Asset	6/15/2009	(28 44)	-	(28 44)	Losses
10522824000	CHUBB CORP			Sell an Asset	6/15/2009	(129 13)	(129 13)	-	Losses
10522824000	CISCO SYSTEMS INC			Sell an Asset	6/15/2009	(275 29)	(275 29)	-	Losses
10522824000	COCA COLA ENTERPRISES INC			Sell an Asset	6/15/2009	(64 18)	(64 18)	-	Losses
10522824000	COLGATE-PALMOLIVE CO			Sell an Asset	6/15/2009	(79 59)	-	(79 59)	Losses

10522824000	CUMMINS INC	Sell an Asset	6/15/2009	(7 45)	-	(7 45) Losses
10522824000	DU PONT (E I) DE NEMOURS	Sell an Asset	6/15/2009	(9 97)	-	(9 97) Losses
10522824000	GNMA I POOL # 603130 6 0% 10/15/33	Sell an Asset	6/15/2009	(15 35)	(15 35)	- Losses
10522824000	GNMA I POOL # 603130 6 0% 10/15/33	Sell an Asset	6/15/2009	(0 38)	(0 38)	- Losses
10522824000	GENERAL ELECTRIC COMPANY	Sell an Asset	6/15/2009	(1,094 55)	(1,094 55)	- Losses
10522824000	GILEAD SCIENCES INC	Sell an Asset	6/15/2009	(44 45)	-	(44 45) Losses
10522824000	HALLIBURTON CO	Sell an Asset	6/15/2009	(124 50)	(124 50)	- Losses
10522824000	CVS CAREMARK CORP	Sell an Asset	6/15/2009	(352 35)	(352 35)	- Losses
10522824000	MEDTRONIC INC	Sell an Asset	6/15/2009	(179 35)	(179 35)	- Losses
10522824000	MERCK & CO INC	Sell an Asset	6/15/2009	(25 04)	-	(25 04) Losses
10522824000	MICROSOFT CORPORATION	Sell an Asset	6/15/2009	(84 99)	(84 99)	- Losses
10522824000	OMNICOM GROUP INC	Sell an Asset	6/15/2009	(201 58)	(201 58)	- Losses
10522824000	PEPSICO INC	Sell an Asset	6/15/2009	(93 30)	(93 30)	- Losses
10522824000	PFIZER INC	Sell an Asset	6/15/2009	(883 55)	(883 55)	- Losses
10522824000	HOSPIRA INC	Sell an Asset	6/15/2009	(63 85)	(63 85)	- Losses
10522824000	ST JUDE MEDICAL INC	Sell an Asset	6/15/2009	(69 89)	(69 89)	- Losses
10522824000	SCHERING PLOUGH CORP	Sell an Asset	6/15/2009	(76 18)	(76 18)	- Losses
10522824000	SEMPRA ENERGY	Sell an Asset	6/15/2009	(134 07)	(134 07)	- Losses
10522824000	THERMO FISHER SCIENTIFIC INC	Sell an Asset	6/15/2009	(80 73)	(80 73)	- Losses
10522824000	WELLS FARGO & COMPANY	Sell an Asset	6/15/2009	(22 71)	(22 71)	- Losses
10522824000	MCKESSON CORPORATION	Sell an Asset	6/15/2009	(40 61)	-	(40 61) Losses
10522824000	NOKIA CORP-SPON ADR	Sell an Asset	6/15/2009	(134 29)	-	(134 29) Losses
10522824000	AMGEN INC	Sell an Asset	6/15/2009	(101 01)	-	(101 01) Losses
10522824000	FIRST HORIZON NATIONAL CORP	Sell an Asset	6/15/2009	(53 43)	-	(53 43) Losses
10522824000	BANK OF AMERICA CORP	Sell an Asset	6/15/2009	(7 68)	-	(7 68) Losses
10522824000	HONEYWELL INTL INC	Sell an Asset	6/15/2009	(39 32)	(39 32)	- Losses
