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Form **990-PF**Department of the Treasury
Internal Revenue Service (77)**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2009**Note** The foundation may be able to use a copy of this return to satisfy state reporting requirements

For calendar year 2009, or tax year beginning , and ending

Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return
☐ Amended return ☐ Address change ☒ Name changeUse the IRS
label.
Otherwise,
print
or type.
See Specific
Instructions.

Name of foundation

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

BNY Mellon, N A - P O Box 185

Room/suite

City or town, state, and ZIP code

Pittsburgh

PA

15230-0185

A Employer identification number

23-7423500

B Telephone number (see page 10 of the instructions)

(412)234-0023

C If exemption application is pending, check here ☐**D** 1. Foreign organizations, check here ☐2. Foreign organizations meeting the 85% test, check here and attach computation ☐**E** If private foundation status was terminated under section 507(b)(1)(A), check here ☐**F** If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐**H** Check type of organization ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation**I** Fair market value of all assets at end of year (from Part II, col (c), line 16) ☐ \$ 69,384,262**J** Accounting method ☒ Cash ☐ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis)**Part I Analysis of Revenue and Expenses** (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)	125			
2 Check ☒ if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments	0	0		
4 Dividends and interest from securities	1,954,757	1,987,119		
5 a Gross rents		0		
b Net rental income or (loss)	0			
6 a Net gain or (loss) from sale of assets not on line 10	3,385,129			
b Gross sales price for all assets on line 6a	51,059,943			
7 Capital gain net income (from Part IV, line 2)		3,379,001		
8 Net short-term capital gain			0	
9 Income modifications				
10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0			
c Gross profit or (loss) (attach schedule)	0			
11 Other income (attach schedule)	128,367	128,367	0	
12 Total. Add lines 1 through 11	5,468,378	5,494,487	0	
13 Compensation of officers, directors, trustees, etc.	0			
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16 a Legal fees (attach schedule)	0	0	0	0
b Accounting fees (attach schedule)	0	0	0	0
c Other professional fees (attach schedule)	0	0	0	0
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions)	24,711	24,711	0	0
19 Depreciation (attach schedule) and depletion	0	0	0	
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)	17,821	17,821	0	0
24 Total operating and administrative expenses. Add lines 13 through 23	42,532	42,532	0	0
25 Contributions, gifts, grants paid	2,953,500			2,953,500
26 Total expenses and disbursements. Add lines 24 and 25	2,996,032	42,532	0	2,953,500
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	2,472,346			
b Net investment income (if negative, enter -0-)		5,451,955		
c Adjusted net income (if negative, enter -0-)			0	

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

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash—non-interest-bearing			0	
	2	Savings and temporary cash investments		329,847	2,416,429	2,416,429
	3	Accounts receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	4	Pledges receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)		0	0	0
	7	Other notes and loans receivable (attach schedule) ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	8	Inventories for sale or use			0	
	9	Prepaid expenses and deferred charges			0	
	10 a	Investments—U S and state government obligations (attach schedule)		0	0	0
	b	Investments—corporate stock (attach schedule)		0	0	0
	c	Investments—corporate bonds (attach schedule)		0	0	0
	11	Investments—land, buildings, and equipment basis ▶	0			
	Less accumulated depreciation (attach schedule) ▶	0	0	0	0	
12	Investments—mortgage loans					
13	Investments—other (attach schedule)		53,885,393	54,276,025	66,967,833	
14	Land, buildings, and equipment basis ▶	0				
	Less accumulated depreciation (attach schedule) ▶	0	0	0	0	
15	Other assets (describe ▶)		0	0	0	
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)		54,215,240	56,692,454	69,384,262	
Liabilities	17	Accounts payable and accrued expenses			0	
	18	Grants payable				
	19	Deferred revenue			0	
	20	Loans from officers, directors, trustees, and other disqualified persons		0	0	
	21	Mortgages and other notes payable (attach schedule)		0	0	
	22	Other liabilities (describe ▶)		0	0	
	23	Total liabilities (add lines 17 through 22)		0	0	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☐				
	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		54,215,240	56,692,454	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
30	Total net assets or fund balances (see page 17 of the instructions)		54,215,240	56,692,454		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)		54,215,240	56,692,454		

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	54,215,240
2	Enter amount from Part I, line 27a	2	2,472,346
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	7,555
4	Add lines 1, 2, and 3	4	56,695,141
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	2,687
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	56,692,454

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Part IV Capital Gains and Losses for Tax on Investment Income

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

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 0	0	0	0
b 0	0	0	0
c 0	0	0	0
d 0	0	0	0
e 0	0	0	0

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

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	3,385,129
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8 }	3	2,888,507

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2008	3,320,000	73,565,909	0.045130
2007	3,581,433	70,234,430	0.050993
2006	3,312,580	58,631,495	0.056498
2005	3,712,901	56,213,344	0.066050
2004	3,316,292	55,045,586	0.060246

2 Total of line 1, column (d)	2	0.278917
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	0.055783
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	61,389,620
5 Multiply line 4 by line 3	5	3,424,497
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	54,520
7 Add lines 5 and 6	7	3,479,017
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18	8	2,953,500

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)	1	109,039
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0
3 Add lines 1 and 2	3	109,039
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	109,039
6 Credits/Payments		
a 2009 estimated tax payments and 2008 overpayment credited to 2009	6a	43,000
b Exempt foreign organizations—tax withheld at source	6b	
c Tax paid with application for extension of time to file (Form 8868)	6c	70,000
d Backup withholding erroneously withheld	6d	
7 Total credits and payments. Add lines 6a through 6d	7	113,000
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	1,610
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	2,351
11 Enter the amount of line 10 to be Credited to 2010 estimated tax 2,351 Refunded	11	0

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b , attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation \$ _____ (2) On foundation managers \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8 a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2009 or the taxable year beginning in 2009 (see instructions for Part XIV on page 27)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address N/A				
14	The books are in care of BNY Mellon, N A Telephone no (412)234-0023			
Located at P O Box 185 Pittsburgh PA ZIP+4 15230-0185				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here ☐			
and enter the amount of tax-exempt interest received or accrued during the year 15				

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐	1b	N/A
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009? ☐ Yes ☒ No		
If "Yes," list the years 20 , 20 , 20 , 20			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 20 of the instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 20 , 20 , 20 , 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2009 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2009)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?	4b	X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? ☐ **5b** N/A

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

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No **N/A**

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No **6b**

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No **6b** X

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No **7b** N/A

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Attached Statement	00	0	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0

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

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

Total number of other employees paid over \$50,000 ☐ 0

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services** (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
		0
		0
		0
		0
		0
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

Expenses

1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 24 of the instructions)

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

Amount

1 NONE	
2	
All other program-related investments See page 24 of the instructions	
3	0
Total. Add lines 1 through 3	0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	61,001,048
b	Average of monthly cash balances	1b	1,323,439
c	Fair market value of all other assets (see page 24 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	62,324,487
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	62,324,487
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	934,867
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	61,389,620
6	Minimum investment return. Enter 5% of line 5	6	3,069,481

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

1	Minimum investment return from Part X, line 6	1	3,069,481
2a	Tax on investment income for 2009 from Part VI, line 5	2a	109,039
b	Income tax for 2009 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	109,039
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,960,442
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	2,960,442
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,960,442

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	2,953,500
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	2,953,500
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,953,500

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

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

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				2,960,442
2 Undistributed income, if any, as of the end of 2009				
a Enter amount for 2008 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2009				
a From 2004	641,537			
b From 2005	1,005,453			
c From 2006	507,579			
d From 2007	326,911			
e From 2008	NONE			
f Total of lines 3a through e	2,481,480			
4 Qualifying distributions for 2009 from Part XII, line 4 ▶ \$ 2,953,500				
a Applied to 2008, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d Applied to 2009 distributable amount				2,953,500
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2009 (If an amount appears in column (d), the same amount must be shown in column (a))	6,942			6,942
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,474,538			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2008 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2009 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2010				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2004 not applied on line 5 or line 7 (see page 27 of the instructions)	634,595			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	1,839,943			
10 Analysis of line 9				
a Excess from 2005	1,005,453			
b Excess from 2006	507,579			
c Excess from 2007	326,911			
d Excess from 2008	0			
e Excess from 2009	0			

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

N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2009, enter the date of the ruling

b Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

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

Tax year	Prior 3 years			(e) Total
(a) 2009	(b) 2008	(c) 2007	(d) 2006	
0				0
0	0	0	0	0
0				0
				0
0	0	0	0	0
				0
0				0
				0
				0
				0
				0

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see page 28 of the instructions.)**1 Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

Check here ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number of the person to whom applications should be addressed

JAMES P MACDONALD P O BOX 185 PITTSBURGH PA 15230

b The form in which applications should be submitted and information and materials they should include

PROVIDED UPON INITIAL CONTACT

c Any submission deadlines

PROVIDED UPON INITIAL CONTACT

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

PROVIDED UPON INITIAL CONTACT

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> See Attached Statement				
Total			3a	2,953,500
b <i>Approved for future payment</i> NONE				
Total			3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____		0		0	0
b _____		0		0	0
c _____		0		0	0
d _____		0		0	0
e _____		0		0	0
f _____		0		0	0
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	1,954,757	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	3,385,129	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a _____		0		128,367	0
b _____		0		0	0
c _____		0		0	0
d _____		0		0	0
e _____		0		0	0
12 Subtotal. Add columns (b), (d), and (e)		0		5,468,253	0
13 Total. Add line 12, columns (b), (d), and (e)				13	5,468,253

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

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

[illegible]

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216290	BNYM, N.A. CHAR	G4412G101	HERBALIFE LTD	490	19,879.30	9,901.09
10260216290	BNYM, N.A. CHAR	G491BT108	INVESCO LTD	1,030.00	24,194.70	18,525.25
10260216290	BNYM, N.A. CHAR	V3267N107	EXCEL MARITIME CARRIERS LTD	2,760.00	17,001.60	20,443.32
10260216290	BNYM, N.A. CHAR	001084102	AGCO CORP	1,070.00	34,603.80	30,801.34
10260216290	BNYM, N.A. CHAR	012653101	ALBEMARLE CORP	950	34,551.50	30,315.12
10260216290	BNYM, N.A. CHAR	02553E106	AMERICAN EAGLE OUTFITTERS IN	2,640.00	44,827.20	35,771.69
10260216290	BNYM, N.A. CHAR	031100100	AMETEK INC NEW	990	37,857.60	27,384.56
10260216290	BNYM, N.A. CHAR	032095101	AMPHENOL CORP NEW	580	26,784.40	12,094.22
10260216290	BNYM, N.A. CHAR	03662Q105	ANSYS INC	1,030.00	44,763.80	25,045.99
10260216290	BNYM, N.A. CHAR	052800109	AUTOLIV INC	710	30,785.60	24,979.39
10260216290	BNYM, N.A. CHAR	053807103	AVNET INC	1,320.00	39,811.20	36,850.25
10260216290	BNYM, N.A. CHAR	073302101	B E AEROSPACE INC	1,280.00	30,080.00	25,460.99
10260216290	BNYM, N.A. CHAR	14170T101	CAREFUSION CORPORATION	870	21,758.70	22,689.86
10260216290	BNYM, N.A. CHAR	156708109	CEPHALON INC	540	33,706.80	30,276.97
10260216290	BNYM, N.A. CHAR	168905107	CHILDRENS PLACE	740	24,420.00	19,897.26
10260216290	BNYM, N.A. CHAR	18683K101	CLIFFS NATS RES INC	970	44,707.30	32,264.69
10260216290	BNYM, N.A. CHAR	189754104	COACH INC	950	34,703.50	25,737.40
10260216290	BNYM, N.A. CHAR	192446102	COGNIZANT TECHNOLOGY Solutio	700	31,731.00	17,181.85
10260216290	BNYM, N.A. CHAR	203372107	COMMSCOPE INC	1,110.00	29,448.30	26,891.53
10260216290	BNYM, N.A. CHAR	20453E109	COMPLETE PRODUCTION SERVICES	2,700.00	35,100.00	29,195.41
10260216290	BNYM, N.A. CHAR	229899109	CULLEN FROST BANKERS INC	620	31,000.00	27,745.06
10260216290	BNYM, N.A. CHAR	237194105	DARDEN RESTAURANTS INC	820	28,757.40	14,048.80
10260216290	BNYM, N.A. CHAR	23918K108	DAVITA INC	450	26,433.00	19,770.79
10260216290	BNYM, N.A. CHAR	253868103	DIGITAL REALTY TRUST INC	950	47,766.00	25,278.98
10260216290	BNYM, N.A. CHAR	26138E109	DR PEPPER SNAPPLE GROUP-W/I	1,200.00	33,960.00	17,514.11
10260216290	BNYM, N.A. CHAR	28176E108	EDWARDS LIFESCIENCES CORP	200	17,370.00	16,968.30
10260216290	BNYM, N.A. CHAR	29265N108	ENERGEN CORP	700	32,760.00	27,485.67
10260216290	BNYM, N.A. CHAR	29266R108	ENERGIZER HLDGS INC	610	37,380.80	37,819.45
10260216290	BNYM, N.A. CHAR	29444U502	EQUINIX INC	371	39,381.65	33,859.67
10260216290	BNYM, N.A. CHAR	30249U101	FMC TECHNOLOGIES INC	360	20,822.40	20,625.01
10260216290	BNYM, N.A. CHAR	31620R105	FIDELITY NATIONAL FINANCIAL	2,720.00	36,611.20	38,887.63
10260216290	BNYM, N.A. CHAR	316773100	FIFTH THIRD BANCORP	2,850.00	27,787.50	25,025.28
10260216290	BNYM, N.A. CHAR	345550107	FOREST CITY ENTERPRISES INC	4,000.00	47,120.00	48,209.26
10260216290	BNYM, N.A. CHAR	346375108	FORMFACTOR INC	1,070.00	23,293.90	20,625.56
10260216290	BNYM, N.A. CHAR	36467W109	GAMESTOP CORP CL A	990	21,720.60	22,271.53
10260216290	BNYM, N.A. CHAR	37247D106	GENWORTH FINL INC -CL A	1,860.00	21,111.00	12,220.20
10260216290	BNYM, N.A. CHAR	37940X102	GLOBAL PMTS INC	900	48,474.00	28,093.33
10260216290	BNYM, N.A. CHAR	401617105	GUESS? INC	720	30,456.00	19,192.14
10260216290	BNYM, N.A. CHAR	415864107	HARSCO CORP	1,000.00	32,230.00	32,269.18
10260216290	BNYM, N.A. CHAR	416515104	HARTFORD FINL SVCS GROUP INC	740	17,212.40	17,706.42

TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216290	BNYM, N.A. CHAR	422819102	HEIDRICK & STRUGGLES INTL IN	540	16,869.60	11,393.90
10260216290	BNYM, N.A. CHAR	42822Q100	HEWITT ASSOCS INC	550	23,243.00	23,702.70
10260216290	BNYM, N.A. CHAR	431475102	HILL-ROM HOLDINGS INC	1,240.00	29,747.60	25,509.25
10260216290	BNYM, N.A. CHAR	44107P104	HOST HOTELS & RESORTS INC	4,310.00	50,297.70	36,591.34
10260216290	BNYM, N.A. CHAR	44558107	HUNT J B TRANSPORT SERVICES	950	30,656.50	24,902.93
10260216290	BNYM, N.A. CHAR	45167R104	IDEX CORP	1,090.00	33,953.50	21,662.65
10260216290	BNYM, N.A. CHAR	481165108	JOY GLOBAL INC	740	38,161.80	40,603.63
10260216290	BNYM, N.A. CHAR	48242W106	KBR INC	990	18,810.00	22,451.22
10260216290	BNYM, N.A. CHAR	512807108	LAM RESH CORP	450	17,644.50	17,296.16
10260216290	BNYM, N.A. CHAR	517834107	LAS VEGAS SANDS CORP	1,610.00	24,053.40	25,139.18
10260216290	BNYM, N.A. CHAR	531172104	LIBERTY PPTY TR	1,770.00	56,657.70	28,719.48
10260216290	BNYM, N.A. CHAR	53219L109	LIFEPOINT HOSPS INC	1,060.00	34,481.80	35,479.15
10260216290	BNYM, N.A. CHAR	546347105	LOUISIANA PAC CORP	3,760.00	26,244.80	26,759.92
10260216290	BNYM, N.A. CHAR	552676108	M D C HOLDINGS INC	1,110.00	34,454.40	28,270.91
10260216290	BNYM, N.A. CHAR	59418H100	MANPOWER INC	700	38,206.00	21,899.88
10260216290	BNYM, N.A. CHAR	576206106	MASSEY ENERGY CORP	740	31,087.40	19,814.02
10260216290	BNYM, N.A. CHAR	628530107	MYLAN INC	1,320.00	24,327.60	19,412.89
10260216290	BNYM, N.A. CHAR	636180101	NATIONAL FUEL GAS CO N J	740	37,000.00	33,345.44
10260216290	BNYM, N.A. CHAR	651290108	NEWFIELD EXPL CO	950	45,818.50	29,850.97
10260216290	BNYM, N.A. CHAR	664397106	NORTHEAST UTILITIES	870	22,437.30	19,179.53
10260216290	BNYM, N.A. CHAR	67073Y106	NV ENERGY INC	2,560.00	31,692.80	23,935.29
10260216290	BNYM, N.A. CHAR	680223104	OLD REPUBLIC INTL CORP	2,720.00	27,308.80	22,102.16
10260216290	BNYM, N.A. CHAR	681904108	OMNICARE INC	1,240.00	29,983.20	29,441.90
10260216290	BNYM, N.A. CHAR	682189105	ON SEMICONDUCTOR CORP	4,040.00	35,632.80	14,663.78
10260216290	BNYM, N.A. CHAR	688239201	OSHKOSH CORPORATION	870	32,216.10	22,949.21
10260216290	BNYM, N.A. CHAR	696643105	PALM INC	1,570.00	15,747.10	13,960.59
10260216290	BNYM, N.A. CHAR	701094104	PARKER HANNIFIN CORP	370	19,935.60	15,963.63
10260216290	BNYM, N.A. CHAR	716495106	PETROHAWK ENERGY CORP	1,240.00	29,747.60	16,897.45
10260216290	BNYM, N.A. CHAR	717124101	PHARMACEUTICAL PROD DEV INC	1,420.00	33,284.80	32,054.09
10260216290	BNYM, N.A. CHAR	726505100	PLAINS EXPLORATION & PR-WI	1,320.00	36,511.20	39,894.96
10260216290	BNYM, N.A. CHAR	74144T108	PRICE T ROWE GROUP INC	440	23,430.00	22,792.09
10260216290	BNYM, N.A. CHAR	741503403	PRICELINE.COM INC	157	34,290.37	8,865.45
10260216290	BNYM, N.A. CHAR	74153Q102	PRIDE INTL INC DEL	470	14,997.70	11,234.96
10260216290	BNYM, N.A. CHAR	74834T103	QUEST SOFTWARE INC	959	17,645.60	17,684.33
10260216290	BNYM, N.A. CHAR	75281A109	RANGE RESOURCES CORP	430	21,435.50	21,086.77
10260216290	BNYM, N.A. CHAR	754730109	RAYMOND JAMES FINL INC	1,280.00	30,425.60	32,618.24
10260216290	BNYM, N.A. CHAR	754907103	RAYONIER INC REIT	870	36,679.20	24,239.72
10260216290	BNYM, N.A. CHAR	758766109	REGAL ENTMT GROUP	1,640.00	32,681.60	20,742.69
10260216290	BNYM, N.A. CHAR	759351604	REINSURANCE GROUP OF AMERICA	740	35,261.00	20,919.68
10260216290	BNYM, N.A. CHAR	776696106	ROPER INDUSTRIES INC	550	28,803.50	20,158.36

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216290	BNYM, N.A. CHAR	779376102	ROVI CORP	1,110.00	35,375.70	24,796.52
10260216290	BNYM, N.A. CHAR	78388J106	SBA COMMUNICATIONS CORP	910	31,085.60	11,909.08
10260216290	BNYM, N.A. CHAR	78486Q101	SVB FINANCIAL GROUP	870	36,244.20	31,477.59
10260216290	BNYM, N.A. CHAR	826919102	SILICON LABORATORIES INC	620	29,995.60	27,690.38
10260216290	BNYM, N.A. CHAR	832248108	SMITHFIELD FOODS INC	1,980.00	30,076.20	32,351.38
10260216290	BNYM, N.A. CHAR	878237106	TECH DATA CORP	640	29,862.40	14,746.50
10260216290	BNYM, N.A. CHAR	879868107	TEMPLE-INLAND INC	2,070.00	43,697.70	41,032.16
10260216290	BNYM, N.A. CHAR	880915103	TERRA INDUSTRIES INC	1,280.00	41,203.20	41,197.86
10260216290	BNYM, N.A. CHAR	883203101	TEXTRON INC	1,150.00	21,631.50	17,687.79
10260216290	BNYM, N.A. CHAR	885175307	THORATEC CORPORATION	910	24,497.20	27,636.70
10260216290	BNYM, N.A. CHAR	899896104	TUPPERWARE BRANDS CORP	740	34,461.80	19,219.12
10260216290	BNYM, N.A. CHAR	903236107	U R S CORP NEW	490	21,814.80	17,100.12
10260216290	BNYM, N.A. CHAR	912909108	UNITED STS STL CORP NEW	680	37,481.60	31,226.77
10260216290	BNYM, N.A. CHAR	91307C102	UNITED THERAPEUTICS CORP DEL	740	38,961.00	21,573.44
10260216290	BNYM, N.A. CHAR	917047102	URBAN OUTFITTERS INC	1,070.00	37,439.30	32,482.74
10260216290	BNYM, N.A. CHAR	92532F100	VERTEX PHARMACEUTICALS INC	900	38,565.00	22,992.49
10260216290	BNYM, N.A. CHAR	92927K102	WABCO HOLDINGS INC-WI	620	15,989.80	12,863.33
10260216290	BNYM, N.A. CHAR	930059100	WADDELL & REED FINANCIAL INC	1,040.00	31,761.60	15,367.49
10260216290	BNYM, N.A. CHAR	938824109	WASHINGTON FEDERAL INC	1,570.00	30,363.80	30,700.25
10260216290	BNYM, N.A. CHAR	941053100	WASTE CONNECTIONS INC	1,110.00	37,007.40	27,544.31
10260216290	BNYM, N.A. CHAR	94946T106	WELLCARE HEALTH PLANS INC	820	30,143.20	20,534.27
10260216290	BNYM, N.A. CHAR	958102105	WESTERN DIGITAL CORP	540	23,841.00	7,572.26
10260216290	BNYM, N.A. CHAR	976657106	WISCONSIN ENERGY CORP	490	24,416.70	19,603.63
10260216290	BNYM, N.A. CHAR	991061052	CRA (BNY MELLON, N.A., MEMBE	1,317,682.84	1,317,682.84	1,317,682.84
TOTAL FOR ACCT#10260216290						3,818,504.07

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343570	BNYM NA CHARITA	G1151C101	ACCENTURE PLC-CL A	6,340 00	263,110 00	171,625 58
10260343570	BNYM NA CHARITA	H89128104	TYCO INTERNATIONAL LTD	11,470 00	409,249 60	201,542 81
10260343570	BNYM NA CHARITA	00184X105	AOL INC	631	14,689 68	10,120 13
10260343570	BNYM NA CHARITA	00206RAR3	AT&T INC 5 8%	140,000 00	149,234 40	150,347 40
10260343570	BNYM NA CHARITA	00206R102	AT & T INC	16,820 00	471,464 60	409,809 21
10260343570	BNYM NA CHARITA	002451AA0	AXA FINL INC 7 75%	80,000 00	83,024 80	80,345 60
10260343570	BNYM NA CHARITA	00817YAD0	AETNA INC 5 75%	90,000 00	94,383 90	94,154 40
10260343570	BNYM NA CHARITA	018581108	ALLIANCE DATA SYS CORP	4,130 00	266,756 70	155,482 47
10260343570	BNYM NA CHARITA	026351BC9	AMERICAN GEN 7 5%	20,000 00	20,422 00	17,407 69
10260343570	BNYM NA CHARITA	03076C106	AMERIPRISE FINANCIAL INC	4,830 00	187,500 60	92,580 47
10260343570	BNYM NA CHARITA	031162100	AMGEN INC	6,110 00	345,642 70	308,818 50
10260343570	BNYM NA CHARITA	037411105	APACHE CORP	5,010 00	516,881 70	315,026 11
10260343570	BNYM NA CHARITA	037833100	APPLE INC	3,958 00	834,077 26	346,959 59
10260343570	BNYM NA CHARITA	052800109	AUTOLIV INC	5,880 00	254,956 80	164,368 65
10260343570	BNYM NA CHARITA	05569M442	BNY MELLON SMALL/MID CAP FUN	126,333 66	1,389,670 35	1,355,762 35
10260343570	BNYM NA CHARITA	05569M806	BNY MELLON SMALL CAP STK FD	80,024 05	748,224 87	510,553 44
10260343570	BNYM NA CHARITA	05569M855	BNY MELLON EMERGING MARKETS	564,431 47	5,751,556 69	4,325,153 37
10260343570	BNYM NA CHARITA	05569M871	BNY MELLON INTERNATIONAL FD	249,628 85	2,603,628 92	1,845,808 64
10260343570	BNYM NA CHARITA	060505CL6	BANK OF AMERICA CORP 5 75%	195,000 00	196,271 40	156,402 16
10260343570	BNYM NA CHARITA	060505104	BANK OF AMERICA CORP	33,760 00	508,425 60	435,207 51
10260343570	BNYM NA CHARITA	06739FGF2	BARCLAYS BANK-PLC 5 0%	190,000 00	194,143 90	189,754 90
10260343570	BNYM NA CHARITA	079857AG3	BELLSOUTH CAP FDG COR 7 75%	20,000 00	20,159 60	20,886 44
10260343570	BNYM NA CHARITA	09247XAC5	BLACKROCK INC 6 25%	100,000 00	107,522 00	100,190 00
10260343570	BNYM NA CHARITA	09247X101	BLACKROCK INC	931	216,178 20	139,964 68
10260343570	BNYM NA CHARITA	111021AD3	BRITISH TELECOM PL 9 12% 12/	25,000 00	26,783 00	25,599 36
10260343570	BNYM NA CHARITA	125509109	CIGNA CORP	5,120 00	180,582 40	126,380 08
10260343570	BNYM NA CHARITA	12626PAE3	CRH AMERICA INC 5 3%	90,000 00	93,796 20	87,412 50
10260343570	BNYM NA CHARITA	126650100	CVS CAREMARK CORP	17,750 00	571,727 50	477,822 90
10260343570	BNYM NA CHARITA	13063A7D0	CALIFORNIA ST 7 3%	230,000 00	217,368 40	231,892 90
10260343570	BNYM NA CHARITA	14912L2M2	CATERPILLAR FIN SERV 4 75%	30,000 00	31,491 30	26,457 81
10260343570	BNYM NA CHARITA	171232101	CHUBB CORP	5,120 00	251,801 60	219,505 15
10260343570	BNYM NA CHARITA	17275RAC6	CISCO SYSTEMS INC 5 5%	80,000 00	87,832 00	85,555 20
10260343570	BNYM NA CHARITA	17275R102	CISCO SYSTEMS INC	27,180 00	650,689 20	398,083 72
10260343570	BNYM NA CHARITA	172967CK5	CITIGROUP INC 5 125%	25,000 00	24,882 75	22,428 09
10260343570	BNYM NA CHARITA	172967DY4	CITIGROUP INC 5 5%	40,000 00	37,853 20	32,269 44
10260343570	BNYM NA CHARITA	172967EM9	CITIGROUP INC 6 125%	100,000 00	100,798 00	85,413 00
10260343570	BNYM NA CHARITA	191219AN4	COCA COLA ENTERPRISES 8 5%	20,000 00	22,515 40	21,706 44
10260343570	BNYM NA CHARITA	191219BB9	COCA COLA ENTER 7 125%	25,000 00	28,838 25	25,378 39
10260343570	BNYM NA CHARITA	191219104	COCA COLA ENTERPRISES INC	10,650 00	225,780 00	79,719 51
10260343570	BNYM NA CHARITA	20030NAL5	COMCAST CORP 5 9%	140,000 00	150,768 80	150,710 00

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343570	BNYM NA CHARITA	20030NAP6	COMCAST CORP 6 5%	35,000.00	38,747.10	32,995.66
10260343570	BNYM NA CHARITA	205887AW2	CONAGRA FOODS INC 7 875%	2,000.00	2,093.66	2,030.57
10260343570	BNYM NA CHARITA	20825C104	CONOCOPHILLIPS	7,450.00	380,471.50	313,799.21
10260343570	BNYM NA CHARITA	20825UAB0	CONOCO FUNDING 6.35%	45,000.00	48,958.20	46,669.08
10260343570	BNYM NA CHARITA	22238HAG5	COUNTRYWIDE FINL CORP 4 5%	50,000.00	50,835.00	48,460.81
10260343570	BNYM NA CHARITA	231021106	CUMMINS INC	5,590.00	256,357.40	190,700.80
10260343570	BNYM NA CHARITA	233835AW7	DAIMLERCHRYSLER NORTH 6.5%	25,000.00	27,406.00	19,522.44
10260343570	BNYM NA CHARITA	235851102	DANAHER CORP	2,390.00	179,728.00	121,842.72
10260343570	BNYM NA CHARITA	244217BG9	DEERE JOHN CAP CORP NT 7 0%	70,000.00	77,653.80	76,244.70
10260343570	BNYM NA CHARITA	25156PAB9	DEUTSCHE TEL FIN DEUTE 8.5%	25,000.00	25,835.75	25,785.72
10260343570	BNYM NA CHARITA	25244SAD3	DIAGEO FINANCE BV 5 5%	90,000.00	96,943.50	91,912.50
10260343570	BNYM NA CHARITA	261980759	DREYFUS PREM LT TRM HI YLD-I	176,954.23	1,148,432.97	862,839.46
10260343570	BNYM NA CHARITA	261985582	DREYFUS PR GL R/E SEC FD CL	210,675.62	1,367,284.81	943,326.22
10260343570	BNYM NA CHARITA	26200C403	DREYFUS SMALL COMPANY VALUE	32,857.80	761,315.23	714,000.00
10260343570	BNYM NA CHARITA	26203E604	DREYFUSNEWTON INTERN EQTY-I	156,961.45	2,613,408.29	1,892,176.08
10260343570	BNYM NA CHARITA	263534109	DU PONT (E I) DE NEMOURS	4,190.00	141,077.30	111,681.93
10260343570	BNYM NA CHARITA	268648102	E M C CORP MASS	22,760.00	397,617.20	331,759.74
10260343570	BNYM NA CHARITA	26884AAQ6	ERP OPER LTD PARTNERSH 5 2%	20,000.00	20,531.00	16,954.68
10260343570	BNYM NA CHARITA	282645AQ3	EKSOPFINANS A/S 5 5%	30,000.00	32,321.70	33,278.18
10260343570	BNYM NA CHARITA	291011AX2	EMERSON ELECTRIC CO 5 25%	30,000.00	31,525.50	27,916.79
10260343570	BNYM NA CHARITA	30161N101	EXELON CORP	6,230.00	304,460.10	290,319.75
10260343570	BNYM NA CHARITA	30231G102	EXXON MOBIL CORP	11,580.00	789,640.20	800,247.48
10260343570	BNYM NA CHARITA	3128CUQL3	FHLMC GOLD G30459 5% 5/1/20	88,396.86	91,438.60	93,037.69
10260343570	BNYM NA CHARITA	3128M6HA9	FHLMC GOLD G04425 6.0%	294,198.21	312,494.40	304,587.09
10260343570	BNYM NA CHARITA	3128M6SG4	FHLMC GOLD G04719 5 5%	50,985.80	53,508.58	52,451.65
10260343570	BNYM NA CHARITA	3128M7N28	FHLMC GOLD G05509 6.0%	393,522.56	417,995.73	409,641.61
10260343570	BNYM NA CHARITA	3128M7PE0	FHLMC GOLD G05521 5 5%	278,297.99	292,068.17	290,299.60
10260343570	BNYM NA CHARITA	3128M7Q90	FHLMC GOLD G05580 6.5% 4/1/	291,322.89	312,108.78	310,623.03
10260343570	BNYM NA CHARITA	3128M7T22	FHLMC GOLD G05669 6.5% 4/1/	237,143.25	254,063.42	252,576.08
10260343570	BNYM NA CHARITA	3128P7J79	FHLMC GOLD C91186 5.0%	107,759.72	111,373.98	110,049.61
10260343570	BNYM NA CHARITA	3128X8WF5	FED HOME LOAN MTGE COR 3 0%	220,000.00	219,894.40	220,000.00
10260343570	BNYM NA CHARITA	3128X8X56	FED HOME LOAN MTG CORP 2.0%	85,000.00	85,566.10	84,872.50
10260343570	BNYM NA CHARITA	3128X9GK0	FED HOME LOAN MTG CORP 2.0%	160,000.00	159,772.80	160,480.00
10260343570	BNYM NA CHARITA	3128X9KL3	FED HOME LN MTG CORP 2.0%	160,000.00	159,363.20	160,200.00
10260343570	BNYM NA CHARITA	312929GG1	FHLMC GOLD A82899 5.5%	338,722.15	355,197.60	349,360.14
10260343570	BNYM NA CHARITA	31315PMD8	FED AGRI MTGE CORP 2.1%	125,000.00	126,606.25	125,000.00
10260343570	BNYM NA CHARITA	3133XSAE8	FED HOME LOAN BANK 3 625%	105,000.00	109,987.50	106,241.26
10260343570	BNYM NA CHARITA	31331GL80	FED FARM CREDIT BANK 3 0%	180,000.00	180,563.40	179,771.34
10260343570	BNYM NA CHARITA	31359MPF4	FEDERAL NATL MTG AS 4 375%	65,000.00	69,611.10	67,419.62
10260343570	BNYM NA CHARITA	31359MSL8	FEDERAL NATL MTG AS 4 375%	145,000.00	155,467.55	156,955.25

TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343570	BNYM NA CHARITA	31359M5U3	FEDERAL NATL MTG ASSN 5 25%	250,000 00	252,187.50	257,397.50
10260343570	BNYM NA CHARITA	31371LTV1	FNMA POOL # 255364 6 0%	158,060 06	168,580 54	164,283 67
10260343570	BNYM NA CHARITA	31385XD95	FNMA POOL # 555528 6 0%	77,752 04	83,097 49	80,777 09
10260343570	BNYM NA CHARITA	31398AB35	FED NATL MTGE AS 2 625%	120,000 00	117,712 80	120,000 00
10260343570	BNYM NA CHARITA	31398AYY2	FED NATL MTGE ASSN 3 0%	90,000 00	91,152 90	89,757 00
10260343570	BNYM NA CHARITA	31398AZF2	FED NATL MTG ASSN 2 0%	160,000 00	159,700 80	160,480 00
10260343570	BNYM NA CHARITA	31403DDX4	FNMA POOL # 745418 5 5%	222,415 85	233,630 06	228,548 05
10260343570	BNYM NA CHARITA	31403DWH8	FNMA POOL # 745948 6 5% 10	242,031 56	259,731 33	258,425 42
10260343570	BNYM NA CHARITA	31407JDR0	FNMA POOL # 831812 5 99965%	91,660 30	97,360 65	94,868 42
10260343570	BNYM NA CHARITA	31410F2L8	FNMA POOL # 888279 4 5%	66,710 19	67,029 73	67,898 47
10260343570	BNYM NA CHARITA	31410GTY9	FNMA POOL # 888967 6 0%	11,531 72	12,314 95	12,093 89
10260343570	BNYM NA CHARITA	31410G7C1	FNMA POOL # 889291 5 0%	221,257 22	231,587 72	229,519 79
10260343570	BNYM NA CHARITA	31410KJR6	FNMA POOL # 889572 5 5%	324,752 16	340,314 28	337,234 83
10260343570	BNYM NA CHARITA	31410WQC5	FNMA POOL # 899651 6 5%	108,755 86	116,589 54	114,057 71
10260343570	BNYM NA CHARITA	31412PEY3	FNMA POOL # 930851 4 0%	123,352 04	124,252 51	125,626 34
10260343570	BNYM NA CHARITA	31412PG96	FNMA POOL # 930924 4 5% 4/	297,745 89	297,498 76	299,792 89
10260343570	BNYM NA CHARITA	31412YFT4	FNMA POOL # 938578 6 0%	56,384 21	60,137 14	58,604 33
10260343570	BNYM NA CHARITA	31413MC70	FNMA POOL # 949294 6 0%	46,637 53	49,472 16	48,269 84
10260343570	BNYM NA CHARITA	31414CRW0	FNMA POOL # 962301 4 5%	217,997 05	224,698 28	224,366 65
10260343570	BNYM NA CHARITA	31414SYM9	FNMA POOL # 975116 5% 5/1/	269,587 52	276,958 04	276,411 46
10260343570	BNYM NA CHARITA	31415BBM0	FNMA POOL # 981644 4 5%	125,693 02	129,556 82	130,524 35
10260343570	BNYM NA CHARITA	31416RRQ8	FNMA POOL # AA7694 4 5%	181,235 44	186,636 26	188,456 54
10260343570	BNYM NA CHARITA	31416SKB6	FNMA POOL # AA8389 4 5%	189,866 34	189,708 75	185,060 31
10260343570	BNYM NA CHARITA	31417KVN4	FNMA POOL # AC1520 4% 9/1/	102,408 63	103,156 21	103,944 76
10260343570	BNYM NA CHARITA	31417SAB6	FNMA POOL # AC5401 5 0%	203,400 34	208,940 97	210,360 44
10260343570	BNYM NA CHARITA	31417YJD0	FNMA POOL # MA0259 5 0%	204,643 42	210,217 91	211,662 05
10260343570	BNYM NA CHARITA	31418MEE8	FNMA POOL # AD0132 6% 9/1/	244,867 05	259,750 07	257,760 84
10260343570	BNYM NA CHARITA	31428X106	FEDEX CORP	2,910 00	242,839 50	169,008 33
10260343570	BNYM NA CHARITA	320517105	FIRST HORIZON NATIONAL CORP	15,203 00	203,689 79	111,967 94
10260343570	BNYM NA CHARITA	341099CC1	FLORIDA POWER CORP 4 8%	35,000 00	36,834 00	34,757 91
10260343570	BNYM NA CHARITA	354613101	FRANKLIN RES INC	1,921 00	202,377 35	98,200 36
10260343570	BNYM NA CHARITA	36241KTZ1	GNMA POOL # 782368 6 0%	79,319 08	83,956 07	83,659 94
10260343570	BNYM NA CHARITA	36297ALB7	GNMA POOL # 706022 5 0%	166,302 73	171,338 38	170,408 32
10260343570	BNYM NA CHARITA	369604103	GENERAL ELECTRIC COMPANY	26,710 00	404,122 30	340,819 60
10260343570	BNYM NA CHARITA	36962G3H5	GENERAL ELEC CAP CRP 5 625%	160,000 00	164,836 80	148,278 06
10260343570	BNYM NA CHARITA	370334BH6	GENERAL MILLS INC 5 65%	40,000 00	42,422 00	40,458 95
10260343570	BNYM NA CHARITA	38141GCU6	GOLDMAN SACHS GROUP 6 125%	15,000 00	15,063 45	11,334 53
10260343570	BNYM NA CHARITA	38141GFD1	GOLDMAN SACHS GRP 6 75%	30,000 00	30,836 70	19,965 66
10260343570	BNYM NA CHARITA	38259P508	GOOGLE INC - CL A	1,106 00	685,697 88	495,231 26
10260343570	BNYM NA CHARITA	40429CCS9	HSBC FINANCE CORP 5 0%	100,000 00	103,300 00	86,090 00

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343570	BNYM NA CHARITA	406216101	HALLIBURTON CO	7,170.00	215,745.30	99,724.13
10260343570	BNYM NA CHARITA	42809H107	HESS CORP	7,560.00	457,380.00	343,419.02
10260343570	BNYM NA CHARITA	428236103	HEWLETT PACKARD CO	10,890.00	560,943.90	483,318.90
10260343570	BNYM NA CHARITA	437076102	HOME DEPOT INC	19,030.00	550,537.90	455,861.90
10260343570	BNYM NA CHARITA	43812RAD0	HAROT 2006-3 A4 5 11%	98,776.70	100,128.95	101,338.72
10260343570	BNYM NA CHARITA	438516106	HONEYWELL INTL INC	7,220.00	283,024.00	174,790.48
10260343570	BNYM NA CHARITA	441060100	HOSPIRA INC	6,110.00	311,610.00	164,545.47
10260343570	BNYM NA CHARITA	441812GM0	HOUSEHOLD FIN CO 8.0%	35,000.00	36,271.20	35,068.18
10260343570	BNYM NA CHARITA	444903108	HUMAN GENOME SCIENCES INC	7,510.00	229,655.80	212,998.92
10260343570	BNYM NA CHARITA	459200AM3	I B M 7.000%	60,000.00	68,784.00	69,229.80
10260343570	BNYM NA CHARITA	459200101	INTERNATIONAL BUSINESS MACHI	2,852.00	373,326.80	210,021.28
10260343570	BNYM NA CHARITA	461202AA1	INTUIT INC 5 4%	100,000.00	106,240.00	101,132.00
10260343570	BNYM NA CHARITA	46428R107	ISHARES S&P GSCI COMMODITY-I	28,110.00	894,460.20	827,829.33
10260343570	BNYM NA CHARITA	46625HGT1	JP MORGAN CHASE & CO 5 375%	140,000.00	151,498.20	141,190.30
10260343570	BNYM NA CHARITA	46625H100	JPMORGAN CHASE & CO	14,880.00	620,049.60	341,936.40
10260343570	BNYM NA CHARITA	48203R104	JUNIPER NETWORKS INC	5,590.00	149,085.30	78,609.37
10260343570	BNYM NA CHARITA	48242W106	KBR INC	8,140.00	154,660.00	81,561.86
10260343570	BNYM NA CHARITA	501044BX8	KROGER CO 8 05%	20,000.00	20,096.60	20,786.12
10260343570	BNYM NA CHARITA	532457BB3	ELI LILLY & CO 5 2%	40,000.00	42,352.80	37,948.74
10260343570	BNYM NA CHARITA	532716107	LIMITED BRANDS INC	15,540.00	298,989.60	279,405.32
10260343570	BNYM NA CHARITA	58155Q103	MCKESSON CORPORATION	3,840.00	240,000.00	196,775.02
10260343570	BNYM NA CHARITA	585055106	MEDTRONIC INC	5,650.00	248,487.00	170,911.76
10260343570	BNYM NA CHARITA	58933Y105	MERCK & CO INC	14,849.00	542,582.46	251,183.40
10260343570	BNYM NA CHARITA	59156RAT5	MET LIFE GLOB FNDG 7 717%	95,000.00	111,638.30	96,695.70
10260343570	BNYM NA CHARITA	594918104	MICROSOFT CORPORATION	13,910.00	423,976.80	246,204.21
10260343570	BNYM NA CHARITA	617446448	MORGAN STANLEY	9,550.00	282,680.00	257,072.09
10260343570	BNYM NA CHARITA	61748AAE6	MORGAN STANLEY GLOB 4.75%	135,000.00	135,776.25	115,080.37
10260343570	BNYM NA CHARITA	629491AA9	NYSE EURONEXT 4 8%	95,000.00	99,667.35	100,492.90
10260343570	BNYM NA CHARITA	652478AH1	NEWS AMER HLDGS INC 9.25%	30,000.00	35,002.20	31,951.07
10260343570	BNYM NA CHARITA	65248E203	NEWS CORP INC	31,140.00	495,748.80	186,413.39
10260343570	BNYM NA CHARITA	65248ZBG4	NEWS AMERICA INC 5 3%	50,000.00	54,045.00	44,569.63
10260343570	BNYM NA CHARITA	65248ZBL3	NEWS AMERICA INC 6.4%	20,000.00	20,536.80	16,435.59
10260343570	BNYM NA CHARITA	655844108	NORFOLK SOUTHERN CORP	5,700.00	298,794.00	283,194.78
10260343570	BNYM NA CHARITA	669827DP9	NOVA SCOTIA 8 25%	20,000.00	25,483.40	27,948.98
10260343570	BNYM NA CHARITA	674599105	OCCIDENTAL PETROLEUM CORP	3,140.00	255,439.00	174,350.02
10260343570	BNYM NA CHARITA	681919106	OMNICOM GROUP INC	6,340.00	248,211.00	143,404.87
10260343570	BNYM NA CHARITA	6832348D3	ONTARIO (PROVINCE OF) 4.0%	155,000.00	148,418.70	154,733.40
10260343570	BNYM NA CHARITA	68389XAC9	ORACLE CORP 5 75%	155,000.00	167,584.45	165,550.30
10260343570	BNYM NA CHARITA	68389X105	ORACLE CORP	17,110.00	419,708.30	265,692.63
10260343570	BNYM NA CHARITA	701094104	PARKER HANNIFIN CORP	4,020.00	216,597.60	156,517.54

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343570	BNYM NA CHARITA	706451AB7	PEMEX PROJ FDG MASTR 9 125%	20,000.00	21,100.00	20,790.52
10260343570	BNYM NA CHARITA	713448108	PEPSICO INC	7,330.00	445,664.00	376,501.77
10260343570	BNYM NA CHARITA	717081103	PFIZER INC	40,980.00	745,426.20	597,809.10
10260343570	BNYM NA CHARITA	718172109	PHILIP MORRIS INTERNAT-W/I	8,670.00	417,807.30	328,197.45
10260343570	BNYM NA CHARITA	74005P104	PRAXAIR INC	2,910.00	233,702.10	150,286.51
10260343570	BNYM NA CHARITA	742718109	PROCTER & GAMBLE CO	5,940.00	360,142.20	361,453.10
10260343570	BNYM NA CHARITA	74432QBJ3	PRUDENTIAL FINL INC 4 75%	60,000.00	60,841.20	59,860.20
10260343570	BNYM NA CHARITA	755111507	RAYTHEON CO	3,320.00	171,046.40	153,806.96
10260343570	BNYM NA CHARITA	77531QAD0	ROGERS WIRELESS INC 6 375%	100,000.00	110,719.00	106,068.40
10260343570	BNYM NA CHARITA	78387GAP8	SBC COMMUNICATIONS INC 5 1%	80,000.00	86,052.80	73,956.56
10260343570	BNYM NA CHARITA	808513105	SCHWAB CHARLES CORP NEW	8,380.00	157,711.60	123,958.63
10260343570	BNYM NA CHARITA	816851109	SEMPRA ENERGY	8,320.00	465,753.60	334,553.50
10260343570	BNYM NA CHARITA	828807BP1	SIMON PROPERTY GROUP 5 75%	30,000.00	30,592.50	24,120.12
10260343570	BNYM NA CHARITA	828807BS5	SIMON PROPERTY GRP LP 5 75%	75,000.00	78,787.50	65,775.00
10260343570	BNYM NA CHARITA	86271F677	DREYFUS SELECT MANAGERS S/C	45,417.82	752,119.20	715,414.39
10260343570	BNYM NA CHARITA	86271F818	DREYFUS PREM STRAT GLBL ST-I	107,429.45	1,348,239.60	848,879.75
10260343570	BNYM NA CHARITA	87236YAB4	TD AMERITRADE HLDG CO 4 15%	95,000.00	93,663.35	95,401.60
10260343570	BNYM NA CHARITA	87612E106	TARGET CORP	10,240.00	495,308.80	415,834.98
10260343570	BNYM NA CHARITA	87938WAJ2	TELEFONICA EMISIONES 4 949%	70,000.00	74,825.80	70,000.00
10260343570	BNYM NA CHARITA	883203101	TEXTRON INC	12,510.00	235,313.10	183,319.29
10260343570	BNYM NA CHARITA	883556102	THERMO FISHER SCIENTIFIC INC	8,210.00	391,534.90	307,323.92
10260343570	BNYM NA CHARITA	88731EAF7	TIME WARNER ENTMT CO 8 375%	15,000.00	17,768.85	14,068.16
10260343570	BNYM NA CHARITA	88731FAB1	TIME WARNER INC 5 5%	50,000.00	53,084.00	50,050.00
10260343570	BNYM NA CHARITA	887317303	TIME WARNER INC	6,710.00	195,529.40	133,759.81
10260343570	BNYM NA CHARITA	88732JAS7	TIME WARNER CABLE INC 8 25%	95,000.00	113,153.55	104,281.15
10260343570	BNYM NA CHARITA	893528BY8	TRANS-CANADA PIPELIN 9 875%	15,000.00	20,145.00	17,179.55
10260343570	BNYM NA CHARITA	893830AF6	TRANSOCEAN INC 7 5%	15,000.00	17,110.65	13,015.17
10260343570	BNYM NA CHARITA	904767704	UNILEVER PLC ADR	7,560.00	241,164.00	233,242.63
10260343570	BNYM NA CHARITA	91086QAH1	UNITED MEXICAN STATES 7 5%	25,000.00	27,687.50	26,632.27
10260343570	BNYM NA CHARITA	91086QAU2	UNITED MEXICAN STATE 5 625%	40,000.00	41,700.00	35,382.61
10260343570	BNYM NA CHARITA	912810PS1	US TREAS-CPI INFLAT 2 375%	182,228.10	191,765.92	176,739.46
10260343570	BNYM NA CHARITA	912828AP5	UNITED STATES TREASURY 4 0%	1,430,000.00	1,527,526.00	1,537,025.29
10260343570	BNYM NA CHARITA	912828BH2	UNITED STATES TREAS 4 25%	755,000.00	814,690.30	843,246.73
10260343570	BNYM NA CHARITA	912828BR0	UNITED STATES TREAS 4 25%	600,000.00	648,186.00	652,039.13
10260343570	BNYM NA CHARITA	912828EN6	U S TREASURY NOTE 4 5%	410,000.00	443,984.90	453,468.82
10260343570	BNYM NA CHARITA	912828FF2	U S TREASURY NOTE 5 125%	475,000.00	529,772.25	539,529.58
10260343570	BNYM NA CHARITA	912828FQ8	UNITED STATES TREAS 4 625%	85,000.00	93,473.65	96,157.94
10260343570	BNYM NA CHARITA	912828FS4	U S TREASURY NOTE 4 625%	680,000.00	721,065.20	731,753.83
10260343570	BNYM NA CHARITA	912828GD6	U S INFL IX BD 2 375%	182,228.10	196,820.93	180,347.48
10260343570	BNYM NA CHARITA	912828GK0	U S TREASURY NOTE 4 625%	785,000.00	841,363.00	858,788.96

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343570	BNYM NA CHARITA	912828HW3	U S TSY INFL IDX BD 0 625%	102,273.00	103,999.37	97,946.77
10260343570	BNYM NA CHARITA	912828JE1	U S TREASURY INFL IN 1 375%	170,418.20	170,764.15	158,806.13
10260343570	BNYM NA CHARITA	912828KG4	UNITED STATES TREAS 1 375%	90,000.00	90,204.30	90,601.47
10260343570	BNYM NA CHARITA	912828KW9	U S TREASURY NOTE 3 25%	90,000.00	90,372.60	90,312.86
10260343570	BNYM NA CHARITA	912828LR9	U S TREASURY NOTE 1 375%	105,000.00	104,409.90	104,669.49
10260343570	BNYM NA CHARITA	91912E105	VALE SA-SP ADR	11,290.00	327,748.70	102,059.34
10260343570	BNYM NA CHARITA	92343VAL8	VERIZON COMMUNICATIONS 5.5%	160,000.00	166,971.20	158,346.50
10260343570	BNYM NA CHARITA	92532F100	VERTEX PHARMACEUTICALS INC	7,970.00	341,514.50	192,265.04
10260343570	BNYM NA CHARITA	92826C839	VISA INC-CLASS A SHRS	2,210.00	193,286.60	96,970.16
10260343570	BNYM NA CHARITA	949746101	WELLS FARGO & COMPANY	9,920.00	267,740.80	221,503.68
10260343570	BNYM NA CHARITA	963320106	WHIRLPOOL CORP	2,740.00	221,008.40	179,004.26
10260343570	BNYM NA CHARITA	98385XAD8	XTO ENERGY INC 4 9%	30,000.00	32,239.20	26,908.45
10260343570	BNYM NA CHARITA	98385X106	XTO ENERGY INC	9,530.00	443,430.90	255,153.36
10260343570	BNYM NA CHARITA	991061052	CRA (BNY MELLON, N A, MEMBE	1,098,746.21	1,098,746.21	1,098,746.21
10260343570	BNYM NA CHARITA	999T14290	HEDGE FUND REDEMPTION HOLDBA	75,740.00	75,740.00	75,740.00
10260343570	BNYM NA CHARITA	999Z35572	021629-BNY MELLON CHAR FDN-0	1	0	1
TOTAL FOR ACCT#10260343570				64,885,435.07	52,873,950.01	