10522824000	ALLIANCE DATA SYS CORP	Sell an Asset	6/15/2009	(179 96)	-	(179 96) Losses
10522824000	ACCENTURE LTD	Sell an Asset	6/15/2009	(47 69)	(47 69)	- Losses
10522824000	US TREASURY NOTE 4 0% 6/15/09	Sell an Asset	6/15/2009	(51 58)	-	(51 58) Losses
10522824000	NEWS CORP INC	Sell an Asset	6/15/2009	(572 43)	(572 43)	- Losses
10522824000	FHLMC GOLD # G08046 5 5% 3/01/35	Sell an Asset	6/15/2009	(22 84)	(22 84)	- Losses
10522824000	AT & T INC	Sell an Asset	6/15/2009	(320 04)	(320 04)	- Losses
10522824000	HESS CORP	Sell an Asset	6/15/2009	(40 68)	-	(40 68) Losses
10522824000	FHLMC POOL # 1N142 5 77399% 4/01/37	Sell an Asset	6/15/2009	(1 09)	(1 09)	- Losses
10522824000	FHLMC GOLD A69290 6 0% 12/01/37	Sell an Asset	6/15/2009	(2 54)	(2 54)	- Losses
10522824000	FHLMC GOLD A68027 6 0% 7/01/37	Sell an Asset	6/15/2009	(2 86)	(2 86)	- Losses
10522824000	GNMA POOL 686038 6 5% 4/15/38	Sell an Asset	6/15/2009	(38 20)	-	(38 20) Losses
10522824000	GNMA POOL# 687844 6 5% 8/15/38	Sell an Asset	6/15/2009	(20 43)	-	(20 43) Losses
10522824000	FNMA GOLD G04743 5 0% 9/01/38	Sell an Asset	6/15/2009	(4 88)	-	(4 88) Losses
10522824000	FHLMC GOLD G04719 5 5% 1/01/38	Sell an Asset	6/15/2009	(1 49)	-	(1 49) Losses
10522824000	GNMA I POOL # 687835 6 0% 8/15/38	Sell an Asset	6/15/2009	(14 86)	-	(14 86) Losses
10522824000	FHLMC GOLD G04425 6 0% 5/01/38	Sell an Asset	6/15/2009	(3 81)	-	(3 81) Losses
10522824000	TYCO INTERNATIONAL LTD	Sell an Asset	6/15/2009	(370 30)	-	(370 30) Losses
10522824000	ST JUDE MEDICAL INC	Sell an Asset	6/19/2009	(59 38)	(59 38)	- Losses
10522824000	ST JUDE MEDICAL INC	Sell an Asset	6/19/2009	(28 55)	(28 55)	- Losses
10522824000	CITEC 2006-VT2 A4 5 05% 4/20/14	Sell an Asset	6/20/2009	(8 00)	(8 00)	- Losses
10522824000	BANK OF AMERICA CORP 5 75% 8/15/16	Sell an Asset	6/23/2009	(3,431 25)	(3,431 25)	- Losses
10522824000	U S TREASURY INFL IN 1 375% 7/15/18	Sell an Asset	6/23/2009	(150 35)	-	(150 35) Losses
10522824000	FNMA POOL # 930851 4 0% 4/01/24	Sell an Asset	6/23/2009	(384 68)	-	(384 68) Losses
10522824000	FNMA POOL 962301 4 5% 3/01/23	Sell an Asset	6/23/2009	(338 93)	-	(338 93) Losses
10522824000	HYDRO-QUEBEC 7 5% 4/01/16	Sell an Asset	6/24/2009	(91 35)	-	(91 35) Losses
10522824000	FNMA POOL # 255364 6 0% 9/01/34	Sell an Asset	6/25/2009	(3 44)	(3 44)	- Losses
10522824000	FNMA POOL 255770 5 5% 7/01/35	Sell an Asset	6/25/2009	(9 06)	(9 06)	- Losses
10522824000	FNMA POOL #838636 5 5% 11/01/35	Sell an Asset	6/25/2009	(0 30)	(0 30)	- Losses