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500

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

Recipient(s) paid during the year

Name

NATIONAL CONSTITUTION CENTER

☐

Person

☐

Business

Street

City

State

Zip code

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

100,000

Name

UNIVERSITY OF PITTSBURGH

☐

Person

☐

Business

Street

5TH FLOOR CRAIG HALL 200 SOUTH CRAIG STREET

City

PITTSBURGH

State

PA

Zip code

15260

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

110,000

Name

BIG BROTHERS BIG SISTERS OF GREATER PITTSBURGH, INC

☐

Person

☐

Business

Street

City

PITTSBURGH

State

PA

Zip code

Foreign Country

Relationship

NONE

Foundation Status

509(A)(3)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

2,000

Name

ARCS FOUNDATION PITTSBURGH CHAPTER

☐

Person

☐

Business

Street

P O BOX 9117

City

PITTSBURGH

State

PA

Zip code

15224

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

10,000

Name

HILL HOUSE ASSOCIATION

☐

Person

☐

Business

Street

1835 CENTRE AVENUE

City

PITTSBURGH

State

PA

Zip code

15219

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

100,000

Name

CARNEGIE MELLON UNIVERSITY TEPPER SCHOOL OF BUSINESS

☐

Person

☐

Business

Street

5000 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip code

15213

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

100,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

Recipient(s) paid during the year

Name WOMEN'S CENTER & SHELTER OF GREATER PITTSBURGH				☐ Person	☐ Business
Street P O BOX 9024					
City PITTSBURGH	State PA	Zip code 15224	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 25,000	

Name UNITED NEGRO COLLEGE FUND INC				☐ Person	☐ Business
Street THE CAST IRON BUILDING 718 ARCH STREET SUITE 101-SOUTH					
City PHILADELPHIA	State PA	Zip code 19106	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 25,000	

Name UNITED JEWISH FEDERATION				☐ Person	☐ Business
Street 234 MCKEE PLACE					
City PITTSBURGH	State PA	Zip code 15213	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 100,000	

Name SMART FUTURES				☐ Person	☐ Business
Street 401 WOOD STREET, SUITE 1400					
City PITTSBURGH	State PA	Zip code 15222	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 50,000	

Name SERVICE CORPS OF RETIRED EXECUTIVES, WESTMORELAND				☐ Person	☐ Business
Street CHAPTER 555, ST VINCENT COLLEGE 300 FRASER ROAD					
City LATROBE	State PA	Zip code	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 1,000	

Name PITTSBURGH HABITAT FOR HUMANITY				☐ Person	☐ Business
Street 1 LIBRARY PLACE, SUITE 107					
City DUQUESNE	State PA	Zip code 15110	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 30,000	

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

Recipient(s) paid during the year

Name NEIGHBORWORKS WESTERN PA				☐ Person	☐ Business
Street 710 FIFTH AVENUE, SUITE 1000					
City PITTSBURGH	State PA	Zip code 15219	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 70,000

Name EXTRA MILE EDUCATION FOUNDATION				☐ Person	☐ Business
Street 111 BOULEVARD OF THE ALLIES					
City PITTSBURGH	State PA	Zip code 15222-1618	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 35,000

Name EAST END COOPERATIVE MINISTRY				☐ Person	☐ Business
Street 250 NORTH HIGHLAND AVENUE					
City PITTSBURGH	State PA	Zip code 15206-3026	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 50,000

Name DOLLAR ENERGY				☐ Person	☐ Business
Street 15 TERMINAL STREET					
City PITTSBURGH	State PA	Zip code 15219	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 50,000

Name ALLEGHENY CONFERENCE ON COMMUNITY DEVELOPMENT				☐ Person	☐ Business
Street 425 SIXTH AVENUE, SUITE 1100					
City PITTSBURGH	State PA	Zip code 15219-1819	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 200,000

Name BAIERL FAMILY YMCA, YMCA OF GREATER PITTSBURGH				☐ Person	☐ Business
Street 2565 NICHOLSON ROAD					
City SEWICKLEY	State PA	Zip code 15143	Foreign Country		
Relationship NONE	Foundation Status 509(A)(2)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 10,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name OPERATION WARM INC				☐ Person	☐ Business
Street 602 CHADDS FORD DRIVE, SUITE 300					
City CHADDS FORD	State PA	Zip code 19317	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 15,000

Name PITTSBURGH COMMUNITY REINVESTMENT GROUP				☐ Person	☐ Business
Street 1901 CENTRE AVE, SUITE 200					
City PITTSBURGH	State PA	Zip code 15219	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 15,000

Name LIGHT OF LIFE RESCUE MISSION, INC				☐ Person	☐ Business
Street P O BOX 6823					
City PITTSBURGH	State PA	Zip code 15212-0823	Foreign Country		
Relationship NONE	Foundation Status 509(A)(2)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 50,000

Name NATIONAL TECHNICAL INSTITUTE FOR THE DEAF NTID				☐ Person	☐ Business
Street 52 LOMB MEMORIAL DRIVE					
City ROCHESTER	State NY	Zip code 14623-5604	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 25,000

Name PITTSBURGH PARTNERSHIP FOR NEIGHBORHOOD DEVELOPMENT, INC				☐ Person	☐ Business
Street					
City PITTSBURGH	State PA	Zip code	Foreign Country		
Relationship NONE	Foundation Status 509(A)(3)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 100,000

Name EAST LIBERTY DEVELOPMENT, INC				☐ Person	☐ Business
Street LIBERTY BUILDING, SUITE 201 6101 PENN AVE					
City PITTSBURGH	State PA	Zip code 15206-3924	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

Recipient(s) paid during the year

Name

HUMAN SERVICES CENTER CORPORATION

☐ Person☐ Business

Street

519 PENN AVENUE

City

TURTLE CREEK

State

PA

Zip code

15145-2057

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

30,000

Name

MON VALLEY INITIATIVE

☐ Person☐ Business

Street

303-305 EAST EIGHT AVENUE

City

HOMESTEAD

State

PA

Zip code

15120

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

50,000

Name

PITTSBURGH PUBLIC THEATER

☐ Person☐ Business

Street

621 PENN AVENUE

City

PITTSBURGH

State

PA

Zip code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

50,000

Name

AMERICAN RED CROSS

☐ Person☐ Business

Street

225 BOULEVARD OF THE ALLIES

City

PITTSBURGH

State

PA

Zip code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

50,000

Name

TRAVELERS AID

☐ Person☐ Business

Street

103 SMITHFIELD STREET

City

PITTSBURGH

State

PA

Zip code

15222-2203

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

50,000

Name

MANCHESTER CRAFTSMEN'S GUILD

☐ Person☐ Business

Street

1815 METROPOLITAN STREET

City

PITTSBURGH

State

PA

Zip code

15233

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

20,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name WDUQ DUQUESNE UNIVERSITY				☐ Person	☐ Business
Street 600 FORBES AVENUE					
City PITTSBURGH	State PA	Zip code 15282-0231	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 10,000

Name COMMUNITY AUTO				☐ Person	☐ Business
Street 11490 PERRY HIGHWAY, SUITE 7					
City WEXFORD	State PA	Zip code 15090	Foreign Country		
Relationship NONE	Foundation Status 509(A)(2)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 15,000

Name PITTSBURGH CIVIC LIGHT OPERA				☐ Person	☐ Business
Street 719 LIBERTY AVENUE					
City PITTSBURGH	State PA	Zip code 15222	Foreign Country		
Relationship NONE	Foundation Status 509(A)(2)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 10,000

Name PITTSBURGH SYMPHONY ORCHESTRA				☐ Person	☐ Business
Street 600 PENN AVENUE					
City PITTSBURGH	State PA	Zip code 15222-3259	Foreign Country		
Relationship NONE	Foundation Status 509(A)(2)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 150,000

Name PITTSBURGH BALLET THEATRE				☐ Person	☐ Business
Street 2900 LIBERTY AVENUE					
City PITTSBURGH	State PA	Zip code 15201-1500	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 25,000

Name PITTSBURGH DOWNTOWN PARTNERSHIP				☐ Person	☐ Business
Street 925 LIBERTY AVENUE, 1ST FLOOR					
City PITTSBURGH	State PA	Zip code 15222	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

Recipient(s) paid during the year

Name CARNEGIE MUSEUMS OF PITTSBURGH				☐ Person	☐ Business
Street 4400 FORBES AVENUE					
City PITTSBURGH	State PA	Zip code 15213	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 100,000	

Name LOOKING GLASS INSTITUTE				☐ Person	☐ Business
Street 20 STANWIX STREET, 9TH FLOOR					
City PITTSBURGH	State PA	Zip code 15222	Foreign Country		
Relationship NONE	Foundation Status 509(A)(2)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 20,000	

Name STUDENT CONSERVATION ASSOCIATION				☐ Person	☐ Business
Street 239 4TH AVENUE, SUITE 2100					
City PITTSBURGH	State PA	Zip code 15222	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 20,000	

Name CHILDREN'S HOME OF PITTSBURGH				☐ Person	☐ Business
Street 5324 PENN AVENUE					
City PITTSBURGH	State PA	Zip code 15224	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 30,000	

Name GREATER PITTSBURGH COMMUNITY FOOD BANK				☐ Person	☐ Business
Street 1 NORTH LINDEN STREET					
City DUQUESNE	State PA	Zip code 15110-1097	Foreign Country		
Relationship NONE	Foundation Status 509(A)(2)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 50,000	

Name PITTSBURGH PROMISE				☐ Person	☐ Business
Street 1901 CENTRE AVENUE, SUITE 204					
City PITTSBURGH	State PA	Zip code 15219	Foreign Country		
Relationship NONE	Foundation Status 509(A)(3)				
Purpose of grant/contribution GENERAL/OPERATIONAL				Amount 500,000	

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name GREATER PITTSBURGH ARTS COUNCIL				☐ Person	☐ Business
Street 707 PENN AVENUE, 2ND FLOOR					
City PITTSBURGH	State PA	Zip code 15222	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 100,000

Name THE PITTSBURGH FOUNDATION				☐ Person	☐ Business
Street 707 GRANT STREET, SUITE 3500					
City PITTSBURGH	State PA	Zip code 15219	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 50,000

Name REBUILDING TOGETHER PITTSBURGH				☐ Person	☐ Business
Street 631 IRON CITY DRIVE					
City PITTSBURGH	State PA	Zip code 15205-4348	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 75,000

Name LOOKING GLASS INSTITUTE				☐ Person	☐ Business
Street 20 STANWIX STREET, 9TH FLOOR					
City PITTSBURGH	State PA	Zip code 15222	Foreign Country		
Relationship NONE	Foundation Status 509(A)(2)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 125,000

Name PITTSBURGH HABITAT FOR HUMANITY				☐ Person	☐ Business
Street 1 LIBRARY PLACE, SUITE 107					
City DUQUESNE	State PA	Zip code 15110	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 10,000

Name PITTSBURGH PARKS CONSERVANCY				☐ Person	☐ Business
Street 2000 TECHNOLOGY DRIVE, SUITE 300					
City PITTSBURGH	State PA	Zip code 15219	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 5,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

Recipient(s) paid during the year

Name FOUNDATION FOR FREE ENTERPRISE EDUCATION				☐ Person	☐ Business
Street 3076 WEST 12TH STREET					
City ERIE	State PA	Zip code 16505	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 4,000

Name FRANKLIN CENTER OF BEAVER COUNTY				☐ Person	☐ Business
Street 524 FRANKLIN AVENUE					
City ALBUQUERQUE	State NM	Zip code 87101	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 2,500

Name GREATER PITTSBURGH LITERACY COUNCIL				☐ Person	☐ Business
Street 100 SHERIDAN SQUARE, 4TH FLOOR					
City ALBUQUERQUE	State NM	Zip code 87101	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 15,000

Name MARILYN G. RABB FOUNDATION				☐ Person	☐ Business
Street 145 44TH STREET					
City PITTSBURGH	State PA	Zip code 15201	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 10,000

Name PITTSBURGH HISTORY & LANDMARKS FOUNDATION				☐ Person	☐ Business
Street 100 WEST STATION SQUARE, SUITE 450					
City PITTSBURGH	State PA	Zip code 15219-1134	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 9,000

Name UNIVERSITY OF PITTSBURGH SCHOOL OF SOCIAL WORK				☐ Person	☐ Business
Street 2117 CATHEDRAL OF LEARNING 4200 FIFTH AVENUE					
City PITTSBURGH	State PA	Zip code	Foreign Country		
Relationship NONE	Foundation Status 509(A)(1)				
Purpose of grant/contribution GENERAL/OPERATIONAL					Amount 25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

UNIVERSITY OF PITTSBURGH INSTITUTE OF POLITICS

☐

Person

☐

Business

Street

4227 FIFTH AVE 710 ALUMNI HALL

City

PITTSBURGH

State

PA

Zip code

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL/OPERATIONAL

Amount

20,000

Name

☐

Person

☐

Business

Street

City

State

Zip code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

☐

Person

☐

Business

Street

City

State

Zip code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

☐

Person

☐

Business

Street

City

State

Zip code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

☐

Person

☐

Business

Street

City

State

Zip code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

☐

Person

☐

Business

Street

City

State

Zip code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Expense of Sale and Cost of Improvements	Net Gain or Loss	
								Gross Sales		Cost, Other Basis and Expenses				
								Gross Sales	Price	Cost	Other Basis (Enter one field only)			
		Long Term CG Distributions	Amount											3,385,129
		Short Term CG Distributions	4,792											0
Other sales														0
1	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	54,209	54,333				
2	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/8/2009	65,251	65,381				
3	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/8/2009	95,367	95,557				
4	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/8/2009	14,054	14,086				
5	X	U S TREASURY NOTE 4 25%	912828HH6			11/19/2008		2/2/2009	184,297	177,610				
6	X	UNITED STATES TREAS 4 75	912828HA1			11/19/2008		2/2/2009	201,530	196,247				
7	X	U S TREASURY NT 4 5%	912828GS3			10/30/2009		12/10/2009	27,463	27,279				
8	X	U S TREASURY NT 4 5%	912828GS3			11/19/2008		12/10/2009	104,359	103,695				
9	X	U S TREASURY NT 4 5%	912828GS3			11/19/2008		1/22/2009	63,016	60,034				
10	X	U S TREASURY NTS 4 5%	912828GR5			11/19/2008		3/2/2009	282,518	284,167				
11	X	U S TREASURY NT 4 5%	912828GG7			11/19/2008		1/22/2009	132,679	132,555				
12	X	U S TREASURY NOTE 4 625	912828GH7			11/19/2008		2/4/2009	152,602	150,298				
13	X	U S TREASURY NOTE 4 75%	912828GG9			11/19/2008		2/27/2009	31,130	31,781				
14	X	UNITED STATES TREAS 4 62	912828FF1			11/19/2008		3/12/2009	164,710	159,466				
15	X	UNITED STATES TREAS 4 87	912828FO8			11/19/2008		12/10/2009	56,291	56,563				
16	X	U S TREASURY NOTE 4 875	912828FN5			11/19/2008		4/9/2009	81,527	83,527				
17	X	U S TREASURY NOTE 4 875	912828FN5			11/19/2008		1/22/2009	115,426	116,938				
18	X	U S TREASURY NT 4 875%	912828FH8			11/19/2008		1/22/2009	169,470	173,258				
19	X	U S TREASURY NOTE 4 875	912828FD7			11/19/2008		5/26/2009	59,168	60,168				
20	X	U S TREASURY NOTE 4 875	912828FD7			11/19/2008		5/15/2009	96,936	98,457				
21	X	U S TREASURY NOTE 4 875	912828FD7			11/19/2008		5/14/2009	16,163	16,409				
22	X	U S TREASURY BONDS 8 00	912810EL8			11/19/2008		1/26/2009	158,713	152,797				
23	X	U S TREASURY BONDS 8 12	912810EK0			11/19/2008		1/26/2009	21,766	21,241				
24	X	U S TREASURY BONDS 8 12	912810EJ3			11/19/2008		1/26/2009	28,971	27,841				
25	X	U S TREASURY BONDS 7 87	912810EH7			11/19/2008		1/26/2009	141,754	138,293				
26	X	U S TREASURY NOTE 8 75%	912810EF1			11/19/2008		2/2/2009	66,798	64,578				
27	X	RAYTHEON CO	75511507			11/20/2008		12/10/2009	6,264	5,559				
28	X	RAYTHEON CO	75511507			11/20/2008		9/14/2009	10,155	10,192				
29	X	RAYTHEON CO	75511507			12/2/2008		9/14/2009	923	961				
30	X	RAYONIER INC REIT	754907103			11/21/2008		12/15/2009	12,329	8,402				
31	X	RAYONIER INC REIT	754907103			6/24/2009		12/15/2009	2,551	2,121				
32	X	RAYONIER INC REIT	754907103			6/24/2009		9/14/2009	3,823	3,192				
33	X	RAYONIER INC REIT	754907103			11/21/2008		5/12/2009	1,146	876				
34	X	RAYONIER INC REIT	754907103			11/25/2008		3/20/2009	276	326				
35	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		12/15/2009	8,440	9,174				
36	X	RAYMOND JAMES FINL INC	754730109			11/17/2009		12/15/2009	3,282	3,665				
37	X	RANGE RESOURCES CORP	75281A109			2/27/2009		4/30/2009	16,028	14,597				
38	X	RANGE RESOURCES CORP	75281A109			1/30/2009		4/30/2009	8,415	7,596				
39	X	RANGE RESOURCES CORP	75281A109			12/11/2008		4/30/2009	6,411	6,462				
40	X	RANGE RESOURCES CORP	75281A109			12/11/2008		4/21/2009	5,068	5,250				
41	X	RANGE RESOURCES CORP	75281A109			12/11/2008		3/20/2009	416	404				
42	X	QUEBEC PROVINCE 7 5%	748148QR7			11/19/2008		2/17/2009	37,998	40,733				
43	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		8/28/2009	25,145	14,089				
44	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		7/29/2009	8,820	6,038				
45	X	PRUDENTIAL FINANCIAL INC	744320102			6/24/2009		7/29/2009	4,620	3,970				
46	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		6/17/2009	7,813	6,326				
47	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		5/28/2009	7,094	5,176				
48	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		5/12/2009	1,199	863				
49	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		5/6/2009	9,996	6,613				
Gross Sales									51,059,943	47,674,814	0		3,385,129	
Securities									0	0			0	
Other sales									0	0			0	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Expense of Sale and Cost of Improve-ments	Net Gain or Loss
									Gross Sales	Cost, Other Basis and Expenses		
			Long Term CG Distributions	Amount								
			Short Term CG Distributions	4,792								
50	X	EXCEL MARITIME CARRIERS	V3267N107				9/18/2009			Gross Sales Price	Cost or Other Basis (Enter one field only)	Net Gain or Loss
51	X	TYCO INTERNATIONAL LTD	H89128104				3/16/2009			7,316	8,222	3,385,129
52	X	TYCO INTERNATIONAL LTD	H89128104				3/16/2009			14,452	7,788	
53	X	WEATHERFORD INTL LTD	H27013103				6/24/2009			32,310	18,885	
54	X	WEATHERFORD INTL LTD	H27013103				2/27/2009			2,972	3,111	
55	X	WEATHERFORD INTL LTD	H27013103				2/27/2009			874	549	
56	X	WEATHERFORD INTL LTD	H27013103				2/27/2009			22,206	13,510	
57	X	WEATHERFORD INTL LTD	H27013103				2/27/2009			9,791	5,385	
58	X	WEATHERFORD INTL LTD	H27013103				2/27/2009			7,881	4,835	
59	X	WEATHERFORD INTL LTD	H27013103				2/27/2009			1,133	659	
60	X	VALIDUS HOLDINGS LTD	G9319H102				2/27/2009			362	330	
61	X	VALIDUS HOLDINGS LTD	G9319H102				2/27/2009			2,748	2,891	
62	X	VALIDUS HOLDINGS LTD	G9319H102				11/25/2008			6,183	5,808	
63	X	VALIDUS HOLDINGS LTD	G9319H102				11/20/2008			12,138	9,630	
64	X	VALIDUS HOLDINGS LTD	G9319H102				2/27/2009			11,464	11,807	
65	X	VALIDUS HOLDINGS LTD	G9319H102				2/27/2009			249	241	
66	X	RENAISSANCE RE HLDGS LT	G7496G103				11/25/2008			2,517	2,366	
67	X	RENAISSANCE RE HLDGS LT	G7496G103				2/27/2009			552	453	
68	X	RENAISSANCE RE HLDGS LT	G7496G103				11/20/2008			14,364	10,899	
69	X	RENAISSANCE RE HLDGS LT	G7496G103				2/27/2009			5,849	4,754	
70	X	RENAISSANCE RE HLDGS LT	G7496G103				2/27/2009			3,359	2,717	
71	X	RENAISSANCE RE HLDGS LT	G7496G103				8/28/2009			1,120	1,088	
72	X	RENAISSANCE RE HLDGS LT	G7496G103				6/24/2009			3,359	2,792	
73	X	RENAISSANCE RE HLDGS LT	G7496G103				2/27/2009			282	226	
74	X	RENAISSANCE RE HLDGS LT	G7496G103				8/28/2009			3,326	3,264	
75	X	RENAISSANCE RE HLDGS LT	G7496G103				2/27/2009			471	453	
76	X	LAZARD LTD -CL A	G54050102				2/27/2009			493	453	
77	X	LAZARD LTD -CL A	G54050102				4/2/2009			11,171	9,547	
78	X	LAZARD LTD -CL A	G54050102				11/25/2008			4,116	3,620	
79	X	INVERSCO LTD	G491BT108				11/20/2008			9,701	6,832	
80	X	INVERSCO LTD	G491BT108				6/11/2009			3,504	2,930	
81	X	INVERSCO LTD	G491BT108				6/12/2009			5,475	4,595	
82	X	HERBALIFE LTD	G4412G101				6/12/2009			2,462	2,022	
83	X	HERBALIFE LTD	G4412G101				5/1/2009			8,805	4,243	
84	X	HERBALIFE LTD	G4412G101				5/1/2009			8,939	4,243	
85	X	HERBALIFE LTD	G4412G101				6/24/2009			2,980	1,932	
86	X	HERBALIFE LTD	G4412G101				6/24/2009			2,245	1,932	
87	X	U S TREASURY NOTE 8 75%	912810EF1				5/1/2009			6,079	4,850	
88	X	U S TREASURY BONDS 8 50%	912810EE4				11/19/2008			14,899	14,351	
89	X	U S TREASURY BOND 8 125	912810ED6				11/19/2008			21,811	21,454	
90	X	U S TREASURY BONDS 9 00%	912810EB0				11/19/2008			128,285	125,461	
91	X	U S TREASURY NOTE 8 875	912810DZ8				11/19/2008			29,698	28,769	
92	X	U S TREASURY NOTE 8 75%	912810DY1				11/19/2008			28,316	28,451	
93	X	U S TREASURY NOTE 7 5%	912810DX3				11/19/2008			42,075	41,533	
94	X	U S TREASURY NOTE 7 5%	912810DX3				11/19/2008			38,683	38,419	
95	X	U S TREASURY NOTE 7 25%	912810DW5				11/19/2008			65,303	64,032	
96	X	U S TREASURY BONDS 9 25%	912810DV7				11/19/2008			126,461	125,956	
97	X	U S TREASURY BONDS 9 87%	912810DT2				11/19/2008			62,146	63,390	
98	X	U S TREASURY NOTE 11 25%	912810DP0				11/19/2008			63,311	63,811	
							8/18/2009			28,787	30,005	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
									Date Sold	Price	Cost or Other Basis (Enter one field only)	Donated Value	
99	X		UNILEVER PLC ADR	904767704			12/11/2009		6,927	7,054			
100	X		UNILEVER PLC ADR	904767704			12/11/2009		301	307			
101	X		UNILEVER CAP CORP 5.9%	904764AH0			11/19/2008		19,637	16,805			
102	X		TRINITY INDUSTRIES INC	896522109			9/18/2009		8,805	8,794			
103	X		TRINITY INDUSTRIES INC	896522109			9/18/2009		7,972	8,603			
104	X		UNILEVER CAP CORP 7.125	904764AG2			11/19/2008		48,103	47,899			
105	X		UNITED STATES TREAS 4.25	912828BR0			11/19/2008		54,959	55,386			
106	X		UNITED STATES TREAS 4.25	912828BR0			11/19/2008		103,550	105,233			
107	X		U S TREASURY NOTE 3.625	912828BA7			11/19/2008		42,564	43,043			
108	X		U S TREASURY NOTE 3.625	912828BA7			11/19/2008		148,728	150,650			
109	X		U S TREASURY NOTE 3.625	912828BA7			11/19/2008		5,369	5,380			
110	X		U S TREASURY NOTE 3.875	912828AU4			11/19/2008		146,738	148,352			
111	X		U S TREASURY NOTE 4.875	9128277L0			11/19/2008		120,725	123,893			
112	X		U S TREASURY NOTE 4.875	9128277L0			11/19/2008		82,517	84,472			
113	X		U S TREASURY NOTE 4.875	9128277L0			11/19/2008		16,504	16,894			
114	X		U S TREASURY NOTE 5.0%	9128277B2			11/19/2008		171,547	173,859			
115	X		U S TREASURY NOTE 5.0%	9128276T4			11/19/2008		75,242	77,099			
116	X		U S TREASURY NOTE 5.0%	9128276T4			11/19/2008		134,834	137,676			
117	X		U S TREASURY NOTE 5.75%	9128276J6			11/19/2008		207,293	214,115			
118	X		U S TREASURY NOTE 6.5%	9128275Z1			11/19/2008		89,585	92,134			
119	X		U S TREAS 3.625% 7/11	912828CN8			6/8/2009		117,018	117,403			
120	X		U S TREASURY NOTE 4.0%	912828CL2			5/26/2009		135,000	135,279			
121	X		U S TREASURY NOTE 4.0%	912828CL2			5/26/2009		137,000	137,284			
122	X		U S TREASURY NOTE 4.0%	912828CL2			5/26/2009		137,000	137,284			
123	X		U S TREASURY NOTE 4.0%	912828CL2			5/26/2009		137,000	137,279			
124	X		U S TREASURY NOTE 4.75%	912828CJ7			11/19/2008		33,620	34,104			
125	X		U S TREASURY NOTE 4.75%	912828CJ7			11/19/2008		61,580	62,525			
126	X		U S TREASURY NOTE 4.75%	912828CJ7			11/19/2008		89,568	90,945			
127	X		U S TREASURY NOTE 4.0%	912828CA6			11/19/2008		133,893	132,717			
128	X		UNITED STATES TREAS 4.25	912828BR0			10/9/2009		274,794	272,628			
129	X		U S TREASURY BD 4.5%	912810FT0			11/19/2008		131,441	108,853			
130	X		UNITED STATES TREAS 6.25	912810FM5			11/19/2008		130,697	116,310			
131	X		U S TREASURY BONDS 6.12	912810FJ2			11/19/2008		62,511	57,677			
132	X		U S TREASURY BONDS 6.37	912810FA1			11/19/2008		70,867	65,064			
133	X		U S TREASURY BONDS 6.5	912810EY0			11/19/2008		114,206	103,877			
134	X		U S TREASURY BONDS 6.87	912810EV6			11/19/2008		95,837	88,165			
135	X		U S TREASURY NOTE 6.25%	912810EQ7			9/18/2009		56,809	55,500			
136	X		U S TREASURY NOTE 6.25%	912810EQ7			11/19/2008		88,369	87,087			
137	X		U S TREASURY NOTE 6.25%	912810EQ7			11/19/2008		57,732	55,984			
138	X		U S TREASURY BONDS 7.12	912810EP9			11/19/2008		98,117	93,263			
139	X		U S TREASURY BONDS 7.62	912810EN4			11/19/2008		21,296	20,524			
140	X		U S TREASURY BONDS 7.62	912810EN4			11/19/2008		43,692	41,048			
141	X		U S TREASURY NOTE 4.875	912828FD7			11/19/2008		48,479	49,228			
142	X		U S TREASURY NOTE 4.25%	912828ES5			6/29/2009		52,113	52,610			
143	X		U S TREASURY NOTE 4.25%	912828ES5			6/8/2009		62,536	62,937			
144	X		U S TREASURY NOTE 4.25%	912828ES5			2/2/2009		416,905	427,486			
145	X		U S TREASURY NOTE 4.25%	912828ES5			2/2/2009		15,706	16,031			
146	X		U S TREASURY NOTE 4.25%	912828ES5			2/2/2009		10,493	10,687			
147	X		U S TREASURY NOTE 4.25%	912828ES5			2/2/2009		68,130	69,466			
Totals			Amount						51,059,943		47,674,814		3,385,129
Securities			Long Term CG Distributions		4,792				0		0		0
Other sales			Short Term CG Distributions						0		0		0

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses		Net Gain or Loss
								Securities	Other sales		Gross Sales	Basis and Expenses	
		Long Term CG Distributions	Amount							51,059,943	47,674,814		3,385,129
		Short Term CG Distributions	4,792							0	0		0
148	X	U S TREASURY NOTE 4 25%	912828ES5			1/23/2009				5,241	5,353		
149	X	U S TREASURY NOTE 4 25%	912828ES5			1/13/2009				15,722	16,112		
150	X	U S TREASURY NOTE 4 5%	912828EN6			12/10/2008				11,061	11,116		
151	X	U S TREASURY NOTE 4 5%	912828EN6			11/19/2008				5,530	5,565		
152	X	U S TREASURY NOTE 4 5%	912828EN6			11/19/2008				70,103	72,349		
153	X	U S TREASURY NOTE 4 25%	912828EE6			11/19/2008				152,576	149,406		
154	X	U S TREASURY NOTE 4 125	912828DV9			11/19/2008				150,008	147,315		
155	X	U S TREASURY NOTES 3 87	912828DU1			11/19/2008				165,531	167,049		
156	X	U S TREASURY NOTES 3 87	912828DU1			11/19/2008				36,213	36,542		
157	X	UNITED STATES TREAS NT 4	912828DP2			11/19/2008				98,169	99,512		
158	X	U S TREASURY NOTE 3 5%	912828DL1			11/19/2008				113,025	114,598		
159	X	U S TREASURY NOTE 4 25%	912828DC1			11/19/2008				115,245	117,082		
160	X	U S TREASURY NOTE 4 25%	912828DC1			11/19/2008				44,162	44,603		
161	X	U S TREAS 3 625% 7/1	912828CN8			6/8/2009				118,018	118,406		
162	X	U S TREAS 3 625% 7/1	912828CN8			6/8/2009				118,018	118,406		
163	X	QUANTA SVCS INC	74762E102			11/25/2008				1,748	1,134		
164	X	QUANTA SVCS INC	74762E102			11/21/2008				22,286	11,506		
165	X	QUANTA SVCS INC	74762E102			11/25/2008				745	425		
166	X	QUANTA SVCS INC	74762E102			2/27/2009				1,241	895		
167	X	QUANTA SVCS INC	74762E102			2/27/2009				691	537		
168	X	QUANTA SVCS INC	74762E102			2/27/2009				8,307	6,448		
169	X	QUANTA SVCS INC	74762E102			6/24/2009				5,307	5,028		
170	X	QUANTA SVCS INC	74762E102			2/27/2009				1,956	1,433		
171	X	QUANTA SVCS INC	74762E102			5/29/2009				9,780	8,964		
172	X	QUANTA SVCS INC	74762E102			2/27/2009				1,142	895		
173	X	QUANTA SVCS INC	74762E102			2/27/2009				7,377	5,910		
174	X	QUANTA SVCS INC	74762E102			2/27/2009				412	358		
175	X	QUALCOMM INC	747525103			11/20/2008				120,276	79,626		
176	X	QUALCOMM INC	747525103			11/20/2008				376,798	238,580		
177	X	PUBLIC SERVICE CO 5 5%	744448BX8			11/19/2008				65,596	58,461		
178	X	PSYCHIATRIC SOLUTIONS IN	74439H108			7/13/2009				3,571	3,756		
179	X	PSYCHIATRIC SOLUTIONS IN	74439H108			6/24/2009				3,991	3,868		
180	X	PSYCHIATRIC SOLUTIONS IN	74439H108			6/12/2009				32,559	30,730		
181	X	PSYCHIATRIC SOLUTIONS IN	74439H108			7/13/2009				3,813	2,872		
182	X	PSYCHIATRIC SOLUTIONS IN	74439H108			7/13/2009				1,080	884		
183	X	PRUDENTIAL FINL INC 6 1%	74432QAY1			11/19/2008				34,722	26,970		
184	X	PRUDENTIAL FINL INC 4 75%	74432QAD7			8/19/2009				29,375	23,773		
185	X	PRUDENTIAL FINANCIAL INC	744320102			8/5/2009				513	461		
186	X	ULTRA PETROLEUM CORP	903914109			2/27/2009				11,323	10,760		
187	X	ULTRA PETROLEUM CORP	903914109			12/17/2008				3,020	2,797		
188	X	ULTRA PETROLEUM CORP	903914109			11/25/2008				1,132	1,200		
189	X	ULTRA PETROLEUM CORP	903914109			11/20/2008				7,926	7,394		
190	X	ULTRA PETROLEUM CORP	903914109			11/25/2008				401	400		
191	X	U R S CORP NEW	903236107			12/9/2008				7,397	6,729		
192	X	U R S CORP NEW	903236107			6/24/2009				1,305	1,430		
193	X	U R S CORP NEW	903236107			6/24/2009				2,243	2,382		
194	X	U R S CORP NEW	903236107			12/9/2008				875	792		
195	X	US BANCORP	902973304			12/2/2008				127	243		
196	X	US BANCORP	902973304			11/20/2008				60,695	110,151		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

		Amount				Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
		4,792				Securities		51,059,943		47,674,814		3,385,129	
						Other sales		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation
										Cost	Donated Value		
197	X	U G I CORP NEW	902681105			2/27/2009		4/29/2009	13,284	14,300			
198	X	U G I CORP NEW	902681105			11/25/2008		4/29/2009	5,497	5,567			
199	X	U G I CORP NEW	902681105			11/20/2008		4/29/2009	10,993	10,538			
200	X	U G I CORP NEW	902681105			2/27/2009		3/20/2009	231	247			
201	X	TYCO INTERNATIONAL 6 875	902118AK4			11/19/2008		2/4/2009	7,155	7,275			
202	X	TUPPERWARE BRANDS COR	899896104			6/10/2009		12/15/2009	15,747	8,449			
203	X	TUPPERWARE BRANDS COR	899896104			6/10/2009		10/8/2009	10,889	7,128			
204	X	TUPPERWARE BRANDS COR	899896104			6/10/2009		9/14/2009	3,663	2,376			
205	X	TUPPERWARE BRANDS COR	899896104			6/10/2009		8/5/2009	329	264			
206	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/23/2009	4,636	4,971			
207	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/23/2009	3,028	3,250			
208	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/22/2009	2,717	2,868			
209	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/21/2009	3,453	3,632			
210	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/21/2009	1,819	1,912			
211	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/18/2009	3,128	3,250			
212	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/18/2009	1,291	1,338			
213	X	PETROHAWK ENERGY CORP	716495106			2/27/2009		3/20/2009	386	351			
214	X	PETROHAWK ENERGY CORP	716495106			11/21/2008		2/12/2009	1,195	812			
215	X	PRUDENTIAL FINANCIAL INC	744320102			4/30/2009		5/8/2009	15,211	10,303			
216	X	PROGRESS ENERGY INC 7	743263AE5			11/19/2008		12/2/2009	20,057	18,002			
217	X	PROCTER & GAMBLE CO	742718109			11/20/2008		12/10/2009	13,081	12,779			
218	X	PROCTER & GAMBLE CO	742718109			11/20/2008		9/14/2009	26,515	29,208			
219	X	PRIDE INTL INC DEL	74153Q102			7/29/2009		12/23/2009	4,936	3,586			
220	X	PRIDE INTL INC DEL	74153Q102			7/29/2009		12/15/2009	7,397	5,498			
221	X	PRIDE INTL INC DEL	74153Q102			7/29/2009		10/27/2009	6,403	4,781			
222	X	PRIDE INTL INC DEL	74153Q102			9/3/2009		10/27/2009	27,533	23,165			
223	X	PRIDE INTL INC DEL	74153Q102			9/3/2009		9/14/2009	4,753	4,310			
224	X	PRICELINE COM INC	741503403			11/21/2008		12/22/2009	12,565	3,219			
225	X	PRICELINE COM INC	741503403			11/21/2008		12/15/2009	14,506	3,727			
226	X	PRICELINE COM INC	741503403			2/27/2009		12/15/2009	4,176	1,620			
227	X	PRICELINE COM INC	741503403			2/27/2009		11/16/2009	11,323	4,690			
228	X	PRICELINE COM INC	741503403			2/27/2009		11/16/2009	9,479	3,922			
229	X	PRICELINE COM INC	741503403			2/27/2009		9/14/2009	3,265	1,705			
230	X	PRICELINE COM INC	741503403			2/27/2009		9/9/2009	3,204	1,705			
231	X	PRICELINE COM INC	741503403			6/24/2009		9/9/2009	9,613	6,424			
232	X	PRICELINE COM INC	741503403			2/27/2009		5/12/2009	1,086	853			
233	X	PRICELINE COM INC	741503403			2/27/2009		4/29/2009	5,649	5,116			
234	X	PRAXAIR INC	74005P104			11/20/2008		12/10/2009	8,201	5,164			
235	X	PRAXAIR INC	74005P104			11/20/2008		9/14/2009	20,202	13,428			
236	X	PRAXAIR INC	74005P104			11/20/2008		3/10/2009	91,442	82,115			
237	X	PLAINS EXPLORATION & PR	726505100			7/23/2009		12/15/2009	13,485	15,719			
238	X	PLAINS EXPLORATION & PR	726505100			7/23/2009		9/14/2009	3,126	3,458			
239	X	PLAINS EXPLORATION & PR	726505100			11/21/2008		1/30/2009	16,591	13,190			
240	X	PITNEY BOWES INC 4 875	72447WAU3			11/19/2008		3/10/2009	39,254	36,553			
241	X	PHILLIPS VAN HEUSEN CORP	718592108			11/25/2008		1/20/2009	1,071	932			
242	X	PHILLIPS VAN HEUSEN CORP	718592108			11/21/2008		1/20/2009	8,929	6,990			
243	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		12/10/2009	15,171	11,735			
244	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		9/14/2009	31,600	24,984			
245	X	PHILIP MORRIS INTERNAT-W	718172109			12/2/2008		9/14/2009	958	801			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

			Amount		Totals		Net Gain or Loss	
			4,792				3,385,129	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index			Check "X" if Sale of Security	Amount		CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Expense of Sale and Cost of Improvements	Net Gain or Loss	
				Long Term CG Distributions	Short Term CG Distributions						Gross Sales	Cost, Other Basis and Expenses			
				4,792											3,385,129
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Expense of Sale and Cost of Improvements	Net Gain or Loss
								Gross Sales		Cost, Other Basis and Expenses			
								Price	Sold Date	Cost	Donated Value		
		Long Term CG Distributions	Amount			Securities		Other sales					
		Short Term CG Distributions	4,792									3,385,129	
344	X	REGAL ENTMT GROUP	758766109			11/21/2008		6/10/2009	16,061	10,314			
345	X	REGAL ENTMT GROUP	758766109			2/27/2009		5/12/2009	389	308			
346	X	REGAL ENTMT GROUP	758766109			2/27/2009		4/29/2009	8,365	6,681			
347	X	REGAL ENTMT GROUP	758766109			2/27/2009		4/29/2009	8,586	6,784			
348	X	REGAL ENTMT GROUP	758766109			2/27/2009		3/20/2009	371	308			
349	X	NEWFIELD EXPL CO	651290108			5/6/2009		9/14/2009	4,838	3,799			
350	X	NEWFIELD EXPL CO	651290108			5/6/2009		5/12/2009	1,680	1,727			
351	X	NEW YORK CMNTY BANCORP	649445103			6/24/2009		8/31/2009	4,987	4,868			
352	X	NEW YORK CMNTY BANCORP	649445103			3/31/2009		8/31/2009	11,990	12,514			
353	X	NEW YORK CMNTY BANCORP	649445103			2/27/2009		8/31/2009	12,308	11,805			
354	X	NEW YORK CMNTY BANCORP	649445103			2/6/2009		8/31/2009	4,669	5,551			
355	X	NEW YORK CMNTY BANCORP	649445103			1/16/2009		8/31/2009	9,443	11,039			
356	X	NEW YORK CMNTY BANCORP	649445103			2/6/2009		8/5/2009	111	126			
357	X	NATIONAL FUEL GAS CO N J	636180101			8/28/2009		9/14/2009	2,726	2,704			
358	X	MYLAN INC	628530107			8/28/2009		12/15/2009	9,675	7,557			
359	X	MYLAN INC	628530107			8/28/2009		10/19/2009	17,595	15,708			
360	X	MYLAN INC	628530107			8/28/2009		9/14/2009	3,655	3,556			
361	X	MOTOROLA INC 7 5 %	620076AH2			11/19/2008		1/8/2009	5,172	6,510			
362	X	MOSAIC CO	61945A107			12/2/2008		4/14/2009	442	248			
363	X	MOSAIC CO	61945A107			11/20/2008		4/14/2009	75,163	39,554			
364	X	MORGAN STANLEY 5 3%	617446HR3			11/19/2008		7/22/2009	56,762	49,383			
365	X	MORGAN STANLEY 6 625%	617446GQ7			11/19/2008		5/6/2009	97,314	88,024			
366	X	MORGAN STANLEY	617446G48			5/21/2009		12/10/2009	10,271	9,571			
367	X	MORGAN STANLEY	617446G48			5/21/2009		9/14/2009	24,250	23,929			
368	X	MOLSON COORS BREWING CO	60871R209			11/20/2008		3/13/2009	107,481	150,030			
369	X	MIDAMERICAN ENERGY 5 8%	59562VAF4			11/19/2008		2/18/2009	36,414	34,647			
370	X	MICROSOFT CORPORATION	594918104			11/20/2008		12/10/2009	14,651	8,673			
371	X	MICROSOFT CORPORATION	594918104			11/20/2008		9/14/2009	29,034	20,532			
372	X	METLIFE INC 6 125% 12/	59156RAC2			11/19/2008		8/20/2009	47,891	44,514			
373	X	MERRILL LYNCH & CO 4 25%	59018YU22			11/19/2008		8/19/2009	60,529	59,425			
374	X	MERRILL LYNCH & CO 6 875%	590188JN9			11/19/2008		5/6/2009	24,810	28,162			
375	X	MERCK & CO INC	58933Y105			3/13/2009		12/10/2009	19,975	14,546			
376	X	MERCK & CO INC	58933Y105			3/13/2009		12/8/2009	5	4			
377	X	MERCK & CO INC 4 75%	589331AK3			11/19/2008		5/11/2009	35,871	33,239			
378	X	MERCK & CO INC	589331107			3/13/2009		9/14/2009	11,480	9,606			
379	X	MEDTRONIC INC	585055106			11/20/2008		12/10/2009	8,656	6,050			
380	X	HALLIBURTON CO	406216101			11/20/2008		9/14/2009	15,546	8,345			
381	X	HSBC HLDGS PLC 5 25%	404280AB5			11/19/2008		4/28/2009	36,021	34,689			
382	X	HSBC HOLDINGS PLC 7 5%	404280AA7			11/19/2008		7/15/2009	20,000	20,566			
383	X	GUESS? INC	401617105			6/10/2009		12/22/2009	6,478	4,071			
384	X	GUESS? INC	401617105			6/10/2009		12/15/2009	14,943	9,228			
385	X	GUESS? INC	401617105			6/10/2009		9/14/2009	3,262	2,443			
386	X	GREENHILL & CO INC	395259104			11/25/2008		2/6/2009	5,624	5,060			
387	X	GREENHILL & CO INC	395259104			11/20/2008		2/6/2009	9,843	8,029			
388	X	GOOGLE INC - CL A	38259P508			8/21/2009		12/10/2009	20,153	15,785			
389	X	GOOGLE INC - CL A	38259P508			8/21/2009		9/14/2009	37,989	37,142			
390	X	GOODRICH CORP	382388106			7/1/2009		9/18/2009	28,882	26,520			
391	X	GOODRICH CORP	382388106			7/1/2009		9/14/2009	1,123	1,020			
392	X	GOODRICH CORP	382388106			8/5/2009		9/14/2009	1,123	1,082			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Short Term CG Distributions		
										4,792				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Totals		Expense of Sale and Cost of Improvements	Net Gain or Loss	
										Cost, Other Basis and Expenses				Depreciation
										Cost	Donated Value			
393	X	GOLDMAN SACHS GROUP 6	38144LAB6			11/19/2008		12/11/2009	48,845	39,374	0		3,385,129	
394	X	GOLDMAN SACHS GROUP 6	38143YAC7			11/19/2008		9/1/2009	18,933	12,880	0			
395	X	GOLDMAN SACHS GROUP 5	38141GEE0			11/19/2008		2/17/2009	22,734	20,891	0			
396	X	GOLDMAN SACHS GROUP IN	38141GBU7			11/19/2008		7/15/2009	37,465	34,360	0			
397	X	GOLDMAN SACHS GROUP 7	38141GAD6			11/19/2008		8/20/2009	55,345	55,300	0			
398	X	GOLDMAN SACHS GROUP IN	38141G104			12/2/2008		3/10/2009	837	644	0			
399	X	GOLDMAN SACHS GROUP IN	38141G104			11/20/2008		3/10/2009	59,460	39,497	0			
400	X	GLOBAL PMTS INC	37940X102			11/20/2008		12/18/2009	1,556	942	0			
401	X	GLOBAL PMTS INC	37940X102			6/24/2009		12/18/2009	3,112	2,250	0			
402	X	GLOBAL PMTS INC	37940X102			6/24/2009		12/15/2009	3,115	2,250	0			
403	X	GLOBAL PMTS INC	37940X102			6/24/2009		12/15/2009	17,652	12,771	0			
404	X	GLOBAL PMTS INC	37940X102			6/24/2009		9/14/2009	3,990	3,380	0			
405	X	GLOBAL PMTS INC	37940X102			8/5/2009		9/14/2009	443	422	0			
406	X	GLOBAL PMTS INC	37940X102			11/20/2008		5/12/2009	1,001	942	0			
407	X	GLOBAL PMTS INC	37940X102			11/20/2008		3/20/2009	322	314	0			
408	X	GLAXOSMITHKLINE CAP 6 37	377372AE7			11/19/2008		2/26/2009	47,249	40,560	0			
409	X	GILEAD SCIENCES INC	375558103			1/21/2009		12/2/2009	59,356	62,197	0			
410	X	GILEAD SCIENCES INC	375558103			1/21/2009		12/1/2009	158,667	166,899	0			
411	X	GILEAD SCIENCES INC	375558103			1/21/2009		9/14/2009	19,538	20,472	0			
412	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		12/15/2009	8,221	4,796	0			
413	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		10/13/2009	3,978	2,355	0			
414	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		9/14/2009	2,373	1,380	0			
415	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		8/5/2009	74	66	0			
416	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		7/13/2009	16,336	19,250	0			
417	X	GENERAL ELEC CAP CORP 5	370334AS3			11/19/2008		8/20/2009	37,879	35,763	0			
418	X	GENERAL ELEC CAP CORP 5	36962GY3			11/19/2008		5/5/2009	35,187	34,911	0			
419	X	GEN ELEC CAP CORP 6 0%	36962GY4			11/19/2008		2/6/2009	20,398	20,587	0			
420	X	GENERAL ELEC CAP 5 375	36962GY40			11/19/2008		2/17/2009	19,110	18,528	0			
421	X	GENERAL ELEC CAP CORP 6	36962GXZ2			11/19/2008		2/6/2009	39,113	40,399	0			
422	X	GENERAL ELEC CAP COR 4 8	36962GS62			11/19/2008		5/7/2009	40,730	39,990	0			
423	X	GENERAL ELEC CAP CORP 6	36962GLF9			11/19/2008		1/23/2009	15,376	15,339	0			
424	X	GENERAL ELEC CAP CORP 4	36962G3T9			11/19/2008		1/22/2009	53,906	52,443	0			
425	X	FNMA POOL # 831812 5 99965	31407JDR0			1/22/2009		12/25/2009	129	133	0			
426	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		11/25/2009	125	130	0			
427	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		10/25/2009	938	971	0			
428	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		9/25/2009	2,629	2,721	0			
429	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		8/25/2009	1,737	1,798	0			
430	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		7/25/2009	7,778	8,050	0			
431	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		6/25/2009	3,497	3,620	0			
432	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		5/25/2009	2,171	2,247	0			
433	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		4/25/2009	3,726	3,856	0			
434	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		3/25/2009	1,157	1,197	0			
435	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		2/25/2009	2,502	2,590	0			
436														
437	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		12/25/2009	5,181	5,532	0			
438	X	FNMA POOL 745948 6 5%	31403DWH8			9/10/2009		11/25/2009	6,903	7,370	0			
439	X	FNMA POOL 745870 5 0%	31403DT33			6/11/2009		10/25/2009	1,759	1,760	0			
440	X	FNMA POOL 745870 5 0%	31403DT33			6/11/2009		10/9/2009	120,258	115,898	0			
441	X	FNMA POOL 745870 5 0%	31403DT33			6/11/2009		9/25/2009	1,430	1,432	0			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions			Amount		Totals									
Short Term CG Distributions			4,792		Securities					Cost, Other Basis and Expenses		Net Gain or Loss		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation	
										Cost	Donated Value			
442	X	FNMA POOL 745870 5 0%	31403DT33			6/11/2009		8/25/2009	2,510	2,512				
443														
444														
445	X	DREYFUS PREM LT TRM HI Y	261980759			11/30/2009		12/10/2009	9,552	9,433				
446	X	DREYFUS PREM LT TRM HI Y	261980759			10/30/2009		12/10/2009	9,670	9,549				
447	X	DREYFUS PREM LT TRM HI Y	261980759			9/30/2009		12/10/2009	8,858	8,665				
448	X	DR PEPPER SNAPPLE GROU	26138E109			11/20/2009		12/15/2009	13,254	12,833				
449	X	DR PEPPER SNAPPLE GROU	26138E109			11/20/2008		11/6/2009	3,956	2,215				
450	X	DR PEPPER SNAPPLE GROU	26138E109			6/24/2009		11/6/2009	1,582	1,274				
451	X	DR PEPPER SNAPPLE GROU	26138E109			11/25/2008		11/6/2009	8,702	5,254				
452	X	DR PEPPER SNAPPLE GROU	26138E109			6/24/2009		9/14/2009	3,507	2,760				
453	X	DR PEPPER SNAPPLE GROU	26138E109			11/25/2008		5/13/2009	1,724	1,274				
454	X	DR PEPPER SNAPPLE GROU	26138E109			4/30/2009		5/13/2009	4,956	4,761				
455	X	DR PEPPER SNAPPLE GROU	26138E109			4/30/2009		5/12/2009	639	621				
456	X	DR PEPPER SNAPPLE GROU	26138E109			11/25/2008		3/20/2009	152	159				
457	X	DOVER CORP 5 45% 3	260003AH1			11/19/2008		11/2/2009	30,443	28,672				
458	X	DOMINION RESOURCES IN 5	25746UAW9			11/19/2008		1/23/2009	43,104	39,696				
459	X	DOLLAR TREE INC	256746108			2/27/2009		4/24/2009	14,563	13,367				
460	X	DOLLAR TREE INC	256746108			11/20/2008		4/24/2009	28,698	23,090				
461	X	DOLLAR TREE INC	256746108			2/27/2009		4/6/2009	7,592	7,076				
462	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		12/25/2009	98	102				
463	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		12/25/2009	3,583	3,680				
464	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		11/25/2009	106	110				
465	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		11/25/2009	3,852	3,956				
466	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		10/25/2009	93	96				
467	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		10/25/2009	3,381	3,473				
468	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		9/25/2009	110	114				
469	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		9/25/2009	4,004	4,113				
470	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		8/25/2009	140	146				
471	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		8/25/2009	5,103	5,242				
472	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		7/25/2009	171	178				
473	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		7/25/2009	6,254	6,424				
474	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		6/25/2009	180	188				
475	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		6/25/2009	6,582	6,761				
476	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		4/25/2009	6,162	6,329				
477	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		3/25/2009	6,433	6,608				
478	X	FNMA POOL # 745134 5 5%	31403CY70			5/15/2009		12/30/2009	12,323	12,228				
479	X	FNMA POOL # 745134 5 5%	31403CY70			5/15/2009		12/25/2009	128	133				
480	X	FNMA POOL # 745134 5 5%	31403CY70			5/15/2009		11/25/2009	147	153				
481	X	FNMA POOL # 745134 5 5%	31403CY70			5/15/2009		10/25/2009	116	121				
482	X	FNMA POOL # 745134 5 5%	31403CY70			5/15/2009		9/25/2009	256	267				
483	X	FNMA POOL # 745134 5 5%	31403CY70			5/15/2009		8/25/2009	301	313				
484	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		11/15/2009	4,919	5,041				
485	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		10/15/2009	5,150	5,277				
486	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		9/15/2009	2,150	2,203				
487	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		8/15/2009	656	672				
488	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		7/15/2009	722	740				
489	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		6/15/2009	7,967	8,164				
490	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		5/15/2009	1,670	1,711				
									51,059,943	47,674,814		3,385,129		
									0	0		0		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
491	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		4/15/2009	337	345					
492	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		9/17/2009	173,818	169,119					
493	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		9/15/2009	13,413	13,803					
494	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		8/15/2009	13,560	13,954					
495	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		7/15/2009	12,038	12,388					
496	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		6/15/2009	25,345	26,082					
497	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		5/15/2009	26,966	27,750					
498	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		4/15/2009	25,385	26,123					
499	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		3/15/2009	19,124	19,680					
500	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		12/30/2009	57,358	57,640					
501	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		12/15/2009	4,722	4,983					
502	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		11/15/2009	2,133	2,251					
503	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		10/15/2009	684	722					
504	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		9/15/2009	1,585	1,673					
505	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		8/15/2009	110	116					
506	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		7/15/2009	4,250	4,484					
507	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		6/15/2009	6,822	7,198					
508															
509	X	FNMA POOL # 745134 5.5%	31403CY70			5/15/2009		7/25/2009	272	283					
510	X	FNMA POOL # 745134 5.5%	31403CY70			5/15/2009		6/25/2009	263	273					
511	X	FNMA POOL 745275 5.0%	31403C6L0			1/22/2009		10/25/2009	6,815	6,981					
512	X	FNMA POOL 745275 5.0%	31403C6L0			1/22/2009		10/9/2009	223,531	220,471					
513	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		10/9/2009	365,427	360,424					
514	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		9/25/2009	4,435	4,543					
515	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		9/25/2009	2,799	2,867					
516	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		8/25/2009	6,146	6,296					
517	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		8/25/2009	3,879	3,973					
518	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		7/25/2009	7,973	8,168					
519	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		7/25/2009	5,032	5,154					
520	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		6/25/2009	8,591	8,801					
521	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		6/25/2009	5,422	5,554					
522	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		5/25/2009	7,514	7,697					
523	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		5/25/2009	4,742	4,858					
524	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		4/25/2009	7,164	7,338					
525	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		4/25/2009	4,521	4,631					
526	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		3/25/2009	7,580	7,765					
527	X	FNMA POOL 745275 5.0%	31403C6L0			2/12/2009		3/25/2009	4,784	4,900					
528	X	FEDERAL NATL MTG AS 5.12	31398AFAS			6/11/2009		7/13/2009	305,000	306,297					
529	X	FEDL NATL MTG ASSN 5.375	31398ADM1			11/19/2008		3/30/2009	56,601	52,121					
530															
531	X	FNMA POOL # 555528 6% 4/1	31385XD95			2/20/2009		12/25/2009	1,395	1,449					
532	X	FIRST HORIZON NATIONAL C	320517105			12/2/2008		2/25/2009	7	7					
533	X	FIFTH THIRD BANCORP	316773100			7/29/2009		12/15/2009	4,911	4,390					
534	X	FIFTH THIRD BANCORP	316773100			8/31/2009		12/15/2009	6,286	6,908					
535	X	FIFTH THIRD BANCORP	316773100			8/31/2009		9/14/2009	2,922	3,238					
536	X	FIFTH THIRD BANCORP	316773100			7/29/2009		8/5/2009	304	263					
537	X	FIFTH THIRD BANCORP	316773100			12/2/2008		1/26/2009	112	340					
538	X	FIFTH THIRD BANCORP	316773100			11/20/2008		1/26/2009	37,155	101,506					
539	X	FIDELITY NATIONAL FINANCIAL	31620R105			10/13/2009		12/15/2009	15,152	17,583					