10522824000	FNMA POOL # 555528 6 0% 4/01/33	Sell an Asset	6/25/2009	(0 98)	(0 98)	- Losses
10522824000	FNMA POOL # 936591 5 682% 4/01/37	Sell an Asset	6/25/2009	(6 37)	(6 37)	- Losses
10522824000	FNMA POOL 918044 5 981% 5/01/37	Sell an Asset	6/25/2009	(0 09)	(0 09)	- Losses
10522824000	FNMA POOL # 899651 6 5% 8/01/37	Sell an Asset	6/25/2009	(12 96)	-	(12 96) Losses
10522824000	FNMA POOL 949294 6 0% 10/01/37	Sell an Asset	6/25/2009	(0 62)	(0 62)	- Losses
10522824000	FNMA POOL 745947 6 5% 10/01/36	Sell an Asset	6/25/2009	(3 30)	(1 25)	(2 05) Losses
10522824000	FNMA POOL 831812 6 0% 9/01/36	Sell an Asset	6/25/2009	(3 84)	(3 84)	- Losses
10522824000	FNMA POOL # 888214 5 0% 3/01/21	Sell an Asset	6/25/2009	(4 37)	(4 37)	- Losses
10522824000	FNMA POOL # 967186 6 5% 12/01/37	Sell an Asset	6/25/2009	(1 82)	(1 82)	- Losses
10522824000	FNMA POOL 966608 5 5% 2/01/38	Sell an Asset	6/25/2009	(0 72)	(0 72)	- Losses
10522824000	FNMA POOL # 975814 6 5% 4/01/38	Sell an Asset	6/25/2009	(5 93)	(5 93)	- Losses
10522824000	FNMA POOL 888967 6 0% 12/01/37	Sell an Asset	6/25/2009	(6 00)	(6 00)	- Losses
10522824000	FNMA POOL # 930851 4 0% 4/01/24	Sell an Asset	6/25/2009	(1 45)	-	(1 45) Losses
10522824000	HSBC FINANCE CORP 5 0% 6/30/15	Sell an Asset	6/26/2009	(254 75)	(254 75)	- Losses
10522824000	WAMU 2004-AR9 A6 4 12715% 8/25/34	Sell an Asset	6/26/2009	(828 10)	(828 10)	- Losses
10522824000	WAMU MORTGAGE PASS-THR 4 0% 2/25/33	Sell an Asset	7/11/2009	(486 99)	(486 99)	- Losses
10522824000	WAMU MORTGAGE PASS-THR 4 0% 2/25/33	Sell an Asset	7/11/2009	(507 41)	(507 41)	- Losses
10522824000	JOHNSON CONTROLS INC 5 5% 1/15/16	Sell an Asset	7/11/2009	(1,253 60)	(1,253 60)	- Losses
10522824000	JPMORGAN CHASE & CO	Sell an Asset	7/11/2009	(74 43)	(74 43)	- Losses
10522824000	APACHE CORP	Sell an Asset	7/11/2009	(148 29)	-	(148 29) Losses
10522824000	APPLE INC	Sell an Asset	7/11/2009	(408 54)	-	(408 54) Losses
10522824000	AUTOLIV INC	Sell an Asset	7/11/2009	(46 93)	-	(46 93) Losses
10522824000	BEST BUY INC	Sell an Asset	7/11/2009	(2 61)	-	(2 61) Losses
10522824000	CHUBB CORP	Sell an Asset	7/11/2009	(138 84)	(138 84)	- Losses
10522824000	CISCO SYSTEMS INC	Sell an Asset	7/11/2009	(447 11)	(447 11)	- Losses
10522824000	COCA COLA ENTERPRISES INC	Sell an Asset	7/11/2009	(187 81)	(187 81)	- Losses
10522824000	COLGATE-PALMOLIVE CO	Sell an Asset	7/11/2009	(47 31)	-	(47 31) Losses
10522824000	CUMMINS INC	Sell an Asset	7/11/2009	(34 25)	-	(34 25) Losses
10522824000	DU PONT (E I) DE NEMOURS	Sell an Asset	7/11/2009	(53 17)	-	(53 17) Losses