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Long Term CG Distributions			Amount		Totals			Net Gain or Loss				
Short Term CG Distributions			4,792		Securities			3,365,129				
					Other sales			0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)	Expense of Sale and Cost of Improvements	Depreciation
540	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		9/14/2009	2,283	2,060		
541	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		8/5/2009	898	824		
542	X	FIDELITY NATIONAL FINANCIAL	31620R105			2/27/2009		4/24/2009	1,903	1,701		
543	X	FIDELITY NATIONAL FINANCIAL	31620R105			1/20/2008		4/24/2009	29,879	11,281		
544	X	FIDELITY NATIONAL FINANCIAL	31620R105			2/27/2009		4/7/2009	5,413	4,764		
545	X	FIDELITY NATIONAL FINANCIAL	31620R105			2/27/2009		4/6/2009	17,027	14,802		
546	X	FIDELITY NATIONAL FINANCIAL	31620R105			2/27/2009		3/20/2009	392	340		
547	X	F5 NETWORKS INC	315616102			2/27/2009		5/13/2009	16,758	13,011		
548	X	F5 NETWORKS INC	315616102			11/20/2008		5/13/2009	14,925	11,895		
549	X	F5 NETWORKS INC	315616102			11/20/2008		5/12/2009	271	209		
550	X	F5 NETWORKS INC	315616102			11/20/2008		5/6/2009	289	209		
551	X	F5 NETWORKS INC	315616102			11/25/2008		5/6/2009	5,205	4,285		
552	X	F5 NETWORKS INC	315616102			11/25/2008		3/20/2009	207	238		
553	X	FEDEX CORP	31428X106			11/20/2008		12/10/2009	8,812	5,808		
554	X	FEDEX CORP	31428X106			11/20/2008		9/14/2009	16,461	12,196		
555												
556	X	FNMA 4 125% 4/15/1	31359MUT8			11/19/2008		2/13/2009	139,160	131,611		
557	X	FED NATL MTG ASSN 4 625	31359MTG8			11/19/2008		3/2/2009	92,955	88,728		
558	X	FEDERAL NATL MTG ASN 4 3	31359MRG0			11/19/2008		10/14/2009	92,161	88,073		
559	X	FEDERAL NATL MTG ASSN 5	31359MNU3			11/19/2008		8/10/2009	37,069	36,298		
560	X	FEDERAL NATL MTG AS 6 12	31359MMQ3			11/19/2008		9/30/2009	50,197	49,231		
561	X	FED NATL MTG ASSN 6 0%	31359MJH7			11/19/2008		9/1/2009	162,799	159,596		
562	X	FEDERAL NATL MTG ASSN 5	31359MH89			11/19/2008		8/7/2009	48,406	46,178		
563	X	FEDERAL NATL MTG ASSN 6	31359MGT4			11/19/2008		9/1/2009	100,755	101,425		
564	X	FEDERAL NATL MTG 6 625	31359MGJ6			11/19/2008		8/5/2009	101,829	101,693		
565	X	FEDERAL NATL MTG AS 7 12	31359MF57			11/19/2008		6/30/2009	212,448	219,047		
566	X	FEDERAL NATL MTG ASSN 7	31359MFG3			11/19/2008		6/8/2009	72,751	75,721		
567	X	FED NATL MTG ASSN 6 625	31359MEY5			11/19/2008		2/24/2009	175,382	178,187		
568	X	DISNEY WALT CO NEW 6 37	25468PBX3			11/19/2008		8/10/2009	21,950	21,047		
569	X	DIGITAL RIV INC	25388B104			6/24/2009		10/12/2009	997	1,452		
570	X	DIGITAL RIV INC	25388B104			5/13/2009		10/12/2009	20,689	28,545		
571	X	DIGITAL RIV INC	25388B104			6/24/2009		9/14/2009	2,172	2,178		
572	X	DIGITAL REALTY TRUST INC	253868103			7/13/2009		12/15/2009	4,347	3,206		
573	X	DIGITAL REALTY TRUST INC	253868103			10/13/2009		12/15/2009	13,525	12,664		
574	X	DIGITAL REALTY TRUST INC	253868103			7/13/2009		9/14/2009	3,135	2,493		
575	X	DIGITAL REALTY TRUST INC	253868103			8/5/2009		9/14/2009	448	429		
576	X	DIGITAL REALTY TRUST INC	253868103			2/27/2009		5/12/2009	723	597		
577	X	DIGITAL REALTY TRUST INC	253868103			2/27/2009		3/20/2009	307	299		
578	X	DIGITAL REALTY TRUST INC	253868103			11/20/2008		2/6/2009	996	626		
579	X	DIGITAL REALTY TRUST INC	253868103			11/25/2008		2/6/2009	3,319	2,709		
580	X	DICKS SPORTING GOODS INC	253393102			6/24/2009		10/9/2009	4,920	3,436		
581	X	DICKS SPORTING GOODS INC	253393102			4/23/2009		10/9/2009	23,664	19,367		
582	X	DICKS SPORTING GOODS INC	253393102			4/23/2009		10/8/2009	1,413	1,150		
583	X	DICKS SPORTING GOODS INC	253393102			4/29/2009		10/8/2009	10,599	8,671		
584	X	DICKS SPORTING GOODS INC	253393102			4/29/2009		9/14/2009	2,907	2,505		
585	X	DICKS SPORTING GOODS INC	253393102			4/29/2009		5/12/2009	735	771		
586	X	DICKS SPORTING GOODS INC	253393102			4/29/2009		5/8/2009	10,072	10,756		
587	X	DEVRY INC DEL	251893103			10/13/2009		12/7/2009	3,620	3,801		
588	X	DEVRY INC DEL	251893103			6/24/2009		12/7/2009	7,241	6,612		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
589	X	DEVRY INC DEL	251893103			11/20/2008		12/7/2009	19,654	18,719					
590	X	DEVRY INC DEL	251893103			10/13/2009		11/6/2009	13,800	13,575					
591	X	DEVRY INC DEL	251893103			11/20/2008		9/14/2009	2,030	1,970					
592	X	DEVRY INC DEL	251893103			2/27/2009		9/14/2009	1,523	1,566					
593	X	DEVRY INC DEL	251893103			2/27/2009		8/28/2009	20,950	20,886					
594	X	DEVRY INC DEL	251893103			2/27/2009		6/10/2009	4,114	4,699					
595	X	DEVRY INC DEL	251893103			1/30/2009		6/10/2009	4,114	4,859					
596	X	DEVRY INC DEL	251893103			11/25/2008		6/10/2009	3,200	3,848					
597	X	MEDTRONIC INC	585055106			11/20/2008		9/14/2009	17,705	13,915					
598	X	MCKESSON CORPORATION	58155Q103			10/7/2009		12/10/2009	11,852	11,233					
599	X	MCKESSON CORPORATION	58155Q103			2/4/2009		9/14/2009	15,087	11,848					
600	X	MCDONALDS CORP 5 75%	58013MDR2			11/19/2008		8/10/2009	48,491	47,002					
601	X	MC DONALD'S CORPORATION	580135101			11/20/2008		5/7/2009	184,621	188,887					
602	X	MC DONALD'S CORPORATION	580135101			11/20/2008		3/17/2009	192,587	197,052					
603	X	MCAFFEE INC	579064106			11/20/2008		7/30/2009	166,889	101,521					
604	X	MCAFFEE INC	579064106			11/20/2008		7/29/2009	53,566	31,561					
605	X	MCAFFEE INC	579064106			6/24/2009		6/24/2009	3,158	3,132					
606	X	MCAFFEE INC	579064106			2/27/2009		6/24/2009	4,343	3,087					
607	X	MCAFFEE INC	579064106			11/20/2008		6/24/2009	19,344	12,681					
608	X	MCAFFEE INC	579064106			2/27/2009		5/12/2009	1,952	1,403					
609	X	MCAFFEE INC	579064106			2/27/2009		4/2/2009	6,911	5,613					
610	X	MCAFFEE INC	579064106			11/20/2008		1/5/2009	8,293	6,470					
611	X	MCAFFEE INC	579064106			11/25/2008		1/5/2009	6,635	5,642					
612	X	MASSEY ENERGY CORP	576206106			9/3/2009		12/15/2009	12,025	8,033					
613	X	MASSEY ENERGY CORP	576206106			9/3/2009		9/14/2009	2,764	2,410					
614	X	MASSEY ENERGY CORP	576206106			6/24/2009		7/21/2009	2,558	2,226					
615	X	MASSEY ENERGY CORP	576206106			5/13/2009		7/21/2009	23,877	21,445					
616	X	MASCO CORP 6 5% B	574599AY2			11/19/2008		1/29/2009	10,650	11,514					
617	X	MASCO CORP 5 875% T	574599AX4			11/19/2008		1/29/2009	63,000	58,957					
618	X	MARTIN MARIETTA MATLS IN	573284106			2/27/2009		5/6/2009	10,273	8,421					
619	X	MARTIN MARIETTA MATLS IN	573284106			12/9/2008		5/6/2009	15,877	17,439					
620	X	MARINER ENERGY INC	56845T305			9/30/2009		12/17/2009	21,977	27,062					
621	X	MARINER ENERGY INC	56845T305			9/30/2009		12/15/2009	9,903	10,825					
622	X	MANPOWER INC	56418H100			12/9/2008		12/15/2009	562	340					
623	X	MANPOWER INC	56418H100			11/6/2009		12/15/2009	12,375	10,819					
624	X	MANPOWER INC	56418H100			6/24/2009		12/15/2009	2,250	1,649					
625	X	MANPOWER INC	56418H100			6/24/2009		9/14/2009	3,385	2,473					
626	X	MANPOWER INC	56418H100			12/9/2008		5/12/2009	883	680					
627	X	MANPOWER INC	56418H100			12/9/2008		3/20/2009	281	340					
628	X	MANITOBA (PROVINCE OF) 4	563469FJ9			11/19/2008		8/10/2009	20,593	21,377					
629	X	MACY'S INC	55616P104			2/27/2009		4/15/2009	9,843	6,807					
630	X	MACY'S INC	55616P104			11/25/2008		4/15/2009	1,621	904					
631	X	MACY'S INC	55616P104			11/20/2008		4/15/2009	14,360	7,341					
632	X	MACY'S INC	55616P104			2/27/2009		4/14/2009	2,985	2,002					
633	X	MACY'S INC	55616P104			2/27/2009		3/20/2009	162	160					
634	X	MEMC ELECTR MATLS INC	552715104			7/23/2009		8/28/2009	7,306	9,210					
635	X	MEMC ELECTR MATLS INC	552715104			8/5/2009		8/28/2009	163	175					
636	X	MEMC ELECTR MATLS INC	552715104			7/23/2009		8/28/2009	9,958	12,256					
637	X	MEMC ELECTR MATLS INC	552715104			7/23/2009		8/28/2009	5,713	7,163					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions				Amount		Totals				Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions				4,792		Securities				51,059,943		47,674,814		3,385,129	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
638	X	M D U RES GROUP INC	552690109			2/27/2009		3/31/2009	15,056	14,463					
639	X	M D U RES GROUP INC	552690109			11/25/2008		3/31/2009	4,004	4,761					
640	X	M D U RES GROUP INC	552690109			11/20/2008		3/31/2009	14,416	14,068					
641	X	M D U RES GROUP INC	552690109			11/25/2008		3/20/2009	151	190					
642	X	M D C HOLDINGS INC	552676108			11/25/2008		12/15/2009	573	564					
643	X	M D C HOLDINGS INC	552676108			6/24/2009		12/15/2009	5,734	5,976					
644	X	GENERAL ELECTRIC COMPA	369604103			11/20/2008		12/10/2009	14,839	12,122					
645	X	GENERAL ELECTRIC COMPA	369604103			11/20/2008		9/14/2009	34,853	29,220					
646	X	GEN-PROBE INC NEW	36866T103			2/27/2009		6/12/2009	13,832	13,046					
647	X	GEN-PROBE INC NEW	36866T103			2/6/2009		6/12/2009	16,858	18,159					
648	X	GEN-PROBE INC NEW	36866T103			2/6/2009		5/12/2009	886	931					
649	X	GEN-PROBE INC NEW	36866T103			2/6/2009		3/20/2009	445	466					
650	X	GAP INC	364760108			11/20/2008		2/4/2009	10,221	8,843					
651	X	GAP INC	364760108			11/20/2008		2/4/2009	42,806	36,712					
652	X	GAP INC	364760108			11/20/2008		2/4/2009	55,385	49,529					
653	X	GAP INC	364760108			11/20/2008		1/21/2009	89,949	75,402					
654	X	GAMESTOP CORP CL A	36467W109			7/21/2009		12/22/2009	2,899	2,925					
655	X	GAMESTOP CORP CL A	36467W109			8/21/2009		12/22/2009	3,568	3,768					
656	X	GAMESTOP CORP CL A	36467W109			8/21/2009		12/15/2009	7,306	7,772					
657	X	GAMESTOP CORP CL A	36467W109			7/22/2009		12/15/2009	3,985	4,241					
658	X	GAMESTOP CORP CL A	36467W109			7/22/2009		9/14/2009	3,068	2,827					
659	X	GAMESTOP CORP CL A	36467W109			7/22/2009		8/5/2009	966	942					
660															
661	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		12/30/2009	76,747	76,235					
662	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		12/15/2009	10,072	10,321					
663	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		11/25/2009	1,522	1,581					
664	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		10/25/2009	1,494	1,552					
665	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		9/25/2009	1,770	1,839					
666	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		8/25/2009	2,299	2,389					
667	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		7/25/2009	2,645	2,748					
668	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		6/25/2009	2,759	2,856					
669	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		5/25/2009	2,837	2,947					
670	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		4/25/2009	2,883	2,996					
671															
672	X	FNMA POOL # 255364 6%	31371LTV1			2/17/2009		12/25/2009	2,610	2,713					
673	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		11/25/2009	3,340	3,471					
674	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		10/25/2009	2,899	3,013					
675	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		9/25/2009	3,367	3,499					
676	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		8/25/2009	3,166	3,290					
677	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		7/25/2009	4,521	4,699					
678	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		6/25/2009	7,614	7,914					
679	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		5/25/2009	6,524	6,781					
680	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		4/25/2009	5,271	5,479					
681	X	FEDERAL NATL MTG ASSN 5	31359MMW41			11/19/2008		8/7/2009	49,060	46,182					
682	X	DEVRY INC DEL	251893103			11/25/2008		5/12/2009	1,347	1,649					
683	X	DEVRY INC DEL	251893103			11/25/2008		3/20/2009	474	550					
684	X	DEVON FINANCING CORP 7.8	25179SAD2			11/19/2008		2/5/2009	21,579	19,034					
685	X	DEVON FING CORP 6.875%	25179SAC4			2/6/2009		5/26/2009	32,314	31,758					
686	X	DEVON FING CORP 6.875%	25179SAC4			2/6/2009		5/20/2009	43,053	42,344					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Amount		Long Term CG Distributions		Short Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										4,792						51,059,943		47,674,814		3,385,129	
Other sales																0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)	Donated Value	Expense of Sale and Cost of Improvements	Depreciation								
687	X	DEUTSCHE TELEKOM IN 8 7	25156PAC7			11/19/2008		1/12/2009	24,450	19,007											
688	X	DECKERS OUTDOOR CORP	243537107			2/27/2009		11/5/2009	11,122	5,050											
689	X	DECKERS OUTDOOR CORP	243537107			2/27/2009		11/4/2009	5,468	2,525											
690	X	DECKERS OUTDOOR CORP	243537107			11/20/2008		11/4/2009	5,468	2,906											
691	X	DECKERS OUTDOOR CORP	243537107			11/20/2008		11/3/2009	6,419	3,391											
692	X	DECKERS OUTDOOR CORP	243537107			11/25/2008		11/3/2009	4,585	2,834											
693	X	DECKERS OUTDOOR CORP	243537107			11/25/2008		11/3/2009	1,833	1,133											
694	X	DECKERS OUTDOOR CORP	243537107			6/24/2009		11/3/2009	1,833	1,375											
695	X	DECKERS OUTDOOR CORP	243537107			6/24/2009		9/14/2009	2,141	2,063											
696	X	DECKERS OUTDOOR CORP	243537107			11/25/2008		5/12/2009	552	567											
697	X	DECKERS OUTDOOR CORP	243537107			11/25/2008		3/20/2009	487	567											
698	X	DAVITA INC	23918K108			11/25/2008		12/15/2009	5,507	4,322											
699	X	DAVITA INC	23918K108			2/27/2009		12/15/2009	6,119	4,808											
700	X	DAVITA INC	23918K108			2/27/2009		11/20/2009	9,996	8,174											
701	X	DAVITA INC	23918K108			2/27/2009		9/14/2009	3,245	2,885											
702	X	DAVITA INC	23918K108			7/13/2009		9/14/2009	541	500											
703	X	DAVITA INC	23918K108			7/13/2009		8/28/2009	8,731	8,502											
704	X	DAVITA INC	23918K108			2/27/2009		5/12/2009	927	962											
705	X	DAVITA INC	23918K108			2/27/2009		3/20/2009	425	481											
706	X	DARDEN RESTAURANTS INC	237194105			2/27/2009		12/15/2009	9,173	7,570											
707	X	DARDEN RESTAURANTS INC	237194105			6/24/2009		12/15/2009	1,638	1,636											
708	X	DARDEN RESTAURANTS INC	237194105			6/24/2009		11/19/2009	2,844	2,946											
709	X	DARDEN RESTAURANTS INC	237194105			8/5/2009		11/19/2009	316	341											
710	X	DARDEN RESTAURANTS INC	237194105			7/23/2009		11/19/2009	6,003	6,503											
711	X	DARDEN RESTAURANTS INC	237194105			7/23/2009		9/14/2009	3,142	3,080											
712	X	DARDEN RESTAURANTS INC	237194105			7/23/2009		8/21/2009	8,866	9,241											
713	X	DARDEN RESTAURANTS INC	237194105			11/20/2008		5/22/2009	95,054	40,281											
714	X	DARDEN RESTAURANTS INC	237194105			11/20/2008		5/21/2009	91,545	37,781											
715	X	DARDEN RESTAURANTS INC	237194105			12/2/2008		5/21/2009	1,010	497											
716	X	DARDEN RESTAURANTS INC	237194105			2/27/2009		5/12/2009	2,122	1,622											
717	X	DARDEN RESTAURANTS INC	237194105			2/27/2009		4/24/2009	7,564	5,137											
718	X	DARDEN RESTAURANTS INC	237194105			2/27/2009		3/20/2009	681	541											
719	X	DANAHER CORP	235851102			11/20/2008		12/10/2009	5,765	4,078											
720	X	DANAHER CORP	235851102			11/20/2008		9/14/2009	15,603	11,725											
721	X	DAMLER FINANCE NA LLC 8	233835AQ0			11/19/2008		2/5/2009	18,083	16,590											
722	X	D P L INC	233293109			11/25/2008		1/30/2009	1,084	1,020											
723	X	D P L INC	233293109			11/20/2008		1/30/2009	18,214	16,233											
724	X	CYTEC INDS INC	232820100			10/29/2009		12/22/2009	12,062	11,883											
725	X	CYTEC INDS INC	232820100			10/19/2009		12/22/2009	15,610	16,790											
726	X	CYTEC INDS INC	232820100			10/19/2009		12/15/2009	12,044	12,211											
727	X	CYTEC INDS INC	232820100			10/19/2009		11/20/2009	13,167	14,500											
728	X	CUMMINS INC	231021106			5/1/2009		12/10/2009	9,268	6,828											
729	X	GNMA POOL # 782368 6% 7/1	36241KTZ1			9/17/2009		12/23/2009	89,595	89,057											
730	X	GNMA POOL 782368 6 0%	36241KTZ1			9/17/2009		12/15/2009	8,675	9,150											
731	X	GNMA POOL 782368 6 0%	36241KTZ1			9/17/2009		11/15/2009	6,864	7,239											
732	X	GE GLOBAL INS HLDG 7 000	36158FAA8			11/19/2008		10/30/2009	23,986	21,699											
733	X	FREEMPORT MCMORAN COPP	35671D857			3/12/2009		4/20/2009	6,792	6,181											
734	X	FREEMPORT MCMORAN COPP	35671D857			3/9/2009		4/20/2009	15,581	13,035											
735	X	FREEMPORT MCMORAN COPP	35671D857			3/12/2009		3/20/2009	1,182	1,091											

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals		Net Gain or Loss	
Short Term CG Distributions										4,792		Securities		3,385,129	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost, Other Basis and Expenses		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
736	X	FRANKLIN RES INC	354613101			1/21/2009		12/10/2009	7,517	3,527					
737	X	FRANKLIN RES INC	354613101			1/21/2009		9/14/2009	18,711	9,713					
738	X	FORMFACTOR INC	346375108			10/21/2009		12/15/2009	8,795	8,192					
739	X	FOREST CITY ENTERPRISES	345550107			10/13/2009		12/15/2009	16,113	16,504					
740	X	FLORIDA PWR & LT CO 4 85	341081EN3			11/19/2008		10/28/2009	26,585	25,467					
741	X	FLEET FINANCIAL GRO 7 375	33901AAA6			11/19/2008		12/1/2009	25,000	26,340					
742	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		12/10/2009	260	96					
743	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		12/10/2009	7,620	4,055					
744	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		12/10/2009	8	4					
745	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		10/29/2009	4	2					
746	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		9/14/2009	15,971	9,062					
747	X	FIRST HORIZON NATIONAL C	320517105			12/2/2008		9/14/2009	123	84					
748	X	FIRST HORIZON NATIONAL C	320517105			12/2/2008		8/27/2009	3	2					
749	X	FIRST HORIZON NATIONAL C	320517105			12/2/2008		5/22/2009	4	3					
750	X	CEPHALON INC	156708109			6/10/2009		9/14/2009	1,170	1,160					
751	X	CEPHALON INC	156708109			6/10/2009		8/28/2009	10,669	11,021					
752	X	CEPHALON INC	156708109			8/5/2009		8/28/2009	562	585					
753	X	CEPHALON INC	156708109			11/25/2008		2/6/2009	6,314	5,634					
754	X	CEPHALON INC	156708109			11/20/2008		2/6/2009	13,417	11,946					
755	X	CELANESE CORP -SER A	150870103			6/24/2009		8/31/2009	10,434	8,914					
756	X	CELANESE CORP -SER A	150870103			6/24/2009		8/31/2009	18,832	16,112					
757	X	CELANESE CORP -SER A	150870103			6/24/2009		8/21/2009	3,986	3,266					
758	X	CELANESE CORP -SER A	150870103			6/24/2009		8/5/2009	268	218					
759	X	CELANESE CORP -SER A	150870103			6/24/2009		7/21/2009	4,861	4,355					
760	X	CELANESE CORP -SER A	150870103			6/25/2009		7/21/2009	3,403	3,140					
761	X	CARDIONET INC	141591103			6/30/2009		7/1/2009	5,435	9,116					
762	X	CARDIONET INC	141591103			6/24/2009		7/1/2009	1,482	2,304					
763	X	CARDIONET INC	141591103			6/12/2009		7/1/2009	13,836	25,616					
764	X	CARDINAL HEALTH INC 5 85	14149YAH1			11/19/2008		2/4/2009	44,659	41,274					
765	X	CANADIAN NATL RES 6 45	136385AE1			11/19/2008		1/23/2009	14,461	16,074					
766	X	CANADIAN NATL RAILWA 6 37	136375BF8			11/19/2008		3/10/2009	37,209	34,886					
767	X	CALIFORNIA ST 7 55% 4	13063A5G5			4/22/2009		10/6/2009	59,470	55,757					
768	X	CALIFORNIA ST 7 55% 4	13063A5G5			4/22/2009		5/11/2009	20,557	20,275					
769	X	CALIFORNIA ST 7 55% 4	13063A5G5			4/22/2009		5/11/2009	20,530	20,275					
770	X	CALIFORNIA ST 7 55% 4	13063A5G5			4/22/2009		5/11/2009	15,401	15,206					
771	X	CALIFORNIA ST 7 5% 4	13063A5E0			4/22/2009		4/23/2009	41,325	40,294					
772	X	CALIFORNIA ST 7 5% 4	13063A5E0			4/22/2009		4/22/2009	36,325	35,257					
773	X	CVS CORP 6 125% 8/1	126650BE9			11/19/2008		8/10/2009	26,794	22,371					
774	X	CVS CAREMARK CORP	126650100			11/20/2008		12/10/2009	19,844	16,959					
775	X	CVS CAREMARK CORP	126650100			11/20/2008		9/14/2009	55,433	40,918					
776	X	CIT GROUP INC 4 25% 2	125581AQ1			11/19/2008		9/29/2009	96,125	98,924					
777	X	CIGNA CORP 6 15% 11	125509BH1			11/19/2008		1/12/2009	18,562	15,523					
778	X	CIGNA CORP	125509109			6/19/2009		12/10/2009	6,366	4,492					
779	X	CIGNA CORP	125509109			6/19/2009		9/14/2009	13,293	10,481					
780	X	CIGNA CORP	125509109			4/7/2009		8/18/2009	11,465	6,743					
781	X	CIGNA CORP	125509109			4/6/2009		8/18/2009	19,403	11,925					
782	X	CIGNA CORP	125509109			4/6/2009		8/5/2009	822	542					
783	X	CIGNA CORP	125509109			4/6/2009		7/13/2009	3,163	2,349					
784	X	CIGNA CORP	125509109			5/29/2009		7/13/2009	11,679	10,500					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
785	X	CIGNA CORP	125509109			5/29/2009		6/25/2009	1,425	1,313					
786	X	CIGNA CORP	125509109			6/24/2009		6/25/2009	5,701	5,834					
787	X	CIGNA CORP	125509109			4/6/2009		5/12/2009	1,084	903					
788	X	BURLINGTON RESOURCES	12201PAN6			11/19/2008		12/10/2009	17,396	14,310					
789	X	BURLINGTON NORTH SAN 7	12189TAS3			11/19/2008		8/10/2009	100,204	99,398					
790	X	BROADCOM CORP CLA	111320107			2/23/2009		11/3/2009	165,226	102,542					
791	X	BROADCOM CORP CLA	111320107			2/23/2009		9/14/2009	16,588	8,826					
792	X	BRITISH TELECOM PLC 9 125	111021AE1			11/19/2008		1/12/2009	26,931	24,782					
793	X	BRINKER INTL INC	109641100			6/24/2009		7/23/2009	2,654	2,520					
794	X	BRINKER INTL INC	109641100			4/24/2009		7/23/2009	20,074	22,628					
795	X	BRINKER INTL INC	109641100			4/24/2009		5/12/2009	328	374					
796	X	BOSTON PROPERTIES INC 6	10112RAB0			11/19/2008		10/26/2009	21,104	18,164					
797	X	BORG WARNER INC	099724106			2/27/2009		8/21/2009	14,715	8,351					
798	X	BORG WARNER INC	099724106			12/5/2008		8/21/2009	613	450					
799	X	BORG WARNER INC	099724106			12/5/2008		8/5/2009	661	450					
800	X	BORG WARNER INC	099724106			12/5/2008		7/31/2009	8,663	6,079					
801	X	BORG WARNER INC	099724106			4/23/2009		7/31/2009	5,134	4,231					
802	X	BORG WARNER INC	099724106			1/5/2009		7/31/2009	8,984	6,694					
803	X	BORG WARNER INC	099724106			4/23/2009		7/30/2009	7,661	6,346					
804	X	BORG WARNER INC	099724106			4/29/2009		7/30/2009	3,831	3,316					
805	X	BORG WARNER INC	099724106			6/24/2009		7/30/2009	6,656	6,552					
806	X	BORG WARNER INC	099724106			4/29/2009		6/11/2009	6,039	4,698					
807	X	BORG WARNER INC	099724106			4/29/2009		5/12/2009	2,042	1,934					
808	X	FEDERAL NATL MTG ASSN 5	31359M7X5			11/19/2008		7/17/2009	59,635	54,687					
809	X	FEDL NATL MTGE ASSN 5 37	31359M7M9			8/7/2009		10/28/2009	93,938	92,925					
810	X	FEDL NATL MTGE ASSN 5 37	31359M7M9			7/17/2009		10/28/2009	62,625	62,220					
811	X	FED HM LN MTGE CORP 4 37	3134A4VC5			11/19/2008		2/17/2009	16,334	15,184					
812	X	FED HOME LN MTG CORP 4 1	3134A4VB7			11/19/2008		5/6/2009	124,658	123,985					
813	X	FEDERAL HOME LN MTG CO	3134A4UM4			11/19/2008		2/26/2009	86,324	83,567					
814	X	FEDERAL HOME LN MTG CO	3134A4SA3			11/19/2008		3/30/2009	168,926	162,724					
815	X	FED HOME LOAN BANK 3 62	3133XSAE8			5/5/2009		12/7/2009	53,019	52,476					
816	X	FEDERAL HOME LN BKS 4 2	3133XMSQ5			11/19/2008		6/8/2009	162,504	166,502					
817	X	FED HOME LOAN MTG COR 5	3134A4JT2			11/19/2008		9/30/2009	115,628	114,533					
818	X	FHLMC 6 625% 9/15/	3134A3M78			11/19/2008		6/8/2009	182,916	188,909					
819	X	FED HM LN MTG CORP 6 875	3134A35H5			11/19/2008		6/30/2009	21,489	21,598					
820	X	CUMMINS INC	231021106			5/14/2009		11/19/2009	23,070	14,769					
821	X	CUMMINS INC	231021106			5/14/2009		10/27/2009	9,286	6,028					
822	X	CUMMINS INC	231021106			5/14/2009		9/14/2009	1,904	1,206					
823	X	CUMMINS INC	231021106			8/5/2009		9/14/2009	476	446					
824	X	CUMMINS INC	231021106			5/1/2009		9/14/2009	14,422	10,344					
825	X	CUMMINS INC	231021106			5/1/2009		9/14/2009	6,521	4,683					
826	X	COACH INC	189754104			10/8/2009		12/15/2009	12,052	11,249					
827	X	COACH INC	189754104			6/26/2009		9/14/2009	2,229	1,896					
828	X	COACH INC	189754104			6/26/2009		8/5/2009	292	271					
829	X	COACH INC	189754104			11/20/2008		1/23/2009	55,708	53,838					
830	X	COACH INC	189754104			11/20/2008		1/21/2009	56,176	55,226					
831	X	COACH INC	189754104			12/2/2008		1/21/2009	282	337					
832	X	CLOROX CO	189054109			6/24/2009		8/28/2009	3,519	3,347					
833	X	CLOROX CO	189054109			5/12/2009		8/28/2009	587	520					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										4,792		Securities		51,059,943		47,674,814		3,385,129	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation						
										Cost	Donated Value								
834	X	CLOROX CO	189054109			2/27/2009		8/28/2009	17,009	14,216									
835	X	CLOROX CO	189054109			2/6/2009		8/28/2009	4,692	4,300									
836	X	CLOROX CO	189054109			11/20/2008		8/28/2009	3,519	3,453									
837	X	CLOROX CO	189054109			11/20/2008		4/6/2009	9,010	9,784									
838	X	CLOROX CO	189054109			11/25/2008		4/6/2009	4,240	4,640									
839	X	CLIFFS NATS RES INC	18683K101			9/18/2009		12/17/2009	22,893	17,491									
840	X	CLIFFS NATS RES INC	18683K101			9/18/2009		12/15/2009	4,092	3,087									
841	X	CLIFFS NATS RES INC	18683K101			10/29/2009		12/15/2009	18,187	13,925									
842	X	CLIFFS NATS RES INC	18683K101			10/19/2009		12/15/2009	5,911	5,109									
843	X	CLIFFS NATS RES INC	18683K101			10/19/2009		11/30/2009	5,700	5,109									
844	X	CLIFFS NATS RES INC	18683K101			2/27/2009		6/11/2009	4,934	2,759									
845	X	CLIFFS NATS RES INC	18683K101			11/20/2008		6/11/2009	6,385	3,078									
846	X	CLIFFS NATS RES INC	18683K101			4/23/2009		5/13/2009	10,347	9,508									
847	X	CLIFFS NATS RES INC	18683K101			3/31/2009		5/13/2009	8,507	6,585									
848	X	CLIFFS NATS RES INC	18683K101			4/23/2009		5/12/2009	290	211									
849	X	CLIFFS NATS RES INC	18683K101			2/27/2009		3/20/2009	142	162									
850	X	CITY NATL CORP	178566105			8/31/2009		11/17/2009	10,597	11,055									
851	X	CITY NATL CORP	178566105			7/29/2009		11/17/2009	11,353	11,513									
852	X	CITY NATL CORP	178566105			6/24/2009		11/17/2009	3,028	2,766									
853	X	CITY NATL CORP	178566105			2/27/2009		11/17/2009	10,597	9,197									
854	X	CITY NATL CORP	178566105			8/31/2009		11/17/2009	4,566	4,738									
855	X	CITY NATL CORP	178566105			8/5/2009		11/17/2009	380	410									
856	X	CITY NATL CORP	178566105			12/23/2008		11/17/2009	6,468	7,698									
857	X	CITY NATL CORP	178566105			12/23/2008		11/17/2009	1,141	1,346									
858	X	CITY NATL CORP	178566105			12/23/2008		9/14/2009	4,718	5,434									
859	X	CITY NATL CORP	178566105			12/23/2008		5/12/2009	819	906									
860	X	CITY NATL CORP	178566105			12/23/2008		3/20/2009	316	453									
861	X	CITIGROUP INC 6 125%	172967ES6			11/19/2008		5/7/2009	85,460	89,585									
862	X	CITIGROUP INC 5 875%	172967BU4			11/19/2008		8/20/2009	7,216	7,127									
863	X	CITIGROUP INC 6 5% 1/	172967BC4			11/19/2008		8/19/2009	103,412	102,076									
864	X	CISCO SYSTEMS INC 5 25%	17275RAB8			11/19/2008		2/6/2009	84,742	82,311									
865	X	CISCO SYSTEMS INC	17275R102			11/20/2008		12/10/2009	23,231	14,207									
866	X	CISCO SYSTEMS INC	17275R102			11/20/2008		9/14/2009	51,959	33,540									
867	X	CISCO SYSTEMS INC	17275R102			11/20/2008		2/23/2009	53,071	52,726									
868	X	CISCO SYSTEMS INC	17275R102			12/2/2008		2/23/2009	737	752									
869	X	CINCINNATI GAS & ELEC 5 7%	172070CN2			11/19/2008		9/1/2009	10,873	9,843									
870	X	CHUBB CORP	171232101			11/20/2008		12/10/2009	8,713	7,717									
871	X	CHUBB CORP	171232101			11/20/2008		9/14/2009	21,087	18,435									
872	X	CHUBB CORP	171232101			11/20/2008		12/1/2009	187,828	190,781									
873	X	CHILDRENS PLACE	168905107			9/9/2009		12/15/2009	8,895	8,066									
874	X	CHILDRENS PLACE	168905107			9/9/2009		9/14/2009	3,605	3,495									
875	X	REPUBLIC OF CHILE 5 5%	168863AS7			11/19/2008		5/5/2009	21,359	20,933									
876	X	CHICOS FAS INC	168615102			6/24/2009		6/26/2009	4,061	4,281									
877	X	CHICOS FAS INC	168615102			5/8/2009		6/26/2009	31,470	27,756									
878	X	CHICOS FAS INC	168615102			5/8/2009		5/12/2009	1,522	1,547									
879	X	CHARLES RIV LABORATORIE	159864107			6/1/2009		7/23/2009	10,836	11,092									
880	X	CHARLES RIV LABORATORIE	159864107			6/1/2009		7/23/2009	13,282	13,628									
881	X	CHARLES RIV LABORATORIE	159864107			6/24/2009		7/23/2009	5,251	5,415									
882	X	CHARLES RIV LABORATORIE	159864107			6/1/2009		7/23/2009	8,958	9,197									

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improve-ments	Depreciation		
										Cost	Donated Value				
883	X	CERNER CORP	156782104			7/13/2009		8/31/2009	22,832	21,874					
884	X	CERNER CORP	156782104			7/13/2009		8/5/2009	644	591					
885	X	CEPHALON INC	156708109			11/20/2009		12/15/2009	12,329	12,538					
886	X	CUMMINS INC	231021106			5/14/2009		7/29/2009	778	603					
887	X	CUMMINS INC	231021106			6/24/2009		7/29/2009	4,670	3,874					
888	X	CULLEN FROST BANKERS INC	229899109			11/20/2008		12/15/2009	11,342	10,778					
889	X	CULLEN FROST BANKERS INC	229899109			11/25/2008		12/15/2009	986	1,083					
890	X	CULLEN FROST BANKERS INC	229899109			11/25/2008		9/14/2009	2,906	3,250					
891	X	CULLEN FROST BANKERS INC	229899109			11/25/2008		5/12/2009	1,550	1,625					
892	X	CROWN HLDGS INC	228368106			12/5/2008		6/3/2009	5,010	3,508					
893	X	CROWN HLDGS INC	228368106			11/25/2008		6/3/2009	3,817	2,396					
894	X	CROWN HLDGS INC	228368106			11/20/2008		6/3/2009	14,791	8,827					
895	X	CROWN HLDGS INC	228368106			12/5/2008		5/12/2009	1,170	835					
896	X	CROWN HLDGS INC	228368106			2/27/2009		4/23/2009	10,353	9,575					
897	X	CROWN HLDGS INC	228368106			2/27/2009		4/20/2009	8,701	7,873					
898	X	CROWN HLDGS INC	228368106			2/27/2009		3/20/2009	429	426					
899	X	CREDIT SUISSE FB USA 6 5	225411AC7			11/19/2008		5/5/2009	62,785	61,535					
900	X	COVENTRY HEALTH CARE INC	222862104			2/27/2009		3/2/2009	7,016	8,671					
901	X	COVENTRY HEALTH CARE INC	222862104			1/27/2009		3/2/2009	8,842	13,861					
902	X	CORRECTIONS CORP AMER	22025Y407			2/27/2009		4/6/2009	11,432	8,953					
903	X	CORRECTIONS CORP AMER	22025Y407			11/25/2008		4/6/2009	4,183	4,890					
904	X	CORRECTIONS CORP AMER	22025Y407			11/20/2008		4/6/2009	9,620	9,927					
905	X	CORRECTIONS CORP AMER	22025Y407			11/25/2008		3/20/2009	128	163					
906	X	DOMINION RESOURCES INC	209615CA9			11/19/2008		8/20/2009	21,101	18,097					
907	X	CONSOLIDATED EDISON 5	209111EP4			11/19/2008		8/20/2009	62,924	54,895					
908	X	CONSOL ENERGY INC	20854P109			2/27/2009		3/31/2009	5,340	5,911					
909	X	CONSOL ENERGY INC	20854P109			2/26/2009		3/31/2009	6,102	6,761					
910	X	CONSOL ENERGY INC	20854P109			2/26/2009		3/20/2009	291	282					
911	X	CONOCOPHILLIPS	20825C104			11/20/2008		12/10/2009	13,716	11,373					
912	X	CONOCOPHILLIPS	20825C104			11/20/2008		9/14/2009	28,712	26,115					
913	X	CONOCOPHILLIPS	20825C104			11/20/2008		3/17/2009	36,582	41,278					
914	X	CONOCOPHILLIPS	20825C104			11/20/2008		3/17/2009	55,954	63,181					
915	X	CONOCOPHILLIPS	20825C104			12/2/2008		3/17/2009	746	983					
916	X	CONCHO RESOURCES INC	20605P101			6/24/2009		9/3/2009	3,812	3,211					
917	X	CONCHO RESOURCES INC	20605P101			2/27/2009		9/3/2009	11,118	7,069					
918	X	CONCHO RESOURCES INC	20605P101			11/20/2008		9/3/2009	14,612	7,211					
919	X	CONCHO RESOURCES INC	20605P101			2/27/2009		5/28/2009	5,512	3,636					
920	X	CONCHO RESOURCES INC	20605P101			2/27/2009		5/12/2009	303	202					
921	X	CONCHO RESOURCES INC	20605P101			2/27/2009		4/6/2009	2,058	1,616					
922	X	CONCHO RESOURCES INC	20605P101			1/30/2009		4/6/2009	3,345	3,253					
923	X	CONCHO RESOURCES INC	20605P101			11/25/2008		4/6/2009	3,602	2,937					
924	X	CONCHO RESOURCES INC	20605P101			1/30/2009		3/20/2009	512	500					
925	X	CON-WAY INC	205944101			11/25/2008		1/9/2009	9,423	9,979					
926	X	CONAGRA FOODS INC 7 87	205887AW2			11/19/2008		5/1/2009	13,878	13,199					
927	X	COMPLETE PRODUCTION SE	20453E109			12/1/2009		12/15/2009	5,835	5,431					
928	X	COMMSCOPE INC	203372107			4/29/2009		12/15/2009	9,594	8,964					
929	X	COMMSCOPE INC	203372107			6/24/2009		12/15/2009	2,074	1,957					
930	X	COMMSCOPE INC	203372107			6/24/2009		9/14/2009	3,193	2,691					
931	X	COMMSCOPE INC	203372107			6/24/2009		8/5/2009	256	245					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

		Amount		Totals											
		Long Term CG Distributions		Short Term CG Distributions		Securities		Other sales		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
		4,792								51,059,943		47,674,814		3,385,129	
										0		0		0	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
										Price	Gross Sales	Cost	Other Basis and Expenses	
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
4,792														
981	X		TEMPLE-INLAND INC	879868107			7/21/2009		9/18/2009	20,917	51,059,943	18,529	47,674,814	3,385,129
982	X		TEMPLE-INLAND INC	879868107			7/22/2009		9/18/2009	15,408	0	13,730	0	0
983	X		PETROHAWK ENERGY CORP	716495106			11/25/2008		2/12/2009	2,391	0	2,021	0	0
984	X		PETROBRAS INTL FIN 5 875	71645WAM3			11/19/2008		4/14/2009	33,291	0	29,841	0	0
985	X		PETRO-CANADA 5 35%	716442AH1			11/19/2008		12/10/2009	17,907	0	12,163	0	0
986	X		PERRIGO CO	714290103			2/27/2009		4/7/2009	15,843	0	13,455	0	0
987	X		PERRIGO CO	714290103			1/30/2009		4/7/2009	3,547	0	4,430	0	0
988	X		PERRIGO CO	714290103			1/27/2009		4/7/2009	3,074	0	3,836	0	0
989	X		PERRIGO CO	714290103			11/21/2008		4/7/2009	1,419	0	1,951	0	0
990	X		PERRIGO CO	714290103			11/21/2008		4/6/2009	10,961	0	14,959	0	0
991	X		PERRIGO CO	714290103			11/25/2008		3/20/2009	222	0	338	0	0
992	X		PEPSICO INC 7 9% 11/0	713448BJ6			2/26/2009		7/14/2009	55,683	0	54,490	0	0
993	X		WASTE CONNECTIONS INC	941053100			5/27/2009		9/14/2009	2,894	0	2,562	0	0
994	X		WASHINGTON FEDERAL INC	938824109			11/18/2009		12/15/2009	5,016	0	5,086	0	0
995	X		WASHINGTON FEDERAL INC	938824109			11/17/2009		12/15/2009	4,244	0	4,315	0	0
996	X		WASHINGTON FEDERAL INC	938824109			11/17/2009		12/15/2009	2,315	0	2,353	0	0
997	X		WARNACO GROUP INC/THE	934390402			6/24/2009		9/9/2009	6,337	0	5,117	0	0
998	X		WARNACO GROUP INC/THE	934390402			2/27/2009		9/9/2009	20,992	0	11,747	0	0
999	X		WARNACO GROUP INC/THE	934390402			1/20/2009		9/9/2009	12,674	0	6,354	0	0
1,000	X		WARNACO GROUP INC/THE	934390402			11/25/2008		9/9/2009	2,376	0	1,030	0	0
1,001	X		WARNACO GROUP INC/THE	934390402			11/20/2008		9/9/2009	13,863	0	4,513	0	0
1,002	X		WARNACO GROUP INC/THE	934390402			6/24/2009		8/5/2009	378	0	320	0	0
1,003	X		WARNACO GROUP INC/THE	934390402			2/27/2009		5/12/2009	1,148	0	887	0	0
1,004	X		WARNACO GROUP INC/THE	934390402			2/27/2009		3/20/2009	210	0	222	0	0
1,005	X		WAL-MART STORES INC 6 5	931142CK7			5/11/2009		10/27/2009	85,786	0	80,666	0	0
1,006	X		WAL-MART STORES INC 6 5	931142CK7			11/19/2008		10/27/2009	34,314	0	29,110	0	0
1,007	X		WAL-MART STORES INC 6 7	931142AU7			11/19/2008		5/11/2009	28,910	0	25,459	0	0
1,008	X		WAL-MART STORES INC	931142103			11/20/2008		6/10/2009	152,273	0	154,619	0	0
1,009	X		WAL-MART STORES INC	931142103			11/20/2008		6/1/2009	68,064	0	69,680	0	0
1,010	X		WAL-MART STORES INC	931142103			11/20/2008		5/28/2009	111,248	0	114,438	0	0
1,011	X		WAL-MART STORES INC	931142103			11/20/2008		5/7/2009	261,185	0	266,005	0	0
1,012	X		WADDELL & REED FINANCIAL	930059100			2/6/2009		12/17/2009	7,219	0	3,900	0	0
1,013	X		WADDELL & REED FINANCIAL	930059100			2/6/2009		12/15/2009	11,061	0	6,013	0	0
1,014	X		WADDELL & REED FINANCIAL	930059100			6/24/2009		12/15/2009	2,392	0	2,002	0	0
1,015	X		WADDELL & REED FINANCIAL	930059100			5/6/2009		12/15/2009	1,794	0	1,436	0	0
1,016	X		WADDELL & REED FINANCIAL	930059100			6/24/2009		9/14/2009	3,376	0	3,254	0	0
1,017	X		WADDELL & REED FINANCIAL	930059100			5/6/2009		6/11/2009	5,773	0	5,026	0	0
1,018	X		WADDELL & REED FINANCIAL	930059100			5/6/2009		5/12/2009	1,448	0	1,436	0	0
1,019	X		WADDELL & REED FINANCIAL	930059100			2/6/2009		4/2/2009	5,146	0	4,388	0	0
1,020	X		WADDELL & REED FINANCIAL	930059100			2/6/2009		3/20/2009	167	0	162	0	0
1,021	X		WACHOVIA CORP 5 75%	929903DT6			11/19/2008		4/28/2009	46,354	0	46,554	0	0
1,022	X		WACHOVIA CORPORATION	929903AM4			11/19/2008		2/2/2009	14,525	0	13,843	0	0
1,023	X		WABTEC CORP	929740108			11/25/2008		10/27/2009	5,652	0	5,156	0	0
1,024	X		WABTEC CORP	929740108			6/24/2009		9/14/2009	2,700	0	2,241	0	0
1,025	X		TEMPLE-INLAND INC	879868107			8/5/2009		10/27/2009	5,682	0	4,712	0	0
1,026	X		TEMPLE-INLAND INC	879868107			7/21/2009		9/14/2009	360	0	321	0	0
1,027	X		TELEFONICA EUROPE BV 8 2	879385AD4			11/19/2008		10/28/2009	12,857	0	9,251	0	0
1,028	X		TECH DATA CORP	878237106			4/2/2009		12/18/2009	4,560	0	2,304	0	0
1,029	X		TECH DATA CORP	878237106			4/2/2009		12/15/2009	11,372	0	5,760	0	0