10522824000	GENERAL ELECTRIC COMPANY	Sell an Asset	7/11/2009	(1,869 28)	(1,869 28)	- Losses
10522824000	GILEAD SCIENCES INC	Sell an Asset	7/11/2009	(33 75)	-	(33 75) Losses
10522824000	HALLIBURTON CO	Sell an Asset	7/11/2009	(209 32)	(209 32)	- Losses
10522824000	CVS CAREMARK CORP	Sell an Asset	7/11/2009	(537 33)	(537 33)	- Losses
10522824000	INTERNATIONAL BUSINESS MACHINES CO	Sell an Asset	7/11/2009	(58 13)	(58 13)	- Losses
10522824000	MEDTRONIC INC	Sell an Asset	7/11/2009	(340 72)	(340 72)	- Losses
10522824000	MICROSOFT CORPORATION	Sell an Asset	7/11/2009	(193 22)	(193 22)	- Losses
10522824000	MORGAN STANLEY	Sell an Asset	7/11/2009	(55 26)	-	(55 26) Losses

10522824000	OMNICOM GROUP INC	Sell an Asset	7/7/2009	(431 02)	(431 02)	-	Losses
10522824000	PEPSICO INC	Sell an Asset	7/7/2009	(31 53)	(31 53)	-	Losses
10522824000	PFIZER INC	Sell an Asset	7/7/2009	(2,174 03)	(2,174 03)	-	Losses
10522824000	HOSPIRA INC	Sell an Asset	7/7/2009	(62 50)	(62 50)	-	Losses
10522824000	ST JUDE MEDICAL INC	Sell an Asset	7/7/2009	(9 90)	(9 90)	-	Losses
10522824000	SCHERING PLOUGH CORP	Sell an Asset	7/7/2009	(2 27)	(2 27)	-	Losses
10522824000	SEMPRA ENERGY	Sell an Asset	7/7/2009	(272 19)	(272 19)	-	Losses
10522824000	TEXTRON INC	Sell an Asset	7/7/2009	(764 59)	(764 59)	-	Losses
10522824000	THERMO FISHER SCIENTIFIC INC	Sell an Asset	7/7/2009	(101 66)	(101 66)	-	Losses
10522824000	WELLS FARGO & COMPANY	Sell an Asset	7/7/2009	(45 91)	(45 91)	-	Losses
10522824000	MCKESSON CORPORATION	Sell an Asset	7/7/2009	(8 11)	-	(8 11)	Losses
10522824000	NOKIA CORP-SPON ADR	Sell an Asset	7/7/2009	(279 80)	-	(279 80)	Losses
10522824000	AMGEN INC	Sell an Asset	7/7/2009	(153 23)	-	(153 23)	Losses
10522824000	BANK OF AMERICA CORP	Sell an Asset	7/7/2009	(140 58)	-	(140 58)	Losses
10522824000	HONEYWELL INTL INC	Sell an Asset	7/7/2009	(131 94)	(131 94)	-	Losses
10522824000	FEDEX CORP	Sell an Asset	7/7/2009	(108 90)	-	(108 90)	Losses
10522824000	TARGET CORP	Sell an Asset	7/7/2009	(137 68)	-	(137 68)	Losses
10522824000	RAYTHEON CO	Sell an Asset	7/7/2009	(97 89)	-	(97 89)	Losses
10522824000	ALLIANCE DATA SYS CORP	Sell an Asset	7/7/2009	(240 68)	-	(240 68)	Losses
10522824000	ACCENTURE LTD	Sell an Asset	7/7/2009	(81 41)	(81 41)	-	Losses
10522824000	NEWS CORP INC	Sell an Asset	7/7/2009	(1,038 59)	(1,038 59)	-	Losses
10522824000	AT & T INC	Sell an Asset	7/7/2009	(537 97)	(537 97)	-	Losses
10522824000	HESS CORP	Sell an Asset	7/7/2009	(253 33)	-	(253 33)	Losses
10522824000	KBR INC	Sell an Asset	7/7/2009	(40 25)	(40 25)	-	Losses
10522824000	PHILIP MORRIS INTERNAT-W/I	Sell an Asset	7/7/2009	(49 37)	(49 37)	-	Losses
10522824000	TYCO INTERNATIONAL LTD	Sell an Asset	7/7/2009	(590 97)	-	(590 97)	Losses
10522824000	NOKIA CORP-SPON ADR	Sell an Asset	7/16/2009	(8,158 23)	-	(8,158 23)	Losses
10522824000	NOKIA CORP-SPON ADR	Sell an Asset	7/16/2009	(6,843 25)	-	(6,843 25)	Losses
10522824000	CITEC 2006-VT2 A4 5 05% 4/20/14	Sell an Asset	7/20/2009	(19 10)	(19 10)	-	Losses
10522824000	FNMA POOL # 255364 6 0% 9/01/34	Sell an Asset	7/25/2009	(2 04)	(2 04)	-	Losses
10522824000	FNMA POOL # 555528 6 0% 4/01/33	Sell an Asset	7/25/2009	(0 94)	(0 94)	-	Losses
10522824000	FNMA POOL # 555528 6 0% 4/01/33	Sell an Asset	7/25/2009	(0 03)	(0 03)	-	Losses
10522824000	FNMA POOL # 936591 5 66999% 4/01/37	Sell an Asset	7/25/2009	(3 82)	(3 82)	-	Losses
10522824000	FNMA POOL 918044 5 98099% 5/01/37	Sell an Asset	7/25/2009	(0 06)	(0 06)	-	Losses
10522824000	FNMA POOL 831812 6 0% 9/01/36	Sell an Asset	7/25/2009	(8 55)	(8 55)	-	Losses
10522824000	FNMA POOL 831812 6 0% 9/01/36	Sell an Asset	7/25/2009	(0 63)	(0 63)	-	Losses
10522824000	FNMA POOL 888967 6 0% 12/01/37	Sell an Asset	7/25/2009	(7 48)	(7 48)	-	Losses
10522824000	FNMA POOL 888967 6 0% 12/01/37	Sell an Asset	7/25/2009	(0 14)	(0 14)	-	Losses
10522824000	INTL LEASE FIN CORP 5 75% 6/15/11	Sell an Asset	8/5/2009	(1,093 25)	(1,093 25)	-	Losses
10522824000	FHLMC POOL # 1N142 5 77% 4/01/37	Sell an Asset	8/15/2009	(1 02)	(1 02)	-	Losses
10522824000	CITEC 2006-VT2 A4 5 05% 4/20/14	Sell an Asset	8/20/2009	(19 95)	(19 95)	-	Losses
10522824000	FNMA POOL # 936591 5 677% 4/01/37	Sell an Asset	8/25/2009	(2 41)	(2 41)	-	Losses
10522824000	FNMA POOL 918044 5 98101% 5/01/37	Sell an Asset	8/25/2009	(13 79)	(13 79)	-	Losses
10522824000	U S TREASURY NOTE 4 625% 2/29/12	Sell an Asset	8/27/2009	(348 57)	-	(348 57)	Losses
10522824000	COLGATE-PALMOLIVE CO	Sell an Asset	8/28/2009	(683 97)	(683 97)	-	Losses
10522824000	COLGATE-PALMOLIVE CO	Sell an Asset	8/31/2009	(446 39)	(446 39)	-	Losses
10522824000	COLGATE-PALMOLIVE CO	Sell an Asset	8/31/2009	(220 06)	(220 06)	-	Losses
10522824000	COLGATE-PALMOLIVE CO	Sell an Asset	9/1/2009	(416 93)	(416 93)	-	Losses
10522824000	COLGATE-PALMOLIVE CO	Sell an Asset	9/1/2009	(277 18)	(277 18)	-	Losses
10522824000	COLGATE-PALMOLIVE CO	Sell an Asset	9/2/2009	(278 09)	(278 09)	-	Losses
10522824000	INTL LEASE FIN CORP 5 75% 6/15/11	Sell an Asset	9/3/2009	(680 75)	(680 75)	-	Losses