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

		Amount		Totals									
		4,792		Securities									
				Other sales									
	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost, Other Basis and Expenses		Expense of Sale and Cost of Improve-ments	Net Gain or Loss
Index										Cost	Donated Value	Cost of Improve-ments	Depreciation
1,030	X	TECH DATA CORP	878237106			6/24/2009		12/15/2009	2,274	1,556			
1,031	X	TECH DATA CORP	878237106			6/24/2009		9/14/2009	2,916	2,179			
1,032	X	TECH DATA CORP	878237106			6/24/2009		8/5/2009	344	311			
1,033	X	TECH DATA CORP	878237106			4/2/2009		5/12/2009	281	230			
1,034	X	TECH DATA CORP	878237106			4/2/2009		5/6/2009	6,533	5,069			
1,035	X	TARGET CORP	87612E106			6/1/2009		12/10/2009	16,986	15,380			
1,036	X	TARGET CORP	87612E106			6/1/2009		9/14/2009	39,489	34,502			
1,037	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009		11/4/2009	25,245	20,120			
1,038	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009		11/3/2009	12,046	9,603			
1,039	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009		11/3/2009	18,600	15,118			
1,040	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009		11/3/2009	44,271	36,687			
1,041	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009		11/3/2009	6,446	5,228			
1,042	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009		9/14/2009	9,594	6,955			
1,043	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009		9/9/2009	2	1			
1,044	X	WYETH	983024100			1/21/2009		7/7/2009	113,005	97,099			
1,045	X	WYETH	983024100			1/21/2009		7/7/2009	43,790	37,653			
1,046	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		12/15/2009	2,881	2,402			
1,047	X	WISCONSIN ENERGY CORP	976657106			11/20/2008		12/15/2009	7,202	6,035			
1,048	X	WISCONSIN ENERGY CORP	976657106			11/20/2008		10/19/2009	9,845	8,851			
1,049	X	WISCONSIN ENERGY CORP	976657106			11/20/2008		9/14/2009	3,158	2,816			
1,050	X	WISCONSIN ENERGY CORP	976657106			11/20/2008		8/5/2009	430	402			
1,051	X	WISCONSIN ENERGY CORP	976657106			3/31/2009		7/29/2009	6,403	6,251			
1,052	X	WISCONSIN ENERGY CORP	976657106			11/25/2008		7/29/2009	1,281	1,282			
1,053	X	WISCONSIN ENERGY CORP	976657106			11/25/2008		5/12/2009	387	428			
1,054	X	WISCONSIN ENERGY CORP	976657106			11/25/2008		3/20/2009	402	428			
1,055	X	WHIRLPOOL CORP	963320106			8/28/2009		12/10/2009	6,818	5,934			
1,056	X	WHIRLPOOL CORP	963320106			8/28/2009		9/14/2009	19,356	19,120			
1,057	X	WESTERN DIGITAL CORP	958102105			2/27/2009		12/18/2009	5,105	1,683			
1,058	X	WESTERN DIGITAL CORP	958102105			2/27/2009		12/15/2009	6,725	2,384			
1,059	X	WESTERN DIGITAL CORP	958102105			2/6/2009		12/15/2009	3,560	1,575			
1,060	X	WESTERN DIGITAL CORP	958102105			2/6/2009		9/14/2009	2,456	1,225			
1,061	X	WESTERN DIGITAL CORP	958102105			2/6/2009		8/5/2009	935	525			
1,062	X	WESTERN DIGITAL CORP	958102105			2/6/2009		7/13/2009	19,307	12,952			
1,063	X	WESTERN DIGITAL CORP	958102105			6/24/2009		7/13/2009	6,001	5,822			
1,064	X	WESTERN DIGITAL CORP	958102105			2/6/2009		5/12/2009	1,116	875			
1,065	X	WESTERN DIGITAL CORP	958102105			2/6/2009		3/20/2009	173	175			
1,066	X	WELLS FARGO CO 5.125%	949746JE2			11/19/2008		8/20/2009	14,799	13,574			
1,067	X	WELLS FARGO & COMPANY	949746101			11/20/2008		12/10/2009	8,855	7,815			
1,068	X	WELLS FARGO & COMPANY	949746101			11/20/2008		9/14/2009	23,710	19,203			
1,069	X	WELLS FARGO & COMPANY	949746101			11/20/2008		1/21/2009	62,928	99,587			
1,070	X	WELLPOINT INC NT 5.25%	94973VAK3			11/19/2008		1/22/2009	36,595	34,002			
1,071	X	TRACTOR SUPPLY COMPANY	892356106			6/24/2009		7/22/2009	3,803	3,097			
1,072	X	TRACTOR SUPPLY COMPANY	892356106			4/29/2009		7/22/2009	4,278	3,664			
1,073	X	TRACTOR SUPPLY COMPANY	892356106			4/29/2009		7/21/2009	4,684	4,071			
1,074	X	TRACTOR SUPPLY COMPANY	892356106			4/29/2009		7/21/2009	19,228	16,690			
1,075	X	TRACTOR SUPPLY COMPANY	892356106			4/29/2009		5/12/2009	723	814			
1,076	X	TIME WARNER CABLE INC	88732J207			12/4/2008		6/1/2009	57,484	52,847			
1,077	X	TIME WARNER CABLE INC	88732J207			12/4/2008		4/22/2009	16	16			
1,078	X	TIME WARNER INC 6.5%	887317AD7			4/8/2009		6/3/2009	25,171	24,419			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Net Gain or Loss	
Securities										3,385,129	
Other sales										0	
Amount										4,792	
Long Term CG Distributions										4,792	
Short Term CG Distributions										0	
Description										CUSIP #	
Check "X" if Sale of Security										Purchaser	
Check "X" if Purchaser is a Business										Date Acquired	
Acquisition Method										Date Sold	
Gross Sales Price										Cost or Other Basis (Enter one field only)	
Cost										Donated Value	
Expense of Sale and Cost of Improvements										Depreciation	
1,079	X	TIME WARNER INC	887317303			12/4/2008		12/10/2009	7,308	4,784	
1,080	X	TIME WARNER INC	887317303			12/4/2008		9/14/2009	16,082	11,766	
1,081	X	TIFFANY & CO NEW	886547108			12/10/2008		2/26/2009	9,683	12,332	
1,082	X	THORATEC CORPORATION	885175307			9/18/2009		12/15/2009	10,395	10,933	
1,083	X	THOMPSON CREEK METALS	884768102			8/31/2009		9/29/2009	9,048	8,731	
1,084	X	THOMPSON CREEK METALS	884768102			7/27/2009		9/29/2009	476	582	
1,085	X	THOMPSON CREEK METALS	884768102			7/24/2009		9/29/2009	1,310	1,603	
1,086	X	THOMPSON CREEK METALS	884768102			7/24/2009		9/29/2009	1,310	1,578	
1,087	X	THOMPSON CREEK METALS	884768102			7/24/2009		9/29/2009	119	146	
1,088	X	THOMPSON CREEK METALS	884768102			7/23/2009		9/29/2009	5,953	7,244	
1,089	X	THOMPSON CREEK METALS	884768102			7/23/2009		9/29/2009	12,739	15,247	
1,090	X	THOMPSON CREEK METALS	884768102			7/24/2009		9/14/2009	2,516	2,924	
1,091	X	THOMPSON CREEK METALS	884768102			7/24/2009		8/5/2009	296	292	
1,092	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		12/10/2009	15,542	14,357	
1,093	X	THERMO FISHER SCIENTIFIC	883556102			11/20/2008		9/14/2009	16,187	10,147	
1,094	X	THERMO FISHER SCIENTIFIC	883556102			11/20/2008		3/5/2009	49,171	42,976	
1,095	X	THERMO FISHER SCIENTIFIC	883556102			11/20/2008		12/1/2009	97,792	81,177	
1,096	X	TEXTRON INC 5 6% 12/	883203BL4			11/19/2008		4/1/2009	26,569	36,736	
1,097	X	TEXTRON INC	883203101			8/28/2009		12/15/2009	9,622	7,539	
1,098	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		5/15/2009	4,474	4,622	
1,099	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		4/15/2009	3,480	3,596	
1,100	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		3/15/2009	3,797	3,923	
1,101											
1,102	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		12/15/2009	10,983	11,328	
1,103	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		11/15/2009	619	639	
1,104	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		10/15/2009	11,868	12,241	
1,105	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		9/15/2009	6,078	6,269	
1,106	X	FEDERAL HM LN MTG CORP	3128X6DE3			3/30/2009		10/28/2009	149,450	152,431	
1,107	X	FED HOME LN MTGE CORP 5	3128X5V70			2/26/2009		10/28/2009	73,395	73,822	
1,108											
1,109	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		12/15/2009	2,527	2,581	
1,110	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		11/15/2009	1,166	1,190	
1,111	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		10/15/2009	1,888	1,928	
1,112	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		9/15/2009	1,455	1,486	
1,113	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		8/15/2009	2,176	2,222	
1,114	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		7/15/2009	2,927	2,990	
1,115	X	PEMEX PROJ FDG MASTE 7 3	706451AH4			11/19/2008		12/2/2009	20,400	19,787	
1,116	X	PARKER HANNIFIN CORP	701094104			5/14/2009		12/15/2009	8,381	6,507	
1,117	X	PARKER HANNIFIN CORP	701094104			12/24/2008		12/10/2009	7,550	5,512	
1,118	X	PARKER HANNIFIN CORP	701094104			12/24/2008		9/14/2009	20,397	15,354	
1,119	X	PARKER HANNIFIN CORP	701094104			5/14/2009		9/14/2009	2,092	1,735	
1,120	X	PALM INC	696643105			4/2/2009		12/2/2009	1,675	1,423	
1,121	X	PALM INC	696643105			4/2/2009		12/18/2009	2,467	2,223	
1,122	X	PALM INC	696643105			4/2/2009		12/15/2009	7,908	5,869	
1,123	X	PALM INC	696643105			6/24/2009		12/15/2009	1,558	1,811	
1,124	X	PALM INC	696643105			6/24/2009		9/14/2009	2,848	2,786	
1,125	X	PALM INC	696643105			6/24/2009		8/5/2009	151	139	
1,126	X	PALM INC	696643105			4/2/2009		6/11/2009	5,595	3,913	
1,127	X	PALM INC	696643105			4/2/2009		5/12/2009	334	267	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,128	X	PACTIV CORP	695257105			11/25/2008		2/26/2009	2,258	3,339					
1,129	X	PACTIV CORP	695257105			11/20/2008		2/26/2009	5,805	7,682					
1,130	X	PACKAGING CORP AMER	695156109			6/24/2009		6/25/2009	4,036	3,953					
1,131	X	PACKAGING CORP AMER	695156109			4/29/2009		6/25/2009	9,866	10,503					
1,132	X	PACKAGING CORP AMER	695156109			2/27/2009		6/25/2009	8,670	6,212					
1,133	X	PACKAGING CORP AMER	695156109			2/26/2009		6/25/2009	10,763	9,106					
1,134	X	LAM RESH CORP	512807108			12/10/2008		6/24/2009	5,307	4,794					
1,135	X	LAM RESH CORP	512807108			12/10/2008		5/12/2009	1,010	872					
1,136	X	JUNIPER NETWORKS INC	48203R104			2/23/2009		6/5/2009	84,023	51,593					
1,137	X	LAM RESH CORP	512807108			12/10/2008		3/20/2009	469	436					
1,138	X	LABORATORY CORP AMER H	50540R409			11/25/2008		1/27/2009	5,405	5,482					
1,139	X	LABORATORY CORP AMER H	50540R409			11/20/2008		1/27/2009	7,807	7,707					
1,140	X	LABORATORY CORP AMER H	50540R409			12/2/2008		1/21/2009	577	596					
1,141	X	LABORATORY CORP AMER H	50540R409			11/20/2008		1/21/2009	158,594	163,565					
1,142	X	LKQ CORP	501889208			11/20/2008		4/29/2009	11,874	6,750					
1,143	X	LKQ CORP	501889208			2/27/2009		4/29/2009	7,722	6,644					
1,144	X	LKQ CORP	501889208			11/20/2008		4/29/2009	634	360					
1,145	X	LKQ CORP	501889208			2/27/2009		4/29/2009	2,537	2,169					
1,146	X	LKQ CORP	501889208			11/25/2008		4/29/2009	476	314					
1,147	X	LKQ CORP	501889208			2/27/2009		3/20/2009	144	136					
1,148	X	KFW 3 25% 3/15/13	500769CP7			11/19/2008		2/19/2009	25,250	25,159					
1,149	X	KFW 3 25% 2/15/11	500769CN2			11/19/2008		8/10/2009	113,363	112,692					
1,150	X	KFW 4 875% 1/17/11	500769BY9			11/19/2008		2/13/2009	68,695	69,652					
1,151	X	KFW 5 125% 3/14/11	500769BP8			11/19/2008		7/22/2009	21,732	21,620					
1,152	X	KFW 4 25% 6/15/10	500769BE3			11/19/2008		8/10/2009	30,886	31,293					
1,153	X	KRAFT FOODS INC 6 5%	50075NAS3			11/19/2008		3/10/2009	40,443	37,662					
1,154	X	KRAFT FOODS INC 5 625%	50075NAB0			11/19/2008		2/26/2009	26,365	24,843					
1,155	X	REPUBLIC OF KOREA 4 875	50064FAD6			11/19/2008		2/4/2009	19,623	17,983					
1,156	X	PHILIPS ELECTRONICS 5 75	500472AB1			11/19/2008		4/28/2009	34,170	30,398					
1,157	X	KINDER MORGAN ENER 7 11	494550AK2			11/19/2008		1/27/2009	25,804	24,842					
1,158	X	KINDER MORGAN ENER PAR	494550AJ5			11/19/2008		1/27/2009	22,592	19,994					
1,159	X	KEYCORP NEW	493267108			11/20/2008		5/26/2009	31,182	41,850					
1,160	X	KEYCORP NEW	493267108			11/20/2008		5/22/2009	14,011	18,423					
1,161	X	KEYCORP NEW	493267108			11/20/2008		5/22/2009	31,615	41,920					
1,162	X	KEYCORP NEW	493267108			11/20/2008		5/21/2009	4,974	6,396					
1,163	X	KEYCORP NEW	493267108			11/20/2008		5/21/2009	16,664	21,551					
1,164	X	KBR INC	48242W106			10/27/2009		12/15/2009	4,031	4,989					
1,165	X	KBR INC	48242W106			11/20/2008		12/10/2009	5,176	2,906					
1,166	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		6/15/2009	3,898	3,981					
1,167	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		5/15/2009	2,849	2,909					
1,168	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		4/15/2009	3,357	3,428					
1,169	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		3/15/2009	3,497	3,571					
1,170	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		2/15/2009	2,297	2,346					
1,171															
1,172	X	FHLMC GOLD POOL G05669 6	3128M7T22			9/10/2009		12/15/2009	5,020	5,346					
1,173	X	FHLMC GOLD POOL G05669 6	3128M7T22			9/10/2009		11/15/2009	12,837	13,673					
1,174															
1,175	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		12/15/2009	5,499	5,863					
1,176	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		11/15/2009	7,072	7,541					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,177	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		10/15/2009	5,823	6,209					
1,178															
1,179	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		12/15/2009	8,615	8,987					
1,180	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		12/11/2009	46,783	46,079					
1,181	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		11/15/2009	8,108	8,458					
1,182	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		10/15/2009	6,500	6,781					
1,183	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		9/15/2009	8,220	8,574					
1,184															
1,185	X	WELLCARE HEALTH PLANS II	94946T106			8/18/2009		12/15/2009	11,455	7,763					
1,186	X	WELLCARE HEALTH PLANS II	94946T106			8/18/2009		11/20/2009	4,537	3,506					
1,187	X	WELLCARE HEALTH PLANS II	94946T106			8/18/2009		9/14/2009	3,112	3,005					
1,188	X	WATSON WYATT WORLDWID	942712100			6/24/2009		7/13/2009	3,931	4,468					
1,189	X	WATSON WYATT WORLDWID	942712100			5/27/2009		7/13/2009	7,862	8,489					
1,190	X	WATSON WYATT WORLDWID	942712100			4/6/2009		7/13/2009	23,585	33,455					
1,191	X	WATSON WYATT WORLDWID	942712100			4/6/2009		5/12/2009	411	507					
1,192	X	WASTE MANAGEMENT INC	94106LAR0			11/19/2008		4/30/2009	35,115	30,462					
1,193	X	WASTE CONNECTIONS INC	941053100			5/14/2009		12/15/2009	337	248					
1,194	X	WASTE CONNECTIONS INC	941053100			12/7/2009		12/15/2009	6,404	6,389					
1,195	X	WASTE CONNECTIONS INC	941053100			6/24/2009		12/15/2009	4,718	3,517					
1,196	X	WASTE CONNECTIONS INC	941053100			5/27/2009		12/15/2009	4,381	3,331					
1,197	X	PEPSICO INC 7 9% 11/0	713448B16			2/26/2009		7/14/2009	24,748	24,218					
1,198	X	PEPSICO INC 7 9% 11/0	713448B16			2/26/2009		7/9/2009	55,745	54,490					
1,199	X	PEPSICO INC	713448108			11/20/2008		12/10/2009	16,099	13,355					
1,200	X	PEPSICO INC	713448108			11/20/2008		9/14/2009	40,523	35,442					
1,201	X	PEPSI BOTTLING GROUP INC	713409100			2/27/2009		6/3/2009	15,014	8,446					
1,202	X	PEPSI BOTTLING GROUP INC	713409100			2/12/2009		6/3/2009	9,676	6,480					
1,203	X	PEPSI BOTTLING GROUP INC	713409100			2/12/2009		5/13/2009	6,060	4,245					
1,204	X	PEPSI BOTTLING GROUP INC	713409100			2/12/2009		5/12/2009	964	670					
1,205	X	PEPSI BOTTLING GROUP INC	713409100			2/12/2009		3/20/2009	196	223					
1,206	X	PENTAIR INC	709631105			2/27/2009		9/21/2009	11,489	8,090					
1,207	X	PENTAIR INC	709631105			1/12/2009		9/21/2009	13,606	10,697					
1,208	X	PENTAIR INC	709631105			2/27/2009		9/21/2009	2,421	1,703					
1,209	X	PENTAIR INC	709631105			5/29/2009		9/18/2009	7,066	5,725					
1,210	X	PENTAIR INC	709631105			1/12/2009		9/18/2009	2,455	1,902					
1,211	X	PENTAIR INC	709631105			6/24/2009		9/18/2009	4,603	3,679					
1,212	X	PENTAIR INC	709631105			5/29/2009		9/18/2009	614	498					
1,213	X	PENTAIR INC	709631105			5/29/2009		9/14/2009	3,071	2,489					
1,214	X	PENTAIR INC	709631105			1/12/2009		5/12/2009	786	713					
1,215	X	TEXTRON INC	883203101			9/2/2009		12/10/2009	8,770	7,903					
1,216	X	TEXTRON INC	883203101			8/28/2009		10/27/2009	12,580	10,052					
1,217	X	TEXTRON INC	883203101			8/28/2009		9/18/2009	9,663	7,853					
1,218	X	TEXTRON INC	883203101			9/2/2009		9/14/2009	24,294	22,303					
1,219	X	TEXTRON INC	883203101			8/28/2009		9/14/2009	4,208	3,456					
1,220	X	TERRA INDUSTRIES INC	880915103			8/21/2009		12/15/2009	5,765	5,426					
1,221	X	TERRA INDUSTRIES INC	880915103			8/28/2009		12/15/2009	11,529	10,977					
1,222	X	TERRA INDUSTRIES INC	880915103			8/28/2009		9/14/2009	4,646	4,610					
1,223	X	TERRA INDUSTRIES INC	880915103			1/5/2009		4/27/2009	7,821	5,193					
1,224	X	TERRA INDUSTRIES INC	880915103			1/5/2009		4/24/2009	560	358					
1,225	X	TERRA INDUSTRIES INC	880915103			2/27/2009		4/24/2009	7,003	6,522					

3,385,129

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

		Amount		Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
		Long Term CG Distributions		Securities										51,059,943		47,674,814		3,385,129	
		Short Term CG Distributions		Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements		Depreciation					
1,226	X	TERRA INDUSTRIES INC	880915103			2/27/2009		3/20/2009	269	261									
1,227	X	TERRA INDUSTRIES INC	880915103			1/5/2009		2/26/2009	10,373	7,521									
1,228	X	TENNESSEE VALLEY AUTH 5	880591CS9			11/19/2008		2/17/2009	11,053	10,120									
1,229	X	TENNESSEE GAS PIPELI 7 62	880451AU3			11/19/2008		1/6/2009	15,686	15,439									
1,230	X	KBR INC	48242W106			11/20/2008		9/14/2009	6,172	2,705									
1,231	X	KBR INC	48242W106			12/12/2008		9/14/2009	8,916	5,804									
1,232	X	KBR INC	48242W106			12/2/2008		9/14/2009	686	374									
1,233	X	KBR INC	48242W106			12/12/2008		9/4/2009	216	149									
1,234	X	KBR INC	48242W106			12/12/2008		9/4/2009	61,487	42,208									
1,235	X	KBR INC	48242W106			12/12/2008		9/3/2009	1,588	1,086									
1,236	X	KBR INC	48242W106			12/12/2008		9/3/2009	7,809	5,358									
1,237	X	KBR INC	48242W106			12/12/2008		9/3/2009	32,048	22,086									
1,238	X	KBR INC	48242W106			12/12/2008		9/2/2009	5,374	3,691									
1,239	X	KBR INC	48242W106			12/12/2008		9/2/2009	2,429	1,667									
1,240	X	KBR INC	48242W106			12/12/2008		9/2/2009	1,887	1,295									
1,241	X	JUNIPER NETWORKS INC	48203R104			11/20/2008		12/10/2009	5,396	2,812									
1,242	X	JUNIPER NETWORKS INC	48203R104			11/20/2008		9/14/2009	12,417	6,609									
1,243	X	JUNIPER NETWORKS INC	48203R104			11/20/2008		6/8/2009	25,798	15,469									
1,244	X	JUNIPER NETWORKS INC	48203R104			2/23/2009		6/8/2009	22,749	14,340									
1,245	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		10/15/2009	1,740	1,798									
1,246	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		9/23/2009	109,016	107,408									
1,247	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		9/15/2009	1,710	1,767									
1,248	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		8/15/2009	3,184	3,290									
1,249	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		7/15/2009	4,015	4,148									
1,250	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		6/15/2009	4,615	4,768									
1,251	X	T C F FINANCIAL CORP	872275102			6/24/2009		7/29/2009	4,112	3,702									
1,252	X	T C F FINANCIAL CORP	872275102			2/27/2009		7/29/2009	14,745	13,091									
1,253	X	T C F FINANCIAL CORP	872275102			11/21/2008		7/29/2009	17,155	15,452									
1,254	X	T C F FINANCIAL CORP	872275102			11/21/2008		5/12/2009	910	766									
1,255	X	T C F FINANCIAL CORP	872275102			11/21/2008		3/20/2009	236	255									
1,256	X	T C F FINANCIAL CORP	872275102			11/21/2008		2/6/2009	1,101	1,022									
1,257	X	T C F FINANCIAL CORP	872275102			11/25/2008		2/6/2009	3,579	3,983									
1,258	X	SYNOVUS FINL CORP	87161C105			12/17/2008		1/16/2009	6,227	9,000									
1,259	X	SYNOVUS FINL CORP	87161C105			11/21/2008		1/16/2009	4,223	5,327									
1,260	X	SYNOVUS INC	871607107			11/21/2008		12/24/2009	14,411	9,542									
1,261	X	SYNOVUS INC	871607107			2/27/2009		12/23/2009	1,097	937									
1,262	X	SYNOVUS INC	871607107			11/21/2008		12/23/2009	7,050	4,698									
1,263	X	SYNOVUS INC	871607107			2/27/2009		12/23/2009	881	750									
1,264	X	SYNOVUS INC	871607107			11/25/2008		12/23/2009	4,847	3,414									
1,265	X	SYNOVUS INC	871607107			2/27/2009		12/15/2009	8,682	7,874									
1,266	X	SYNOVUS INC	871607107			6/24/2009		12/15/2009	1,860	1,714									
1,267	X	ON SEMICONDUCTOR CORP	682189105			9/30/2009		12/15/2009	3,049	2,981									
1,268	X	ON SEMICONDUCTOR CORP	682189105			9/30/2009		10/19/2009	6,409	6,955									
1,269	X	ON SEMICONDUCTOR CORP	682189105			2/27/2009		9/14/2009	2,391	1,027									
1,270	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		9/14/2009	769	575									
1,271	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		8/28/2009	7,308	5,756									
1,272	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		8/28/2009	5,291	4,090									
1,273	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		8/28/2009	827	654									
1,274	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		8/5/2009	225	196									

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improve-ments	Depreciation		
										Cost	Donated Value				
1,275	X	JOY GLOBAL INC	481165108			11/5/2009		12/15/2009	15,106	14,902					
1,276	X	JOY GLOBAL INC	481165108			8/5/2009		8/31/2009	384	407					
1,277	X	JOY GLOBAL INC	481165108			2/27/2009		8/31/2009	768	359					
1,278	X	JOY GLOBAL INC	481165108			11/20/2008		8/31/2009	18,038	7,251					
1,279	X	JOY GLOBAL INC	481165108			2/27/2009		6/30/2009	12,778	6,465					
1,280	X	JOY GLOBAL INC	481165108			6/24/2009		6/30/2009	5,324	5,382					
1,281	X	JOY GLOBAL INC	481165108			4/6/2009		6/30/2009	10,648	7,078					
1,282	X	JOY GLOBAL INC	481165108			5/29/2009		6/17/2009	5,995	5,895					
1,283	X	JOY GLOBAL INC	481165108			4/6/2009		5/12/2009	1,752	1,416					
1,284	X	JOHNSON & JOHNSON	478160104			11/20/2008		1/21/2009	341,209	347,170					
1,285	X	JETBLUE AWYS CORP	477143101			6/24/2009		6/30/2009	1,138	1,075					
1,286	X	JETBLUE AWYS CORP	477143101			2/27/2009		6/30/2009	3,942	3,704					
1,287	X	JETBLUE AWYS CORP	477143101			1/9/2009		6/30/2009	4,755	8,236					
1,288	X	JETBLUE AWYS CORP	477143101			1/9/2009		5/12/2009	324	422					
1,289	X	JETBLUE AWYS CORP	477143101			1/9/2009		3/20/2009	71	141					
1,290	X	JERSEY CENTRAL PWR	476556CM5			11/19/2008		12/11/2009	41,578	34,422					
1,291	X	JACOBS ENGR GROUP INC	469814107			2/27/2009		4/6/2009	9,510	7,968					
1,292	X	JACOBS ENGR GROUP INC	469814107			11/25/2008		4/6/2009	11,577	10,466					
1,293	X	SYNOPSYS INC	871607107			6/24/2009		9/14/2009	2,907	2,476					
1,294	X	SYNOPSYS INC	871607107			2/27/2009		5/12/2009	1,453	1,312					
1,295	X	SYNOPSYS INC	871607107			2/27/2009		4/2/2009	7,860	6,937					
1,296	X	SYNOPSYS INC	871607107			2/27/2009		3/20/2009	391	375					
1,297	X	SUPERIOR ENERGY SVCS INC	868157108			11/21/2008		2/12/2009	10,509	7,927					
1,298	X	SUNCOR ENERGY INC	867229AE6			11/19/2008		1/7/2009	18,832	17,471					
1,299	X	DREYFUS PREM STRAT GLBI	86271F818			11/20/2008		9/14/2009	38,000	25,089					
1,300	X	DREYFUS PREM STRAT GLBI	86271F818			11/20/2008		6/22/2009	272,461	207,176					
1,301	X	DREYFUS PREM STRAT GLBI	86271F818			12/31/2008		6/22/2009	7,539	6,811					
1,302	X	STERIS CORP	859152100			10/27/2009		12/22/2009	10,446	11,590					
1,303	X	STERIS CORP	859152100			10/27/2009		12/22/2009	14,117	15,628					
1,304	X	STERIS CORP	859152100			10/27/2009		12/15/2009	5,364	5,952					
1,305	X	PACKAGING CORP AMER	695156109			4/29/2009		5/14/2009	5,399	5,570					
1,306	X	PACKAGING CORP AMER	695156109			4/29/2009		5/12/2009	1,344	1,273					
1,307	X	PACKAGING CORP AMER	695156109			4/29/2009		5/6/2009	5,614	5,570					
1,308	X	PACKAGING CORP AMER	695156109			2/26/2009		3/20/2009	123	126					
1,309	X	PACIFICORP	695114BT4			11/19/2008		4/28/2009	11,726	9,795					
1,310	X	PSEG POWER LLC	69362BAP7			11/19/2008		1/22/2009	38,684	33,916					
1,311	X	PNC FINANCIAL SERVICES G	693475105			12/2/2008		2/4/2009	587	897					
1,312	X	PNC FINANCIAL SERVICES G	693475105			11/20/2008		2/4/2009	26,416	41,718					
1,313	X	OWENS ILL INC	690768403			10/29/2009		12/1/2009	13,935	14,140					
1,314	X	OWENS ILL INC	690768403			6/24/2009		12/1/2009	6,503	5,946					
1,315	X	OWENS ILL INC	690768403			6/24/2009		12/1/2009	2,787	2,516					
1,316	X	OWENS ILL INC	690768403			6/3/2009		12/1/2009	15,794	14,971					
1,317	X	OWENS ILL INC	690768403			6/3/2009		9/14/2009	2,940	2,348					
1,318	X	OWENS ILL INC	690768403			6/3/2009		8/28/2009	5,591	4,697					
1,319	X	OWENS ILL INC	690768403			6/3/2009		8/5/2009	1,045	881					
1,320	X	OSHKOSH CORPORATION	688239201			7/29/2009		12/15/2009	5,440	3,957					
1,321	X	OSHKOSH CORPORATION	688239201			12/4/2009		12/15/2009	6,528	7,469					
1,322	X	OSHKOSH CORPORATION	688239201			7/29/2009		11/6/2009	6,816	5,012					
1,323	X	OSHKOSH CORPORATION	688239201			7/29/2009		9/14/2009	3,815	3,165					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,324	X	OSHKOSH CORPORATION	688239201			7/29/2009		8/28/2009	5,354	4,221					
1,325	X	OSHKOSH CORPORATION	688239201			7/29/2009		8/5/2009	306	264					
1,326	X	ORACLE CORP 6 5%	68389XAE5			11/19/2008		1/12/2009	22,467	17,716					
1,327	X	ORACLE CORP	68389X105			11/20/2008		12/10/2009	13,786	9,472					
1,328	X	ORACLE CORP	68389X105			11/20/2008		9/14/2009	32,390	22,206					
1,329	X	ORACLE CORP	68389X105			12/2/2008		9/14/2009	680	475					
1,330	X	ONTARIO (PROVINCE OF) 4 5%	683234WQ7			11/19/2008		2/5/2009	45,733	46,966					
1,331	X	ONEOK INC	682680103			2/27/2009		8/31/2009	9,048	6,201					
1,332	X	ONEOK INC	682680103			2/27/2009		8/28/2009	10,018	6,660					
1,333	X	ONEOK INC	682680103			8/5/2009		8/28/2009	691	668					
1,334	X	ONEOK INC	682680103			4/29/2009		8/28/2009	11,055	8,485					
1,335	X	ONEOK INC	682680103			11/21/2008		8/28/2009	20,382	14,172					
1,336	X	ONEOK INC	682680103			4/29/2009		6/24/2009	283	265					
1,337	X	ONEOK INC	682680103			6/24/2009		5/12/2009	5,655	5,670					
1,338	X	ONEOK INC	682680103			4/29/2009		5/12/2009	556	530					
1,339	X	ONEOK INC	682680103			4/29/2009		5/6/2009	3,340	3,182					
1,340	X	ONEOK INC	682680103			11/25/2008		5/6/2009	2,505	2,524					
1,341	X	ONEOK INC	682680103			11/25/2008		3/20/2009	224	280					
1,342	X	ONCOR ELECTRIC DELIVER 7 2%	68233DAP2			11/19/2008		1/7/2009	8,948	8,389					
1,343	X	ON SEMICONDUCTOR CORP	682189105			2/27/2009		12/15/2009	10,842	4,697					
1,344	X	JP MORGAN CHASE & CO 6 75%	46625HAJ9			11/19/2008		8/10/2009	143,196	138,767					
1,345	X	JP MORGAN CHASE & CO	46625H100			2/6/2009		12/10/2009	21,793	14,489					
1,346	X	JP MORGAN CHASE & CO	46625H100			2/6/2009		9/14/2009	53,852	33,900					
1,347	X	ITC HOLDINGS CORP	465685105			1/30/2009		2/26/2009	3,667	4,219					
1,348	X	ITC HOLDINGS CORP	465685105			11/25/2008		2/26/2009	367	388					
1,349	X	ITC HOLDINGS CORP	465685105			11/20/2008		2/26/2009	14,667	14,766					
1,350	X	REPUBLIC OF ITALY 4 5%	465410BN7			11/19/2008		5/5/2009	20,286	20,148					
1,351	X	REPUBLIC OF ITALY 5 375%	465410BG2			11/19/2008		3/17/2009	18,262	20,196					
1,352	X	REPUBLIC OF ITALY 5 625%	465410BA5			11/19/2008		5/13/2009	21,726	21,726					
1,353	X	REPUBLIC OF ITALY 6 0%	465410AW8			11/19/2008		5/13/2009	69,768	70,389					
1,354	X	REPUBLIC OF ITALY 6 875%	465410AH1			11/19/2008		1/12/2009	24,229	23,247					
1,355	X	INTERPUBLIC GROUP COS INC	460690100			11/25/2008		4/23/2009	1,853	1,534					
1,356	X	INTERPUBLIC GROUP COS INC	460690100			2/27/2009		4/23/2009	13,694	10,316					
1,357	X	INTERPUBLIC GROUP COS INC	460690100			2/26/2009		4/23/2009	5,570	3,909					
1,358	X	BECKMAN COULTER INC	075811109			11/25/2008		12/23/2009	3,293	2,131					
1,359	X	BECKMAN COULTER INC	075811109			11/20/2008		12/23/2009	23,708	14,536					
1,360	X	BECKMAN COULTER INC	075811109			2/27/2009		12/15/2009	11,584	7,712					
1,361	X	BECKMAN COULTER INC	075811109			6/24/2009		12/15/2009	2,726	2,232					
1,362	X	BECKMAN COULTER INC	075811109			6/24/2009		9/14/2009	4,268	3,349					
1,363	X	BECKMAN COULTER INC	075811109			2/27/2009		5/12/2009	542	454					
1,364	X	BECKMAN COULTER INC	075811109			3/20/2009		5/12/2009	542	471					
1,365	X	BECKMAN COULTER INC	075811109			2/27/2009		3/2/2009	3,297	3,629					
1,366	X	BEAR STEARNS CO INC 6 95%	073928X73			11/27/2009		3/2/2009	2,061	2,375					
1,367	X	BEAR STEARNS CO INC 7 25%	073928X73			11/19/2008		1/23/2009	78,823	77,361					
1,368	X	B E AEROSPACE INC	073302101			11/19/2008		2/18/2009	16,061	15,178					
1,369	X	B E AEROSPACE INC	073302101			9/22/2009		12/15/2009	9,586	8,478					
1,370	X	BARD C R INC	067383109			9/22/2009		12/15/2009	1,343	1,191					
1,371	X	BARD C R INC	067383109			9/15/2009		9/14/2009	17,085	17,177					
1,372	X	BARD C R INC	067383109			9/14/2009		9/14/2009	21,967	21,925					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improve-ments	Depreciation		
										Cost	Value				
1,373	X	BANK HAWAII CORP	062540109			6/24/2009		7/30/2009	3,429	3,216					
1,374	X	FEDERAL HM LN BK 4 875%	3133XKQX6			11/19/2008		2/2/2009	27,002	24,505					
1,375	X	FEDERAL HM LN BK 5 65%	3133XKJW6			3/30/2009		10/28/2009	131,938	134,076					
1,376	X	FEDL HM LN BK 4 75% 12	3133XHZZK1			11/19/2008		2/17/2009	21,775	19,890					
1,377	X	FEDERAL HOME LN BKS 4 87	3133XHHPH9			11/19/2008		2/24/2009	108,131	104,641					
1,378	X	FEDERAL HOME LN BKS 5 0	3133XGNGJ9			11/19/2008		3/2/2009	163,655	164,940					
1,379	X	FEDERAL HOME LN BK 5 37	3133XGDD3			11/19/2008		9/1/2009	54,166	53,518					
1,380	X	FEDERAL HOME LN BK 5 37	3133XGDD3			11/19/2008		5/5/2009	87,049	85,630					
1,381	X	FEDERAL HOME LN BK 5 37	3133XFJF4			11/19/2008		3/30/2009	56,189	51,240					
1,382	X	FEDERAL HOME LN BKS 4 62	3133XECU1			11/19/2008		8/19/2009	15,827	15,646					
1,383	X	FEDERAL HOME LN BKS 4 37	3133XCQZ9			11/19/2008		2/20/2009	15,712	15,473					
1,384	X	FEDERAL HOME LN BKS 5 2	3133X7FK5			11/19/2008		8/19/2009	27,659	26,982					
1,385	X	FEDERAL HOME LN BKS 4 5	3133MTZL5			11/19/2008		3/13/2009	140,334	134,214					
1,386	X	FEDERAL HOME LOAN BAN 5	3133MNVV0			11/19/2008		2/20/2009	16,726	16,084					
1,387	X	FEDERAL HOME LN BKS 3 87	31339X2M5			11/19/2008		2/20/2009	15,876	15,300					
1,388	X	FEDL FARM CR BK 3 875%	31331YZ86			5/6/2009		12/30/2009	157,071	158,349					
1,389	X	FED FARM CREDIT BANK 2 62	31331YG46			11/19/2008		5/6/2009	153,873	148,620					
1,390	X	FED FARM CR BK 4 875%	31331XLG5			11/19/2008		2/17/2009	37,857	35,014					
1,391	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		12/15/2009	396	409					
1,392	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		12/11/2009	30,245	29,509					
1,393	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		11/15/2009	422	436					
1,394	X	BANK HAWAII CORP	062540109			2/27/2009		7/30/2009	15,621	13,571					
1,395	X	BANK HAWAII CORP	062540109			6/24/2009		7/29/2009	770	715					
1,396	X	BANK HAWAII CORP	062540109			11/25/2008		7/29/2009	7,695	8,573					
1,397	X	BANK HAWAII CORP	062540109			11/20/2008		7/29/2009	10,389	10,235					
1,398	X	BANK HAWAII CORP	062540109			11/25/2008		5/12/2009	796	857					
1,399	X	BANK HAWAII CORP	062540109			11/25/2008		3/20/2009	328	429					
1,400	X	BANK OF AMERICA CORP 6	060505DH4			11/19/2008		5/6/2009	66,506	74,561					
1,401	X	BANK AMER CORP 4 875%	060505AR5			11/19/2008		5/6/2009	18,710	19,352					
1,402	X	BANK OF AMERICA CORP	060505104			5/7/2009		12/10/2009	18,204	16,255					
1,403	X	BANK OF AMERICA CORP	060505104			5/7/2009		9/14/2009	47,122	37,792					
1,404	X	BANK OF AMERICA CORP	060505104			11/20/2008		2/6/2009	88,649	160,886					
1,405	X	BANK OF AMERICA CORP	060505104			11/20/2008		1/26/2009	76,454	127,841					
1,406	X	BANC ONE CORP 8 0%	059438AK7			11/19/2008		8/10/2009	21,755	20,067					
1,407	X	BALTIMORE GAS & ELECT 6 3	059165EC0			11/19/2008		1/12/2009	13,252	10,434					
1,408	X	BNY MELLON INTERNATIONAL	05569M871			11/20/2008		9/14/2009	205,000	144,566					
1,409	X	BNY MELLON INTERNATIONAL	05569M871			11/20/2008		6/22/2009	252,697	215,337					
1,410	X	BNY MELLON INTERNATIONAL	05569M871			12/16/2008		6/22/2009	197,302	194,776					
1,411	X	BNY MELLON EMERGING MA	05569M855			11/20/2008		9/14/2009	115,000	103,500					
1,412	X	BNY MELLON SMALL CAP ST	05569M806			2/26/2009		12/10/2009	366,093	261,847					
1,413	X	BNY MELLON SMALL CAP ST	05569M806			12/8/2009		12/10/2009	2,715	2,718					
1,414	X	BNY MELLON SMALL CAP ST	05569M806			3/27/2009		12/10/2009	590	455					
1,415	X	BNY MELLON SMALL CAP ST	05569M806			12/3/2008		12/10/2009	4,356	3,629					
1,416	X	BNY MELLON SMALL CAP ST	05569M806			11/20/2008		12/10/2009	1,042,246	770,000					
1,417	X	BNY MELLON SMALL CAP ST	05569M806			12/3/2008		9/14/2009	9,000	7,472					
1,418	X	BB&T CORP 5 2% 12/2	054937AE7			11/19/2008		8/10/2009	998	916					
1,419	X	BB&T CORP 5 2% 12/2	054937AE7			11/19/2008		8/10/2009	28,936	26,567					
1,420	X	AVNET INC	053807103			11/18/2008		12/15/2009	15,687	15,182					
1,421	X	AUTOLIV INC	052800109			7/31/2009		12/17/2009	4,772	3,927					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,422	X	AUTOLIV INC	052800109			7/31/2009		12/15/2009	13,504	11,067					
1,423	X	AUTOLIV INC	052800109			6/10/2009		12/10/2009	8,486	6,597					
1,424	X	AUTOLIV INC	052800109			7/31/2009		11/19/2009	3,173	2,856					
1,425	X	AUTOLIV INC	052800109			10/14/2009		11/19/2009	3,966	3,578					
1,426	X	AUTOLIV INC	052800109			6/10/2009		9/14/2009	16,050	14,450					
1,427	X	AUTOLIV INC	052800109			7/31/2009		9/14/2009	2,791	2,856					
1,428	X	AUTOLIV INC	052800109			7/31/2009		8/5/2009	352	357					
1,429	X	ASIAN DEVELOPMENT BK 5	045167AY9			11/19/2008		8/10/2009	36,997	39,622					
1,430	X	ASHLAND INC	044209104			5/6/2009		10/29/2009	40,022	30,226					
1,431	X	ASHLAND INC	044209104			5/6/2009		9/14/2009	3,226	2,085					
1,432	X	ASHLAND INC	044209104			5/6/2009		8/21/2009	346	261					
1,433	X	ASHLAND INC	044209104			6/24/2009		8/21/2009	5,884	4,532					
1,434	X	ASHLAND INC	044209104			6/24/2009		8/5/2009	359	267					
1,435	X	ASHLAND INC	044209104			5/6/2009		6/17/2009	7,362	7,817					
1,436	X	ASHLAND INC	044209104			5/6/2009		6/11/2009	6,081	5,472					
1,437	X	ASHLAND INC	044209104			5/6/2009		5/12/2009	948	1,042					
1,438	X	ARROW ELECTRS INC	042735100			11/20/2008		11/18/2009	12,885	5,647					
1,439	X	ARROW ELECTRS INC	042735100			2/27/2009		11/18/2009	11,788	7,298					
1,440	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		12/25/2009	7,631	8,032					
1,441	X	FNMA POOL AD0132 6 0%	31418MEE8			9/23/2009		11/25/2009	7,423	7,814					
1,442															
1,443	X	FNMA POOL # MA0259 5% 12	31417YJD0			10/9/2009		12/25/2009	357	369					
1,444															
1,445	X	FNMA POOL # AC5401 5% 10	31417SAB6			10/9/2009		12/25/2009	802	830					
1,446															
1,447	X	FNMA POOL # AC1520 4% 9/	31417KVN4			10/14/2009		12/30/2009	14,762	14,849					
1,448	X	FNMA POOL # AC1520 4% 9/	31417KVN4			10/14/2009		12/25/2009	565	574					
1,449															
1,450	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		12/25/2009	334	326					
1,451	X	FNMA POOL AA8389 4 5%	31416SKB6			6/11/2009		11/25/2009	1,039	1,012					
1,452	X	FNMA POOL AA8389 4 5%	31416SKB6			6/11/2009		10/25/2009	280	272					
1,453	X	FNMA POOL AA8389 4 5%	31416SKB6			6/11/2009		9/25/2009	1,850	1,801					
1,454	X	FNMA POOL AA8389 4 5%	31416SKB6			6/11/2009		8/25/2009	1,026	998					
1,455															
1,456	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		12/30/2009	19,626	19,838					
1,457															
1,458	X	FNMA POOL # 981644 4 5% 6	31415BBM0			10/14/2009		12/25/2009	4,275	4,439					
1,459															
1,460	X	FNMA POOL # 975116 5% 5/1	31414SYM9			9/23/2009		12/25/2009	3,190	3,271					
1,461															
1,462	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/30/2009	22,430	22,437					
1,463	X	FNMA POOL # 962301 4 5% 3	31414CRW0			5/20/2009		12/25/2009	5,492	5,653					
1,464	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		11/25/2009	7,242	7,454					
1,465	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		10/25/2009	4,909	5,052					
1,466	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		9/25/2009	6,073	6,251					
1,467	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		8/25/2009	3,319	3,416					
1,468	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		7/25/2009	7,426	7,643					
1,469	X	FNMA POOL # 959394 6 5%	31413YKF7			8/6/2009		9/25/2009	19,613	20,986					
1,470	X	FNMA POOL # 959394 6 5%	31413YKF7			8/6/2009		9/10/2009	444,850	444,072					

Long Term CG Distributions				Amount		Totals				Net Gain or Loss		
Short Term CG Distributions				4,792		Securities				3,385,129		
						Other sales				0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)	Expense of Sale and Cost of Improve-ments	Depreciation
1,471	X	FNMA POOL # 949294 6% 10/	31413MCT0			1/22/2009		12/25/2009	924	956		
1,472	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		11/25/2009	554	573		
1,473	X	INTERPUBLIC GROUP COS IN	460690100			11/25/2008		4/23/2009	2,708	2,258		
1,475	X	INTERPUBLIC GROUP COS IN	460690100			11/21/2008		4/23/2009	6,745	3,683		
1,476	X	INTERPUBLIC GROUP COS IN	460690100			11/25/2008		3/20/2009	199	213		
1,477	X	INTL LEASE FINANCE CO 5.4%	45974VZY7			11/19/2008		6/29/2009	49,813	49,813		
1,478	X	IBM CORP 4.75% 11/2/	459200BA8			11/19/2008		1/13/2009	47,235	45,868		
1,479	X	IBM 8.375% 11/01/19	459200AG6			11/19/2008		1/15/2009	31,564	27,925		
1,480	X	INTERNATIONAL BUSINESS N	459200101			11/20/2008		12/10/2009	12,658	7,217		
1,481	X	INTERNATIONAL BUSINESS N	459200101			11/20/2008		9/14/2009	35,639	22,092		
1,482	X	INTERNATIONAL BUSINESS N	459200101			11/20/2008		8/21/2009	263,353	162,008		
1,483	X	INTL BK RECON & DEVE 3.62%	45905UCU6			11/19/2008		3/10/2009	10,100	10,787		
1,484	X	INTER-AMERN DEVEL BK 4.5%	458182CW0			11/19/2008		2/13/2009	20,930	21,018		
1,485	X	INTEL CORP	458140100			11/20/2008		6/5/2009	74,419	58,408		
1,486	X	INTEL CORP	458140100			3/10/2009		6/5/2009	173,576	150,567		
1,487	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		10/25/2009	497	514		
1,488	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		9/25/2009	2,018	2,088		
1,489	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		8/25/2009	1,100	1,138		
1,490	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		7/25/2009	1,791	1,854		
1,491	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		6/25/2009	1,026	1,062		
1,492	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		5/25/2009	1,588	1,643		
1,493	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		4/25/2009	56	58		
1,494	X	FNMA POOL 949294 6.0%	31413MCT0			1/22/2009		3/25/2009	2,432	2,517		
1,495												
1,496	X	FHLMC GOLD PL# G05509 6.0%	3128M7N28			8/6/2009		12/15/2009	2,028	2,119		
1,497	X	FHLMC GOLD PL# G05509 6.0%	3128M7N28			6/8/2009		12/15/2009	7,579	7,881		
1,498	X	FHLMC GOLD PL# G05509 6.0%	3128M7N28			8/6/2009		11/15/2009	1,432	1,496		
1,499	X	FHLMC GOLD PL# G05509 6.0%	3128M7N28			6/8/2009		11/15/2009	5,352	5,566		
1,500	X	FHLMC GOLD PL# G05509 6.0%	3128M7N28			8/6/2009		10/15/2009	1,428	1,492		
1,501	X	FHLMC GOLD PL# G05509 6.0%	3128M7N28			6/8/2009		10/15/2009	5,337	5,550		
1,502	X	FHLMC GOLD PL# G05509 6.0%	3128M7N28			8/6/2009		9/15/2009	1,787	1,867		
1,503	X	FHLMC GOLD PL# G05509 6.0%	3128M7N28			6/8/2009		9/15/2009	6,677	6,944		
1,504												
1,505	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		12/30/2009	3,878	3,801		
1,506	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		12/15/2009	1,057	1,087		
1,507	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		11/15/2009	1,139	1,171		
1,508	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		10/15/2009	1,072	1,103		
1,509	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		9/15/2009	1,511	1,555		
1,510	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		8/15/2009	1,864	1,918		
1,511	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		7/15/2009	1,929	1,985		
1,512	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		6/15/2009	1,639	1,686		
1,513	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		5/15/2009	1,858	1,911		
1,514	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		4/15/2009	2,279	2,345		
1,515	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		3/15/2009	1,733	1,783		
1,516	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/22/2009		2/15/2009	1,351	1,389		
1,517												
1,518	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		12/15/2009	2,118	2,192		
1,519	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		11/15/2009	914	946		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals													
Securities													
Other sales													
Amount													
4,792													
Long Term CG Distributions													
Short Term CG Distributions													
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Long Term CG Distributions													
Short Term CG Distributions													
Amount													

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,618	X	VERTEX PHARMACEUTICALS	92532F100			6/24/2009		12/15/2009	3,266	2,666					
1,619	X	VERTEX PHARMACEUTICALS	92532F100			2/27/2009		12/15/2009	12,249	8,969					
1,620	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		12/10/2009	11,679	8,110					
1,621	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		9/14/2009	2,572	1,958					
1,622	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		9/14/2009	21,309	16,338					
1,623	X	VERTEX PHARMACEUTICALS	92532F100			6/24/2009		9/14/2009	4,776	4,332					
1,624	X	VERTEX PHARMACEUTICALS	92532F100			2/27/2009		5/12/2009	301	299					
1,625	X	VERTEX PHARMACEUTICALS	92532F100			2/27/2009		3/20/2009	291	299					
1,626	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		2/6/2009	8,403	5,227					
1,627	X	VERTEX PHARMACEUTICALS	92532F100			11/25/2008		2/6/2009	1,050	672					
1,628	X	VERIZON GLOBAL FDG 7 374	92344GAT3			11/19/2008		2/5/2009	43,263	41,017					
1,629	X	VERIZON COMMUNICATIONS	92343VAP9			11/19/2008		2/5/2009	36,436	29,798					
1,630	X	VALSPAR CORP	920355104			6/24/2009		8/21/2009	5,194	4,201					
1,631	X	VALSPAR CORP	920355104			4/20/2009		8/21/2009	40,457	32,694					
1,632	X	VALSPAR CORP	920355104			6/24/2009		8/5/2009	259	221					
1,633	X	VALSPAR CORP	920355104			4/20/2009		5/12/2009	1,618	1,546					
1,634	X	VALERO ENERGY CORP 6.1	91913YAM2			11/19/2008		12/10/2009	31,415	30,826					
1,635	X	VALE SA-SP ADR	91912E105			11/20/2008		12/10/2009	11,316	3,616					
1,636	X	VALE SA-SP ADR	91912E105			11/20/2008		9/14/2009	19,651	8,317					
1,637	X	URBAN OUTFITTERS INC	917047102			9/9/2009		12/15/2009	3,039	2,732					
1,638	X	URBAN OUTFITTERS INC	917047102			11/3/2009		12/15/2009	12,158	11,676					
1,639	X	URBAN OUTFITTERS INC	917047102			9/9/2009		9/14/2009	3,033	3,036					
1,640	X	STEEL DYNAMICS INC	858119100			6/24/2009		10/27/2009	13,756	14,472					
1,641	X	STEEL DYNAMICS INC	858119100			6/24/2009		10/27/2009	1,276	1,350					
1,642	X	STEEL DYNAMICS INC	858119100			6/24/2009		10/27/2009	2,269	2,421					
1,643	X	STEEL DYNAMICS INC	858119100			6/17/2009		10/27/2009	11,629	12,203					
1,644	X	STEEL DYNAMICS INC	858119100			6/24/2009		10/19/2009	1,688	1,664					
1,645	X	STEEL DYNAMICS INC	858119100			6/11/2009		10/19/2009	9,516	9,932					
1,646	X	STEEL DYNAMICS INC	858119100			6/11/2009		9/14/2009	3,981	3,685					
1,647	X	STEEL DYNAMICS INC	858119100			6/11/2009		8/28/2009	13,079	12,496					
1,648	X	STEEL DYNAMICS INC	858119100			6/11/2009		8/5/2009	174	160					
1,649	X	STEEL DYNAMICS INC	858119100			2/27/2009		3/12/2009	1,315	1,655					
1,650	X	STEEL DYNAMICS INC	858119100			12/10/2008		3/12/2009	6,712	10,535					
1,651	X	STEEL DYNAMICS INC	858119100			2/27/2009		3/12/2009	7,954	9,927					
1,652	X	STEEL DYNAMICS INC	858119100			12/10/2008		3/9/2009	5,255	7,168					
1,653	X	STATE STREET CORP	857477103			5/21/2009		12/11/2009	129,136	138,618					
1,654	X	STATE STREET CORP	857477103			5/21/2009		12/11/2009	96,805	105,471					
1,655	X	STATE STREET CORP	857477103			5/21/2009		9/14/2009	26,449	21,525					
1,656	X	SOUTHERN POWER CO 6.2	843646AC4			11/19/2008		4/30/2009	46,635	45,612					
1,657	X	SOUTHERN CALIF GAS CO 5	842434CG5			11/19/2008		1/23/2009	19,263	16,340					
1,658	X	SOUTHERN CAL EDISON 6.6	842400EB5			11/19/2008		2/17/2009	21,574	19,313					
1,659	X	SILICON LABORATORIES INC	826919102			8/28/2009		12/15/2009	12,245	12,118					
1,660	X	SILICON LABORATORIES INC	826919102			8/28/2009		10/19/2009	3,109	3,142					
1,661	X	SILICON LABORATORIES INC	826919102			8/31/2009		10/19/2009	8,882	9,009					
1,662	X	SMITHFIELD FOODS INC	832248108			11/19/2009		12/15/2009	12,289	12,506					
1,663	X	SILVER WHEATON CORP	828336107			5/13/2009		6/24/2009	16,122	17,054					
1,664	X	SILVER WHEATON CORP	828336107			6/24/2009		6/24/2009	2,670	2,707					
1,665	X	SILVER WHEATON CORP	828336107			5/13/2009		6/24/2009	5,256	5,655					
1,666	X	SILICON LABORATORIES INC	826919102			8/31/2009		9/14/2009	5,745	5,406					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,667	X	SHAW GROUP INC	820280105			6/24/2009		8/31/2009	4,398	4,085					
1,668	X	SHAW GROUP INC	820280105			4/7/2009		8/31/2009	9,675	9,384					
1,669	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		5/15/2009	8,754	9,064					
1,670	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		4/15/2009	5,246	5,432					
1,671	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		3/15/2009	2,170	2,246					
1,672	X	FHLMC GOLD PL# G05509 6 0	3128M7N28			1/1/2009		8/17/2009	9,138	9,503					
1,673	X	FHLMC GOLD POOL G30459 6	3128CUQL3			10/16/2009		12/15/2009	892	938					
1,674	X	FHLMC GOLD POOL G30459 6	3128CUQL3			10/16/2009		11/15/2009	712	749					
1,675	X	F T I CONSULTING INC	302941109			7/13/2009		9/18/2009	31,449	36,037					
1,676	X	F T I CONSULTING INC	302941109			7/13/2009		9/14/2009	2,283	2,611					
1,677	X	F T I CONSULTING INC	302941109			7/13/2009		8/5/2009	1,416	1,567					
1,678	X	F T I CONSULTING INC	302941109			4/6/2009		5/27/2009	19,870	17,839					
1,679	X	F T I CONSULTING INC	302941109			4/6/2009		5/12/2009	2,494	2,347					
1,680	X	FMC TECHNOLOGIES INC	30249U101			11/25/2008		6/11/2009	3,357	2,028					
1,681	X	FMC TECHNOLOGIES INC	30249U101			2/27/2009		6/11/2009	19,303	12,541					
1,682	X	ARROW ELECTRS INC	042735100			11/25/2008		11/18/2009	1,097	526					
1,683	X	ARROW ELECTRS INC	042735100			11/20/2008		11/18/2009	9,303	4,085					
1,684	X	ARROW ELECTRS INC	042735100			2/27/2009		11/17/2009	1,109	678					
1,685	X	ARROW ELECTRS INC	042735100			6/24/2009		11/17/2009	2,218	1,646					
1,686	X	ARROW ELECTRS INC	042735100			2/27/2009		11/17/2009	2,769	1,697					
1,687	X	ARROW ELECTRS INC	042735100			2/27/2009		11/17/2009	1,664	1,018					
1,688	X	ARROW ELECTRS INC	042735100			6/24/2009		9/14/2009	3,122	2,264					
1,689	X	ARROW ELECTRS INC	042735100			6/24/2009		8/5/2009	262	206					
1,690	X	ARROW ELECTRS INC	042735100			2/27/2009		5/12/2009	856	678					
1,691	X	ARROW ELECTRS INC	042735100			2/27/2009		3/20/2009	362	339					
1,692	X	ARCHER-DANIELS-MIDL 5 93	039483A79			11/19/2008		1/7/2009	9,122	7,542					
1,693	X	ARCH COAL INC	039380100			12/17/2008		2/26/2009	2,439	2,834					
1,694	X	ARCH COAL INC	039380100			11/20/2008		2/26/2009	4,447	3,297					
1,695	X	APPLE INC	037833100			6/5/2009		12/10/2009	10,229	7,522					
1,696	X	APPLE INC	037833100			9/3/2009		12/10/2009	17,704	14,969					
1,697	X	APPLE INC	037833100			9/3/2009		9/14/2009	53,690	51,561					
1,698	X	APPLE INC	037833100			9/4/2009		9/14/2009	5,196	5,039					
1,699	X	APACHE CORP	037411105			11/20/2008		12/10/2009	16,099	10,690					
1,700	X	APACHE CORP	037411105			11/20/2008		9/14/2009	36,523	25,152					
1,701	X	ANSYS INC	03662Q105			4/2/2009		12/15/2009	3,284	2,119					
1,702	X	ANSYS INC	03662Q105			8/31/2009		12/15/2009	13,544	11,644					
1,703	X	ANSYS INC	03662Q105			8/31/2009		9/14/2009	5,704	5,293					
1,704	X	ANSYS INC	03662Q105			4/2/2009		8/5/2009	619	530					
1,705	X	ANSYS INC	03662Q105			4/2/2009		7/29/2009	4,032	3,444					
1,706	X	ANSYS INC	03662Q105			6/24/2009		7/29/2009	5,273	5,250					
1,707	X	ANSYS INC	03662Q105			4/2/2009		5/12/2009	1,618	1,589					
1,708	X	ANHEUSER-BUSCH COS INC	035229CJ0			11/19/2008		11/5/2009	13,608	11,903					
1,709	X	ANADARKO PETROLEUM CO	032511AX5			11/19/2008		2/18/2009	36,639	34,933					
1,710	X	ANADARKO FINANCE CO 6 7	032479AC1			11/19/2008		9/1/2009	21,231	19,941					
1,711	X	AMPHENOL CORP NEW	032095101			2/27/2009		12/15/2009	8,417	4,914					
1,712	X	AMPHENOL CORP NEW	032095101			6/24/2009		12/15/2009	1,772	1,249					
1,713	X	AMPHENOL CORP NEW	032095101			6/24/2009		9/14/2009	2,294	1,874					
1,714	X	AMPHENOL CORP NEW	032095101			2/27/2009		5/12/2009	629	517					
1,715	X	AMPHENOL CORP NEW	032095101			2/27/2009		3/20/2009	280	259					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions				Amount		Totals									
Short Term CG Distributions				4,792		Securities									
						Other sales									
	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)	Cost	Donated Value	Expense of Sale and Cost of Improvements	Net Gain or Loss	
1,716	X	AMPHENOL CORP NEW	032095101			11/20/2008		2/6/2009	1,162	770					
1,717	X	AMPHENOL CORP NEW	032095101			11/25/2008		2/6/2009	2,324	1,773					
1,718	X	AMGEN INC	031162100			11/20/2008		12/10/2009	12,381	11,383					
1,719	X	AMGEN INC	031162100			11/20/2008		9/14/2009	33,761	29,493					
1,720	X	AMETEK INC NEW	031100100			11/20/2008		12/15/2009	6,127	4,530					
1,721	X	AMETEK INC NEW	031100100			6/24/2009		12/15/2009	3,064	2,668					
1,722	X	AMETEK INC NEW	031100100			5/27/2009		12/15/2009	6,127	5,089					
1,723	X	AMETEK INC NEW	031100100			6/24/2009		9/14/2009	3,453	3,335					
1,724	X	AMETEK INC NEW	031100100			11/25/2008		5/12/2009	1,254	1,312					
1,725	X	EQUITABLE RESOURCES INC	294549100			11/25/2008		1/5/2009	8,862	7,880					
1,726	X	EQUINIX INC	29444U502			10/12/2009		12/15/2009	10,497	9,495					
1,727	X	EQUINIX INC	29444U502			2/27/2009		3/19/2009	10,497	9,325					
1,728	X	EQUINIX INC	29444U502			2/26/2009		3/19/2009	3,674	3,245					
1,729	X	EQUINIX INC	29444U502			11/25/2008		3/19/2009	3,674	2,862					
1,730	X	EQUINIX INC	29444U502			11/20/2008		3/19/2009	6,298	4,409					
1,731	X	ENTERPRISE PRODUCTS OP	29379VAA1			11/19/2008		8/20/2009	47,694	39,058					
1,732	X	ENTERPRISE PRODUCTS OP	29379VAA1			11/19/2008		8/20/2009	21,098	17,669					
1,733	X	ENERGEN CORP	29265N108			6/24/2009		12/15/2009	7,323	6,287					
1,734	X	ENERGEN CORP	29265N108			6/26/2009		12/15/2009	778	683					
1,735	X	ENERGEN CORP	29265N108			6/25/2009		12/15/2009	4,714	4,099					
1,736	X	ENERGEN CORP	29265N108			6/26/2009		9/14/2009	3,037	2,811					
1,737	X	ENERGEN CORP	29265N108			6/26/2009		8/5/2009	1,225	1,205					
1,738	X	AMERIGROUP CORP	03073T102			1/27/2009		5/12/2009	600	595					
1,739	X	AMERIGROUP CORP	03073T102			1/27/2009		3/20/2009	261	297					
1,740	X	AMERICAN INTL GROUP 56	02687QBC1			11/19/2008		10/7/2009	19,112	15,067					
1,741	X	AMERICAN INTL GROUP 62	026874BE6			11/19/2008		6/3/2009	27,125	30,994					
1,742	X	AMERICAN GEN FIN COR 53	02635PRT2			11/19/2008		2/26/2009	18,000	19,423					
1,743	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		12/15/2009	4,396	3,684					
1,744	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		12/15/2009	7,815	6,865					
1,745	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		12/15/2009	1,954	1,717					
1,746	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		12/15/2009	3,093	2,603					
1,747	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		9/14/2009	4,387	3,864					
1,748	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		8/5/2009	414	429					
1,749	X	AMERICAN EAGLE OUTFITTE	02553E106			4/14/2009		5/12/2009	1,468	1,370					
1,750	X	AMERICAN EAGLE OUTFITTE	02553E106			1/5/2009		2/26/2009	5,242	5,873					
1,751	X	AMERICA MOVIL SAB DE 5 62	02364WAN5			11/19/2008		1/22/2009	23,010	20,581					
1,752	X	ALLSTATE CORP 7 5% 6	020002AC5			11/19/2008		9/1/2009	38,997	35,289					
1,753	X	ALLIANT TECHSYSTEMS INC	018804104			2/27/2009		5/14/2009	12,645	10,689					
1,754	X	ALLIANT TECHSYSTEMS INC	018804104			11/20/2008		5/14/2009	15,175	13,068					
1,755	X	ALLIANT TECHSYSTEMS INC	018804104			11/20/2008		5/12/2009	875	726					
1,756	X	ALLIANT TECHSYSTEMS INC	018804104			11/20/2008		1/12/2009	841	726					
1,757	X	ALLIANT TECHSYSTEMS INC	018804104			11/25/2008		1/12/2009	6,729	6,242					
1,758	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		12/10/2009	9,454	5,647					
1,759	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		9/14/2009	21,160	13,553					
1,760	X	ALLIANCE DATA SYS CORP	018581108			12/2/2008		9/14/2009	1,176	811					
1,761	X	ALLIANCE DATA SYS CORP	018581108			11/25/2008		2/19/2009	1,775	2,618					
1,762	X	ALEXANDRIA REAL ESTATE B	015271109			11/20/2008		2/19/2009	12,132	15,393					
1,763	X	ALEXANDRIA REAL ESTATE B	015271109			2/27/2009		4/6/2009	10,686	11,582					
1,764	X	ALEXANDRIA REAL ESTATE B	015271109			12/17/2008		4/6/2009	5,159	7,220					
									51,059,943	47,674,814					3,385,129
									0	0					0

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Expense of Sale and Cost of Improve-ments	Net Gain or Loss		
									Amount				Gross Sales	Cost, Other Basis and Expenses
									Long Term CG Distributions	Short Term CG Distributions				
Other sales														
									51,059,943	0	47,674,814	0	3,385,129	
									0	0	0	0	0	
1,765	X		ALEXANDRIA REAL ESTATE B	015271109			11/25/2008			Gross Sales Price	Cost or Other Basis (Enter one field only)	Depreciation		
1,766	X		ALEXANDRIA REAL ESTATE B	015271109			11/20/2008			1,105	1,282			
1,767	X		ALEXANDRIA REAL ESTATE B	015271109			12/17/2008			8,107	9,198			
1,768	X		ALCOA INC 5 55% 2/01	013817AL5			11/19/2008			4,525	4,126			
1,769	X		RIO TINTO ALCAN INC 7 25%	013716AQ8			11/19/2008			31,054	33,556			
1,770	X		ALBERTA ENERGY CO LT 7 3	012873AK1			11/19/2008			26,600	25,527			
1,771	X		ALBEMARLE CORP	012653101			8/31/2009			12,368	12,231			
1,772	X		ALBEMARLE CORP	012653101			8/31/2009			14,313	12,551			
1,773	X		ALBEMARLE CORP	012653101			8/25/2009			2,079	1,931			
1,774	X		ALBEMARLE CORP	012653101			8/25/2009			4,503	4,222			
1,775	X		ALBEMARLE CORP	012653101			8/24/2009			2,771	2,584			
1,776	X		ALBEMARLE CORP	012653101			8/24/2009			4,157	3,898			
1,777	X		INTEL CORP	458140100			12/2/2008			681	650			
1,778	X		INTEL CORP	458140100			11/20/2008			158	131			
1,779	X		ILLINOIS ST TOLL HWY 6 184	452252FH7			5/12/2009			49,258	38,669			
1,780	X		IDEX CORP	45167R104			2/27/2009			45,630	45,000			
1,781	X		IDEX CORP	45167R104			6/24/2009			10,204	6,261			
1,782	X		IDEX CORP	45167R104			11/25/2008			2,232	1,616			
1,783	X		IDEX CORP	45167R104			6/24/2009			319	211			
1,784	X		IDEX CORP	45167R104			11/25/2008			2,934	2,308			
1,785	X		IDEX CORP	45167R104			5/12/2009			751	632			
1,786	X		IDEX CORP	45167R104			12/23/2008			208	211			
1,787	X		IDEX CORP	45167R104			12/23/2008			208	224			
1,788	X		IDEX CORP	45167R104			12/23/2008			3,420	3,354			
1,789	X		HYDRO-QUEBEC 7 5%	448814EK5			4/29/2008			2,804	2,684			
1,790	X		HYDRO-QUEBEC 9 4%	448814DM2			11/19/2008			68,805	69,901			
1,791	X		HYDRO-QUEBEC 8 5%	448814DC4			11/19/2008			41,493	44,124			
1,792	X		HUNT J B TRANSPORT SERV	445658107			11/5/2009			27,402	29,997			
1,793	X		HUNT J B TRANSPORT SERV	445658107			2/27/2009			12,158	11,643			
1,794	X		HUNT J B TRANSPORT SERV	445658107			7/29/2009			2,019	1,242			
1,795	X		ALBEMARLE CORP	012653101			8/26/2009			5,720	4,580			
1,796	X		ALBEMARLE CORP	012653101			6/24/2009			5,448	5,202			
1,797	X		ALBEMARLE CORP	012653101			6/24/2009			1,489	1,492			
1,798	X		ALBEMARLE CORP	012653101			4/27/2009			2,745	2,736			
1,799	X		ALBEMARLE CORP	012653101			4/27/2009			3,743	4,057			
1,800	X		ALBEMARLE CORP	012653101			4/27/2009			2,246	2,433			
1,801	X		URBAN OUTFITTERS INC	917047102			2/27/2009			2,212	2,434			
1,802	X		URBAN OUTFITTERS INC	917047102			1/20/2009			13,968	14,606			
1,803	X		URBAN OUTFITTERS INC	917047102			12/5/2008			7,225	6,986			
1,804	X		URBAN OUTFITTERS INC	917047102			12/5/2008			6,583	8,400			
1,805	X		URBAN OUTFITTERS INC	917047102			12/5/2008			3,089	3,893			
1,806	X		UNITED THERAPEUTICS COR	91307C102			2/27/2009			175	205			
1,807	X		UNITED THERAPEUTICS COR	91307C102			5/27/2009			6,567	4,714			
1,808	X		FNMA POOL 938578 6 0%	31412YFT4			1/22/2009			7,505	6,243			
1,809	X		FNMA POOL 745275 5 0% 2/01	31403C6L0			11/12/2009			610	634			
1,810	X		FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009			2,875	2,945			
1,811	X		FNMA POOL # 930924 4 5%	31412PG96			9/1/2009			1,208	1,217			
1,812	X		FNMA POOL # 930924 4 5%	31412PG96			9/1/2009			957	963			
1,813	X		FNMA POOL #745418 5 5% 4/Q	31403DDX4			11/12/2009			1,267	1,276			
										5,953	6,114			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Net Gain or Loss			
Securities										3,385,129			
Other sales										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost, Other Basis and Expenses		Expense of Sale and Cost of Improvements	Depreciation
										Cost	Donated Value		
1,814	X	FNMA POOL # 930851 4% 4/1	31412PEV3			4/9/2009		12/25/2009	1,050	1,069			
1,815	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		11/25/2009	807	822			
1,816	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		10/25/2009	865	881			
1,817	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		9/25/2009	930	947			
1,818	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		8/25/2009	872	888			
1,819	X	UNITED THERAPEUTICS COR	91307C102			6/24/2009		9/14/2009	3,971	3,286			
1,820	X	UNITED THERAPEUTICS COR	91307C102			5/27/2009		6/10/2009	6,592	6,243			
1,821	X	UNITED THERAPEUTICS COR	91307C102			2/27/2009		5/12/2009	652	673			
1,822	X	UNITED THERAPEUTICS COR	91307C102			2/27/2009		3/20/2009	627	673			
1,823	X	UNITED TECHNOLOGIES CO	913017BA6			11/19/2008		10/8/2009	18,440	15,776			
1,824	X	UNITED STS STL CORP NEW	912909108			11/30/2009		12/15/2009	9,761	8,909			
1,825	X	U S TREASURY NOTE 2 75%	912828JQ4			11/19/2008		2/17/2009	209,718	206,468			
1,826	X	UNITED STATES TREASUR 2	912828JF8			11/19/2008		8/5/2009	30,650	31,150			
1,827	X	UNITED STATES TREASUR 2	912828JF8			11/19/2008		6/11/2009	312,004	316,694			
1,828	X	UNITED STATES TREASUR 2	912828JF8			11/19/2008		5/26/2009	117,987	119,409			
1,829	X	UNITED STATES TREAS 35	912828JB7			11/19/2008		10/28/2009	10,606	10,864			
1,830	X	UNITED STATES TREAS 35	912828JB7			11/19/2008		10/16/2009	95,396	97,775			
1,831	X	UNITED STATES TREAS 35	912828JB7			11/19/2008		9/23/2009	137,805	141,231			
1,832	X	U S TREASURY NT 3 875%	912828H26			11/19/2008		12/10/2009	130,332	131,169			
1,833	X	U S TREASURY NT 3 875%	912828H26			11/19/2008		5/27/2009	15,485	15,740			
1,834	X	U S TREASURY NT 3 875%	912828H26			11/19/2008		2/12/2009	10,937	10,494			
1,835	X	U S TREASURY NOTE 1 75%	912828HU7			11/19/2009		12/15/2009	210,984	211,264			
1,836	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009		11/16/2009	252,489	252,717			
1,837	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009		11/10/2009	2,012	2,014			
1,838	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009		11/10/2009	255,577	255,737			
1,839	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009		11/10/2009	254,571	254,730			
1,840	X	U S TREASURY NOTE 1 75%	912828HU7			10/19/2009		11/10/2009	197,217	197,402			
1,841	X	U S TREASURY 3 5% 2/	912828HR4			11/19/2008		2/2/2009	111,160	108,399			
1,842	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	7,023	7,038			
1,843	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	58,190	58,313			
1,844	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	30,098	30,176			
1,845	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	7,023	7,038			
1,846	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	88,288	88,474			
1,847	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	88,288	88,474			
1,848	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	65,213	65,350			
1,849	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	130,426	130,696			
1,850	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	40,155	40,247			
1,851	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	134,518	134,827			
1,852	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	80,309	80,494			
1,853	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	94,363	94,580			
1,854	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	120,464	120,741			
1,855	X	SCHERING PLOUGH CORP	806605101			12/2/2008		9/14/2009	1,146	642			
1,856	X	TRAVELERS COS INC 5 5%	792860AH1			11/19/2008		12/2/2009	29,560	27,708			
1,857	X	ST JUDE MEDICAL INC	790849103			11/20/2008		10/7/2009	91,161	72,558			
1,858	X	ST JUDE MEDICAL INC	790849103			11/20/2008		10/7/2009	12,156	9,667			
1,859	X	ST JUDE MEDICAL INC	790849103			11/20/2008		9/14/2009	10,127	6,830			
1,860	X	ST JUDE MEDICAL INC	790849103			11/20/2008		6/19/2009	30,912	20,228			
1,861	X	ST JUDE MEDICAL INC	790849103			12/2/2008		6/19/2009	1,204	875			
1,862	X	ST JUDE MEDICAL INC	790849103			11/20/2008		6/19/2009	103,700	67,777			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,863	X	SAFEWAY INC 5.8% 8/	786514BF5			11/19/2008		4/30/2009	20,854	19,277					
1,864	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		12/15/2009	2,266	2,172					
1,865	X	SVB FINANCIAL GROUP	78486Q101			8/31/2009		12/15/2009	10,573	11,065					
1,866	X	SVB FINANCIAL GROUP	78486Q101			8/31/2009		9/14/2009	5,288	5,137					
1,867	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		8/5/2009	1,544	1,448					
1,868	X	SPDR S&P BIOTECH ETF	78464A870			2/27/2009		5/28/2009	8,369	8,459					
1,869	X	SPDR S&P BIOTECH ETF	78464A870			2/6/2009		5/28/2009	9,299	11,252					
1,870	X	SPDR S&P BIOTECH ETF	78464A870			2/6/2009		5/12/2009	471	563					
1,871	X	SPDR S&P BIOTECH ETF	78464A870			2/6/2009		3/20/2009	474	563					
1,872	X	SP X CORP	784635104			2/27/2009		5/29/2009	2,723	2,718					
1,873	X	SP X CORP	784635104			1/5/2009		5/29/2009	4,993	4,801					
1,874	X	SP X CORP	784635104			11/25/2008		5/29/2009	2,270	1,574					
1,875	X	SP X CORP	784635104			11/21/2008		5/29/2009	13,163	7,943					
1,876	X	SP X CORP	784635104			2/27/2009		5/14/2009	11,023	11,780					
1,877	X	SP X CORP	784635104			2/27/2009		5/12/2009	894	906					
1,878	X	SP X CORP	784635104			2/27/2009		3/20/2009	499	453					
1,879	X	SAIC INC	78390X101			2/27/2009		4/29/2009	4,993	5,165					
1,880	X	SAIC INC	78390X101			2/27/2009		4/29/2009	6,453	6,695					
1,881	X	SAIC INC	78390X101			11/25/2008		4/29/2009	8,850	8,335					
1,882	X	SAIC INC	78390X101			11/21/2008		4/29/2009	20,649	19,869					
1,883	X	SAIC INC	78390X101			2/27/2009		4/2/2009	12,162	12,625					
1,884	X	SAIC INC	78390X101			2/27/2009		3/20/2009	343	383					
1,885	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		12/23/2009	6,948	4,160					
1,886	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		12/15/2009	12,288	7,696					
1,887	X	SBA COMMUNICATIONS COR	78388J106			6/24/2009		12/15/2009	2,657	1,864					
1,888	X	SBA COMMUNICATIONS COR	78388J106			6/24/2009		9/14/2009	2,853	2,562					
1,889	X	SBA COMMUNICATIONS COR	78388J106			6/24/2009		8/5/2009	258	233					
1,890	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		5/12/2009	934	832					
1,891	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		3/20/2009	450	416					
1,892	X	AT&T INC 6 15% 9/15/	78387GAQ6			11/19/2008		10/28/2009	15,050	12,224					
1,893	X	ROYAL BK SCOTLAND GROU	780097AN1			11/19/2008		2/17/2009	40,436	39,642					
1,894	X	ROVI CORP	779376102			6/24/2009		12/15/2009	9,635	7,149					
1,895	X	ROVI CORP	779376102			8/31/2009		12/15/2009	3,312	3,346					
1,896	X	ROVI CORP	779376102			8/31/2009		11/6/2009	7,244	7,604					
1,897	X	ROVI CORP	779376102			8/31/2009		9/14/2009	5,056	4,867					
1,898	X	ROVI CORP	779376102			6/24/2009		8/28/2009	6,825	4,915					
1,899	X	ROVI CORP	779376102			8/5/2009		8/28/2009	620	519					
1,900	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		11/25/2009	7,730	8,027					
1,901	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		10/25/2009	6,607	6,861					
1,902	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		9/25/2009	7,086	7,358					
1,903															
1,904	X	FMC TECHNOLOGIES INC	30249U101			11/25/2008		6/11/2009	4,198	2,535					
1,905	X	FMC TECHNOLOGIES INC	30249U101			11/20/2008		6/11/2009	21,411	10,437					
1,906	X	FMC TECHNOLOGIES INC	30249U101			2/27/2009		5/12/2009	1,112	818					
1,907	X	FMC TECHNOLOGIES INC	30249U101			2/27/2009		4/29/2009	7,851	5,998					
1,908	X	FMC TECHNOLOGIES INC	30249U101			1/30/2009		4/29/2009	6,424	5,385					
1,909	X	FMC TECHNOLOGIES INC	30249U101			1/30/2009		3/20/2009	319	299					
1,910	X	F M C CORP	302491303			8/5/2009		8/18/2009	1,005	1,006					
1,911	X	F M C CORP	302491303			6/30/2009		8/18/2009	17,591	16,892					

Long Term CG Distributions
Short Term CG Distributions

Amount

4,792

Gross Sales 51,059,943

Securities
Other sales

Cost, Other Basis and Expenses 47,674,814

Net Gain or Loss 3,385,129

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,912	X	F M C CORP	302491303			6/24/2009		8/18/2009	2,010	1,867					
1,913	X	F M C CORP	302491303			6/17/2009		8/18/2009	29,150	28,766					
1,914	X	F M C CORP	302491303			2/27/2009		4/29/2009	3,496	2,884					
1,915	X	F M C CORP	302491303			11/25/2008		4/29/2009	1,998	1,566					
1,916	X	F M C CORP	302491303			11/20/2008		4/29/2009	25,971	16,346					
1,917	X	F M C CORP	302491303			2/27/2009		4/24/2009	18,140	16,066					
1,918	X	FLIR S'YS INC	302445101			2/27/2009		7/23/2009	7,488	7,286					
1,919	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		7/25/2009	665	677					
1,920	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		6/25/2009	680	692					
1,921	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		5/25/2009	780	794					
1,922															
1,923	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		12/25/2009	1,705	1,789					
1,924	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		11/25/2009	2,493	2,614					
1,925	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		10/25/2009	1,174	1,232					
1,926	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		9/25/2009	1,420	1,489					
1,927	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		8/25/2009	3,287	3,447					
1,928	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		7/25/2009	1,402	1,470					
1,929	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		6/25/2009	4,121	4,322					
1,930	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		5/25/2009	3,457	3,626					
1,931	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		4/25/2009	2,357	2,472					
1,932															
1,933	X	FNMA POOL # 889572 5 5% 6	31410KJUR6			8/19/2009		12/25/2009	7,145	7,420					
1,934	X	ROSS STORES INC	778296103			11/20/2008		6/26/2009	34,537	19,987					
1,935	X	ROSS STORES INC	778296103			11/20/2008		6/26/2009	119,956	69,586					
1,936	X	NOVARTIS AG-ADR	66987V109			11/20/2008		4/27/2009	50,548	64,033					
1,937	X	NOVARTIS AG-ADR	66987V109			11/20/2008		4/24/2009	34,647	43,303					
1,938	X	NOVARTIS AG-ADR	66987V109			11/20/2008		4/24/2009	86,908	108,717					
1,939	X	NORTHROP GRUMMAN SYST	666807AW2			11/19/2008		11/2/2009	24,161	21,445					
1,940	X	NORTHERN TR CORP	665859104			1/21/2009		5/22/2009	44,512	45,635					
1,941	X	NORTHERN TR CORP	665859104			1/21/2009		5/21/2009	38,949	40,612					
1,942	X	NORTHERN TR CORP	665859104			2/4/2009		5/21/2009	17,424	20,553					
1,943	X	NORTHERN TR CORP	665859104			2/4/2009		5/21/2009	8,200	9,683					
1,944	X	NORTHERN TR CORP	665859104			1/21/2009		5/21/2009	37,253	39,009					
1,945	X	NORTHERN TR CORP	665859104			1/21/2009		5/21/2009	14,184	14,749					
1,946	X	NORTHEAST UTILITIES	664397106			2/26/2009		12/15/2009	8,757	7,536					
1,947	X	NORTHEAST UTILITIES	664397106			2/26/2009		9/14/2009	718	665					
1,948	X	NORTHEAST UTILITIES	664397106			8/5/2009		9/14/2009	239	235					
1,949	X	NORTHEAST UTILITIES	664397106			7/1/2009		9/14/2009	1,196	1,148					
1,950	X	NORTHEAST UTILITIES	664397106			7/1/2009		7/29/2009	10,186	10,334					
1,951	X	NORTHEAST UTILITIES	664397106			2/26/2009		5/12/2009	853	887					
1,952	X	NORTHEAST UTILITIES	664397106			2/26/2009		5/6/2009	8,133	8,422					
1,953	X	NORTHEAST UTILITIES	664397106			2/26/2009		3/20/2009	437	443					
1,954	X	STATOILHYDRO ASA 7 25%	656531AM2			11/19/2008		5/6/2009	10,822	10,141					
1,955	X	NORFOLK SOUTHERN CORP	655844AF5			11/19/2008		1/2/2009	25,892	23,028					
1,956	X	NORFOLK SOUTHERN CORP 7	655844AE8			11/19/2008		2/26/2009	21,677	21,007					
1,957	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		12/10/2009	10,979	10,468					
1,958	X	NOKIA CORP-SPON ADR	654902204			11/20/2008		7/16/2009	55,689	52,767					
1,959	X	NOKIA CORP-SPON ADR	654902204			12/2/2008		7/16/2009	400	412					
1,960	X	NOKIA CORP-SPON ADR	654902204			11/20/2008		7/16/2009	66,546	63,017					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
1,951	X	NALT 2006-A A4	5 1% 7/1			12/23/2008		10/15/2009	6,407	6,314					
1,952	X	NALT 2006-A A4	5 1% 7/1			12/12/2008		10/15/2009	6,031	5,842					
1,953	X	NALT 2006-A A4	5 1% 7/1			12/23/2008		9/15/2009	20,107	19,814					
1,954	X	NALT 2006-A A4	5 1% 7/1			12/12/2008		9/15/2009	18,925	18,333					
1,955	X	NALT 2006-A A4	5 1% 7/1			12/23/2008		8/15/2009	20,876	20,571					
1,956	X	NALT 2006-A A4	5 1% 7/1			12/12/2008		8/15/2009	19,648	19,034					
1,957	X	NALT 2006-A A4	5 1% 7/1			12/23/2008		7/15/2009	21,313	21,001					
1,958	X	NALT 2006-A A4	5 1% 7/1			12/12/2008		7/15/2009	20,059	19,432					
1,959	X	NALT 2006-A A4	5 1% 7/1			12/23/2008		6/15/2009	16,296	16,058					
1,970	X	NALT 2006-A A4	5 1% 7/1			12/12/2008		6/15/2009	15,338	14,858					
1,971	X	NALT 2007-A A3	5 2% 5/1			12/12/2008		8/17/2009	24,474	23,900					
1,972	X	NALT 2007-A A3	5 2% 5/1			12/12/2008		7/15/2009	29,625	28,931					
1,973	X	NALT 2007-A A3	5 2% 5/1			12/12/2008		6/15/2009	21,032	20,539					
1,974	X	NALT 2007-A A3	5 2% 5/1			12/12/2008		5/15/2009	18,913	18,470					
1,975	X	NALT 2007-A A3	5 2% 5/1			12/12/2008		4/15/2009	956	934					
1,976	X	NEWS CORP INC				11/20/2008		12/10/2009	16,450	6,645					
1,977	X	NEWS CORP INC				11/20/2008		9/14/2009	35,465	15,385					
1,978	X	NEWFIELD EXPL CO				5/1/2009		12/15/2009	13,175	9,165					
1,979	X	NEWFIELD EXPL CO				5/6/2009		12/15/2009	4,543	3,454					
1,980	X	NEWFIELD EXPL CO				5/6/2009		9/30/2009	4,283	3,454					
1,981	X	HONEYWELL INTERNATNL				11/19/2008		2/9/2009	36,406	33,493					
1,982	X	HONEYWELL INTL INC				11/20/2008		12/10/2009	10,102	6,052					
1,983	X	HONEYWELL INTL INC				11/20/2008		9/14/2009	24,277	14,768					
1,984	X	HAROT 2006-3 A4	5 11% 4			4/17/2009		12/15/2009	7,176	7,362					
1,985	X	HAROT 2006-3 A4	5 11% 4			4/17/2009		11/15/2009	4,047	4,152					
1,986	X	HOME DEPOT INC				8/28/2009		12/10/2009	18,992	18,851					
1,987	X	HOME DEPOT INC				8/28/2009		9/14/2009	43,819	44,077					
1,988	X	HOLOGIC INC				2/27/2009		8/28/2009	22,252	15,816					
1,989	X	HOLOGIC INC				2/27/2009		8/5/2009	437	349					
1,990	X	HOLOGIC INC				2/27/2009		7/13/2009	907	814					
1,991	X	HOLOGIC INC				6/24/2009		7/13/2009	5,311	5,650					
1,992	X	HOLOGIC INC				1/27/2009		7/13/2009	2,461	2,283					
1,993	X	HOLOGIC INC				11/20/2008		7/13/2009	19,948	18,126					
1,994	X	HOLOGIC INC				1/27/2009		5/12/2009	967	961					
1,995	X	HOLOGIC INC				1/27/2009		3/20/2009	358	360					
1,996	X	HILL-ROM HOLDINGS INC				8/28/2009		12/15/2009	11,158	10,091					
1,997	X	HILL-ROM HOLDINGS INC				8/28/2009		9/14/2009	2,513	2,265					
1,998	X	HEWLETT PACKARD CO				8/21/2009		12/10/2009	19,045	16,867					
1,999	X	HEWLETT PACKARD CO				8/21/2009		9/14/2009	40,725	39,503					
2,000	X	HEWLETT PACKARD CO				9/4/2009		9/14/2009	4,576	4,475					
2,001	X	HESS CORP				3/17/2009		12/10/2009	14,495	15,984					
2,002	X	HESS CORP				3/17/2009		9/14/2009	33,622	38,729					
2,003	X	HELMERICH & PAYNE INC				10/19/2009		12/17/2009	1,986	2,189					
2,004	X	HELMERICH & PAYNE INC				9/18/2009		12/17/2009	9,930	9,570					
2,005	X	HELMERICH & PAYNE INC				6/24/2009		12/17/2009	6,355	4,722					
2,006	X	HELMERICH & PAYNE INC				4/21/2009		12/17/2009	14,299	10,967					
2,007	X	HELMERICH & PAYNE INC				10/19/2009		12/15/2009	14,230	15,758					
2,008	X	HELMERICH & PAYNE INC				4/21/2009		9/14/2009	1,518	1,219					
2,009	X	HELMERICH & PAYNE INC				4/21/2009		9/3/2009	25,807	24,371					

Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
51,059,943		47,674,814		3,385,129	
0		0		0	
Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improve-ments	Depreciation
		Cost	Donated Value		
8/5/2009	357	305			
5/12/2009	2,983	2,742			
11/27/2009	13,713	18,357			
11/25/2009	9,711	12,391			
4/30/2009	10,620	10,262			
12/15/2009	7,168	5,064			
11/6/2009	1,075	844			
11/6/2009	5,377	4,311			
10/27/2009	7,056	5,389			
9/14/2009	1,741	1,509			
2/2/2009	43,038	43,038			
12/15/2009	7,904	7,913			
10/13/2009	3,714	3,357			
9/14/2009	3,318	3,117			
11/19/2009	9,454	10,151			
11/19/2009	2,801	3,002			
12/10/2009	7,347	3,616			
12/25/2009	189	198			
11/25/2009	165	173			
10/25/2009	155	162			
9/25/2009	124	130			
8/25/2009	202	212			
7/25/2009	244	256			
6/25/2009	195	205			
12/25/2009	6,911	7,169			
11/25/2009	5,411	5,613			
10/25/2009	5,074	5,263			
9/25/2009	5,393	5,595			
8/25/2009	7,508	7,788			
7/25/2009	9,165	9,507			
12/30/2009	58,991	59,910			
12/25/2009	1,535	1,562			
11/25/2009	1,081	1,100			
10/25/2009	959	976			
9/25/2009	1,456	1,482			
8/25/2009	1,684	1,714			
7/25/2009	1,931	1,966			
6/25/2009	1,704	1,734			
5/25/2009	1,620	1,649			
4/25/2009	1,334	1,357			
3/25/2009	1,201	1,222			
2/25/2009	1,403	1,428			
12/22/2009	13,190	14,899			
12/22/2009	1,799	2,043			
12/21/2009	12,400	14,302			
12/18/2009	6,850	7,946			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals												
Securities												
Other sales												
Amount												
4,792												
Long Term CG Distributions												
Short Term CG Distributions												
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										51,059,943		47,674,814		3,385,129	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis (Enter one field only)		Expense of Sale and Cost of Improvements	Depreciation		
										Cost	Donated Value				
2,108	X	HORMEL FOODS CORP	440452100			6/24/2009		12/4/2009	1,532	1,363					
2,109	X	HORMEL FOODS CORP	440452100			12/23/2008		12/4/2009	3,063	2,434					
2,110	X	HORMEL FOODS CORP	440452100			11/25/2008		12/4/2009	2,680	1,996					
2,111	X	HORMEL FOODS CORP	440452100			11/20/2008		12/4/2009	23,739	16,593					
2,112	X	HORMEL FOODS CORP	440452100			6/24/2009		9/14/2009	2,244	2,045					
2,113	X	HORMEL FOODS CORP	440452100			12/23/2008		5/12/2009	324	304					
2,114	X	HORMEL FOODS CORP	440452100			12/23/2008		4/30/2009	309	304					
2,115	X	HORMEL FOODS CORP	440452100			2/27/2009		4/30/2009	19,145	20,014					
2,116	X	HORMEL FOODS CORP	440452100			2/27/2009		3/20/2009	309	323					
2,117	X	FNMA POOL 949294	31413MC70			1/22/2009		2/25/2009	582	602					
2,118															
2,119	X	FNMA POOL # 938578	31412YFT4			1/22/2009		12/25/2009	303	315					
2,120	X	FNMA POOL 938578	31412YFT4			1/22/2009		11/25/2009	803	834					
2,121	X	FNMA POOL 938578	31412YFT4			1/22/2009		10/25/2009	1,067	1,109					
2,122	X	FNMA POOL 938578	31412YFT4			1/22/2009		9/25/2009	839	872					
2,123	X	FNMA POOL 938578	31412YFT4			1/22/2009		8/25/2009	1,331	1,384					
2,124	X	FNMA POOL 938578	31412YFT4			1/22/2009		7/25/2009	2,379	2,473					
2,125	X	FNMA POOL 938578	31412YFT4			1/22/2009		6/25/2009	1,082	1,124					
2,126	X	FNMA POOL 938578	31412YFT4			1/22/2009		5/25/2009	1,291	1,341					
2,127	X	FNMA POOL 938578	31412YFT4			1/22/2009		4/25/2009	873	908					
2,128	X	FNMA POOL 938578	31412YFT4			1/22/2009		3/25/2009	1,646	1,711					
2,129	X	HUNT J B TRANSPORT SERV	445658107			11/25/2008		10/13/2009	3,365	2,477					
2,130	X	HUNT J B TRANSPORT SERV	445658107			11/20/2008		10/13/2009	18,505	12,254					
2,131	X	HUNT J B TRANSPORT SERV	445658107			7/29/2009		9/18/2009	15,919	13,201					
2,132	X	HUNT J B TRANSPORT SERV	445658107			8/5/2009		9/18/2009	325	287					
2,133	X	HUNT J B TRANSPORT SERV	445658107			6/24/2009		9/18/2009	975	905					
2,134	X	HUNT J B TRANSPORT SERV	445658107			6/24/2009		9/14/2009	4,166	3,923					
2,135	X	HUNT J B TRANSPORT SERV	445658107			11/25/2008		5/12/2009	810	743					
2,136	X	HUNT J B TRANSPORT SERV	445658107			11/25/2008		3/20/2009	220	248					
2,137	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		12/10/2009	7,236	7,503					
2,138	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		12/30/2009	7	7					
2,139	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		12/15/2009	14,191	10,646					
2,140	X	HOST HOTELS & RESORTS IN	44107P104			10/13/2009		12/15/2009	2,150	2,276					
2,141	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		9/14/2009	3,874	2,903					
2,142	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		8/5/2009	99	81					
2,143	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		5/12/2009	944	887					
2,144	X	HOSPITALITY PROP TRU 5 62	44106MAM4			11/19/2008		4/29/2009	28,156	23,726					
2,145	X	HOSPIRA INC	441060100			11/20/2008		12/10/2009	10,582	5,925					
2,146	X	HOSPIRA INC	441060100			11/20/2008		9/14/2009	22,948	15,081					
2,147	X	HOSPIRA INC	441060100			12/2/2008		9/14/2009	410	284					
2,148	X	FLIR SYS INC	302445101			6/24/2009		7/23/2009	2,781	2,871					
2,149	X	FLIR SYS INC	302445101			11/20/2008		7/23/2009	11,125	14,472					
2,150	X	FLIR SYS INC	302445101			2/27/2009		7/23/2009	2,655	2,498					
2,151	X	FLIR SYS INC	302445101			11/20/2008		5/12/2009	772	835					
2,152	X	FLIR SYS INC	302445101			11/20/2008		2/6/2009	2,482	3,051					
2,153	X	FLIR SYS INC	302445101			11/25/2008		2/6/2009	1,805	2,291					
2,154	X	FLIR SYS INC	302445101			11/25/2008		1/5/2009	7,507	6,874					
2,155	X	EXXON MOBIL CORP	30231G102			11/20/2008		12/10/2009	30,361	29,025					
2,156	X	EXXON MOBIL CORP	30231G102			11/20/2008		9/14/2009	65,686	64,950					

Long Term CG Distributions
Short Term CG Distributions

Amount

Totals

Securities
Other sales

Gross Sales

Cost, Other Basis and Expenses

Net Gain or Loss

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses		Net Gain or Loss
									Amount	4,792		Gross Sales	Cost, Other Basis and Expenses	
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
4,792														
Short Term CG Distributions														
Long Term CG Distributions														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

			Amount					Totals						Net Gain or Loss	
			Long Term CG Distributions	Short Term CG Distributions											
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost, Other Basis and Expenses		Expense of Sale and Cost of Improvements		
									Price	Cost	Donated Value				
2,206	X	REINSURANCE GROUP OF AI	759351604			11/25/2008		12/15/2009	2,359	1,716					
2,207	X	REINSURANCE GROUP OF AI	759351604			11/25/2008		9/14/2009	2,233	1,716					
2,208	X	REINSURANCE GROUP OF AI	759351604			11/25/2008		8/28/2009	1,296	1,029					
2,209	X	REINSURANCE GROUP OF AI	759351604			5/29/2009		8/28/2009	10,367	8,726					
2,210	X	REINSURANCE GROUP OF AI	759351604			5/29/2009		8/5/2009	421	364					
2,211	X	REINSURANCE GROUP OF AI	759351604			11/25/2008		5/12/2009	1,002	1,029					
2,212	X	REGAL ENTMT GROUP	758766109			11/4/2009		12/22/2009	1,220	1,143					
2,213	X	REGAL ENTMT GROUP	758766109			11/16/2009		12/22/2009	3,659	3,662					
2,214	X	REGAL ENTMT GROUP	758766109			11/4/2009		12/22/2009	1,762	1,653					
2,215	X	AETNA INC 6 75% 12/1	00817YAG3			11/19/2008		1/6/2009	25,641	23,181					
2,216	X	AETNA INC	00817Y108			11/20/2008		6/15/2009	50,806	42,710					
2,217	X	AETNA INC	00817Y108			11/20/2008		6/15/2009	72,086	60,639					
2,218	X	AETNA INC	00817Y108			11/20/2008		3/5/2009	46,067	45,298					
2,219	X	AETNA INC	00817Y108			12/2/2008		3/5/2009	194	202					
2,220	X	ADOBE SYSTEMS INC	00724F101			11/20/2008		2/23/2009	112,527	137,527					
2,221	X	ABBAY NATIONAL PLC 7 95	002920AC0			11/19/2008		2/2/2009	16,836	16,364					
2,222	X	ABBOTT LABORATORIES	002824100			11/20/2008		5/1/2009	204,254	252,071					
2,223	X	SWEDISH EXPORT CRD 5 12	00254EBZ4			11/19/2008		8/10/2009	30,388	31,989					
2,224	X	NEW CINGULAR WRLSS 8 7	00209AAF3			11/19/2008		10/28/2009	26,179	19,952					
2,225	X	AT&T INC 6 3% 1/15/3	00206RAG7			11/19/2008		10/28/2009	31,386	24,906					
2,226	X	AT & T INC	00206R102			11/20/2008		12/10/2009	16,626	14,619					
2,227	X	AT & T INC	00206R102			11/20/2008		9/14/2009	37,923	34,841					
2,228	X	ENSCO CORP	26874Q100			11/20/2008		1/1/2009	7,677	0					
2,229	X	ISHARES ST GAIN				11/20/2008		1/1/2009	33	0					
									51,059,943	47,674,814	3,385,129				
Securities									0	0	0				
Other sales															

Line 11 (990-PF) - Other Income

		128,367	128,367	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	TRUSTEE FEE REIMBURSEMENT	128,367	128,367	
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 18 (990-PF) - Taxes

		24,711	24,711	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES	24,711	24,711		
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		17,821	17,821	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization See attached statement	0	0	0	0
2	INVESTMENT FEES FROM REALLOCATION	14,250	14,250		
3	ADR FEE	401	401		
4	PARTNERSHIP EXPENSES	3,170	3,170		
5					
6					
7					
8					
9					
10					

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

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1			53,885,393	54,276,025	66,967,833
2					
3					
4					
5					
6					
7					
8					
9					
10					

Part III (990-PF) - Changes in Net Assets or Fund Balances

Line 3 - Other increases not included in Part III, Line 2

1	RETURN OF CAPITAL	1	1,782
2	TAX COST ADJUSTMENT	2	2,560
3	ISHARES PARTNERSHIP ADJUSTMENT	3	3,213
4	Total	4	7,555

Line 5 - Decreases not included in Part III, Line 2

1	PENALTY AND INTEREST FROM NOTICE	1	162
2	OID ADJUSTMENT	2	2,525
3	Total	3	2,687

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

	Kind(s) of Property Sold	CUSIP #	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions											
			4,792	0			Totals	51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337
1	U S TREASURY NT 3 125% 11/30/09	912828HJ2				9/15/2009	10/13/2009	54,209	0	54,333	-124			0	-124
2	U S TREASURY NT 3 125% 11/30/09	912828HJ2				9/17/2009	10/8/2009	65,251	0	65,381	-130			0	-130
3	U S TREASURY NT 3 125% 11/30/09	912828HJ2				9/17/2009	10/8/2009	95,367	0	95,557	-190			0	-190
4	U S TREASURY NT 3 125% 11/30/09	912828HJ2				9/15/2009	10/8/2009	14,054	0	14,086	-32			0	-32
5	U S TREASURY NOTE 4 25% 11/15/17	912828HH6				11/19/2008	2/2/2009	184,297	0	177,610	6,687			0	6,687
6	UNITED STATES TREAS 4 75% 8/15/17	912828HA1				11/19/2008	2/2/2009	201,530	0	196,247	5,283			0	5,283
7	U S TREASURY NT 4 5% 5/15/17	912828GS3				10/30/2009	12/10/2009	27,463	0	27,279	184			0	184
8	U S TREASURY NT 4 5% 5/15/17	912828GS3				11/19/2008	12/10/2009	104,359	0	103,695	664			0	664
9	U S TREASURY NT 4 5% 5/15/17	912828GS3				11/19/2008	12/22/2009	63,016	0	60,034	2,982			0	2,982
10	U S TREASURY NTS 4 5% 5/15/10	912828GR5				11/19/2008	3/2/2009	282,518	0	284,167	-1,649			0	-1,649
11	U S TREASURY NT 4 5% 4/30/12	912828GQ7				11/19/2008	1/22/2009	132,679	0	132,555	124			0	124
12	U S TREASURY NOTE 4 625% 2/15/17	912828GH7				11/19/2008	2/4/2009	152,602	0	150,298	2,304			0	2,304
13	U S TREASURY NOTE 4 75% 2/15/10	912828GG9				11/19/2008	2/27/2009	31,130	0	31,781	-651			0	-651
14	UNITED STATES TREAS 4 625% 11/15/17	912828FY1				11/19/2008	3/12/2009	164,710	0	159,466	5,244			0	5,244
16	UNITED STATES TREAS 4 875% 8/15/17	912828FQ8				11/19/2008	12/10/2009	56,291	0	56,563	-272			0	-272
16	U S TREASURY NOTE 4 875% 7/31/11	912828FN5				11/19/2008	4/9/2009	81,527	0	83,527	-2,000			0	-2,000
17	U S TREASURY NOTE 4 875% 7/31/11	912828FN5				11/19/2008	1/22/2009	115,426	0	116,938	-1,512			0	-1,512
18	U S TREASURY NT 4 875% 5/31/11	912828FH8				11/19/2008	5/26/2009	169,470	0	173,258	-3,788			0	-3,788
19	U S TREASURY NOTE 4 875% 4/30/11	912828FD7				11/19/2008	5/15/2009	96,936	0	98,457	-1,521			0	-1,521
20	U S TREASURY NOTE 4 875% 4/30/11	912828FD7				11/19/2008	5/14/2009	16,163	0	16,409	-246			0	-246
21	U S TREASURY NOTE 4 875% 4/30/11	912828FD7				11/19/2008	1/26/2009	158,713	0	152,797	5,916			0	5,916
22	U S TREASURY BONDS 8 000% 11/15/12	912810EL8				11/19/2008	1/26/2009	21,766	0	21,241	525			0	525
23	U S TREASURY BONDS 8 125% 08/15/12	912810EK0				11/19/2008	1/26/2009	28,971	0	27,841	1,130			0	1,130
24	U S TREASURY BONDS 8 125% 05/15/12	912810EJ3				11/19/2008	1/26/2009	141,754	0	138,293	3,461			0	3,461
26	U S TREASURY NOTE 8 75% 02/15/12	912810EH7				11/19/2008	2/2/2009	66,798	0	64,578	2,220			0	2,220
27	RAYTHEON CO 755111507					11/20/2008	12/10/2009	5,264	0	5,559	295			0	295
28	RAYTHEON CO 755111507					11/20/2008	9/14/2009	10,155	0	10,192	-37			0	-37
29	RAYTHEON CO 755111507					12/2/2008	9/14/2009	923	0	961	-38			0	-38
30	RAYONIER INC REIT 754907103					11/21/2008	12/15/2009	12,329	0	8,402	3,927			0	3,927
31	RAYONIER INC REIT 754907103					6/24/2009	12/15/2009	2,551	0	2,121	430			0	430
32	RAYONIER INC REIT 754907103					6/24/2009	9/14/2009	3,823	0	3,192	631			0	631
33	RAYONIER INC REIT 754907103					11/21/2008	5/12/2009	1,146	0	876	270			0	270
34	RAYONIER INC REIT 754907103					11/25/2008	3/20/2009	276	0	326	-50			0	-50
35	RAYMOND JAMES FINL INC 754730109					9/23/2009	12/15/2009	8,440	0	9,174	-734			0	-734
36	RAYMOND JAMES FINL INC 75281A109					11/17/2009	12/15/2009	3,282	0	3,665	-383			0	-383
37	RANGE RESOURCES CORP 75281A109					2/27/2009	4/30/2009	16,028	0	14,597	1,431			0	1,431
38	RANGE RESOURCES CORP 75281A109					1/30/2009	4/30/2009	8,415	0	7,596	819			0	819
39	RANGE RESOURCES CORP 75281A109					12/11/2008	4/30/2009	6,411	0	6,462	-51			0	-51
40	RANGE RESOURCES CORP 75281A109					12/11/2008	4/21/2009	5,068	0	5,250	-182			0	-182
41	RANGE RESOURCES CORP 75281A109					12/11/2008	3/20/2009	416	0	404	12			0	12
42	QUEBEC PROVINCE 7 5% 9/15/29	744320102				11/19/2008	2/17/2009	37,998	0	40,733	-2,735			0	-2,735
43	PRUDENTIAL FINANCIAL INC 744320102					4/24/2009	8/28/2009	25,145	0	14,089	11,056			0	11,056
44	PRUDENTIAL FINANCIAL INC 744320102					4/24/2009	7/29/2009	8,820	0	6,038	2,782			0	2,782
45	PRUDENTIAL FINANCIAL INC 744320102					6/24/2009	7/29/2009	4,620	0	3,970	650			0	650
46	PRUDENTIAL FINANCIAL INC 744320102					4/24/2009	6/17/2009	7,813	0	6,326	1,487			0	1,487
47	PRUDENTIAL FINANCIAL INC 744320102					4/24/2009	5/28/2009	7,094	0	5,176	1,918			0	1,918
48	PRUDENTIAL FINANCIAL INC 744320102					4/24/2009	5/12/2009	1,199	0	863	336			0	336
49	PRUDENTIAL FINANCIAL INC 744320102					4/24/2009	5/8/2009	9,996	0	6,613	3,383			0	3,383
50	EXCEL MARITIME CARRIERS LTD V3267N107					9/18/2009	12/15/2009	7,316	0	8,222	-906			0	-906
51	TYCO INTERNATIONAL LTD H89128104					3/16/2009	12/10/2009	14,452	0	7,788	6,664			0	6,664
52	TYCO INTERNATIONAL LTD H89128104					3/16/2009	9/14/2009	32,310	0	18,885	13,425			0	13,425
53	WEATHERFORD INTL LTD H27013103					6/24/2009	7/29/2009	2,972	0	3,111	-139			0	-139
54	WEATHERFORD INTL LTD H27013103					2/27/2009	7/29/2009	874	0	549	325			0	325
55	WEATHERFORD INTL LTD H27013103					2/12/2009	7/29/2009	22,206	0	13,510	8,696			0	8,696
56	WEATHERFORD INTL LTD H27013103					2/27/2009	6/17/2009	9,791	0	5,385	4,406			0	4,406
57	WEATHERFORD INTL LTD H27013103					2/27/2009	5/13/2009	7,881	0	4,835	3,046			0	3,046
58	WEATHERFORD INTL LTD H27013103					2/27/2009	5/12/2009	1,133	0	659	474			0	474
59	WEATHERFORD INTL LTD H27013103					2/27/2009	3/20/2009	362	0	330	32			0	32
60	VALIDUS HOLDINGS LTD G9319H102					2/27/2009	4/20/2009	2,748	0	2,891	-143			0	-143