10522824000	INTL LEASE FIN CORP 5 75% 6/15/11	Sell an Asset	9/10/2009	(655 75)	(655 75)	-	Losses
10522824000	CITEC 2006-VT2 A4 5 05% 4/20/14	Sell an Asset	9/20/2009	(15 37)	(15 37)	-	Losses
10522824000	FNMA POOL # 936591 5 66202% 4/01/37	Sell an Asset	9/25/2009	(4 03)	(4 03)	-	Losses
10522824000	FNMA POOL 918044 5 957% 5/01/37	Sell an Asset	9/25/2009	(5 21)	(5 21)	-	Losses
10522824000	UNITED STATES TREAS 4 25% 8/15/13	Sell an Asset	10/1/2009	(971 26)	-	(971 26)	Losses
10522824000	UNITED STATES TREASURY 4 0% 11/15/12	Sell an Asset	10/1/2009	(133 70)	-	(133 70)	Losses
10522824000	CITIGROUP INC 6 125% 11/21/17	Sell an Asset	10/1/2009	(13 40)	(13 40)	-	Losses
10522824000	U S TREASURY NOTE 4 625% 2/29/12	Sell an Asset	10/5/2009	(214 42)	-	(214 42)	Losses
10522824000	U S TREASURY NOTE 4 25% 1/15/11	Sell an Asset	10/6/2009	(667 42)	-	(667 42)	Losses
10522824000	U S TREASURY NOTE 4 625% 8/31/11	Sell an Asset	10/6/2009	(603 27)	-	(603 27)	Losses
10522824000	ST JUDE MEDICAL INC	Sell an Asset	10/7/2009	(2,392 81)	(2,392 81)	-	Losses
10522824000	ST JUDE MEDICAL INC	Sell an Asset	10/7/2009	(308 00)	(308 00)	-	Losses
10522824000	CD 2007-CD4 A2B 5 205% 12/11/49	Sell an Asset	10/8/2009	(128 04)	(128 04)	-	Losses
10522824000	LBUBS 2007-C2 A2 5 303% 2/17/40	Sell an Asset	10/8/2009	(246 51)	(246 51)	-	Losses
10522824000	CSMC 2007-C2 A2 5 448% 1/15/49	Sell an Asset	10/8/2009	(237 50)	(237 50)	-	Losses
10522824000	FHLMC POOL # 1N142 5 76702% 4/01/37	Sell an Asset	10/15/2009	(0 78)	(0 78)	-	Losses
10522824000	CITEC 2006-VT2 A4 5 05% 4/20/14	Sell an Asset	10/20/2009	(13 16)	(13 16)	-	Losses
10522824000	FNMA POOL # 936591 5 65595% 4/01/37	Sell an Asset	10/25/2009	(4 48)	(4 48)	-	Losses
10522824000	FNMA POOL 918044 5 96% 5/01/37	Sell an Asset	10/25/2009	(2 01)	(2 01)	-	Losses
10522824000	SCHERING PLOUGH CORP	Sell an Asset	11/3/2009	(203 47)	(203 47)	-	Losses
10522824000	FHLMC POOL # 1N142 5 77106% 4/01/37	Sell an Asset	11/15/2009	(0 90)	(0 90)	-	Losses
10522824000	DREYFUS/THE BOSTON CO S/C VALUE FD	Sell an Asset	11/16/2009	(9,490 63)	(9,490 63)	-	Losses
10522824000	CITEC 2006-VT2 A4 5 05% 4/20/14	Sell an Asset	11/20/2009	(12 51)	(12 51)	-	Losses
10522824000	FNMA POOL # 936591 5 67% 4/01/37	Sell an Asset	11/25/2009	(3 29)	(3 29)	-	Losses
10522824000	FNMA POOL # 936591 5 67306% 4/01/37	Sell an Asset	11/25/2009	(3 29)	(3 29)	-	Losses
10522824000	FNMA POOL # 936591 5 70248% 4/01/37	Sell an Asset	11/25/2009	(3 29)	(3 29)	-	Losses
				<u>(597,599.69)</u>	<u>(465,243.44)</u>	<u>(132,356.25)</u>	