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		4,792	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
61	VALIDUS HOLDINGS LTD	G9319H102		11/25/2008	4/20/2009	6,183	0	5,808	375		0	3,380,337
62	VALIDUS HOLDINGS LTD	G9319H102		11/20/2008	4/20/2009	12,138	0	9,630	2,508		0	2,508
63	VALIDUS HOLDINGS LTD	G9319H102		2/27/2009	4/2/2009	11,464	0	11,807	-343		0	-343
64	VALIDUS HOLDINGS LTD	G9319H102		2/27/2009	3/20/2009	249	0	241	8		0	8
65	VALIDUS HOLDINGS LTD	G9319H102		11/25/2008	2/6/2009	2,517	0	2,366	151		0	151
66	RENAISSANCE RE HLDS LTD ADR	G7496G103		2/27/2009	10/19/2009	552	0	453	99		0	99
67	RENAISSANCE RE HLDS LTD ADR	G7496G103		11/20/2008	10/19/2009	14,364	0	10,899	3,465		0	3,465
68	RENAISSANCE RE HLDS LTD ADR	G7496G103		2/27/2009	10/14/2009	5,849	0	4,754	1,095		0	1,095
69	RENAISSANCE RE HLDS LTD ADR	G7496G103		2/27/2009	10/13/2009	3,359	0	2,717	642		0	642
70	RENAISSANCE RE HLDS LTD ADR	G7496G103		8/28/2009	10/13/2009	1,120	0	1,088	32		0	32
71	RENAISSANCE RE HLDS LTD ADR	G7496G103		6/24/2009	10/13/2009	3,359	0	2,792	567		0	567
72	RENAISSANCE RE HLDS LTD ADR	G7496G103		2/27/2009	10/13/2009	282	0	226	56		0	56
73	RENAISSANCE RE HLDS LTD ADR	G7496G103		8/28/2009	9/14/2009	3,326	0	3,264	62		0	62
74	RENAISSANCE RE HLDS LTD ADR	G7496G103		2/27/2009	5/12/2009	471	0	453	18		0	18
75	RENAISSANCE RE HLDS LTD ADR	G7496G103		2/27/2009	3/20/2009	493	0	453	40		0	40
76	LAZARD LTD -CL A	G54050102		2/27/2009	4/2/2009	11,171	0	9,547	1,624		0	1,624
77	LAZARD LTD -CL A	G54050102		11/25/2008	4/2/2009	4,116	0	3,620	496		0	496
78	LAZARD LTD -CL A	G54050102		11/20/2008	4/2/2009	9,701	0	6,832	2,869		0	2,869
79	INVECO LTD	G491BT108		6/11/2009	12/15/2009	3,504	0	2,930	574		0	574
80	INVECO LTD	G491BT108		6/12/2009	12/15/2009	5,475	0	4,595	880		0	880
81	INVECO LTD	G491BT108		6/12/2009	9/14/2009	2,462	0	2,022	440		0	440
82	HERALIFE LTD	G4412G101		5/1/2009	12/15/2009	8,805	0	4,243	4,562		0	4,562
83	HERALIFE LTD	G4412G101		5/1/2009	11/19/2009	8,939	0	4,243	4,696		0	4,696
84	HERALIFE LTD	G4412G101		6/24/2009	11/19/2009	2,980	0	1,932	1,048		0	1,048
85	HERALIFE LTD	G4412G101		6/24/2009	9/14/2009	2,245	0	1,932	313		0	313
86	HERALIFE LTD	G4412G101		5/1/2009	5/14/2009	6,079	0	4,850	1,229		0	1,229
87	U S TREASURY NOTE 8.75% 5/15/20	912810EF1		11/19/2008	2/2/2009	14,899	0	14,351	548		0	548
88	U S TREASURY BONDS 8.500% 02/15/1912810EE4	912810EE4		11/19/2008	2/2/2009	21,811	0	21,454	357		0	357
89	U S TREASURY BOND 8.125% 08/15/1912810ED6	912810ED6		11/19/2008	2/17/2009	128,285	0	125,451	2,834		0	2,834
90	U S TREASURY BONDS 9.000% 11/15/1912810EB0	912810EB0		11/19/2008	2/12/2009	29,698	0	28,769	929		0	929
91	U S TREASURY NOTE 8.875% 8/15/17	912810DD28		11/19/2008	5/5/2009	28,316	0	28,451	-135		0	-135
92	U S TREASURY NOTE 8.75% 5/15/17	912810DDY1		11/19/2008	5/5/2009	42,075	0	41,533	542		0	542
93	U S TREASURY NOTE 7.5% 11/15/16	912810DDX3		11/19/2008	12/10/2009	38,683	0	38,419	264		0	264
94	U S TREASURY NOTE 7.5% 11/15/16	912810DDX3		11/19/2008	4/30/2009	65,303	0	64,032	1,271		0	1,271
95	U S TREASURY NOTE 7.25% 5/15/16	912810DDW5		11/19/2008	12/10/2009	126,461	0	125,956	505		0	505
96	U S TREASURY BONDS 9.250% 02/15/1912810DV7	912810DV7		11/19/2008	12/10/2009	63,146	0	63,390	-1,244		0	-1,244
97	U S TREASURY BONDS 9.875% 11/15/1912810DT2	912810DT2		11/19/2008	12/10/2009	63,311	0	63,811	-500		0	-500
98	U S TREASURY NOTE 11.25% 2/15/15	912810DPO		11/19/2008	8/18/2009	28,787	0	30,005	-1,218		0	-1,218
99	UNILEVER PLC ADR	904767704		12/11/2009	12/10/2009	6,927	0	7,054	-127		0	-127
100	UNILEVER PLC ADR	904767704		12/11/2009	12/10/2009	301	0	307	-6		0	-6
101	UNILEVER CAP CORP 5.9% 11/15/32	904764AH0		11/19/2008	1/7/2009	19,637	0	16,805	2,832		0	2,832
102	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/15/2009	8,805	0	8,794	11		0	11
103	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/15/2009	7,972	0	8,603	-631		0	-631
104	UNILEVER CAP CORP 7.125% 11/01/10904764AG2	904764AG2		11/19/2008	8/10/2009	48,103	0	47,899	204		0	204
105	UNITED STATES TREAS 4.25% 11/15/1912828BBR0	912828BBR0		11/19/2008	12/10/2009	54,959	0	55,386	-427		0	-427
106	UNITED STATES TREAS 4.25% 11/15/1912828BBR0	912828BBR0		11/19/2008	12/10/2009	103,550	0	105,233	-1,683		0	-1,683
107	U S TREASURY NOTE 3.625% 5/15/13	912828BA7		11/19/2008	9/23/2009	42,564	0	43,043	-479		0	-479
108	U S TREASURY NOTE 3.625% 5/15/13	912828BA7		11/19/2008	8/18/2009	148,728	0	150,650	-1,922		0	-1,922
109	U S TREASURY NOTE 3.875% 2/15/13	912828BA7		11/19/2008	4/30/2009	5,369	0	5,380	-11		0	-11
110	U S TREASURY NOTE 3.875% 2/15/13	912828BAU4		11/19/2008	3/13/2009	146,738	0	148,352	-1,614		0	-1,614
111	U S TREASURY NOTE 4.875% 2/15/12	9128277L0		11/19/2008	5/26/2009	120,725	0	123,893	-3,168		0	-3,168
112	U S TREASURY NOTE 4.875% 2/15/12	9128277L0		11/19/2008	4/24/2009	82,517	0	84,472	-1,955		0	-1,955
113	U S TREASURY NOTE 4.875% 2/15/12	9128277L0		11/19/2008	4/9/2009	16,504	0	16,894	-390		0	-390
114	U S TREASURY NOTE 5.0% 8/15/11	9128277B2		11/19/2008	1/22/2009	171,547	0	173,859	-2,312		0	-2,312
115	U S TREASURY NOTE 5.0% 2/15/11	9128276T4		11/19/2008	4/20/2009	75,242	0	77,099	-1,857		0	-1,857
116	U S TREASURY NOTE 5.0% 2/15/11	9128276T4		11/19/2008	3/10/2009	134,834	0	137,676	-2,842		0	-2,842
117	U S TREASURY NOTE 5.75% 8/15/10	9128276J6		11/19/2008	5/26/2009	207,293	0	214,115	-6,822		0	-6,822
118	U S TREASURY NOTE 6.5% 2/15/10	9128275Z1		11/19/2008	2/27/2009	89,585	0	92,134	-2,549		0	-2,549
119	U S TREAS 3.625% 7/15/09	912828CN8		6/8/2009	7/10/2009	117,018	0	117,403	-385		0	-385
120	U S TREASURY NOTE 4.0% 6/15/09	912828CL2		5/26/2009	6/15/2009	135,000	0	135,279	-279		0	-279

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			4,792	0											
			Totals					51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337
121	US TREASURY NOTE	4.0% 6/15/09	912828CL2			5/26/2009	6/15/2009	137,000	0	137,284	-284			0	-284
122	US TREASURY NOTE	4.0% 6/15/09	912828CL2			5/26/2009	6/15/2009	137,000	0	137,284	-284			0	-284
123	US TREASURY NOTE	4.0% 6/15/09	912828CL2			5/26/2009	6/15/2009	137,000	0	137,279	-279			0	-279
124	US TREASURY NOTE	4.75% 5/15/14	912828CJ7			11/19/2008	12/10/2009	33,620	0	34,104	-484			0	-484
125	US TREASURY NOTE	4.75% 5/15/14	912828CJ7			11/19/2008	12/17/2009	61,580	0	62,525	-945			0	-945
126	US TREASURY NOTE	4.75% 5/15/14	912828CJ7			11/19/2008	11/16/2009	89,568	0	90,945	-1,377			0	-1,377
127	US TREASURY NOTE	4.0% 2/15/14	912828CA6			11/19/2008	2/17/2009	133,893	0	132,717	1,176			0	1,176
128	UNITED STATES TREAS	4.25% 11/15/11	912828BR0			10/9/2009	12/10/2009	274,794	0	272,628	2,166			0	2,166
129	US TREASURY BD	4.5% 2/15/36	912810FT0			11/19/2008	1/2/2009	131,441	0	108,853	22,588			0	22,588
130	UNITED STATES TREAS	6.25% 5/15/30	912810FM5			11/19/2008	1/5/2009	130,697	0	116,310	14,387			0	14,387
131	US TREASURY BONDS	6.125% 8/15/21	912810FJ2			11/19/2008	1/6/2009	62,511	0	57,677	4,834			0	4,834
132	US TREASURY BONDS	6.375% 8/15/21	912810FA1			11/19/2008	1/5/2009	70,867	0	65,064	5,803			0	5,803
133	US TREASURY BONDS	6.5% 11/15/26	912810EY0			11/19/2008	1/5/2009	114,206	0	103,877	10,329			0	10,329
134	US TREASURY BONDS	6.875% 08/15/21	912810EV6			11/19/2008	1/5/2009	95,837	0	88,165	7,672			0	7,672
135	US TREASURY NOTE	6.25% 8/15/23	912810EQ7			9/18/2009	10/8/2009	56,809	0	55,500	1,309			0	1,309
136	US TREASURY NOTE	6.25% 8/15/23	912810EQ7			11/19/2008	10/8/2009	88,369	0	87,087	1,282			0	1,282
137	US TREASURY NOTE	6.25% 8/15/23	912810EQ7			11/19/2008	4/20/2009	57,732	0	55,984	1,748			0	1,748
138	US TREASURY BONDS	7.125% 02/15/21	912810EP9			11/19/2008	1/21/2009	98,117	0	93,263	4,854			0	4,854
139	US TREASURY BONDS	7.625% 11/15/21	912810EN4			11/19/2008	1/26/2009	21,296	0	20,524	772			0	772
140	US TREASURY BONDS	7.625% 11/15/21	912810EN4			11/19/2008	1/21/2009	43,632	0	41,048	2,584			0	2,584
141	US TREASURY NOTE	4.875% 4/30/11	912828FD7			11/19/2008	4/22/2009	48,479	0	49,228	-749			0	-749
142	US TREASURY NOTE	4.25% 1/15/11	912828ES5			6/29/2009	12/10/2009	52,113	0	52,610	-497			0	-497
143	US TREASURY NOTE	4.25% 1/15/11	912828ES5			6/8/2009	12/10/2009	62,536	0	62,937	-401			0	-401
144	US TREASURY NOTE	4.25% 1/15/11	912828ES5			2/2/2009	12/10/2009	416,905	0	427,486	-10,581			0	-10,581
145	US TREASURY NOTE	4.25% 1/15/11	912828ES5			2/2/2009	9/17/2009	15,706	0	16,031	-325			0	-325
146	US TREASURY NOTE	4.25% 1/15/11	912828ES5			2/2/2009	9/10/2009	10,493	0	10,687	-194			0	-194
147	US TREASURY NOTE	4.25% 1/15/11	912828ES5			2/2/2009	8/13/2009	68,130	0	69,466	-1,336			0	-1,336
148	US TREASURY NOTE	4.25% 1/15/11	912828ES5			1/23/2009	8/13/2009	5,241	0	5,353	-112			0	-112
149	US TREASURY NOTE	4.25% 1/15/11	912828ES5			1/13/2009	8/13/2009	15,722	0	16,112	-390			0	-390
150	US TREASURY NOTE	4.5% 1/15/15	912828EN6			12/10/2009	12/14/2009	11,061	0	11,116	-55			0	-55
151	US TREASURY NOTE	4.5% 1/15/15	912828EN6			11/19/2008	12/14/2009	5,530	0	5,565	-35			0	-35
152	US TREASURY NOTE	4.5% 1/15/15	912828EN6			11/19/2008	6/22/2009	70,103	0	72,349	-2,246			0	-2,246
153	US TREASURY NOTE	4.25% 8/15/15	912828EE6			11/19/2008	2/2/2009	152,576	0	149,406	3,170			0	3,170
154	US TREASURY NOTE	4.125% 5/15/15	912828DV9			11/19/2008	2/24/2009	150,008	0	147,315	2,693			0	2,693
155	US TREASURY NOTES	3.875% 5/15/11	912828DU1			11/19/2008	4/22/2009	165,531	0	167,049	-1,518			0	-1,518
156	US TREASURY NOTES	3.875% 5/15/11	912828DU1			11/19/2008	4/20/2009	36,213	0	36,542	-329			0	-329
157	UNITED STATES TREASNT	4.0% 3/15/11	912828DP2			11/19/2008	2/27/2009	98,169	0	99,512	-1,343			0	-1,343
158	US TREASURY NOTE	3.5% 2/15/10	912828DL1			11/19/2008	2/24/2009	113,025	0	114,598	-1,573			0	-1,573
159	US TREASURY NOTE	4.25% 11/15/14	912828DC1			11/19/2008	11/16/2009	115,245	0	117,082	-1,837			0	-1,837
160	US TREASURY NOTE	4.25% 11/15/14	912828DC1			11/19/2008	5/20/2009	44,162	0	44,603	-441			0	-441
161	US TREAS	3.625% 7/15/09	912828CN8			6/8/2009	7/10/2009	118,018	0	118,406	-388			0	-388
162	US TREAS	3.625% 7/15/09	912828CN8			6/8/2009	7/10/2009	118,018	0	118,406	-388			0	-388
163	QUANTA SVCS INC		74762E102			11/25/2008	10/27/2009	1,748	0	1,134	614			0	614
164	QUANTA SVCS INC		74762E102			11/21/2008	10/27/2009	22,286	0	11,506	10,780			0	10,780
165	QUANTA SVCS INC		74762E102			11/25/2008	9/14/2009	745	0	425	320			0	320
166	QUANTA SVCS INC		74762E102			2/27/2009	9/14/2009	1,241	0	895	346			0	346
167	QUANTA SVCS INC		74762E102			2/27/2009	8/5/2009	691	0	537	154			0	154
168	QUANTA SVCS INC		74762E102			2/27/2009	6/30/2009	8,307	0	6,448	1,859			0	1,859
169	QUANTA SVCS INC		74762E102			6/24/2009	6/30/2009	5,307	0	5,028	279			0	279
170	QUANTA SVCS INC		74762E102			2/27/2009	6/12/2009	1,956	0	1,433	523			0	523
171	QUANTA SVCS INC		74762E102			5/29/2009	6/12/2009	9,780	0	8,964	816			0	816
172	QUANTA SVCS INC		74762E102			2/27/2009	5/12/2009	1,142	0	895	247			0	247
173	QUANTA SVCS INC		74762E102			2/27/2009	4/6/2009	7,377	0	5,910	1,467			0	1,467
174	QUANTA SVCS INC		74762E102			2/27/2009	3/20/2009	412	0	358	54			0	54
175	QUALCOMM INC		747525103			11/20/2008	9/3/2009	120,276	0	79,626	40,650			0	40,650
176	QUALCOMM INC		747525103			11/20/2008	8/21/2009	376,798	0	238,580	138,218			0	138,218
177	PUBLIC SERVICE CO	5.5% 4/01/14	744448BX8			11/19/2008	9/12/2009	65,596	0	58,461	7,135			0	7,135
178	PSYCHIATRIC SOLUTIONS INC		74439H108			7/13/2009	11/10/2009	3,571	0	3,556	-185			0	-185
179	PSYCHIATRIC SOLUTIONS INC		74439H108			6/12/2009	11/10/2009	3,991	0	3,868	123			0	123
180	PSYCHIATRIC SOLUTIONS INC		74439H108			6/12/2009	11/10/2009	32,559	0	30,730	1,829			0	1,829

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
			4,792				51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337
181	PSYCHIATRIC SOLUTIONS INC	74439H108			7/13/2009	9/14/2009	3,813	0	2,872	941			0	941
182	PSYCHIATRIC SOLUTIONS INC	74439H108			8/5/2009	8/5/2009	1,080	0	884	196			0	196
183	PRUDENTIAL FINL INC 6 1% 6/15/17	74432QAY1			11/19/2008	8/20/2009	34,722	0	26,970	7,752			0	7,752
184	PRUDENTIAL FINL INC 4 75% 4/01/14	74432QAD7			11/19/2008	8/19/2009	29,375	0	23,773	5,602			0	5,602
185	PRUDENTIAL FINANCIAL INC	74432Q102			8/5/2009	8/28/2009	513	0	461	52			0	52
186	ULTRA PETROLEUM CORP	903914109			2/27/2009	4/21/2009	11,323	0	10,760	563			0	563
187	ULTRA PETROLEUM CORP	903914109			12/17/2008	4/21/2009	3,020	0	2,797	223			0	223
188	ULTRA PETROLEUM CORP	903914109			11/25/2008	4/21/2009	1,132	0	1,200	-68			0	-68
189	ULTRA PETROLEUM CORP	903914109			11/20/2008	4/21/2009	7,926	0	7,394	532			0	532
190	ULTRA PETROLEUM CORP	903914109			11/25/2008	3/20/2009	401	0	400	1			0	1
191	U R S CORP NEW	903236107			12/9/2008	12/15/2009	7,397	0	6,729	668			0	668
192	U R S CORP NEW	903236107			6/24/2009	12/15/2009	1,305	0	1,430	-125			0	-125
193	U R S CORP NEW	903236107			6/24/2009	9/14/2009	2,243	0	2,382	-139			0	-139
194	U R S CORP NEW	903236107			12/9/2008	5/12/2009	875	0	792	83			0	83
195	US BANCORP	902973304			12/2/2008	1/21/2009	127	0	243	-116			0	-116
196	US BANCORP	902973304			11/20/2008	1/21/2009	60,695	0	110,151	-49,456			0	-49,456
197	U G I CORP NEW	902681105			2/27/2009	4/29/2009	13,284	0	14,300	-1,016			0	-1,016
198	U G I CORP NEW	902681105			11/25/2008	4/29/2009	5,497	0	5,567	-70			0	-70
199	U G I CORP NEW	902681105			11/20/2008	4/29/2009	10,993	0	10,538	455			0	455
200	U G I CORP NEW	902681105			2/27/2009	3/20/2009	231	0	247	-16			0	-16
201	TYCO INTERNATIONAL 6 875% 1/15/26	90211BAK4			11/19/2008	2/4/2009	7,155	0	7,275	-120			0	-120
202	TUPPERWARE BRANDS CORP	898986104			6/10/2009	12/15/2009	15,747	0	8,449	7,298			0	7,298
203	TUPPERWARE BRANDS CORP	898986104			6/10/2009	10/8/2009	10,889	0	7,128	3,761			0	3,761
204	TUPPERWARE BRANDS CORP	898986104			6/10/2009	9/14/2009	3,663	0	2,376	1,287			0	1,287
205	TUPPERWARE BRANDS CORP	898986104			6/10/2009	8/5/2009	329	0	264	65			0	65
206	TRINITY INDUSTRIES INC	896522109			9/18/2009	12/23/2009	4,636	0	4,971	-335			0	-335
207	TRINITY INDUSTRIES INC	896522109			9/18/2009	12/23/2009	3,028	0	3,250	-222			0	-222
208	TRINITY INDUSTRIES INC	896522109			9/18/2009	12/22/2009	2,717	0	2,868	-151			0	-151
209	TRINITY INDUSTRIES INC	896522109			9/18/2009	12/21/2009	3,453	0	3,632	-179			0	-179
210	TRINITY INDUSTRIES INC	896522109			9/18/2009	12/21/2009	1,819	0	1,912	-93			0	-93
211	TRINITY INDUSTRIES INC	896522109			9/18/2009	12/18/2009	3,128	0	3,250	-122			0	-122
212	TRINITY INDUSTRIES INC	896522109			9/18/2009	12/18/2009	1,291	0	1,338	-47			0	-47
213	PETROHAWK ENERGY CORP	716495106			2/27/2009	3/20/2009	386	0	351	35			0	35
214	PETROHAWK ENERGY CORP	716495106			11/21/2008	2/12/2009	1,195	0	812	383			0	383
215	PRUDENTIAL FINANCIAL INC	74432Q102			4/30/2009	5/8/2009	15,211	0	10,303	4,908			0	4,908
216	PROGRESS ENERGY INC 7 75% 3/01/13	743263AE5			11/19/2008	1/22/2009	20,057	0	18,002	2,055			0	2,055
217	PROCTER & GAMBLE CO	742718109			11/20/2008	12/10/2009	13,081	0	12,779	302			0	302
218	PROCTER & GAMBLE CO	742718109			11/20/2008	9/14/2009	26,515	0	29,208	-2,693			0	-2,693
219	PRIDE INTL INC DEL	74153Q102			7/29/2009	12/23/2009	4,936	0	3,586	1,350			0	1,350
220	PRIDE INTL INC DEL	74153Q102			7/29/2009	12/15/2009	7,397	0	5,498	1,899			0	1,899
221	PRIDE INTL INC DEL	74153Q102			7/29/2009	10/27/2009	6,403	0	4,781	1,622			0	1,622
222	PRIDE INTL INC DEL	74153Q102			9/3/2009	10/27/2009	27,533	0	23,155	4,368			0	4,368
223	PRIDE INTL INC DEL	74153Q102			9/3/2009	9/14/2009	4,753	0	4,310	443			0	443
224	PRICELINE COM INC	741503403			11/21/2008	12/22/2009	12,565	0	3,219	9,346			0	9,346
225	PRICELINE COM INC	741503403			11/21/2008	12/15/2009	14,506	0	3,727	10,779			0	10,779
226	PRICELINE COM INC	741503403			2/27/2009	12/15/2009	4,176	0	1,620	2,556			0	2,556
227	PRICELINE COM INC	741503403			2/27/2009	11/16/2009	11,323	0	4,690	6,633			0	6,633
228	PRICELINE COM INC	741503403			2/27/2009	11/16/2009	9,479	0	3,922	5,557			0	5,557
229	PRICELINE COM INC	741503403			2/27/2009	9/14/2009	3,265	0	1,705	1,560			0	1,560
230	PRICELINE COM INC	741503403			2/27/2009	9/9/2009	3,204	0	1,705	1,499			0	1,499
231	PRICELINE COM INC	741503403			6/24/2009	9/9/2009	9,613	0	6,424	3,189			0	3,189
232	PRICELINE COM INC	741503403			2/27/2009	5/12/2009	1,086	0	853	233			0	233
233	PRICELINE COM INC	741503403			2/27/2009	4/29/2009	5,649	0	5,116	533			0	533
234	PRAXAIR INC	74005P104			11/20/2008	12/10/2009	8,201	0	5,164	3,037			0	3,037
235	PRAXAIR INC	74005P104			11/20/2008	9/14/2009	20,202	0	13,428	6,774			0	6,774
236	PRAXAIR INC	74005P104			11/20/2008	3/10/2009	91,442	0	82,115	9,327			0	9,327
237	PLAINS EXPLORATION & PR-WI	726505100			7/23/2009	12/15/2009	13,485	0	15,719	-2,234			0	-2,234
238	PLAINS EXPLORATION & PR-WI	726505100			7/23/2009	9/14/2009	3,126	0	3,458	-332			0	-332
239	PLAINS EXPLORATION & PR-WI	726505100			11/21/2008	1/30/2009	16,591	0	13,190	3,401			0	3,401
240	PITNEY BOWES INC 4 875% 8/15/14	72447WUJ3			11/19/2008	3/10/2009	39,254	0	36,553	2,701			0	2,701

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount					51,055,151		0	47,674,814	3,380,337	0	0	3,380,337
	Short Term CG Distributions	4,792												
241	PHILLIPS VAN HEUSEN CORP	718592108		11/25/2008	1/20/2009		1,071	0	932	139			0	139
242	PHILLIPS VAN HEUSEN CORP	718592108		11/21/2008	1/20/2009		8,990	0	6,990	1,939			0	1,939
243	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	12/10/2009		15,171	0	11,735	3,436			0	3,436
244	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	9/14/2009		31,600	0	24,984	6,616			0	6,616
245	PHILIP MORRIS INTERNAT-WI	718172109		11/25/2008	1/27/2009		958	0	801	157			0	157
246	PHARMACEUTICAL PROD DEV INC	717124101		11/25/2008	1/27/2009		9,331	0	10,059	-738			0	-738
247	PHARMACEUTICAL PROD DEV INC	717124101		11/21/2008	1/27/2009		17,069	0	15,870	1,199			0	1,199
248	Pfizer Inc	717081103		7/7/2009	12/10/2009		12,963	0	10,409	2,554			0	2,554
249	Pfizer Inc	717081103		7/8/2009	12/10/2009		13,769	0	11,078	2,691			0	2,691
250	Pfizer Inc	717081103		7/8/2009	9/14/2009		37,232	0	33,690	3,542			0	3,542
251	Pfizer Inc	717081103		7/8/2009	9/14/2009		13,138	0	11,898	1,240			0	1,240
252	Pfizer Inc	717081103		7/8/2009	9/14/2009		3,679	0	3,335	344			0	344
253	Pfizer Inc	717081103		12/2/2008	9/14/2009		814	0	788	26			0	26
254	PETROHAWK ENERGY CORP	716495106		2/27/2009	12/15/2009		9,849	0	7,191	2,658			0	2,658
255	PETROHAWK ENERGY CORP	716495106		6/24/2009	12/15/2009		1,922	0	1,705	217			0	217
256	PETROHAWK ENERGY CORP	716495106		6/24/2009	9/14/2009		3,094	0	2,770	324			0	324
257	PETROHAWK ENERGY CORP	716495106		2/27/2009	5/12/2009		494	0	351	143			0	143
258	PETROHAWK ENERGY CORP	716495106		2/27/2009	4/21/2009		9,309	0	8,243	1,066			0	1,066
259	M D C HOLDINGS INC	552676108		4/24/2009	12/15/2009		6,595	0	8,475	-1,880			0	-1,880
260	M D C HOLDINGS INC	552676108		4/24/2009	9/14/2009		3,921	0	4,053	-132			0	-132
261	M D C HOLDINGS INC	552676108		4/24/2009	8/5/2009		359	0	368	-9			0	-9
262	LAM RESH CORP	512807108		11/20/2008	8/31/2009		307	0	156	151			0	151
263	LAM RESH CORP	512807108		11/20/2008	8/31/2009		10,126	0	5,144	4,982			0	4,982
264	LAM RESH CORP	512807108		7/23/2009	8/5/2009		900	0	951	-51			0	-51
265	LAM RESH CORP	512807108		6/24/2009	6/24/2009		5,066	0	5,046	20			0	20
266	LAM RESH CORP	512807108		12/23/2008	6/24/2009		3,860	0	3,390	470			0	470
267	HERBALIFE LTD	G4121G101		5/12/2009	5/12/2009		776	0	606	170			0	170
268	EVEREST RE GROUP LTD	G3223R108		4/6/2009	5/29/2009		18,247	0	19,934	-1,687			0	-1,687
269	EVEREST RE GROUP LTD	G3223R108		4/6/2009	5/12/2009		3,634	0	3,691	-57			0	-57
270	ACCENTURE PLC-CL A	G1151C101		11/20/2008	12/10/2009		9,823	0	6,226	3,597			0	3,597
271	ACCENTURE PLC-CL A	G1151C101		11/20/2008	9/14/2009		21,151	0	15,971	5,180			0	5,180
272	ASPEN INSURANCE HOLDINGS LTD	G05384105		2/27/2009	4/30/2009		9,047	0	8,388	659			0	659
273	ASPEN INSURANCE HOLDINGS LTD	G05384105		11/20/2008	4/30/2009		12,380	0	7,628	4,752			0	4,752
274	ASPEN INSURANCE HOLDINGS LTD	G05384105		2/27/2009	3/20/2009		220	0	221	-1			0	-1
275	ASPEN INSURANCE HOLDINGS LTD	G05384105		11/20/2008	2/12/2009		1,631	0	1,027	604			0	604
276	ASPEN INSURANCE HOLDINGS LTD	G05384105		11/25/2008	2/12/2009		1,631	0	1,179	452			0	452
277	OPTIMA FUND LIMITED	99RR89601		12/29/2008	6/30/2009		1,014,504	0	1,000,000	14,504			0	14,504
278	ABSOLUTE RETURN FUND LTD JAN 1 2	999237081		12/29/2008	6/30/2009		1,008,740	0	1,000,000	8,740			0	8,740
279	ZIONS BANCORP	989701A06		11/19/2008	1/30/2009		15,947	0	14,464	1,483			0	1,483
280	XEROX CORP	984121B05		11/19/2008	12/6/2009		43,344	0	39,188	4,156			0	4,156
281	XTO ENERGY INC	98385X106		11/20/2008	12/10/2009		14,069	0	9,103	4,966			0	4,966
282	XTO ENERGY INC	98385X106		11/20/2008	9/14/2009		30,817	0	20,348	10,469			0	10,469
283	WYETH	983024A08		11/19/2008	1/27/2009		58,346	0	55,296	3,050			0	3,050
284	WYETH	983024A08		11/21/2009	7/8/2009		44,638	0	38,273	6,365			0	6,365
285	WYETH	983024A08		11/21/2009	7/7/2009		85,591	0	73,600	12,091			0	12,091
286	M D C HOLDINGS INC	552676108		4/24/2009	5/12/2009		1,692	0	1,842	-150			0	-150
287	M D C HOLDINGS INC	552676108		11/25/2008	3/20/2009		295	0	282	13			0	13
288	LUBRIZOL CORP 4.625% 10/10/09	549271A06		11/19/2008	10/12/2009		50,000	0	50,000	0			0	0
289	LOWES COMPANIES INC 6.1% 9/15/11	548661C05		11/19/2008	12/12/2009		46,595	0	40,249	6,346			0	6,346
290	LORILLARD INC	544147101		12/12/2009	10/6/2009		12,579	0	10,251	2,328			0	2,328
291	LORILLARD INC	544147101		12/12/2009	10/6/2009		65,579	0	53,401	12,178			0	12,178
292	LORILLARD INC	544147101		12/12/2009	10/5/2009		44,803	0	36,644	8,159			0	8,159
293	LORILLARD INC	544147101		12/12/2009	10/5/2009		139,914	0	114,536	25,378			0	25,378
294	LORILLARD INC	544147101		12/12/2009	9/14/2009		17,954	0	14,731	3,223			0	3,223
295	LINCARE HLDGS INC	532791100		3/20/2009	6/12/2009		206	0	212	-6			0	-6
296	LINCARE HLDGS INC	532791100		2/27/2009	6/12/2009		11,558	0	12,032	-474			0	-474
297	LINCARE HLDGS INC	532791100		11/20/2008	6/12/2009		8,668	0	9,045	-377			0	-377
298	LINCARE HLDGS INC	532791100		11/20/2008	5/12/2009		723	0	646	77			0	77
299	LINCARE HLDGS INC	532791100		11/20/2008	3/2/2009		4,838	0	5,169	-331			0	-331
300	LIMITED BRANDS INC	532716107		10/6/2009	12/10/2009		10,270	0	10,125	145			0	145

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	Long Term CG Distributions	Amount												
	Short Term CG Distributions	4,792												
		0												
301	LIBERTY PPTY TR	531172104		10/13/2009	12/15/2009		1,284	0	748	536			0	3,380,337
302	LIBERTY PPTY TR	531172104		10/13/2009	12/15/2009		10,589	0	10,427	162			0	536
303	LIBERTY PPTY TR	531172104		6/24/2009	12/15/2009		3,530	0	2,421	1,109			0	162
304	LIBERTY PPTY TR	531172104		1/5/2009	12/15/2009		7,080	0	4,698	2,382			0	1,109
305	LIBERTY PPTY TR	531172104		6/24/2009	9/14/2009		4,929	0	3,302	1,627			0	2,382
306	LIBERTY PPTY TR	531172104		6/24/2009	8/5/2009		304	0	220	84			0	1,627
307	LIBERTY PPTY TR	531172104		1/5/2009	5/12/2009		1,474	0	1,281	193			0	84
308	LIBERTY PPTY TR	531172104		1/5/2009	3/20/2009		183	0	214	-31			0	193
309	LIBERTY PPTY TR	531172104		6/24/2009	6/24/2009		4,021	0	4,016	5			0	-31
310	LIBERTY PPTY TR	531172104		2/27/2009	6/24/2009		14,474	0	14,517	-43			0	5
311	LIBERTY PPTY TR	531172104		2/26/2009	6/24/2009		2,948	0	3,066	-118			0	-43
312	LIBERTY PPTY TR	531172104		2/20/2009	6/24/2009		6,165	0	6,578	-413			0	-118
313	LIBERTY PPTY TR	531172104		2/19/2009	6/24/2009		7,237	0	7,627	-390			0	-413
314	LIBERTY PPTY TR	531172104		2/20/2009	5/12/2009		1,100	0	1,144	-44			0	-390
315	LIBERTY PPTY TR	531172104		11/20/2008	3/4/2009		79,307	0	95,056	-15,749			0	-44
316	LIBERTY PPTY TR	531172104		11/20/2008	3/3/2009		4,987	0	6,119	-1,132			0	-15,749
317	LIBERTY PPTY TR	531172104		12/2/2008	3/3/2009		629	0	786	-157			0	-1,132
318	LIBERTY PPTY TR	531172104		11/20/2008	3/3/2009		69,364	0	83,949	-14,585			0	-157
319	LIBERTY PPTY TR	531172104		11/19/2008	12/10/2009		38,407	0	37,248	1,159			0	-14,585
320	LIBERTY PPTY TR	531172104		12/7/2009	12/15/2009		6,612	0	6,534	78			0	1,159
321	LIBERTY PPTY TR	531172104		7/23/2009	8/31/2009		8,592	0	8,877	-285			0	78
322	LIBERTY PPTY TR	531172104		2/27/2009	8/31/2009		23,322	0	15,254	8,068			0	-285
323	LIBERTY PPTY TR	531172104		2/26/2009	8/31/2009		5,217	0	3,508	1,709			0	8,068
324	LIBERTY PPTY TR	531172104		2/6/2009	5/12/2009		1,126	0	1,262	-136			0	1,709
325	LIBERTY PPTY TR	531172104		2/6/2009	3/20/2009		208	0	252	-44			0	-136
326	LIBERTY PPTY TR	531172104		4/20/2009	4/20/2009		63,221	0	60,000	3,221			0	-44
327	LIBERTY PPTY TR	531172104		2/27/2009	4/24/2009		18,826	0	15,547	3,279			0	3,221
328	LIBERTY PPTY TR	531172104		11/25/2008	4/24/2009		3,514	0	3,111	403			0	3,279
329	LIBERTY PPTY TR	531172104		11/21/2008	4/24/2009		20,081	0	15,829	4,252			0	403
330	LIBERTY PPTY TR	531172104		11/25/2008	3/20/2009		416	0	444	-28			0	4,252
331	LIBERTY PPTY TR	531172104		11/19/2008	2/6/2009		4,429	0	3,782	647			0	-28
332	LIBERTY PPTY TR	531172104		12/30/2008	7/22/2009		25,163	0	24,597	566			0	647
333	LIBERTY PPTY TR	531172104		12/29/2008	4/24/2009		10,291	0	8,090	2,201			0	566
334	LIBERTY PPTY TR	531172104		12/29/2008	4/24/2009		32,084	0	25,318	6,766			0	2,201
335	LIBERTY PPTY TR	531172104		12/30/2008	4/23/2009		80,554	0	65,713	14,841			0	6,766
336	LIBERTY PPTY TR	531172104		8/28/2009	12/15/2009		14,756	0	13,518	1,238			0	14,841
337	LIBERTY PPTY TR	531172104		11/3/2009	12/22/2009		813	0	764	49			0	1,238
338	LIBERTY PPTY TR	531172104		11/16/2009	12/15/2009		3,195	0	3,119	76			0	49
339	LIBERTY PPTY TR	531172104		12/4/2009	12/15/2009		10,279	0	10,378	-99			0	76
340	LIBERTY PPTY TR	531172104		11/25/2008	6/10/2009		231	0	170	61			0	-99
341	LIBERTY PPTY TR	531172104		2/27/2009	6/10/2009		462	0	411	51			0	61
342	LIBERTY PPTY TR	531172104		11/25/2008	6/10/2009		3,582	0	2,631	951			0	51
343	LIBERTY PPTY TR	531172104		11/21/2008	6/10/2009		16,061	0	10,314	5,747			0	951
344	LIBERTY PPTY TR	531172104		2/27/2009	5/12/2009		399	0	308	81			0	5,747
345	LIBERTY PPTY TR	531172104		2/27/2009	4/29/2009		8,365	0	6,681	1,684			0	81
346	LIBERTY PPTY TR	531172104		2/27/2009	4/29/2009		8,586	0	6,784	1,802			0	1,684
347	LIBERTY PPTY TR	531172104		2/27/2009	3/20/2009		371	0	308	63			0	1,802
348	LIBERTY PPTY TR	531172104		5/6/2009	9/14/2009		4,838	0	3,799	1,039			0	63
349	LIBERTY PPTY TR	531172104		6/24/2009	8/31/2009		1,680	0	1,727	-47			0	1,039
350	LIBERTY PPTY TR	531172104		6/24/2009	8/31/2009		4,987	0	4,868	119			0	-47
351	LIBERTY PPTY TR	531172104		3/31/2009	8/31/2009		11,990	0	12,514	-524			0	119
352	LIBERTY PPTY TR	531172104		2/27/2009	8/31/2009		12,308	0	11,805	503			0	-524
353	LIBERTY PPTY TR	531172104		2/6/2009	8/31/2009		4,669	0	5,551	-882			0	503
354	LIBERTY PPTY TR	531172104		1/16/2009	8/31/2009		9,443	0	11,039	-1,596			0	-882
355	LIBERTY PPTY TR	531172104		2/6/2009	8/5/2009		111	0	126	-15			0	-1,596
356	LIBERTY PPTY TR	531172104		8/28/2009	9/14/2009		2,726	0	2,704	22			0	-15
357	LIBERTY PPTY TR	531172104		8/28/2009	12/15/2009		9,675	0	7,557	2,118			0	22
358	LIBERTY PPTY TR	531172104		8/28/2009	10/19/2009		17,595	0	15,708	1,887			0	2,118
359	LIBERTY PPTY TR	531172104		8/28/2009	9/14/2009		3,655	0	3,556	99			0	1,887
360	LIBERTY PPTY TR	531172104						0					0	99

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
						Totals	51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337
361	MOTOROLA INC 7 5% 5/15/25		4,792		11/19/2008	1/8/2009	5,172	0	6,510	-1,338			0	-1,338
362	MOSAIC CO		0		12/2/2008	4/14/2009	442	0	248	194			0	194
363	MOSAIC CO		0		11/20/2008	4/14/2009	75,163	0	39,554	35,609			0	35,609
364	MORGAN STANLEY 5 3% 3/01/13		0		11/19/2008	7/22/2009	56,762	0	49,383	7,379			0	7,379
365	MORGAN STANLEY 6 625% 4/01/18		0		11/19/2008	5/6/2009	97,314	0	88,024	9,290			0	9,290
366	MORGAN STANLEY 617446448		0		5/21/2009	12/10/2009	10,271	0	9,571	700			0	700
367	MORGAN STANLEY 617446448		0		5/21/2009	9/14/2009	24,250	0	23,929	321			0	321
368	MOLSON COORS BREWING CO-B 60871R209		0		11/20/2008	3/13/2009	107,481	0	150,030	-42,549			0	-42,549
369	MIDAMERICAN ENERGY 5 875% 10/01/59562VAF4		0		11/19/2008	2/18/2009	36,414	0	34,647	1,767			0	1,767
370	MICROSOFT CORPORATION 594918104		0		11/20/2008	12/10/2009	14,651	0	8,673	5,978			0	5,978
371	MICROSOFT CORPORATION 594918104		0		11/20/2008	9/14/2009	29,034	0	20,532	8,502			0	8,502
372	METLIFE INC 6 125% 12/01/1159156RAC2		0		11/19/2008	8/20/2009	47,891	0	44,514	3,377			0	3,377
373	MERRILL LYNCH & CO 4 25% 2/08/1059018YUJ2		0		11/19/2008	8/19/2009	60,528	0	59,425	1,104			0	1,104
374	MERRILL LYNCH & CO 6 875% 11/15/16590188JN9		0		11/19/2008	5/6/2009	24,810	0	28,162	-3,352			0	-3,352
375	MERCK & CO INC 58933Y105		0		3/13/2009	12/10/2009	19,975	0	14,546	5,429			0	5,429
376	MERCK & CO INC 58933Y105		0		3/13/2009	12/8/2009	5	0	4	1			0	1
377	MERCK & CO INC 4 75% 3/01/15589331AK3		0		11/19/2008	5/11/2009	35,871	0	33,239	2,632			0	2,632
378	MERCK & CO INC 589331107		0		3/13/2009	9/14/2009	11,480	0	9,606	1,874			0	1,874
379	MEDTRONIC INC 585055106		0		11/20/2008	12/10/2009	8,656	0	6,050	2,606			0	2,606
380	HALLIBURTON CO 406216101		0		11/20/2008	9/14/2009	15,546	0	8,345	7,201			0	7,201
381	HSBC HLDGS PLC 5 25% 12/12/12404280AB5		0		11/19/2008	4/28/2009	36,021	0	34,689	1,332			0	1,332
382	HSBC HLDGS PLC 7 5% 7/15/09404280AA7		0		11/19/2008	7/15/2009	20,000	0	20,566	-566			0	-566
383	GUESS? INC 401617105		0		6/10/2009	12/22/2009	6,478	0	4,071	2,407			0	2,407
384	GUESS? INC 401617105		0		6/10/2009	12/15/2009	14,943	0	9,228	5,715			0	5,715
385	GUESS? INC 401617105		0		6/10/2009	9/14/2009	3,262	0	2,443	819			0	819
386	GREENHILL & CO INC 395259104		0		11/25/2008	2/6/2009	5,624	0	5,060	564			0	564
387	GREENHILL & CO INC 395259104		0		11/20/2008	2/6/2009	9,843	0	8,029	1,814			0	1,814
388	GOOGLE INC - CL A 38259P508		0		8/21/2009	12/10/2009	20,153	0	15,785	4,368			0	4,368
389	GOOGLE INC - CL A 38259P508		0		8/21/2009	9/14/2009	37,989	0	37,142	847			0	847
390	GOODRICH CORP 382388106		0		7/11/2009	9/18/2009	28,882	0	26,520	2,362			0	2,362
391	GOODRICH CORP 382388106		0		7/12/2009	9/14/2009	1,123	0	1,020	103			0	103
392	GOODRICH CORP 382388106		0		8/5/2009	9/14/2009	1,123	0	1,082	41			0	41
393	GOLDMAN SACHS GROUP 6 25% 9/0138144LAB6		0		11/19/2008	12/11/2009	48,845	0	39,374	9,471			0	9,471
394	GOLDMAN SACHS GROUP 6 45% 5/0138143YAC7		0		11/19/2008	9/1/2009	18,933	0	12,880	6,053			0	6,053
395	GOLDMAN SACHS GROUP 5 35% 1/1538141GEE0		0		11/19/2008	2/17/2009	22,734	0	20,891	1,843			0	1,843
396	GOLDMAN SACHS GROUP IN 6 6% 1/1538141GBU7		0		11/19/2008	7/15/2009	37,465	0	34,360	3,105			0	3,105
397	GOLDMAN SACHS GROUP 7 35% 10/038141GAD6		0		11/19/2008	8/20/2009	55,345	0	55,300	45			0	45
398	GOLDMAN SACHS GROUP INC 38141G104		0		12/2/2008	3/10/2009	837	0	644	193			0	193
399	GOLDMAN SACHS GROUP INC 38141G104		0		11/20/2008	3/10/2009	59,460	0	39,497	19,963			0	19,963
400	GLOBAL PMTS INC 37940X102		0		11/20/2008	12/18/2009	1,556	0	942	614			0	614
401	GLOBAL PMTS INC 37940X102		0		6/24/2009	12/18/2009	3,112	0	2,250	862			0	862
402	GLOBAL PMTS INC 37940X102		0		6/24/2009	12/15/2009	3,115	0	2,250	865			0	865
403	GLOBAL PMTS INC 37940X102		0		6/24/2009	12/15/2009	17,652	0	12,771	4,881			0	4,881
404	GLOBAL PMTS INC 37940X102		0		6/24/2009	9/14/2009	3,990	0	3,380	610			0	610
405	GLOBAL PMTS INC 37940X102		0		8/5/2009	9/14/2009	443	0	422	21			0	21
406	GLOBAL PMTS INC 37940X102		0		11/20/2008	5/12/2009	1,001	0	942	59			0	59
407	GLOBAL PMTS INC 37940X102		0		11/20/2008	3/20/2009	322	0	314	8			0	8
408	GLAXOSMITHKLINE CAP 6 375% 5/15/3737732AE7		0		11/19/2008	2/26/2009	47,249	0	40,560	6,689			0	6,689
409	GILEAD SCIENCES INC 375558103		0		12/1/2009	12/2/2009	59,356	0	62,197	-2,841			0	-2,841
410	GILEAD SCIENCES INC 375558103		0		12/1/2009	12/1/2009	158,667	0	166,899	-8,232			0	-8,232
411	GILEAD SCIENCES INC 375558103		0		12/1/2009	9/14/2009	19,538	0	20,472	-934			0	-934
412	GENWORTH FINL INC -CL A 37247D106		0		6/25/2009	10/13/2009	8,221	0	4,796	3,425			0	3,425
413	GENWORTH FINL INC -CL A 37247D106		0		6/25/2009	9/14/2009	3,978	0	2,365	1,613			0	1,613
414	GENWORTH FINL INC -CL A 37247D106		0		6/25/2009	8/5/2009	74	0	1,380	993			0	993
415	GENWORTH FINL INC -CL A 37247D106		0		6/25/2009	7/13/2009	16,336	0	19,250	-2,914			0	-2,914
416	GENWORTH FINL INC -CL A 37247D106		0		11/19/2008	8/20/2009	37,879	0	35,763	2,116			0	2,116
417	GENERAL MILS INC 6 0% 2/15/12370334AS3		0		11/19/2008	5/5/2009	35,187	0	34,911	276			0	276
418	GENERAL ELEC CAP CORP 5 45% 1/1536962GZY3		0		11/19/2008	2/6/2009	20,398	0	20,587	-189			0	-189
419	GENERAL ELEC CAP CORP 5 375% 10/20/1636962GY4		0		11/19/2008	2/17/2009	19,110	0	18,528	582			0	582
420	GENERAL ELEC CAP CORP 5 375% 10/20/1636962GY4		0		11/19/2008	2/17/2009	19,110	0	18,528	582			0	582

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

Amount.													
4,792													
0													
Long Term CG Distributions													
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
421	GENERAL ELEC CAP CORP 6 75% 3/15/36	36962GKX22		11/19/2008	2/6/2009	39,113	0	40,399	-1,286			0	-1,286
422	GENERAL ELEC CAP COR 4 875% 10/21/36	36962GSG62		11/19/2008	5/7/2009	40,730	0	39,990	740			0	740
423	GENERAL ELEC CAP CORP 6 9% 9/15/36	36962GLF9		11/19/2008	1/23/2009	15,376	0	15,339	37			0	37
424	GENERAL ELEC CAP CORP 4 8% 5/01/36	36962G3T9		11/19/2008	1/22/2009	53,906	0	52,443	1,463			0	1,463
425	FNMA POOL # 831812 5 9965% 9/01/36	31407JDR0		1/22/2009	12/25/2009	129	0	133	-4			0	-4
426	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	11/25/2009	125	0	130	-5			0	-5
427	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	10/25/2009	938	0	971	-33			0	-33
428	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	9/25/2009	2,629	0	2,721	-92			0	-92
429	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	8/25/2009	1,737	0	1,798	-61			0	-61
430	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	7/25/2009	7,778	0	8,050	-272			0	-272
431	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	6/25/2009	3,497	0	3,620	-123			0	-123
432	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	5/25/2009	2,171	0	2,247	-76			0	-76
433	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	4/25/2009	3,726	0	3,856	-130			0	-130
434	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	3/25/2009	1,157	0	1,197	-40			0	-40
435	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		1/22/2009	2/25/2009	2,502	0	2,590	-88			0	-88
436	FNMA POOL # 745948 6 5% 10/1/2036	31403DWH8		9/10/2009	12/25/2009	5,181	0	5,532	-351			0	-351
437	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		9/10/2009	11/25/2009	6,903	0	7,370	-467			0	-467
438	FNMA POOL 745870 5 0% 10/01/36	31403DT33		6/11/2009	10/25/2009	1,759	0	1,760	-1			0	-1
439	FNMA POOL 745870 5 0% 10/01/36	31403DT33		6/11/2009	10/9/2009	120,258	0	115,898	4,360			0	4,360
440	FNMA POOL 745870 5 0% 10/01/36	31403DT33		6/11/2009	9/25/2009	1,430	0	1,432	-2			0	-2
441	FNMA POOL 745870 5 0% 10/01/36	31403DT33		6/11/2009	8/25/2009	2,510	0	2,512	-2			0	-2
442	DREYFUS PREM LT TRM HI YLD-I	261980759		11/30/2009	12/10/2009	9,552	0	9,433	119			0	119
443	DREYFUS PREM LT TRM HI YLD-I	261980759		10/30/2009	12/10/2009	9,670	0	9,549	121			0	121
444	DREYFUS PREM LT TRM HI YLD-I	261980759		9/30/2009	12/10/2009	8,858	0	8,665	193			0	193
445	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/20/2009	12/15/2009	13,254	0	12,833	421			0	421
446	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/20/2008	11/6/2009	3,956	0	2,215	1,741			0	1,741
447	DR PEPPER SNAPPLE GROUP-WI	26138E109		6/24/2009	11/6/2009	1,582	0	1,274	308			0	308
448	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/25/2008	11/6/2009	8,702	0	5,254	3,448			0	3,448
449	DR PEPPER SNAPPLE GROUP-WI	26138E109		6/24/2009	9/14/2009	3,507	0	2,760	747			0	747
450	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/25/2008	5/13/2009	1,724	0	1,274	450			0	450
451	DR PEPPER SNAPPLE GROUP-WI	26138E109		4/30/2009	5/13/2009	4,956	0	4,761	195			0	195
452	DR PEPPER SNAPPLE GROUP-WI	26138E109		4/30/2009	5/12/2009	639	0	621	18			0	18
453	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/25/2008	3/20/2009	152	0	159	-7			0	-7
454	DOVER CORP 5 45% 3/15/18	260003AH1		11/19/2008	11/2/2009	30,443	0	28,672	1,771			0	1,771
455	DOMINION RESOURCES IN 5 15% 7/15/57	25746JAW9		11/19/2008	1/23/2009	43,104	0	39,696	3,408			0	3,408
456	DOLLAR TREE INC	256746108		2/27/2009	4/24/2009	14,563	0	13,367	1,196			0	1,196
457	DOLLAR TREE INC	256746108		11/20/2008	4/24/2009	28,698	0	23,090	5,608			0	5,608
458	DOLLAR TREE INC	256746108		2/27/2009	4/6/2009	7,592	0	7,076	516			0	516
459	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	12/25/2009	98	0	102	-4			0	-4
460	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	12/25/2009	3,583	0	3,680	-97			0	-97
461	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	11/25/2009	106	0	110	-4			0	-4
462	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	11/25/2009	3,852	0	3,956	-104			0	-104
463	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	10/25/2009	93	0	96	-3			0	-3
464	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	10/25/2009	3,381	0	3,473	-92			0	-92
465	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	9/25/2009	110	0	114	-4			0	-4
466	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	9/25/2009	4,004	0	4,113	-109			0	-109
467	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	8/25/2009	140	0	146	-6			0	-6
468	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	8/25/2009	5,103	0	5,242	-139			0	-139
469	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	7/25/2009	171	0	178	-7			0	-7
470	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	7/25/2009	6,254	0	6,424	-170			0	-170
471	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	6/25/2009	180	0	188	-8			0	-8
472	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	6/25/2009	6,582	0	6,761	-179			0	-179
473	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	4/25/2009	6,162	0	6,329	-167			0	-167
474	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	3/25/2009	6,433	0	6,608	-175			0	-175
475	FNMA POOL # 745134 5 5% 10/1/2035	31403CY70		5/15/2009	12/30/2009	12,323	0	12,228	95			0	95
476	FNMA POOL # 745134 5 5% 10/1/2035	31403CY70		5/15/2009	12/25/2009	128	0	133	-5			0	-5
477	FNMA POOL # 745134 5 5% 10/1/35	31403CY70		5/15/2009	11/25/2009	147	0	153	-6			0	-6
478	FNMA POOL # 745134 5 5% 10/1/35	31403CY70		5/15/2009	10/25/2009	116	0	121	-5			0	-5
479	FNMA POOL # 745134 5 5% 10/1/35	31403CY70		5/15/2009	9/25/2009	256	0	267	-11			0	-11
480	FNMA POOL # 745134 5 5% 10/1/35	31403CY70		5/15/2009	8/25/2009	301	0	313	-12			0	-12

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		4,792	0													
481	GNMA POOL # 706022	5 0%	1/15/39	36297ALB7		2/18/2009	11/15/2009	51,055,151	4,919	0	5,041	-122			0	3,380,337
482	GNMA POOL # 706022	5 0%	1/15/39	36297ALB7		2/18/2009	10/15/2009		5,150	0	5,277	-127			0	-127
483	GNMA POOL # 706022	5 0%	1/15/39	36297ALB7		2/18/2009	9/15/2009		2,150	0	2,203	-53			0	-53
484	GNMA POOL # 706022	5 0%	1/15/39	36297ALB7		2/18/2009	8/15/2009		656	0	672	-16			0	-16
485	GNMA POOL # 706022	5 0%	1/15/39	36297ALB7		2/18/2009	7/15/2009		722	0	740	-18			0	-18
486	GNMA POOL # 706022	5 0%	1/15/39	36297ALB7		2/18/2009	6/15/2009		7,967	0	8,164	-197			0	-197
487	GNMA POOL # 706022	5 0%	1/15/39	36297ALB7		2/18/2009	5/15/2009		1,670	0	1,711	-41			0	-41
488	GNMA POOL # 706022	5 0%	1/15/39	36297ALB7		2/18/2009	4/15/2009		337	0	345	-8			0	-8
489	GNMA POOL # 702369	6 0%	10/15/38	36296VJN9		2/4/2009	9/17/2009		173,818	0	169,119	4,699			0	4,699
490	GNMA POOL # 702369	6 0%	10/15/38	36296VJN9		2/4/2009	9/15/2009		13,413	0	13,803	-390			0	-390
491	GNMA POOL # 702369	6 0%	10/15/38	36296VJN9		2/4/2009	8/15/2009		13,560	0	13,954	-394			0	-394
492	GNMA POOL # 702369	6 0%	10/15/38	36296VJN9		2/4/2009	7/15/2009		12,038	0	12,388	-350			0	-350
493	GNMA POOL # 702369	6 0%	10/15/38	36296VJN9		2/4/2009	6/15/2009		25,345	0	26,082	-737			0	-737
494	GNMA POOL # 702369	6 0%	10/15/38	36296VJN9		2/4/2009	5/15/2009		26,966	0	27,750	-784			0	-784
495	GNMA POOL # 702369	6 0%	10/15/38	36296VJN9		2/4/2009	4/15/2009		25,385	0	26,123	-738			0	-738
496	GNMA POOL # 702369	6 0%	10/15/38	36296VJN9		2/4/2009	3/15/2009		19,124	0	19,680	-556			0	-556
497	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		5/15/2009	12/30/2009		57,358	0	57,840	-282			0	-282
498	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		5/15/2009	12/15/2009		4,722	0	4,983	-261			0	-261
499	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		5/15/2009	11/15/2009		2,133	0	2,251	-118			0	-118
500	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		5/15/2009	10/15/2009		684	0	722	-38			0	-38
501	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		5/15/2009	9/15/2009		1,585	0	1,673	-88			0	-88
502	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		5/15/2009	8/15/2009		110	0	116	-6			0	-6
503	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		5/15/2009	7/15/2009		4,250	0	4,484	-234			0	-234
504	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		5/15/2009	6/15/2009		6,822	0	7,198	-376			0	-376
505	GNMA POOL # 745134	5 5%	10/15/35	31403CY70		5/15/2009	7/25/2009		272	0	283	-11			0	-11
506	GNMA POOL # 745134	5 5%	10/15/35	31403CY70		5/15/2009	6/25/2009		283	0	273	-10			0	-10
507	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		1/22/2009	10/25/2009		6,811	0	6,981	-166			0	-166
508	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		1/22/2009	10/9/2009		223,531	0	220,471	3,060			0	3,060
509	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	10/9/2009		365,427	0	360,424	5,003			0	5,003
510	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	9/25/2009		4,435	0	4,543	-108			0	-108
511	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	8/25/2009		2,799	0	2,867	-68			0	-68
512	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	8/25/2009		6,146	0	6,296	-150			0	-150
513	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	8/25/2009		3,879	0	3,973	-94			0	-94
514	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	7/25/2009		7,973	0	8,168	-195			0	-195
515	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	7/25/2009		5,032	0	5,154	-122			0	-122
516	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	6/25/2009		8,591	0	8,801	-210			0	-210
517	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	6/25/2009		5,422	0	5,554	-132			0	-132
518	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	5/25/2009		7,514	0	7,697	-183			0	-183
519	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	5/25/2009		4,742	0	4,858	-116			0	-116
520	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	4/25/2009		7,164	0	7,338	-174			0	-174
521	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	4/25/2009		4,521	0	4,631	-110			0	-110
522	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	3/25/2009		7,580	0	7,765	-185			0	-185
523	GNMA POOL # 745275	5 0%	2/01/36	31403C6L0		2/12/2009	3/25/2009		4,784	0	4,900	-116			0	-116
524	FEDERAL NATL MTG ASS 5 125% 7/13/01	31398AFA5		6/11/2009	7/13/2009		305,000		306,297		-1,297				0	-1,297
525	FED NATL MTG ASSN 5 375% 6/12/17	31398ADM1		11/19/2008	3/30/2009		56,601		52,121		4,480				0	4,480
526	GNMA POOL # 555528	6% 4/12/033		2/20/2009	12/25/2009		1,395		1,449		-54				0	-54
527	FIRST HORIZON NATIONAL CORP	320517105		12/2/2008	2/25/2009		7		7		0				0	0
528	FIFTH THIRD BANCORP	316773100		7/29/2009	12/15/2009		4,911		4,390		521				0	521
529	FIFTH THIRD BANCORP	316773100		8/31/2009	12/15/2009		6,286		6,908		-622				0	-622
530	FIFTH THIRD BANCORP	316773100		8/31/2009	9/14/2009		2,922		3,238		-316				0	-316
531	FIFTH THIRD BANCORP	316773100		7/29/2009	8/5/2009		304		283		41				0	41
532	FIFTH THIRD BANCORP	316773100		12/2/2008	1/26/2009		112		340		-228				0	-228
533	FIFTH THIRD BANCORP	316773100		11/20/2008	1/26/2009		37,155		101,506		-64,351				0	-64,351
534	FIDELITY NATIONAL FINANCIAL INC	31620R105		10/13/2009	12/15/2009		15,152		17,583		-2,431				0	-2,431
535	FIDELITY NATIONAL FINANCIAL INC	31620R105		7/13/2009	9/14/2009		2,283		2,060		223				0	223
536	FIDELITY NATIONAL FINANCIAL INC	31620R105		7/13/2009	8/5/2009		898		824		74				0	74
537	FIDELITY NATIONAL FINANCIAL INC	31620R105		2/27/2009	4/24/2009		1,903		1,701		202				0	202
538	FIDELITY NATIONAL FINANCIAL INC	31620R105		11/20/2008	4/24/2009		29,879		11,281		18,598				0	18,598
539	FIDELITY NATIONAL FINANCIAL INC	31620R105		2/27/2009	4/7/2009		5,413		4,764		649				0	649
540	FIDELITY NATIONAL FINANCIAL INC	31620R105		2/27/2009	4/6/2009		17,027		14,802		2,225				0	2,225

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

		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	4,792												
		Short Term CG Distributions	0												
541	FIDELITY NATIONAL FINANCIAL INC	31620R105			2/27/2009	3/20/2009		392	0	340	52			0	3,380,337
542	FS NETWORKS INC	315616102			2/27/2009	5/13/2009		16,758	0	13,011	3,747			0	3,747
543	FS NETWORKS INC	315616102			11/20/2008	5/13/2009		14,925	0	11,895	3,030			0	3,030
544	FS NETWORKS INC	315616102			11/20/2008	5/12/2009		271	0	209	62			0	62
545	FS NETWORKS INC	315616102			11/20/2008	5/6/2009		289	0	209	80			0	80
546	FS NETWORKS INC	315616102			11/25/2008	5/6/2009		5,205	0	4,286	919			0	919
547	FS NETWORKS INC	315616102			11/25/2008	3/20/2009		207	0	238	-31			0	-31
548	FEDEX CORP	31428X106			11/20/2008	12/10/2009		8,812	0	5,808	3,004			0	3,004
549	FEDEX CORP	31428X106			11/20/2008	9/14/2009		16,461	0	12,196	4,265			0	4,265
550	FNMA	31359MU78			11/19/2008	2/13/2009		139,160	0	131,611	7,549			0	7,549
551	FED NAT'L MTG ASSN 4 625% 10/15/13	31359MTG8			11/19/2008	3/2/2009		92,955	0	88,728	4,227			0	4,227
552	FEDERAL NAT'L MTG ASSN 4 375% 3/15/	31359MRG0			11/19/2008	10/14/2009		92,161	0	88,073	4,088			0	4,088
553	FEDERAL NAT'L MTG ASSN 5 25% 8/01/	31359MNU3			11/19/2008	8/10/2009		37,069	0	36,298	771			0	771
554	FEDERAL NAT'L MTG ASSN 6 125% 3/15/1	31359MMQ3			11/19/2008	9/30/2009		50,197	0	49,231	966			0	966
555	FED NAT'L MTG ASSN 6 0% 5/15/11	31359MUH7			11/19/2008	9/12/2009		162,799	0	159,596	3,203			0	3,203
556	FEDERAL NAT'L MTG ASSN 5 0% 3/15/1	31359MH89			11/19/2008	8/7/2009		48,406	0	46,178	2,228			0	2,228
557	FEDERAL NAT'L MTG ASSN 6 25% 2/01/	31359MG14			11/19/2008	9/12/2009		100,755	0	101,425	-670			0	-670
558	FEDERAL NAT'L MTG 6 625% 11/15/10	31359MGJ6			11/19/2008	8/5/2009		101,829	0	101,693	136			0	136
559	FEDERAL NAT'L MTG AS 7 125% 6/15/1	31359MFS7			11/19/2008	6/30/2009		212,448	0	219,047	-6,599			0	-6,599
560	FEDERAL NAT'L MTG ASSN 7 25% 1/15/	31359MFG3			11/19/2008	6/8/2009		72,751	0	75,721	-2,970			0	-2,970
561	FED NAT'L MTG ASSN 6 625% 9/15/09	31359MEY5			11/19/2008	2/24/2009		175,382	0	178,187	-2,805			0	-2,805
562	DISNEY WALT CO NEW 6 375% 3/01/11	25468PBX3			11/19/2008	8/10/2009		21,950	0	21,047	903			0	903
563	DIGITAL RIV INC	25388B104			6/24/2009	10/12/2009		997	0	1,452	-455			0	-455
564	DIGITAL RIV INC	25388B104			5/13/2009	10/12/2009		20,689	0	28,545	-7,856			0	-7,856
565	DIGITAL RIV INC	25388B104			6/24/2009	9/14/2009		2,172	0	2,178	-6			0	-6
566	DIGITAL REALTY TRUST INC	25386B103			7/13/2009	12/15/2009		4,347	0	3,206	1,141			0	1,141
567	DIGITAL REALTY TRUST INC	25386B103			10/13/2009	12/15/2009		13,525	0	12,664	861			0	861
568	DIGITAL REALTY TRUST INC	25386B103			7/13/2009	9/14/2009		3,135	0	2,493	642			0	642
569	DIGITAL REALTY TRUST INC	25386B103			8/5/2009	9/14/2009		448	0	429	19			0	19
570	DIGITAL REALTY TRUST INC	25386B103			2/27/2009	5/12/2009		723	0	597	126			0	126
571	DIGITAL REALTY TRUST INC	25386B103			2/27/2009	3/20/2009		307	0	299	8			0	8
572	DIGITAL REALTY TRUST INC	25386B103			11/20/2008	2/6/2009		996	0	626	370			0	370
573	DIGITAL REALTY TRUST INC	25386B103			11/25/2008	2/6/2009		3,319	0	2,709	610			0	610
574	DICKS SPORTING GOODS INC	253393102			6/24/2009	10/9/2009		4,920	0	3,436	1,484			0	1,484
575	DICKS SPORTING GOODS INC	253393102			4/23/2009	10/9/2009		23,684	0	19,367	4,297			0	4,297
576	DICKS SPORTING GOODS INC	253393102			4/23/2009	10/8/2009		1,413	0	1,150	263			0	263
577	DICKS SPORTING GOODS INC	253393102			4/29/2009	10/8/2009		10,599	0	8,671	1,928			0	1,928
578	DICKS SPORTING GOODS INC	253393102			4/29/2009	9/14/2009		2,907	0	2,505	402			0	402
579	DICKS SPORTING GOODS INC	253393102			4/29/2009	5/12/2009		735	0	771	-36			0	-36
580	DICKS SPORTING GOODS INC	253393102			4/24/2009	5/8/2009		10,072	0	10,756	-684			0	-684
581	DEVRY INC DEL	251893103			10/13/2009	12/7/2009		3,620	0	3,801	-181			0	-181
582	DEVRY INC DEL	251893103			6/24/2009	12/7/2009		7,241	0	6,612	629			0	629
583	DEVRY INC DEL	251893103			11/20/2008	12/7/2009		19,654	0	18,719	935			0	935
584	DEVRY INC DEL	251893103			10/13/2009	11/6/2009		13,800	0	13,575	225			0	225
585	DEVRY INC DEL	251893103			11/20/2008	9/14/2009		2,030	0	1,970	60			0	60
586	DEVRY INC DEL	251893103			2/12/2009	9/14/2009		1,523	0	1,566	-43			0	-43
587	DEVRY INC DEL	251893103			2/12/2009	8/28/2009		20,950	0	20,886	64			0	64
588	DEVRY INC DEL	251893103			2/12/2009	6/10/2009		4,114	0	4,699	-585			0	-585
589	DEVRY INC DEL	251893103			11/25/2008	6/10/2009		3,200	0	4,859	-745			0	-745
590	DEVRY INC DEL	251893103			11/20/2008	6/10/2009		17,705	0	13,915	3,790			0	3,790
591	MEDTRONIC INC	585055106			11/20/2008	9/14/2009		11,852	0	11,233	619			0	619
592	MCKESSON CORPORATION	58155Q103			12/7/2009	12/10/2009		15,087	0	11,848	3,239			0	3,239
593	MCKESSON CORPORATION	58155Q103			2/4/2009	9/14/2009		48,491	0	47,002	1,489			0	1,489
594	MCDONALD'S CORP 575% 3/01/12	58013MDR2			11/19/2008	8/10/2009		184,621	0	188,887	-4,266			0	-4,266
595	MC DONALD'S CORPORATION	58013S101			11/20/2008	5/7/2009		192,587	0	197,052	-4,465			0	-4,465
596	MC DONALD'S CORPORATION	58013S101			11/20/2008	3/17/2009		166,889	0	101,521	65,368			0	65,368
597	MCAFEES INC	579064106			11/20/2008	7/30/2009		53,566	0	31,561	22,005			0	22,005
598	MCAFEES INC	579064106			11/20/2008	7/29/2009		3,158	0	3,132	26			0	26
599	MCAFEES INC	579064106			6/24/2009	6/24/2009		4,343	0	3,087	1,256			0	1,256
600	MCAFEES INC	579064106			2/27/2009	6/24/2009			0					0	

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	Long Term CG Distributions Short Term CG Distributions	Amount		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		4,792	0														
601	MCAFEI INC	579064106			11/20/2008	6/24/2009			51,055,151	19,344	0	12,681	6,663			0	3,380,337
602	MCAFEI INC	579064106			2/27/2009	5/12/2009				1,952	0	1,403	549			0	549
603	MCAFEI INC	579064106			2/27/2009	4/2/2009				6,911	0	5,613	1,298			0	1,298
604	MCAFEI INC	579064106			11/20/2008	1/5/2009				8,293	0	6,470	1,823			0	1,823
605	MCAFEI INC	579064106			11/25/2008	1/5/2009				6,635	0	5,642	993			0	993
606	MASSEY ENERGY CORP	576206106			9/3/2009	12/15/2009				12,025	0	8,033	3,992			0	3,992
607	MASSEY ENERGY CORP	576206106			9/3/2009	9/14/2009				2,764	0	2,410	354			0	354
608	MASSEY ENERGY CORP	576206106			6/24/2009	7/21/2009				2,558	0	2,226	332			0	332
609	MASSEY ENERGY CORP	576206106			5/13/2009	7/21/2009				23,877	0	21,445	2,432			0	2,432
610	MASCO CORP 6.5% 8/15/32	574599AY2			11/19/2008	1/29/2009				10,650	0	11,514	-864			0	-864
611	MASCO CORP 5.875% 7/15/12	574599AX4			11/19/2008	1/29/2009				63,000	0	58,957	4,043			0	4,043
612	MARTIN MARIETTA MATLS INC	573284106			2/27/2009	5/6/2009				10,273	0	8,421	1,852			0	1,852
613	MARTIN MARIETTA MATLS INC	573284106			12/9/2008	5/6/2009				15,877	0	17,439	-1,562			0	-1,562
614	MARINER ENERGY INC	56845T305			9/30/2009	12/17/2009				21,977	0	27,062	-5,085			0	-5,085
615	MARINER ENERGY INC	56845T305			9/30/2009	12/15/2009				9,903	0	10,825	-922			0	-922
616	MANPOWER INC	56418H100			12/9/2008	12/15/2009				562	0	340	222			0	222
617	MANPOWER INC	56418H100			11/6/2009	12/15/2009				12,375	0	10,819	1,556			0	1,556
618	MANPOWER INC	56418H100			6/24/2009	12/15/2009				2,250	0	1,649	601			0	601
619	MANPOWER INC	56418H100			6/24/2009	9/14/2009				3,385	0	2,473	912			0	912
620	MANPOWER INC	56418H100			12/9/2008	5/12/2009				883	0	680	203			0	203
621	MANPOWER INC	56418H100			12/9/2008	3/20/2009				281	0	340	-59			0	-59
622	MANITOBA (PROVINCE OF) 4.9% 12/06/	563469FJ9			11/19/2008	8/10/2009				20,593	0	21,377	-784			0	-784
623	MACY'S INC	55616P104			2/27/2009	4/15/2009				9,843	0	6,807	3,036			0	3,036
624	MACY'S INC	55616P104			11/25/2008	4/15/2009				1,621	0	904	717			0	717
625	MACY'S INC	55616P104			11/25/2008	4/15/2009				14,360	0	7,341	7,019			0	7,019
626	MACY'S INC	55616P104			2/27/2009	4/14/2009				2,985	0	2,002	983			0	983
627	MACY'S INC	55616P104			2/27/2009	3/20/2009				162	0	160	2			0	2
628	MEMC ELECTR MATLS INC	552715104			7/23/2009	8/28/2009				7,306	0	9,210	-1,904			0	-1,904
629	MEMC ELECTR MATLS INC	552715104			8/5/2009	8/28/2009				163	0	175	-12			0	-12
630	MEMC ELECTR MATLS INC	552715104			7/23/2009	8/28/2009				9,958	0	12,256	-2,298			0	-2,298
631	MEMC ELECTR MATLS INC	552715104			7/23/2009	8/28/2009				5,713	0	7,163	-1,450			0	-1,450
632	M D U RES GROUP INC	552690109			2/27/2009	3/31/2009				15,056	0	14,463	593			0	593
633	M D U RES GROUP INC	552690109			11/25/2008	3/31/2009				4,004	0	4,761	-757			0	-757
634	M D U RES GROUP INC	552690109			11/20/2008	3/31/2009				14,416	0	14,068	348			0	348
635	M D U RES GROUP INC	552690109			11/25/2008	3/20/2009				151	0	190	-39			0	-39
636	M D C HOLDINGS INC	552676108			11/25/2008	12/15/2009				573	0	564	9			0	9
637	M D C HOLDINGS INC	552676108			6/24/2009	12/15/2009				5,734	0	5,976	-242			0	-242
638	GENERAL ELECTRIC COMPANY	369604103			11/20/2008	12/10/2009				14,839	0	12,122	2,717			0	2,717
639	GENERAL ELECTRIC COMPANY	369604103			11/20/2008	9/14/2009				34,853	0	29,220	5,633			0	5,633
640	GEN-PROBE INC NEW	36866T103			2/27/2009	6/12/2009				13,832	0	13,046	786			0	786
641	GEN-PROBE INC NEW	36866T103			2/6/2009	6/12/2009				16,858	0	18,159	-1,301			0	-1,301
642	GEN-PROBE INC NEW	36866T103			2/6/2009	5/12/2009				886	0	931	-45			0	-45
643	GEN-PROBE INC NEW	36866T103			2/6/2009	3/20/2009				443	0	466	-21			0	-21
644	GAP INC	364760108			11/20/2008	2/4/2009				10,221	0	8,843	1,378			0	1,378
645	GAP INC	364760108			11/20/2008	2/4/2009				42,806	0	36,712	6,094			0	6,094
646	GAP INC	364760108			11/20/2008	2/4/2009				55,385	0	49,528	5,856			0	5,856
647	GAP INC	364760108			11/20/2008	1/21/2009				89,949	0	75,402	14,547			0	14,547
648	GAMESTOP CORP CL A	36467W109			7/21/2009	12/22/2009				2,899	0	2,925	-26			0	-26
649	GAMESTOP CORP CL A	36467W109			8/21/2009	12/22/2009				3,568	0	3,768	-200			0	-200
650	GAMESTOP CORP CL A	36467W109			8/21/2009	12/15/2009				7,306	0	7,772	-466			0	-466
651	GAMESTOP CORP CL A	36467W109			7/22/2009	12/15/2009				3,985	0	4,241	-256			0	-256
652	GAMESTOP CORP CL A	36467W109			7/22/2009	9/14/2009				3,068	0	2,827	241			0	241
653	GAMESTOP CORP CL A	36467W109			7/22/2009	8/5/2009				966	0	942	24			0	24
654	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7			2/18/2009	12/30/2009				76,747	0	76,235	512			0	512
655	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7			2/18/2009	12/15/2009				10,072	0	10,321	-249			0	-249
656	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			2/20/2009	11/25/2009				1,522	0	1,581	-59			0	-59
657	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			2/20/2009	10/25/2009				1,494	0	1,552	-58			0	-58
658	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			2/20/2009	9/25/2009				1,770	0	1,839	-69			0	-69
659	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			2/20/2009	8/25/2009				2,299	0	2,389	-90			0	-90
660	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			2/20/2009	7/25/2009				2,645	0	2,748	-103			0	-103

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	Long Term CG Distributions Short Term CG Distributions	Amount		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		4,792	0					51,055,151	0	47,674,814	3,380,337	0	0	0	0	3,380,337
661	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			2/20/2009	6/25/2009	2,759	0	2,866	-107						-107
662	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			2/20/2009	4/25/2009	2,837	0	2,947	-110						-110
663	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			2/20/2009	4/25/2009	2,883	0	2,996	-113						-113
664	FNMA POOL # 255364 6% 9/1/2034	31371LTV1			2/17/2009	12/25/2009	2,610	0	2,713	-103						-103
665	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1			2/17/2009	11/25/2009	3,340	0	3,471	-131						-131
666	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1			2/17/2009	10/25/2009	2,899	0	3,013	-114						-114
667	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1			2/17/2009	9/25/2009	3,367	0	3,499	-132						-132
668	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1			2/17/2009	8/25/2009	3,166	0	3,290	-124						-124
669	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1			2/17/2009	7/25/2009	4,521	0	4,699	-178						-178
670	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1			2/17/2009	6/25/2009	7,614	0	7,914	-300						-300
671	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1			2/17/2009	5/25/2009	6,524	0	6,781	-257						-257
672	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1			2/17/2009	4/25/2009	5,271	0	5,479	-208						-208
673	FEDERAL NATL MTG ASSN 5 25% 9/15/	31359MMW41			11/19/2008	8/7/2009	49,060	0	46,182	2,878						2,878
674	DEVRY INC DEL	251893103			11/25/2008	5/12/2009	1,347	0	1,649	-302						-302
675	DEVRY INC DEL	251893103			11/25/2008	3/20/2009	474	0	550	-76						-76
676	DEVON FINANCING CORP 7 875% 9/30/	25179SAD2			11/19/2008	2/5/2009	21,579	0	19,034	2,545						2,545
677	DEVON FING CORP 6 875% 9/30/11	25179SAC4			2/6/2009	5/26/2009	32,314	0	31,758	556						556
678	DEVON FING CORP 6 875% 9/30/11	25179SAC4			2/6/2009	5/20/2009	43,053	0	42,344	709						709
679	DEUTSCHE TELEKOM IN 8 75% 6/15/3	25156PAC7			11/19/2008	11/2/2009	24,450	0	19,007	5,443						5,443
680	DECKERS OUTDOOR CORP	243537107			2/27/2009	11/5/2009	11,122	0	5,050	6,072						6,072
681	DECKERS OUTDOOR CORP	243537107			2/27/2009	11/4/2009	5,468	0	2,525	2,943						2,943
682	DECKERS OUTDOOR CORP	243537107			11/20/2008	11/4/2009	5,468	0	2,906	2,562						2,562
683	DECKERS OUTDOOR CORP	243537107			11/20/2008	11/3/2009	6,419	0	3,391	3,028						3,028
684	DECKERS OUTDOOR CORP	243537107			11/25/2008	11/3/2009	4,585	0	2,834	1,751						1,751
685	DECKERS OUTDOOR CORP	243537107			11/25/2008	11/3/2009	1,833	0	1,133	700						700
686	DECKERS OUTDOOR CORP	243537107			6/24/2009	11/3/2009	1,833	0	1,375	458						458
687	DECKERS OUTDOOR CORP	243537107			6/24/2009	9/14/2009	2,141	0	2,063	78						78
688	DECKERS OUTDOOR CORP	243537107			11/25/2008	5/12/2009	552	0	567	-15						-15
689	DECKERS OUTDOOR CORP	243537107			11/25/2008	3/20/2009	487	0	567	-80						-80
690	DAVITA INC	23918K108			11/25/2008	12/15/2009	5,507	0	4,322	1,185						1,185
691	DAVITA INC	23918K108			2/27/2009	12/15/2009	6,119	0	4,808	1,311						1,311
692	DAVITA INC	23918K108			2/27/2009	11/20/2009	9,996	0	8,174	1,822						1,822
693	DAVITA INC	23918K108			2/27/2009	9/14/2009	3,245	0	2,885	360						360
694	DAVITA INC	23918K108			7/13/2009	9/14/2009	541	0	500	41						41
695	DAVITA INC	23918K108			7/13/2009	8/28/2009	8,731	0	8,502	229						229
696	DAVITA INC	23918K108			2/27/2009	5/12/2009	927	0	962	-35						-35
697	DAVITA INC	23918K108			2/27/2009	3/20/2009	425	0	481	-56						-56
698	DARDEN RESTAURANTS INC	237194105			2/27/2009	12/15/2009	9,173	0	7,570	1,603						1,603
699	DARDEN RESTAURANTS INC	237194105			6/24/2009	12/15/2009	1,638	0	1,636	2						2
700	DARDEN RESTAURANTS INC	237194105			6/24/2009	11/19/2009	2,844	0	2,946	-102						-102
701	DARDEN RESTAURANTS INC	237194105			8/5/2009	11/19/2009	316	0	341	-25						-25
702	DARDEN RESTAURANTS INC	237194105			7/23/2009	11/19/2009	6,003	0	6,503	-500						-500
703	DARDEN RESTAURANTS INC	237194105			7/23/2009	9/14/2009	3,142	0	3,080	62						62
704	DARDEN RESTAURANTS INC	237194105			7/23/2009	8/21/2009	8,866	0	9,241	-375						-375
705	DARDEN RESTAURANTS INC	237194105			11/20/2008	5/22/2009	95,054	0	40,281	54,773						54,773
706	DARDEN RESTAURANTS INC	237194105			11/20/2008	5/21/2009	91,545	0	37,781	53,764						53,764
707	DARDEN RESTAURANTS INC	237194105			12/2/2008	5/21/2009	1,010	0	497	513						513
708	DARDEN RESTAURANTS INC	237194105			2/27/2009	5/12/2009	2,122	0	1,622	500						500
709	DARDEN RESTAURANTS INC	237194105			2/27/2009	4/24/2009	7,564	0	5,137	2,427						2,427
710	DARDEN RESTAURANTS INC	237194105			2/27/2009	3/20/2009	681	0	541	140						140
711	DANAHER CORP	235851102			11/20/2008	12/10/2009	5,765	0	4,078	1,687						1,687
712	DANAHER CORP	235851102			11/20/2008	9/14/2009	15,603	0	11,725	3,878						3,878
713	DANIEL FINANCE NA LLC 8 5% 1/18/3	233835A00			11/19/2008	2/5/2009	18,093	0	16,590	1,493						1,493
714	D P L INC	233293109			11/25/2008	1/30/2009	1,084	0	1,020	64						64
715	D P L INC	233293109			11/20/2008	1/30/2009	18,214	0	16,233	1,981						1,981
716	CYTEC INDS INC	232820100			10/29/2009	12/22/2009	12,062	0	11,883	179						179
717	CYTEC INDS INC	232820100			10/19/2009	12/22/2009	15,610	0	16,750	-1,180						-1,180
718	CYTEC INDS INC	232820100			10/19/2009	12/15/2009	12,044	0	12,211	-167						-167
719	CYTEC INDS INC	232820100			10/19/2009	11/20/2009	13,167	0	14,500	-1,333						-1,333
720	CUMMINS INC	231021106			5/12/2009	12/10/2009	9,268	0	6,828	2,440						2,440

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

Amount													
Long Term CG Distributions													4,792
Short Term CG Distributions													0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
721	GNMA POOL # 782368 6% 7/15/2038	36241KTZ1		9/17/2009	12/23/2009	89,595	0	89,057	538			0	538
722	GNMA POOL 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	12/15/2009	8,675	0	9,150	-475			0	-475
723	GNMA POOL 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	11/15/2009	6,864	0	7,239	-375			0	-375
724	GE GLOBAL INS HLDG 7.000% 2/15/26	36158FAA8		11/19/2008	10/30/2009	23,986	0	21,699	2,287			0	2,287
725	FREPORT MCMORAN COPPER & GOL 35671DB57	35671DB57		3/12/2009	4/20/2009	6,792	0	6,181	611			0	611
726	FREPORT MCMORAN COPPER & GOL 35671DB57	35671DB57		3/9/2009	4/20/2009	15,581	0	13,035	2,546			0	2,546
727	FREPORT MCMORAN COPPER & GOL 35671DB57	35671DB57		3/12/2009	3/20/2009	1,182	0	1,091	91			0	91
728	FRANKLIN RES INC	354613101		1/21/2009	12/10/2009	7,517	0	3,527	3,990			0	3,990
729	FRANKLIN RES INC	354613101		1/21/2009	9/14/2009	18,711	0	9,713	8,998			0	8,998
730	FORMFACTOR INC	346375108		10/21/2009	12/15/2009	8,795	0	8,192	603			0	603
731	FOREST CITY ENTERPRISES INC CL A	345550107		10/13/2009	12/15/2009	16,113	0	16,504	-391			0	-391
732	FLORIDA PWR & LT CO 4.85% 2/01/13	341081EN3		11/19/2008	10/28/2009	26,585	0	25,467	1,118			0	1,118
733	FLEET FINANCIAL GRO 7.375% 12/01/08	33901AAA6		11/19/2008	12/11/2009	25,000	0	26,340	-1,340			0	-1,340
734	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	12/10/2009	260	0	96	164			0	164
735	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	12/10/2009	7,620	0	4,055	3,565			0	3,565
736	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	12/10/2009	8	0	4	4			0	4
737	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	10/29/2009	4	0	2	2			0	2
738	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	9/14/2009	15,971	0	9,062	6,909			0	6,909
739	FIRST HORIZON NATIONAL CORP	320517105		12/22/2008	9/14/2009	123	0	84	39			0	39
740	FIRST HORIZON NATIONAL CORP	320517105		12/22/2008	8/27/2009	3	0	2	1			0	1
741	FIRST HORIZON NATIONAL CORP	320517105		12/22/2008	5/22/2009	4	0	3	1			0	1
742	CEPHALON INC	156708109		6/10/2009	9/14/2009	1,170	0	1,160	10			0	10
743	CEPHALON INC	156708109		6/10/2009	8/28/2009	10,669	0	11,021	-352			0	-352
744	CEPHALON INC	156708109		8/5/2009	8/28/2009	562	0	585	-23			0	-23
745	CEPHALON INC	156708109		11/25/2008	2/6/2009	6,314	0	5,634	680			0	680
746	CEPHALON INC	156708109		11/20/2008	2/6/2009	13,417	0	11,946	1,471			0	1,471
747	CELANESE CORP -SER A	150870103		6/24/2009	8/31/2009	10,434	0	8,914	1,520			0	1,520
748	CELANESE CORP -SER A	150870103		6/24/2009	8/31/2009	18,832	0	16,112	2,720			0	2,720
749	CELANESE CORP -SER A	150870103		6/24/2009	8/21/2009	3,986	0	3,266	720			0	720
750	CELANESE CORP -SER A	150870103		6/24/2009	8/5/2009	268	0	218	50			0	50
751	CELANESE CORP -SER A	150870103		6/24/2009	7/21/2009	4,861	0	4,355	506			0	506
752	CELANESE CORP -SER A	150870103		6/25/2009	7/21/2009	3,403	0	3,140	263			0	263
753	CARDIONET INC	14159L103		6/30/2009	7/11/2009	5,435	0	9,116	-3,681			0	-3,681
754	CARDIONET INC	14159L103		6/24/2009	7/11/2009	1,482	0	2,304	-822			0	-822
755	CARDIONET INC	14159L103		6/12/2009	7/11/2009	13,836	0	25,616	-11,780			0	-11,780
756	CARDINAL HEALTH INC 5.85% 12/15/17	14149YAH1		11/19/2008	2/4/2009	44,659	0	41,274	3,385			0	3,385
757	CANADIAN NATL RES 6.45% 6/30/33	136385AE1		11/19/2008	1/23/2009	14,461	0	16,074	-1,613			0	-1,613
758	CANADIAN NATL RAILWA 6.375% 10/15/15	136375BF8		11/19/2008	3/10/2009	37,209	0	34,886	2,323			0	2,323
759	CALIFORNIA ST 7.55% 4/01/39	13063A5G5		4/22/2009	10/6/2009	59,470	0	55,757	3,713			0	3,713
760	CALIFORNIA ST 7.55% 4/01/39	13063A5G5		4/22/2009	5/11/2009	20,557	0	20,275	282			0	282
761	CALIFORNIA ST 7.55% 4/01/39	13063A5G5		4/22/2009	5/11/2009	20,530	0	20,275	255			0	255
762	CALIFORNIA ST 7.55% 4/01/39	13063A5G5		4/22/2009	5/11/2009	15,401	0	15,206	195			0	195
763	CALIFORNIA ST 7.5% 4/01/34	13063A5E0		4/22/2009	4/23/2009	41,325	0	40,294	1,031			0	1,031
764	CALIFORNIA ST 7.5% 4/01/34	13063A5E0		4/22/2009	4/23/2009	36,325	0	35,257	1,068			0	1,068
765	CVS CORP 6.125% 8/15/16	126650BE9		11/19/2008	8/10/2009	26,794	0	22,371	4,423			0	4,423
766	CVS CAREMARK CORP	126650100		11/20/2008	12/10/2009	19,844	0	16,959	2,885			0	2,885
767	CVS CAREMARK CORP	126650100		11/20/2008	9/14/2009	55,433	0	40,918	14,515			0	14,515
768	CIT GROUP INC 4.25% 2/01/10	125581AQ1		11/19/2008	9/29/2009	96,125	0	98,924	-2,799			0	-2,799
769	CIGNA CORP 6.15% 11/15/36	125509BH1		11/19/2008	1/12/2009	18,562	0	15,523	3,039			0	3,039
770	CIGNA CORP	125509109		6/19/2009	12/10/2009	6,366	0	4,492	1,874			0	1,874
771	CIGNA CORP	125509109		6/19/2009	9/14/2009	13,293	0	10,481	2,812			0	2,812
772	CIGNA CORP	125509109		4/6/2009	8/18/2009	11,465	0	6,743	4,722			0	4,722
773	CIGNA CORP	125509109		4/6/2009	8/18/2009	19,403	0	11,925	7,478			0	7,478
774	CIGNA CORP	125509109		4/6/2009	8/5/2009	822	0	542	280			0	280
775	CIGNA CORP	125509109		4/6/2009	7/13/2009	3,163	0	2,349	814			0	814
776	CIGNA CORP	125509109		5/29/2009	7/13/2009	11,679	0	10,500	1,179			0	1,179
777	CIGNA CORP	125509109		5/29/2009	6/25/2009	1,425	0	1,313	112			0	112
778	CIGNA CORP	125509109		6/24/2009	6/25/2009	5,701	0	5,834	-133			0	-133
779	CIGNA CORP	125509109		4/6/2009	5/12/2009	1,084	0	903	181			0	181
780	BURLINGTON RESOURCES 7.4% 12/01/12	12201PAN6		11/19/2008	12/10/2009	17,396	0	14,310	3,086			0	3,086

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

Amount													
4,792													
0													
Long Term CG Distributions													
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
781	BURLINGTON NORTH SAN 7 125% 12/15/11	12189TAS3		11/19/2008	8/10/2009	100,204	0	99,398	806			0	806
782	BROADCOM CORP CL A	111320107		2/23/2009	11/3/2009	165,226	0	102,542	62,684			0	62,684
783	BROADCOM CORP CL A	111320107		2/23/2009	9/14/2009	16,588	0	8,826	7,762			0	7,762
784	BRITISH TELECOM PLC 9 125% 12/15/11	111021AE1		11/19/2008	11/2/2009	26,931	0	24,782	2,149			0	2,149
785	BRINKER INTL INC	109641100		6/24/2009	7/23/2009	2,654	0	2,520	134			0	134
786	BRINKER INTL INC	109641100		4/24/2009	7/23/2009	20,074	0	22,628	-2,554			0	-2,554
787	BRINKER INTL INC	109641100		4/24/2009	5/12/2009	328	0	374	-46			0	-46
788	BOSTON PROPERTIES INC 6 25% 1/15/11	10112RAB0		11/19/2008	10/26/2009	21,104	0	18,164	2,940			0	2,940
789	BORG WARNER INC	099724106		2/27/2009	8/21/2009	14,715	0	8,351	6,364			0	6,364
790	BORG WARNER INC	099724106		12/5/2008	8/21/2009	613	0	450	163			0	163
791	BORG WARNER INC	099724106		12/5/2008	8/5/2009	661	0	450	211			0	211
792	BORG WARNER INC	099724106		12/5/2008	7/31/2009	8,663	0	6,079	2,584			0	2,584
793	BORG WARNER INC	099724106		4/23/2009	7/31/2009	5,134	0	4,231	903			0	903
794	BORG WARNER INC	099724106		1/5/2009	7/31/2009	8,984	0	6,694	2,290			0	2,290
795	BORG WARNER INC	099724106		4/23/2009	7/30/2009	7,661	0	6,346	1,315			0	1,315
796	BORG WARNER INC	099724106		4/29/2009	7/30/2009	3,831	0	3,316	515			0	515
797	BORG WARNER INC	099724106		6/24/2009	7/30/2009	6,656	0	6,552	104			0	104
798	BORG WARNER INC	099724106		4/29/2009	6/11/2009	6,039	0	4,698	1,341			0	1,341
799	BORG WARNER INC	099724106		4/29/2009	5/12/2009	2,042	0	1,934	108			0	108
800	FEDERAL NATL MTG ASSN 5 0% 5/11/11	31359M7X5		11/19/2008	7/17/2009	59,635	0	54,687	4,948			0	4,948
801	FEDL NATL MTGE ASSN 5 375% 4/11/12	31359M7M9		8/7/2009	10/28/2009	93,938	0	92,925	1,013			0	1,013
802	FED NATL MTGE ASSN 5 375% 4/11/12	31359M7M9		7/17/2009	10/28/2009	62,625	0	62,220	405			0	405
803	FED HM LN MTGE CORP 4 375% 7/17/11	31344VC5		11/19/2008	2/17/2009	16,334	0	15,184	1,150			0	1,150
804	FED HOME LN MTG CORP 4 125% 7/12/11	31344AVB7		11/19/2008	5/6/2009	124,658	0	123,985	673			0	673
805	FEDERAL HOME LN MTG CO 4 5% 1/15/11	31344AJM4		11/19/2008	2/26/2009	86,324	0	83,567	2,757			0	2,757
806	FEDERAL HOME LN MTG CO 4 5% 1/15/11	31344ASA3		11/19/2008	3/30/2009	168,926	0	162,724	6,202			0	6,202
807	FED HOME LOAN BANK 3 625% 10/18/11	3133XSAE8		5/5/2009	12/7/2009	53,019	0	52,476	543			0	543
808	FEDERAL HOME LN BKS 4 25% 11/20/10	3133XMSQ5		11/19/2008	6/8/2009	162,504	0	166,502	-3,998			0	-3,998
809	FED HOME LOAN MTG COR 5 75% 1/15/11	31344AJT2		11/19/2008	9/30/2009	115,628	0	114,533	1,095			0	1,095
810	FHLMC 6 625% 9/15/09	313443M78		11/19/2008	6/8/2009	182,916	0	188,909	-5,993			0	-5,993
811	FED HM LN MTG CORP 6 875% 9/15/10	313443H5		11/19/2008	6/30/2009	21,489	0	21,598	-109			0	-109
812	CUMMINS INC	231021106		5/14/2009	11/19/2009	23,070	0	14,769	8,301			0	8,301
813	CUMMINS INC	231021106		5/14/2009	10/27/2009	9,286	0	6,028	3,258			0	3,258
814	CUMMINS INC	231021106		5/14/2009	9/14/2009	1,904	0	1,206	698			0	698
815	CUMMINS INC	231021106		8/5/2009	9/14/2009	476	0	446	30			0	30
816	CUMMINS INC	231021106		5/12/2009	9/14/2009	14,422	0	10,344	4,078			0	4,078
817	CUMMINS INC	231021106		5/12/2009	9/14/2009	6,521	0	4,683	1,838			0	1,838
818	COACH INC	189754104		10/8/2009	12/15/2009	12,052	0	11,249	803			0	803
819	COACH INC	189754104		6/26/2009	9/14/2009	2,229	0	1,896	333			0	333
820	COACH INC	189754104		6/26/2009	8/5/2009	292	0	271	21			0	21
821	COACH INC	189754104		11/20/2008	1/23/2009	55,708	0	53,838	1,870			0	1,870
822	COACH INC	189754104		11/20/2008	1/21/2009	56,176	0	55,226	950			0	950
823	COACH INC	189754104		12/2/2008	1/21/2009	282	0	337	-55			0	-55
824	CLOXOX CO	189054109		6/24/2009	8/28/2009	3,519	0	3,347	172			0	172
825	CLOXOX CO	189054109		5/12/2009	8/28/2009	587	0	520	67			0	67
826	CLOXOX CO	189054109		2/27/2009	8/28/2009	17,009	0	14,216	2,793			0	2,793
827	CLOXOX CO	189054109		2/6/2009	8/28/2009	4,692	0	4,300	392			0	392
828	CLOXOX CO	189054109		11/20/2008	8/28/2009	3,519	0	3,453	66			0	66
829	CLOXOX CO	189054109		11/20/2008	4/6/2009	9,010	0	9,784	-774			0	-774
830	CLOXOX CO	189054109		11/25/2008	4/6/2009	4,240	0	4,640	-400			0	-400
831	CLIFFS NATS RES INC	18683K101		9/18/2009	12/17/2009	22,893	0	17,491	5,402			0	5,402
832	CLIFFS NATS RES INC	18683K101		9/18/2009	12/15/2009	4,092	0	3,087	1,005			0	1,005
833	CLIFFS NATS RES INC	18683K101		10/29/2009	12/15/2009	18,187	0	13,925	4,262			0	4,262
834	CLIFFS NATS RES INC	18683K101		10/19/2009	12/15/2009	5,911	0	5,109	802			0	802
835	CLIFFS NATS RES INC	18683K101		10/19/2009	11/30/2009	5,700	0	5,109	591			0	591
836	CLIFFS NATS RES INC	18683K101		2/27/2009	6/11/2009	4,934	0	2,759	2,175			0	2,175
837	CLIFFS NATS RES INC	18683K101		11/20/2008	6/11/2009	6,385	0	3,079	3,306			0	3,306
838	CLIFFS NATS RES INC	18683K101		4/23/2009	5/13/2009	10,347	0	9,508	839			0	839
839	CLIFFS NATS RES INC	18683K101		3/31/2009	5/13/2009	8,507	0	6,585	1,922			0	1,922
840	CLIFFS NATS RES INC	18683K101		4/23/2009	5/12/2009	290	0	211	79			0	79

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

	Kind(s) of Property Sold	CUSIP #	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions											
			4,792	0			Totals	51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337
841	CLIFFS NATS RES INC	18683K101				2/27/2009	3/20/2009	142	0	162	-20			0	-20
842	CITY NATL CORP	178566105				8/31/2009	11/17/2009	10,597	0	11,055	-458			0	-458
843	CITY NATL CORP	178566105				7/29/2009	11/17/2009	11,353	0	11,513	-160			0	-160
844	CITY NATL CORP	178566105				6/24/2009	11/17/2009	3,028	0	2,766	262			0	262
845	CITY NATL CORP	178566105				2/27/2009	11/17/2009	10,597	0	9,197	1,400			0	1,400
846	CITY NATL CORP	178566105				8/31/2009	11/17/2009	4,566	0	4,738	-172			0	-172
847	CITY NATL CORP	178566105				8/5/2009	11/17/2009	380	0	410	-30			0	-30
848	CITY NATL CORP	178566105				12/23/2008	11/17/2009	6,468	0	7,698	-1,230			0	-1,230
849	CITY NATL CORP	178566105				12/23/2008	11/17/2009	1,141	0	1,346	-205			0	-205
850	CITY NATL CORP	178566105				12/23/2008	9/14/2009	4,718	0	5,434	-716			0	-716
851	CITY NATL CORP	178566105				12/23/2008	5/12/2009	819	0	906	-87			0	-87
852	CITY NATL CORP	178566105				12/23/2008	3/20/2009	316	0	453	-137			0	-137
853	CITIGROUP INC 6 125% 5/15/18	172967ES6				11/19/2008	5/7/2009	85,460	0	89,585	-4,125			0	-4,125
854	CITIGROUP INC 5 875% 2/22/33	172967BU4				11/19/2008	8/20/2009	7,216	0	7,127	89			0	89
855	CITIGROUP INC 6 5% 1/18/11	172967BC4				11/19/2008	8/19/2009	103,412	0	102,076	1,336			0	1,336
856	CISCO SYSTEMS INC 5 25% 2/22/11	17275RAB8				11/19/2008	2/6/2009	84,742	0	82,311	2,431			0	2,431
857	CISCO SYSTEMS INC	17275R102				11/20/2008	12/10/2009	23,231	0	14,207	9,024			0	9,024
858	CISCO SYSTEMS INC	17275R102				11/20/2008	9/14/2009	51,959	0	33,540	18,419			0	18,419
859	CISCO SYSTEMS INC	17275R102				11/20/2008	2/23/2009	53,071	0	52,726	345			0	345
860	CISCO SYSTEMS INC	17275R102				12/2/2008	2/23/2009	737	0	752	-15			0	-15
861	CINCINNATI GAS & ELEC 5 7% 9/15/12	172070CN2				11/19/2008	9/12/2009	10,873	0	9,843	1,030			0	1,030
862	CHUBB CORP	171232101				11/20/2008	12/10/2009	8,713	0	7,717	996			0	996
863	CHUBB CORP	171232101				11/20/2008	9/14/2009	21,087	0	18,435	2,652			0	2,652
864	CHUBB CORP	171232101				11/20/2008	12/1/2009	187,828	0	190,781	-2,953			0	-2,953
865	CHILDRENS PLACE	168905107				9/9/2009	12/15/2009	8,895	0	8,066	829			0	829
866	CHILDRENS PLACE	168905107				9/9/2009	9/14/2009	3,605	0	3,495	110			0	110
867	REPUBLIC OF CHILE 5 5% 1/15/13	168863AS7				11/19/2008	5/5/2009	21,359	0	20,933	426			0	426
868	CHICOS FAS INC	168615102				6/24/2009	6/26/2009	4,061	0	4,281	-220			0	-220
869	CHICOS FAS INC	168615102				5/8/2009	6/26/2009	31,470	0	27,756	3,714			0	3,714
870	CHICOS FAS INC	168615102				5/8/2009	5/12/2009	1,522	0	1,547	-25			0	-25
871	CHARLES RIV LABORATORIES INTL INC	159864107				6/1/2009	7/23/2009	10,836	0	11,092	-256			0	-256
872	CHARLES RIV LABORATORIES INTL INC	159864107				6/1/2009	7/23/2009	13,282	0	13,628	-346			0	-346
873	CHARLES RIV LABORATORIES INTL INC	159864107				6/24/2009	7/23/2009	5,251	0	5,415	-164			0	-164
874	CHARLES RIV LABORATORIES INTL INC	159864107				6/1/2009	7/23/2009	8,958	0	9,197	-239			0	-239
875	CERNER CORP	156782104				7/13/2009	8/31/2009	22,832	0	21,874	958			0	958
876	CERNER CORP	156782104				7/13/2009	8/5/2009	644	0	591	53			0	53
877	CEPHALON INC	156708109				11/20/2009	12/15/2009	12,329	0	12,538	-209			0	-209
878	CUMMINS INC	231021106				5/14/2009	7/29/2009	778	0	603	175			0	175
879	CUMMINS INC	231021106				6/24/2009	7/29/2009	4,670	0	3,874	796			0	796
880	CULLEN FROST BANKERS INC	229899109				11/20/2008	12/15/2009	11,342	0	10,778	564			0	564
881	CULLEN FROST BANKERS INC	229899109				11/25/2008	12/15/2009	986	0	1,083	-97			0	-97
882	CULLEN FROST BANKERS INC	229899109				11/25/2008	9/14/2009	2,906	0	3,250	-344			0	-344
883	CULLEN FROST BANKERS INC	229899109				11/25/2008	5/12/2009	1,550	0	1,625	-75			0	-75
884	CROWN HLDGS INC	228368106				12/5/2008	6/3/2009	5,010	0	3,508	1,502			0	1,502
885	CROWN HLDGS INC	228368106				11/25/2008	6/3/2009	3,817	0	2,396	1,421			0	1,421
886	CROWN HLDGS INC	228368106				11/20/2008	6/3/2009	14,791	0	8,827	5,964			0	5,964
887	CROWN HLDGS INC	228368106				12/5/2008	5/12/2009	1,170	0	835	335			0	335
888	CROWN HLDGS INC	228368106				2/27/2009	4/23/2009	10,353	0	9,575	778			0	778
889	CROWN HLDGS INC	228368106				2/27/2009	4/20/2009	8,701	0	7,873	828			0	828
890	CROWN HLDGS INC	228368106				2/27/2009	3/20/2009	429	0	426	3			0	3
891	CREDIT SUISSE FB USA 6 5% 1/15/12	22541LAC7				11/19/2008	5/5/2009	62,785	0	61,535	1,250			0	1,250
892	COVENTRY HEALTH CARE INC	222862104				2/27/2009	3/2/2009	7,016	0	8,671	-1,655			0	-1,655
893	COVENTRY HEALTH CARE INC	222862104				1/27/2009	3/2/2009	8,842	0	13,861	-5,019			0	-5,019
894	CORRECTIONS CORP AMER NEW	22025Y407				2/27/2009	4/6/2009	11,432	0	8,953	2,479			0	2,479
895	CORRECTIONS CORP AMER NEW	22025Y407				11/25/2008	4/6/2009	4,183	0	4,890	-707			0	-707
896	CORRECTIONS CORP AMER NEW	22025Y407				11/20/2008	4/6/2009	9,620	0	9,927	-307			0	-307
897	CORRECTIONS CORP AMER NEW	22025Y407				11/25/2008	3/20/2009	128	0	163	-35			0	-35
898	DOMINION RESOURCES INC 5 0% 12/01/208615CA9	209111EP4				11/19/2008	8/20/2009	21,101	0	18,097	3,004			0	3,004
899	CONSOLIDATED EDISON 5 3% 12/01/208611EP4	20854P109				11/19/2008	8/20/2009	62,924	0	54,895	8,029			0	8,029
900	CONSOL ENERGY INC	20854P109				2/27/2009	3/31/2009	5,340	0	5,911	-571			0	-571

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

Amount																
4,792																
0																
Long Term CG Distributions																
Short Term CG Distributions																
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	3,380,337	Gains Minus Excess of FMV Over Adjusted Basis or Losses
961	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		4/29/2009	5/12/2009		511		0	491	20			0		3,380,337
962	COCA COLA ENTERPRISE 6 950% 11/15/17	1912191AY0		11/19/2008	2/4/2009		9,897		0	9,105	792			0		792
963	COCA COLA ENTERPRISES INC	191219104		11/20/2008	12/10/2009		7,531		0	2,844	4,687			0		4,687
964	COCA COLA ENTERPRISES INC	191219104		6/24/2009	10/13/2009		3,551		0	2,896	655			0		655
965	COCA COLA ENTERPRISES INC	191219104		6/3/2009	10/13/2009		26,527		0	21,982	4,545			0		4,545
966	COCA COLA ENTERPRISES INC	191219104		6/3/2009	9/14/2009		2,267		0	1,904	363			0		363
967	COCA COLA ENTERPRISES INC	191219104		11/20/2008	9/14/2009		18,961		0	6,887	12,074			0		12,074
968	COCA COLA ENTERPRISES INC	191219104		12/2/2008	9/14/2009		206		0	92	114			0		114
969	COCA-COLA CO 5 35% 11/15/17	191216AK6		11/19/2008	2/26/2009		20,941		0	19,283	1,658			0		1,658
970	COACH INC	189754104		6/26/2009	12/15/2009		1,096		0	813	283			0		283
971	TEMPLE-INLAND INC	879868107		12/2/2009	12/15/2009		13,027		0	12,053	974			0		974
972	TEMPLE-INLAND INC	879868107		7/22/2009	9/18/2009		3,542		0	3,134	408			0		408
973	TEMPLE-INLAND INC	879868107		7/21/2009	9/18/2009		20,917		0	18,529	2,388			0		2,388
974	TEMPLE-INLAND INC	879868107		7/22/2009	9/18/2009		15,408		0	13,730	1,678			0		1,678
975	PETROHAWK ENERGY CORP	716495106		11/25/2008	2/12/2009		2,391		0	2,021	370			0		370
976	PETROBRAS INTL FIN 5 875% 3/01/18	71645WAM3		11/19/2008	4/14/2009		33,291		0	29,841	3,450			0		3,450
977	PETRO-CANADA 5 35% 7/15/03	716442AH1		11/19/2008	12/10/2009		17,907		0	12,163	5,744			0		5,744
978	PERRIGO CO	714290103		2/27/2009	4/7/2009		15,843		0	13,455	2,388			0		2,388
979	PERRIGO CO	714290103		1/30/2009	4/7/2009		3,547		0	4,430	-883			0		-883
980	PERRIGO CO	714290103		1/27/2009	4/7/2009		3,074		0	3,836	-762			0		-762
981	PERRIGO CO	714290103		11/21/2008	4/7/2009		1,419		0	1,951	-532			0		-532
982	PERRIGO CO	714290103		11/21/2008	4/6/2009		10,961		0	14,959	-3,998			0		-3,998
983	PERRIGO CO	714290103		11/25/2008	3/20/2009		222		0	338	-116			0		-116
984	PEPSICO INC 7 9% 11/01/18	713448JB6		2/26/2009	7/14/2009		55,683		0	54,490	1,193			0		1,193
985	WASTE CONNECTIONS INC	941053100		5/27/2009	9/14/2009		2,894		0	2,562	332			0		332
986	WASHINGTON FEDERAL INC	938824109		11/18/2009	12/15/2009		5,016		0	5,086	-70			0		-70
987	WASHINGTON FEDERAL INC	938824109		11/17/2009	12/15/2009		4,244		0	4,315	-71			0		-71
988	WASHINGTON FEDERAL INC	938824109		11/17/2009	12/15/2009		2,315		0	2,353	-38			0		-38
989	WARNACO GROUP INC/THE	934390402		6/24/2009	9/9/2009		6,337		0	5,117	1,220			0		1,220
990	WARNACO GROUP INC/THE	934390402		2/27/2009	9/9/2009		20,992		0	11,747	9,245			0		9,245
991	WARNACO GROUP INC/THE	934390402		1/20/2009	9/9/2009		12,674		0	6,354	6,320			0		6,320
992	WARNACO GROUP INC/THE	934390402		11/25/2008	9/9/2009		2,376		0	1,030	1,346			0		1,346
993	WARNACO GROUP INC/THE	934390402		11/20/2008	9/9/2009		13,863		0	4,513	9,350			0		9,350
994	WARNACO GROUP INC/THE	934390402		6/24/2009	8/5/2009		378		0	320	58			0		58
995	WARNACO GROUP INC/THE	934390402		2/27/2009	5/12/2009		1,148		0	887	261			0		261
996	WARNACO GROUP INC/THE	934390402		2/27/2009	3/20/2009		210		0	222	-12			0		-12
997	WAL-MART STORES INC 6 5% 8/15/37	931142CK7		5/11/2009	10/27/2009		85,786		0	80,666	5,120			0		5,120
998	WAL-MART STORES INC 6 5% 8/15/37	931142CK7		11/19/2008	10/27/2009		34,314		0	29,110	5,204			0		5,204
999	WAL-MART STORES INC 6 75% 10/15/22	931142AU7		11/19/2008	5/11/2009		28,910		0	25,459	3,451			0		3,451
1,000	WAL-MART STORES INC	931142103		11/20/2008	6/10/2009		152,273		0	154,619	-2,346			0		-2,346
1,001	WAL-MART STORES INC	931142103		11/20/2008	6/11/2009		68,064		0	69,680	-1,616			0		-1,616
1,002	WAL-MART STORES INC	931142103		11/20/2008	5/28/2009		111,248		0	114,438	-3,190			0		-3,190
1,003	WAL-MART STORES INC	931142103		11/20/2008	5/7/2009		261,185		0	266,005	-4,820			0		-4,820
1,004	WADDELL & REED FINANCIAL INC CLAS	930059100		2/6/2009	12/17/2009		7,219		0	3,900	3,319			0		3,319
1,005	WADDELL & REED FINANCIAL INC CLAS	930059100		2/6/2009	12/15/2009		11,061		0	6,013	5,048			0		5,048
1,006	WADDELL & REED FINANCIAL INC CLAS	930059100		6/24/2009	12/15/2009		2,392		0	2,002	390			0		390
1,007	WADDELL & REED FINANCIAL INC CLAS	930059100		5/6/2009	12/15/2009		1,794		0	1,436	358			0		358
1,008	WADDELL & REED FINANCIAL INC CLAS	930059100		6/24/2009	9/14/2009		3,376		0	3,254	122			0		122
1,009	WADDELL & REED FINANCIAL INC CLAS	930059100		5/6/2009	6/11/2009		5,773		0	5,026	747			0		747
1,010	WADDELL & REED FINANCIAL INC CLAS	930059100		5/6/2009	5/12/2009		1,448		0	1,436	12			0		12
1,011	WADDELL & REED FINANCIAL INC CLAS	930059100		2/6/2009	4/2/2009		5,146		0	4,388	758			0		758
1,012	WADDELL & REED FINANCIAL INC CLAS	930059100		2/6/2009	3/20/2009		167		0	162	5			0		5
1,013	WACHOVIA CORP 5 75% 6/15/17	929903DT6		11/19/2008	4/28/2009		46,354		0	46,554	-200			0		-200
1,014	WACHOVIA CORPORATION 5 5% 8/01/16	929903AM4		11/19/2008	2/2/2009		14,525		0	13,843	682			0		682
1,015	WABTEC CORP	929740108		11/25/2008	10/27/2009		5,652		0	5,156	496			0		496
1,016	WABTEC CORP	929740108		6/24/2009	10/27/2009		5,682		0	4,712	970			0		970
1,017	TEMPLE-INLAND INC	879868107		7/21/2009	9/14/2009		2,700		0	2,241	459			0		459
1,018	TEMPLE-INLAND INC	879868107		8/5/2009	9/14/2009		360		0	321	39			0		39
1,019	TELEFONICA EUROPE BV 8 25% 9/15/22	879385AD4		11/19/2008	10/28/2009		12,857		0	9,251	3,606			0		3,606
1,020	TECH DATA CORP	878237106		4/2/2009	12/18/2009		4,560		0	2,304	2,256			0		2,256

Amount

Amount

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
			4,792			Totals	51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337
1,081	THOMPSON CREEK METALS CO INC	884768102			7/23/2009	9/29/2009	12,739	0	15,247	-2,508			0	-2,508
1,082	THOMPSON CREEK METALS CO INC	884768102			7/24/2009	9/14/2009	2,516	0	2,924	-408			0	-408
1,083	THOMPSON CREEK METALS CO INC	884768102			7/24/2009	8/5/2009	296	0	292	4			0	4
1,084	THERMO FISHER SCIENTIFIC INC	883556102			11/6/2009	12/10/2009	15,542	0	14,357	1,185			0	1,185
1,085	THERMO FISHER SCIENTIFIC INC	883556102			11/20/2008	9/14/2009	16,187	0	10,147	6,040			0	6,040
1,086	THERMO FISHER SCIENTIFIC INC	883556102			11/20/2008	3/15/2009	49,171	0	42,976	6,195			0	6,195
1,087	THERMO FISHER SCIENTIFIC INC	883556102			11/20/2008	1/21/2009	97,792	0	81,177	16,615			0	16,615
1,088	TEXTRON INC	883203101			11/19/2008	4/1/2009	26,569	0	36,736	-10,167			0	-10,167
1,089	TEXTRON INC	883203101			8/28/2009	12/15/2009	9,622	0	7,539	2,083			0	2,083
1,090	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2			2/12/2009	5/15/2009	4,474	0	4,822	-148			0	-148
1,091	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2			2/12/2009	4/15/2009	3,480	0	3,596	-116			0	-116
1,092	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2			2/12/2009	3/15/2009	3,797	0	3,923	-126			0	-126
1,093	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2			8/6/2009	12/15/2009	10,983	0	11,328	-345			0	-345
1,094	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2			8/6/2009	11/15/2009	619	0	639	-20			0	-20
1,095	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2			8/6/2009	10/15/2009	11,888	0	12,241	-373			0	-373
1,096	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2			8/6/2009	9/15/2009	6,078	0	6,269	-191			0	-191
1,097	FEDERAL HLM LN MTG CORP 5 9% 6/15/12	3128X5DE3			3/30/2009	10/28/2009	149,450	0	152,431	-2,981			0	-2,981
1,098	FEDERAL HLM LN MTG CORP 5 9% 6/15/12	3128X5DE3			2/26/2009	10/28/2009	73,395	0	73,822	-427			0	-427
1,099	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	12/15/2009	2,527	0	2,581	-54			0	-54
1,100	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	11/15/2009	1,166	0	1,190	-24			0	-24
1,101	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	10/15/2009	1,888	0	1,928	-40			0	-40
1,102	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	9/15/2009	1,455	0	1,486	-31			0	-31
1,103	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	8/15/2009	2,176	0	2,222	-46			0	-46
1,104	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	7/15/2009	2,927	0	2,990	-63			0	-63
1,105	PEMEX PROJ FDG MASTE 7 3/75% 12/15/06	706451AH4			11/19/2008	1/22/2009	20,400	0	19,787	613			0	613
1,106	PARKER HANFIFIN CORP	701094104			5/14/2009	12/15/2009	8,381	0	6,507	1,874			0	1,874
1,107	PARKER HANFIFIN CORP	701094104			12/24/2008	12/10/2009	7,550	0	5,512	2,038			0	2,038
1,108	PARKER HANFIFIN CORP	701094104			12/24/2008	9/14/2009	20,397	0	15,354	5,043			0	5,043
1,109	PARKER HANFIFIN CORP	701094104			5/14/2009	9/14/2009	2,092	0	1,735	357			0	357
1,110	PALM INC	696643105			4/2/2009	12/21/2009	1,675	0	1,423	252			0	252
1,111	PALM INC	696643105			4/2/2009	12/18/2009	2,467	0	2,223	244			0	244
1,112	PALM INC	696643105			4/2/2009	12/15/2009	7,908	0	5,869	2,039			0	2,039
1,113	PALM INC	696643105			6/24/2009	12/15/2009	1,558	0	1,811	-253			0	-253
1,114	PALM INC	696643105			6/24/2009	9/14/2009	2,848	0	2,786	62			0	62
1,115	PALM INC	696643105			6/24/2009	8/5/2009	151	0	139	12			0	12
1,116	PALM INC	696643105			4/2/2009	6/11/2009	5,595	0	3,913	1,682			0	1,682
1,117	PALM INC	696643105			4/2/2009	5/12/2009	334	0	267	67			0	67
1,118	PACTIV CORP	695257105			11/25/2008	2/26/2009	2,258	0	3,339	-1,081			0	-1,081
1,119	PACTIV CORP	695257105			11/20/2008	2/26/2009	5,805	0	7,682	-1,877			0	-1,877
1,120	PACKAGING CORP AMER	695156109			6/24/2009	6/25/2009	4,036	0	3,953	83			0	83
1,121	PACKAGING CORP AMER	695156109			4/29/2009	6/25/2009	9,866	0	10,503	-637			0	-637
1,122	PACKAGING CORP AMER	695156109			2/27/2009	6/25/2009	8,670	0	6,212	2,458			0	2,458
1,123	PACKAGING CORP AMER	695156109			2/26/2009	6/25/2009	10,763	0	9,106	1,657			0	1,657
1,124	LAM RESH CORP	512807108			12/10/2008	6/24/2009	5,307	0	4,794	513			0	513
1,125	LAM RESH CORP	512807108			12/10/2008	5/12/2009	1,010	0	872	138			0	138
1,126	JUNIPER NETWORKS INC	48203R104			2/23/2009	6/5/2009	84,023	0	51,593	32,430			0	32,430
1,127	LAM RESH CORP	512807108			12/10/2008	3/20/2009	469	0	436	33			0	33
1,128	LABORATORY CORP AMER HLDGS	50540R409			11/25/2008	1/27/2009	5,405	0	5,482	-77			0	-77
1,129	LABORATORY CORP AMER HLDGS	50540R409			11/20/2008	1/27/2009	7,807	0	7,707	100			0	100
1,130	LABORATORY CORP AMER HLDGS	50540R409			12/2/2008	1/21/2009	577	0	596	-19			0	-19
1,131	LABORATORY CORP AMER HLDGS	50540R409			11/20/2008	1/21/2009	158,594	0	163,565	-4,971			0	-4,971
1,132	LKQ CORP	501889208			11/20/2008	4/29/2009	11,874	0	6,750	5,124			0	5,124
1,133	LKQ CORP	501889208			2/27/2009	4/29/2009	7,722	0	6,644	1,078			0	1,078
1,134	LKQ CORP	501889208			11/20/2008	4/29/2009	634	0	360	274			0	274
1,135	LKQ CORP	501889208			2/27/2009	4/29/2009	2,537	0	2,169	368			0	368
1,136	LKQ CORP	501889208			11/25/2008	4/29/2009	476	0	314	162			0	162
1,137	LKQ CORP	501889208			2/27/2009	3/20/2009	144	0	136	8			0	8
1,138	KFW	500769CP7	3 25% 3/15/13		11/19/2008	2/19/2009	25,250	0	25,159	91			0	91
1,139	KFW	500769CP7	3 25% 2/15/11		11/19/2008	8/10/2009	113,363	0	112,692	671			0	671
1,140	KFW	500769BY8	4 875% 1/17/17		11/19/2008	2/13/2009	68,695	0	69,652	-957			0	-957

51,055,151	0	47,674,814	3,380,337	0	0	0	0	3,380,337
Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
21,732	0	21,620	112			0		112
30,886	0	31,293	-407			0		-407
40,443	0	37,662	2,781			0		2,781
26,365	0	24,843	1,522			0		1,522
19,623	0	17,983	1,640			0		1,640
34,170	0	30,398	3,772			0		3,772
25,804	0	24,842	962			0		962
22,592	0	19,994	2,598			0		2,598
31,182	0	41,850	-10,668			0		-10,668
14,011	0	18,423	-4,412			0		-4,412
31,615	0	41,920	-10,305			0		-10,305
4,974	0	6,366	-1,422			0		-1,422
16,664	0	21,551	-4,887			0		-4,887
4,031	0	4,989	-958			0		-958
5,176	0	2,906	2,270			0		2,270
3,898	0	3,981	-83			0		-83
2,849	0	2,909	-60			0		-60
3,357	0	3,428	-71			0		-71
3,497	0	3,571	-74			0		-74
2,287	0	2,346	-49			0		-49
5,020	0	5,346	-326			0		-326
12,837	0	13,673	-836			0		-836
5,489	0	5,863	-364			0		-364
7,072	0	7,541	-469			0		-469
5,823	0	6,209	-386			0		-386
8,615	0	8,987	-372			0		-372
46,783	0	46,079	704			0		704
8,108	0	8,458	-350			0		-350
6,500	0	6,781	-281			0		-281
8,220	0	8,574	-354			0		-354
11,455	0	7,763	3,692			0		3,692
4,537	0	3,506	1,031			0		1,031
3,112	0	3,005	107			0		107
3,931	0	4,468	-537			0		-537
7,862	0	8,489	-627			0		-627
23,585	0	33,455	-9,870			0		-9,870
411	0	507	-96			0		-96
35,115	0	30,462	4,653			0		4,653
337	0	248	89			0		89
6,404	0	6,389	15			0		15
4,718	0	3,517	1,201			0		1,201
4,381	0	3,331	1,050			0		1,050
24,748	0	24,218	530			0		530
55,745	0	54,490	1,255			0		1,255
16,099	0	13,355	2,744			0		2,744
40,523	0	35,442	5,081			0		5,081
15,014	0	8,446	6,568			0		6,568
9,676	0	6,480	3,196			0		3,196
6,060	0	4,245	1,815			0		1,815
964	0	670	294			0		294
196	0	223	-27			0		-27
11,489	0	8,090	3,399			0		3,399
13,606	0	10,697	2,909			0		2,909
2,421	0	1,703	718			0		718
7,066	0	5,725	1,341			0		1,341
2,455	0	1,902	553			0		553
4,603	0	3,679	924			0		924
614	0	498	116			0		116
3,071	0	2,489	582			0		582
766	0	713	73			0		73

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		4,792	0			Totals	51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337
1,201	TEXTRON INC	883203101			9/2/2009	12/10/2009	8,770	0	7,903	867			0	867
1,202	TEXTRON INC	883203101			8/28/2009	10/27/2009	12,580	0	10,052	2,528			0	2,528
1,203	TEXTRON INC	883203101			8/28/2009	9/18/2009	9,663	0	7,853	1,810			0	1,810
1,204	TEXTRON INC	883203101			9/2/2009	9/14/2009	24,294	0	22,303	1,991			0	1,991
1,205	TEXTRON INC	883203101			8/28/2009	9/14/2009	4,208	0	3,456	752			0	752
1,206	TERRA INDUSTRIES INC	880915103			8/21/2009	12/15/2009	5,765	0	5,426	339			0	339
1,207	TERRA INDUSTRIES INC	880915103			8/28/2009	12/15/2009	11,529	0	10,977	552			0	552
1,208	TERRA INDUSTRIES INC	880915103			8/28/2009	9/14/2009	4,646	0	4,610	36			0	36
1,209	TERRA INDUSTRIES INC	880915103			1/5/2009	4/27/2009	7,821	0	5,193	2,628			0	2,628
1,210	TERRA INDUSTRIES INC	880915103			1/5/2009	4/24/2009	580	0	358	202			0	202
1,211	TERRA INDUSTRIES INC	880915103			2/27/2009	4/24/2009	7,003	0	6,522	481			0	481
1,212	TERRA INDUSTRIES INC	880915103			2/27/2009	3/20/2009	269	0	261	8			0	8
1,213	TERRA INDUSTRIES INC	880915103			1/5/2009	2/26/2009	10,373	0	7,521	2,852			0	2,852
1,214	TENNESSEE VALLEY AUTH 5.88% 4/01/880591CS9	880451AU3			11/19/2008	2/17/2009	11,053	0	10,120	933			0	933
1,215	TENNESSEE VALLEY AUTH 5.88% 4/01/880451AU3	880451AU3			11/19/2008	1/6/2009	15,686	0	15,439	247			0	247
1,216	KBR INC	48242W106			11/20/2008	9/14/2009	6,172	0	2,705	3,467			0	3,467
1,217	KBR INC	48242W106			12/12/2008	9/14/2009	8,916	0	5,804	3,112			0	3,112
1,218	KBR INC	48242W106			12/22/2008	9/14/2009	686	0	374	312			0	312
1,219	KBR INC	48242W106			12/12/2008	9/4/2009	216	0	149	67			0	67
1,220	KBR INC	48242W106			12/12/2008	9/4/2009	61,487	0	42,208	19,279			0	19,279
1,221	KBR INC	48242W106			12/12/2008	9/3/2009	1,588	0	1,086	502			0	502
1,222	KBR INC	48242W106			12/12/2008	9/3/2009	7,809	0	5,358	2,451			0	2,451
1,223	KBR INC	48242W106			12/12/2008	9/3/2009	32,048	0	22,086	9,962			0	9,962
1,224	KBR INC	48242W106			12/12/2008	9/2/2009	5,374	0	3,691	1,683			0	1,683
1,225	KBR INC	48242W106			12/12/2008	9/2/2009	2,429	0	1,667	762			0	762
1,226	KBR INC	48242W106			12/12/2008	9/2/2009	1,887	0	1,295	592			0	592
1,227	JUNIPER NETWORKS INC	48203R104			11/20/2008	12/10/2009	5,396	0	2,812	2,584			0	2,584
1,228	JUNIPER NETWORKS INC	48203R104			11/20/2008	9/14/2009	12,417	0	6,609	5,808			0	5,808
1,229	JUNIPER NETWORKS INC	48203R104			11/20/2008	6/8/2009	25,798	0	15,469	10,329			0	10,329
1,230	JUNIPER NETWORKS INC	48203R104			2/23/2009	6/8/2009	22,749	0	14,340	8,409			0	8,409
1,231	FILMCO GOLD C01847 5.5% 6/01/34	31292JBQ2			2/12/2009	10/15/2009	1,740	0	1,798	-58			0	-58
1,232	FILMCO GOLD C01847 5.5% 6/01/34	31292JBQ2			2/12/2009	9/23/2009	109,016	0	107,408	1,608			0	1,608
1,233	FILMCO GOLD C01847 5.5% 6/01/34	31292JBQ2			2/12/2009	9/15/2009	1,710	0	1,767	-57			0	-57
1,234	FILMCO GOLD C01847 5.5% 6/01/34	31292JBQ2			2/12/2009	8/15/2009	3,184	0	3,290	-106			0	-106
1,235	FILMCO GOLD C01847 5.5% 6/01/34	31292JBQ2			2/12/2009	7/15/2009	4,015	0	4,148	-133			0	-133
1,236	FILMCO GOLD C01847 5.5% 6/01/34	31292JBQ2			2/12/2009	6/15/2009	4,615	0	4,768	-153			0	-153
1,237	T C F FINANCIAL CORP	872275102			6/24/2009	7/29/2009	4,112	0	3,702	410			0	410
1,238	T C F FINANCIAL CORP	872275102			2/27/2009	7/29/2009	14,745	0	13,091	1,654			0	1,654
1,239	T C F FINANCIAL CORP	872275102			11/21/2008	7/29/2009	17,155	0	15,452	1,703			0	1,703
1,240	T C F FINANCIAL CORP	872275102			11/21/2008	5/12/2009	910	0	766	144			0	144
1,241	T C F FINANCIAL CORP	872275102			11/21/2008	3/20/2009	236	0	255	-19			0	-19
1,242	T C F FINANCIAL CORP	872275102			11/21/2008	2/6/2009	1,101	0	1,022	79			0	79
1,243	T C F FINANCIAL CORP	872275102			11/25/2008	2/6/2009	3,579	0	3,983	-404			0	-404
1,244	SYNOVUS FINL CORP	87161C105			12/17/2008	1/16/2009	6,227	0	9,000	-2,773			0	-2,773
1,245	SYNOVUS FINL CORP	87161C105			11/21/2008	1/16/2009	4,223	0	5,327	-1,104			0	-1,104
1,246	SYNOVUS INC	871607107			11/21/2008	12/24/2009	14,411	0	9,542	4,869			0	4,869
1,247	SYNOVUS INC	871607107			2/27/2009	12/23/2009	1,097	0	937	160			0	160
1,248	SYNOVUS INC	871607107			11/21/2008	12/23/2009	7,050	0	4,698	2,352			0	2,352
1,249	SYNOVUS INC	871607107			2/27/2009	12/23/2009	881	0	750	131			0	131
1,250	SYNOVUS INC	871607107			11/25/2008	12/23/2009	4,847	0	3,414	1,433			0	1,433
1,251	SYNOVUS INC	871607107			2/27/2009	12/15/2009	6,682	0	7,874	808			0	808
1,252	SYNOVUS INC	871607107			6/24/2009	12/15/2009	1,860	0	1,714	146			0	146
1,253	ON SEMICONDUCTOR CORP	682189105			9/30/2009	12/15/2009	3,049	0	2,981	68			0	68
1,254	ON SEMICONDUCTOR CORP	682189105			9/30/2009	10/19/2009	6,409	0	6,955	-546			0	-546
1,255	ON SEMICONDUCTOR CORP	682189105			2/27/2009	9/14/2009	2,391	0	1,027	1,364			0	1,364
1,256	ON SEMICONDUCTOR CORP	682189105			6/24/2009	9/14/2009	769	0	575	194			0	194
1,257	ON SEMICONDUCTOR CORP	682189105			6/24/2009	8/28/2009	7,308	0	7,556	1,552			0	1,552
1,258	ON SEMICONDUCTOR CORP	682189105			6/24/2009	8/28/2009	5,291	0	4,090	1,201			0	1,201
1,259	ON SEMICONDUCTOR CORP	682189105			6/24/2009	8/28/2009	827	0	654	173			0	173
1,260	ON SEMICONDUCTOR CORP	682189105			6/24/2009	8/5/2009	225	0	196	29			0	29

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

Long Term CG Distributions		Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
Short Term CG Distributions		4,792	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
1,261	JOY GLOBAL INC	481165108	Acquired	11/5/2009	12/15/2009	15,106	0	14,902	204		0	3,380,337
1,262	JOY GLOBAL INC	481165108	Acquired	8/5/2009	8/31/2009	384	0	407	-23		0	-23
1,263	JOY GLOBAL INC	481165108	Acquired	2/27/2009	8/31/2009	768	0	359	409		0	409
1,264	JOY GLOBAL INC	481165108	Acquired	11/20/2008	8/31/2009	18,038	0	7,251	10,787		0	10,787
1,265	JOY GLOBAL INC	481165108	Acquired	2/27/2009	6/30/2009	12,778	0	6,465	6,313		0	6,313
1,266	JOY GLOBAL INC	481165108	Acquired	6/24/2009	6/30/2009	5,324	0	5,382	-58		0	-58
1,267	JOY GLOBAL INC	481165108	Acquired	4/6/2009	6/30/2009	10,648	0	7,078	3,570		0	3,570
1,268	JOY GLOBAL INC	481165108	Acquired	5/29/2009	6/17/2009	5,995	0	5,895	100		0	100
1,269	JOY GLOBAL INC	481165108	Acquired	4/6/2009	5/12/2009	1,752	0	1,416	336		0	336
1,270	JOHNSON & JOHNSON	478160104	Acquired	11/20/2008	1/21/2009	341,209	0	347,170	-5,961		0	-5,961
1,271	JETBLUE AWYS CORP	477143101	Acquired	6/24/2009	6/30/2009	1,138	0	1,075	63		0	63
1,272	JETBLUE AWYS CORP	477143101	Acquired	2/27/2009	6/30/2009	3,942	0	3,704	238		0	238
1,273	JETBLUE AWYS CORP	477143101	Acquired	1/9/2009	6/30/2009	4,755	0	8,236	-3,481		0	-3,481
1,274	JETBLUE AWYS CORP	477143101	Acquired	1/9/2009	5/12/2009	324	0	422	-98		0	-98
1,275	JETBLUE AWYS CORP	477143101	Acquired	1/9/2009	3/20/2009	71	0	141	-70		0	-70
1,276	JERSEY CENTRAL PWR 5.625% 5/01/11	476556CM5	Acquired	11/19/2008	12/11/2009	41,578	0	34,422	7,156		0	7,156
1,277	JACOBS ENGR GROUP INC	469814107	Acquired	2/27/2009	4/6/2009	9,510	0	7,968	1,542		0	1,542
1,278	JACOBS ENGR GROUP INC	469814107	Acquired	11/25/2008	4/6/2009	11,577	0	10,466	1,111		0	1,111
1,279	SYNOPSYS INC	871607107	Acquired	6/24/2009	9/14/2009	2,907	0	2,476	431		0	431
1,280	SYNOPSYS INC	871607107	Acquired	2/27/2009	5/12/2009	1,453	0	1,312	141		0	141
1,281	SYNOPSYS INC	871607107	Acquired	2/27/2009	4/2/2009	7,860	0	6,937	923		0	923
1,282	SYNOPSYS INC	871607107	Acquired	2/27/2009	3/20/2009	391	0	375	16		0	16
1,283	SUPERIOR ENERGY SVCS INC	868157108	Acquired	11/21/2008	2/12/2009	10,509	0	7,927	2,582		0	2,582
1,284	SUNCOR ENERGY INC 6.5% 6/15/38	867229AE6	Acquired	11/19/2008	7/12/2009	18,832	0	17,471	1,361		0	1,361
1,285	DREYFUS PREM STRAT GBLB ST-I	86271F818	Acquired	11/20/2008	9/14/2009	38,000	0	25,089	12,911		0	12,911
1,286	DREYFUS PREM STRAT GBLB ST-I	86271F818	Acquired	11/20/2008	6/22/2009	272,461	0	207,176	65,285		0	65,285
1,287	DREYFUS PREM STRAT GBLB ST-I	86271F818	Acquired	12/31/2008	6/22/2009	7,539	0	6,811	728		0	728
1,288	STERIS CORP	859152100	Acquired	10/27/2009	12/22/2009	10,446	0	11,590	-1,144		0	-1,144
1,289	STERIS CORP	859152100	Acquired	10/27/2009	12/22/2009	14,117	0	15,628	-1,511		0	-1,511
1,290	STERIS CORP	859152100	Acquired	10/27/2009	12/15/2009	5,364	0	5,952	-588		0	-588
1,291	PACKAGING CORP AMER	695156109	Acquired	4/29/2009	5/14/2009	5,399	0	5,570	-171		0	-171
1,292	PACKAGING CORP AMER	695156109	Acquired	4/29/2009	5/12/2009	1,344	0	1,273	71		0	71
1,293	PACKAGING CORP AMER	695156109	Acquired	4/29/2009	5/6/2009	5,614	0	5,570	44		0	44
1,294	PACKAGING CORP AMER	695156109	Acquired	2/26/2009	3/20/2009	123	0	126	-3		0	-3
1,295	PACIFICORP 7.7% 11/15/31	695114BT4	Acquired	11/19/2008	4/28/2009	11,726	0	9,795	1,931		0	1,931
1,296	PSEG POWER LLC 5.0% 4/01/14	69362BAP7	Acquired	11/19/2008	1/22/2009	38,684	0	33,916	4,768		0	4,768
1,297	PNC FINANCIAL SERVICES GROUP	693475105	Acquired	12/2/2008	2/4/2009	587	0	897	-310		0	-310
1,298	PNC FINANCIAL SERVICES GROUP	693475105	Acquired	11/20/2008	2/4/2009	26,416	0	41,718	-15,302		0	-15,302
1,299	OWENS ILL INC	690768403	Acquired	10/29/2009	12/1/2009	13,935	0	14,140	-205		0	-205
1,300	OWENS ILL INC	690768403	Acquired	6/24/2009	12/1/2009	6,503	0	5,946	557		0	557
1,301	OWENS ILL INC	690768403	Acquired	6/24/2009	12/1/2009	2,787	0	2,516	271		0	271
1,302	OWENS ILL INC	690768403	Acquired	6/3/2009	12/1/2009	15,794	0	14,971	823		0	823
1,303	OWENS ILL INC	690768403	Acquired	6/3/2009	9/14/2009	2,940	0	2,348	592		0	592
1,304	OWENS ILL INC	690768403	Acquired	6/3/2009	8/28/2009	5,591	0	4,697	894		0	894
1,305	OWENS ILL INC	690768403	Acquired	6/3/2009	8/5/2009	1,045	0	881	164		0	164
1,306	OSHKOSH CORPORATION	688239201	Acquired	7/29/2009	12/15/2009	5,440	0	3,957	1,483		0	1,483
1,307	OSHKOSH CORPORATION	688239201	Acquired	12/4/2009	12/15/2009	6,528	0	7,469	-941		0	-941
1,308	OSHKOSH CORPORATION	688239201	Acquired	7/29/2009	11/6/2009	6,816	0	5,012	1,804		0	1,804
1,309	OSHKOSH CORPORATION	688239201	Acquired	7/29/2009	9/14/2009	3,815	0	3,165	650		0	650
1,310	OSHKOSH CORPORATION	688239201	Acquired	7/29/2009	8/28/2009	5,354	0	4,221	1,133		0	1,133
1,311	OSHKOSH CORPORATION	688239201	Acquired	7/29/2009	8/5/2009	306	0	264	42		0	42
1,312	ORACLE CORP 6.5% 4/15/38	68389XAE5	Acquired	11/19/2008	1/12/2009	22,467	0	17,716	4,751		0	4,751
1,313	ORACLE CORP	68389X105	Acquired	11/20/2008	12/10/2009	13,786	0	9,472	4,314		0	4,314
1,314	ORACLE CORP	68389X105	Acquired	11/20/2008	9/14/2009	32,390	0	22,206	10,184		0	10,184
1,315	ORACLE CORP	68389X105	Acquired	12/2/2008	9/14/2009	680	0	475	205		0	205
1,316	ONTARIO (PROVINCE OF) 4.5% 2/03/15	683234WQ7	Acquired	11/19/2008	2/5/2009	45,733	0	46,966	-1,233		0	-1,233
1,317	ONEOK INC	682680103	Acquired	2/27/2009	8/31/2009	9,048	0	6,201	2,847		0	2,847
1,318	ONEOK INC	682680103	Acquired	2/27/2009	8/28/2009	10,018	0	6,660	3,358		0	3,358
1,319	ONEOK INC	682680103	Acquired	8/5/2009	8/28/2009	691	0	668	23		0	23
1,320	ONEOK INC	682680103	Acquired	4/29/2009	8/28/2009	11,055	0	8,485	2,570		0	2,570

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

Long Term CG Distributions													Amount	
Short Term CG Distributions													4,792	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
Totals														
						51,055,151		0	47,674,814	3,380,337	0	0	3,380,337	
1,321	ONEOK INC	682680103		11/21/2008	8/28/2009	20,382	0	14,172	6,210			0	6,210	
1,322	ONEOK INC	682680103		4/29/2009	6/24/2009	283	0	265	18			0	18	
1,323	ONEOK INC	682680103		6/24/2009	6/24/2009	5,655	0	5,670	-15			0	-15	
1,324	ONEOK INC	682680103		4/29/2009	5/12/2009	556	0	530	26			0	26	
1,325	ONEOK INC	682680103		4/29/2009	5/6/2009	3,340	0	3,182	158			0	158	
1,326	ONEOK INC	682680103		11/25/2008	5/6/2009	2,505	0	2,524	-19			0	-19	
1,327	ONEOK INC	682680103		11/25/2008	3/20/2009	224	0	280	-56			0	-56	
1,328	ONCOR ELECTRIC DELIVE 7 25% 1/15/54	68233DAP2		11/19/2008	1/17/2009	8,948	0	8,389	559			0	559	
1,329	ON SEMICONDUCTOR CORP	682189105		2/27/2009	12/15/2009	10,842	0	4,697	6,145			0	6,145	
1,330	JP MORGAN CHASE 6 75% 2/01/11	46625HAJ9		11/19/2008	8/10/2009	143,196	0	138,767	4,429			0	4,429	
1,331	JP MORGAN CHASE & CO	46625H100		2/6/2009	12/10/2009	21,793	0	14,489	7,304			0	7,304	
1,332	JP MORGAN CHASE & CO	46625H100		2/6/2009	9/14/2009	53,852	0	33,900	19,952			0	19,952	
1,333	ITC HOLDINGS CORP	465685105		1/30/2009	2/26/2009	3,667	0	4,219	-552			0	-552	
1,334	ITC HOLDINGS CORP	465685105		11/25/2008	2/26/2009	367	0	388	-21			0	-21	
1,335	ITC HOLDINGS CORP	465685105		11/20/2008	2/26/2009	14,667	0	14,766	-99			0	-99	
1,336	REPUBLIC OF ITALY 4 5% 1/21/15	465410BN7		11/19/2008	5/5/2009	20,286	0	20,148	138			0	138	
1,337	REPUBLIC OF ITALY 5 375% 6/15/33	465410BG2		11/19/2008	3/17/2009	18,262	0	20,196	-1,934			0	-1,934	
1,338	REPUBLIC OF ITALY 5 625% 6/15/12	465410BA5		11/19/2008	5/13/2009	21,726	0	21,726	0			0	0	
1,339	REPUBLIC OF ITALY 6 0% 2/22/11	465410AW8		11/19/2008	5/13/2009	69,768	0	70,389	-621			0	-621	
1,340	REPUBLIC OF ITALY 6 875% 9/27/23	465410AH1		11/19/2008	1/12/2009	24,229	0	23,247	982			0	982	
1,341	INTERPUBLIC GROUP COS INC	460690100		11/25/2008	4/23/2009	1,853	0	1,534	319			0	319	
1,342	INTERPUBLIC GROUP COS INC	460690100		2/27/2009	4/23/2009	13,694	0	10,316	3,378			0	3,378	
1,343	INTERPUBLIC GROUP COS INC	460690100		2/28/2009	4/23/2009	5,570	0	3,909	1,661			0	1,661	
1,344	BECKMAN COULTER INC	075811109		11/25/2008	12/23/2009	3,293	0	2,131	1,162			0	1,162	
1,345	BECKMAN COULTER INC	075811109		11/20/2008	12/23/2009	23,708	0	14,536	9,172			0	9,172	
1,346	BECKMAN COULTER INC	075811109		2/27/2009	12/15/2009	11,584	0	7,712	3,872			0	3,872	
1,347	BECKMAN COULTER INC	075811109		6/24/2009	12/15/2009	2,726	0	2,232	494			0	494	
1,348	BECKMAN COULTER INC	075811109		6/24/2009	9/14/2009	4,268	0	3,349	919			0	919	
1,349	BECKMAN COULTER INC	075811109		2/27/2009	5/12/2009	542	0	454	88			0	88	
1,350	BECKMAN COULTER INC	075811109		3/20/2009	5/12/2009	542	0	471	71			0	71	
1,351	BECKMAN COULTER INC	075811109		2/27/2009	3/2/2009	3,297	0	3,629	-332			0	-332	
1,352	BECKMAN COULTER INC	075811109		1/27/2009	3/2/2009	2,061	0	2,375	-314			0	-314	
1,353	BEAR STEARNS CO INC 6 95% 8/10/12	073928X73		11/19/2008	1/23/2009	78,823	0	77,361	1,462			0	1,462	
1,354	BEAR STEARNS CO INC 7 25% 2/01/18	073902RU4		11/19/2008	2/18/2009	16,061	0	15,178	883			0	883	
1,355	B E AEROSPACE INC	073302101		9/22/2009	12/15/2009	9,586	0	8,478	1,108			0	1,108	
1,356	B E AEROSPACE INC	073302101		9/22/2009	12/15/2009	1,343	0	1,191	152			0	152	
1,357	BARD C R INC	067383109		9/15/2009	9/14/2009	17,085	0	17,177	-92			0	-92	
1,358	BARD C R INC	067383109		9/14/2009	9/14/2009	21,967	0	21,925	42			0	42	
1,359	BANK HAWAII CORP	062540109		6/24/2009	7/30/2009	3,429	0	3,216	213			0	213	
1,360	FEDERAL HM LN BK 4 875% 5/17/17	3133XKQX6		11/19/2008	2/2/2009	27,002	0	24,505	2,497			0	2,497	
1,361	FEDERAL HM LN BK 5 65% 4/20/22	3133XKJW6		3/30/2009	10/28/2009	131,938	0	134,076	-2,138			0	-2,138	
1,362	FEDL HM LN BK 4 75% 12/16/16	3133XHZK1		11/19/2008	2/17/2009	21,775	0	19,890	1,885			0	1,885	
1,363	FEDERAL HOME LN BKS 4 875% 1/18/11	3133XHPH9		11/19/2008	2/24/2009	108,131	0	104,641	3,490			0	3,490	
1,364	FEDERAL HOME LN BKS 5 0% 9/18/09	3133XGNJ9		11/19/2008	3/2/2009	163,655	0	164,940	-1,285			0	-1,285	
1,365	FEDERAL HOME LN BK 5 375% 8/19/11	3133XGDD3		11/19/2008	9/12/2009	54,166	0	53,518	648			0	648	
1,366	FEDERAL HOME LN BK 5 375% 8/19/11	3133XGDD3		11/19/2008	5/5/2009	87,049	0	85,630	1,419			0	1,419	
1,367	FEDERAL HOME LN BK 5 375% 5/18/16	3133XJFJ4		11/19/2008	3/30/2009	56,189	0	51,240	4,949			0	4,949	
1,368	FEDERAL HOME LN BKS 4 625% 2/18/11	3133XECU1		11/19/2008	8/19/2009	15,827	0	15,646	181			0	181	
1,369	FEDERAL HOME LN BKS 4 375% 9/17/11	3133XCOZ9		11/19/2008	2/20/2009	15,712	0	15,473	239			0	239	
1,370	FEDERAL HOME LN BKS 5 25% 6/18/11	3133XFKF5		11/19/2008	8/19/2009	27,659	0	26,982	677			0	677	
1,371	FEDERAL HOME LN BKS 4 5% 11/15/11	3133MTZL5		11/19/2008	3/13/2009	140,334	0	134,214	6,120			0	6,120	
1,372	FEDERAL HOME LOAN BAN 5 75% 5/15/13	3133MNVV0		11/19/2008	2/20/2009	16,726	0	16,084	642			0	642	
1,373	FEDERAL HOME LN BKS 3 875% 6/14/11	31339X2M5		11/19/2008	2/20/2009	15,876	0	15,300	576			0	576	
1,374	FEDL FARM CR BK 3 875% 8/25/11	31331YZ86		5/6/2009	12/30/2009	157,071	0	158,349	-1,278			0	-1,278	
1,375	FED FARM CREDIT BANK 2 625% 4/21/17	31331YG46		11/19/2008	5/6/2009	153,873	0	148,620	5,253			0	5,253	
1,376	FED FARM CR BK 4 875% 1/17/17	31331XLG5		11/19/2008	2/17/2009	37,857	0	35,014	2,843			0	2,843	
1,377	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2		2/12/2009	12/15/2009	396	0	409	-13			0	-13	
1,378	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2		2/12/2009	12/11/2009	30,245	0	29,509	736			0	736	
1,379	FHLMC GOLD C01847 5 5% 6/01/34	31292JBQ2		2/12/2009	11/15/2009	422	0	436	-14			0	-14	
1,380	BANK HAWAII CORP	062540109		2/27/2009	7/30/2009	15,621	0	13,571	2,050			0	2,050	

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
			4,792	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
1,381	BANK HAWAII CORP	062540109		6/24/2009	7/29/2009	770	0	715	55				3,380,337
1,382	BANK HAWAII CORP	062540109		11/25/2008	7/29/2009	7,695	0	8,573	-878				-878
1,383	BANK HAWAII CORP	062540109		11/20/2008	7/29/2009	10,389	0	10,235	154				154
1,384	BANK HAWAII CORP	062540109		11/25/2008	5/12/2009	796	0	857	-61				-61
1,385	BANK HAWAII CORP	062540109		11/25/2008	3/20/2009	328	0	429	-101				-101
1,386	BANK OF AMERICA CORP 6.0% 9/01/11	060505DH4		11/19/2008	5/6/2009	66,506	0	74,561	-8,055				-8,055
1,387	BANK AMER CORP 4.875% 9/15/12	060505AR5		11/19/2008	5/6/2009	18,710	0	19,352	-642				-642
1,388	BANK OF AMERICA CORP	060505104		5/7/2009	9/14/2009	18,204	0	16,255	1,949				1,949
1,389	BANK OF AMERICA CORP	060505104		5/7/2009	9/14/2009	47,122	0	37,792	9,330				9,330
1,390	BANK OF AMERICA CORP	060505104		11/20/2008	2/6/2009	88,649	0	160,886	-72,237				-72,237
1,391	BANK OF AMERICA CORP	060505104		11/20/2008	1/26/2009	76,454	0	127,841	-51,387				-51,387
1,392	BANC ONE CORP 8.0% 4/29/27	059438AK7		11/19/2008	8/10/2009	21,755	0	20,067	1,688				1,688
1,393	BALTIMORE GAS & ELECT 6.35% 10/01/11	059165EC0		11/19/2008	1/12/2009	13,252	0	10,434	2,818				2,818
1,394	BNY MELLON INTERNATIONAL FD CL M 05569M871	05569M871		11/20/2008	9/14/2009	205,000	0	144,566	60,434				60,434
1,395	BNY MELLON INTERNATIONAL FD CL M 05569M871	05569M871		11/20/2008	6/22/2009	252,697	0	215,337	37,360				37,360
1,396	BNY MELLON INTERNATIONAL FD CL M 05569M871	05569M871		12/16/2008	6/22/2009	197,302	0	194,776	2,526				2,526
1,397	BNY MELLON EMERGING MARKETS FD 05569M855	05569M855		11/20/2008	9/14/2009	115,000	0	103,500	11,500				11,500
1,398	BNY MELLON SMALL CAP STK FD CL M 05569M806	05569M806		2/26/2009	12/10/2009	366,093	0	261,847	104,246				104,246
1,399	BNY MELLON SMALL CAP STK FD CL M 05569M806	05569M806		12/8/2009	12/10/2009	2,718	0	2,718	-3				-3
1,400	BNY MELLON SMALL CAP STK FD CL M 05569M806	05569M806		3/27/2009	12/10/2009	590	0	455	135				135
1,401	BNY MELLON SMALL CAP STK FD CL M 05569M806	05569M806		12/3/2008	12/10/2009	4,356	0	3,629	727				727
1,402	BNY MELLON SMALL CAP STK FD CL M 05569M806	05569M806		11/20/2008	12/10/2009	1,042,246	0	770,000	272,246				272,246
1,403	BNY MELLON SMALL CAP STK FD CL M 05569M806	05569M806		12/3/2008	9/14/2009	9,000	0	7,472	1,528				1,528
1,404	BB&T CORP 5.2% 12/23/15	054937AE7		11/19/2008	8/10/2009	998	0	916	82				82
1,405	BB&T CORP 5.2% 12/23/15	054937AE7		11/19/2008	8/10/2009	28,936	0	26,567	2,369				2,369
1,406	AVNET INC	053807103		11/18/2009	12/15/2009	15,687	0	15,182	505				505
1,407	AUTOLIV INC	052800109		7/31/2009	12/17/2009	4,772	0	3,927	845				845
1,408	AUTOLIV INC	052800109		7/31/2009	12/15/2009	13,504	0	11,067	2,437				2,437
1,409	AUTOLIV INC	052800109		6/10/2009	12/10/2009	8,486	0	6,597	1,889				1,889
1,410	AUTOLIV INC	052800109		7/31/2009	11/19/2009	3,173	0	2,856	317				317
1,411	AUTOLIV INC	052800109		10/14/2009	11/19/2009	3,966	0	3,578	388				388
1,412	AUTOLIV INC	052800109		6/10/2009	9/14/2009	16,050	0	14,450	1,600				1,600
1,413	AUTOLIV INC	052800109		7/31/2009	9/14/2009	2,791	0	2,856	-65				-65
1,414	AUTOLIV INC	052800109		7/31/2009	8/5/2009	352	0	357	-5				-5
1,415	ASIAN DEVELOPMENT BK 5.593% 7/16/	045167AY9		11/19/2008	8/10/2009	36,997	0	39,622	-2,625				-2,625
1,416	ASHLAND INC	044209104		5/6/2009	10/29/2009	40,022	0	30,226	9,796				9,796
1,417	ASHLAND INC	044209104		5/6/2009	9/14/2009	3,226	0	2,085	1,141				1,141
1,418	ASHLAND INC	044209104		5/6/2009	8/21/2009	346	0	261	85				85
1,419	ASHLAND INC	044209104		6/24/2009	8/21/2009	5,884	0	4,532	1,352				1,352
1,420	ASHLAND INC	044209104		6/24/2009	8/5/2009	359	0	267	92				92
1,421	ASHLAND INC	044209104		5/6/2009	6/17/2009	7,362	0	7,817	-455				-455
1,422	ASHLAND INC	044209104		5/6/2009	6/11/2009	6,081	0	5,472	609				609
1,423	ASHLAND INC	044209104		5/6/2009	5/12/2009	948	0	1,042	-94				-94
1,424	ARROW ELECTRS INC	042735100		11/20/2008	11/18/2009	12,885	0	5,647	7,238				7,238
1,425	ARROW ELECTRS INC	042735100		2/27/2009	11/18/2009	11,788	0	7,298	4,490				4,490
1,426	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	12/25/2009	7,631	0	8,032	-401				-401
1,427	FNMA POOL # AD0132 6.0% 9/01/39	31418MEE8		9/23/2009	11/25/2009	7,423	0	7,814	-391				-391
1,428	FNMA POOL # MA0259 5% 12/1/2039	31417YJ00		10/9/2009	12/25/2009	357	0	369	-12				-12
1,429	FNMA POOL # AC5401 5% 10/1/2039	31417KVN4		10/9/2009	12/25/2009	802	0	830	-28				-28
1,430	FNMA POOL # AC1520 4% 9/1/2024	31417KVN4		10/14/2009	12/30/2009	14,762	0	14,849	-87				-87
1,431	FNMA POOL # AC1520 4% 9/1/2024	31417KVN4		10/14/2009	12/25/2009	565	0	574	-9				-9
1,432	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	12/25/2009	1,039	0	326	8				8
1,433	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	11/25/2009	1,334	0	1,012	27				27
1,434	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	10/25/2009	280	0	272	8				8
1,435	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	9/25/2009	1,850	0	1,801	49				49
1,436	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	8/25/2009	1,026	0	998	28				28
1,437	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	12/30/2009	19,626	0	19,838	-212				-212
1,438	FNMA POOL # 981644 4.5% 6/1/2038	31415B8M0		10/14/2009	12/25/2009	4,275	0	4,439	-164				-164
1,439	FNMA POOL # 975116 5% 5/1/2023	31414SYM9		9/23/2009	12/25/2009	3,190	0	3,271	-81				-81
1,440	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	12/30/2009	22,430	0	22,437	-7				-7

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														4,792	
														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1,441	FNMA POOL # 962301 4 5% 3/1/2023	31414CRW0		5/20/2009	12/25/2009	5,492	0	5,653	-161			0	3,380,337		
1,442	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		5/20/2009	11/25/2009	7,242	0	7,454	-212			0	-212		
1,443	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		5/20/2009	10/25/2009	4,909	0	5,052	-143			0	-143		
1,444	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		5/20/2009	9/25/2009	6,073	0	6,251	-178			0	-178		
1,445	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		5/20/2009	8/25/2009	3,319	0	3,416	-97			0	-97		
1,446	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		5/20/2009	7/25/2009	7,426	0	7,643	-217			0	-217		
1,447	FNMA POOL # 959394 6 5% 12/01/37	31413YKF7		8/6/2009	9/25/2009	19,613	0	20,986	-1,373			0	-1,373		
1,448	FNMA POOL # 959394 6 5% 12/01/37	31413YKF7		8/6/2009	9/10/2009	444,850	0	444,072	778			0	778		
1,449	FNMA POOL # 949294 6% 10/12/037	31413M70		1/22/2009	12/25/2009	924	0	956	-32			0	-32		
1,450	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	11/25/2009	554	0	573	-19			0	-19		
1,451	INTERPUBLIC GROUP COS INC	460690100		11/25/2008	4/23/2009	2,708	0	2,258	450			0	450		
1,452	INTERPUBLIC GROUP COS INC	460690100		11/21/2008	4/23/2009	6,745	0	3,683	3,062			0	3,062		
1,453	INTERPUBLIC GROUP COS INC	460690100		11/25/2008	3/20/2009	199	0	213	-14			0	-14		
1,454	INTL LEASE FINANCE CO 5 45% 3/24/11	45974VZV7		11/19/2008	6/29/2009	49,813	0	49,813	0			0	0		
1,455	IBM CORP 4 75% 11/29/12	459200BA8		11/19/2008	1/13/2009	47,235	0	45,868	1,367			0	1,367		
1,456	IBM 8 375% 11/01/19	459200AG6		11/19/2008	1/15/2009	31,564	0	27,925	3,639			0	3,639		
1,457	INTERNATIONAL BUSINESS MACHINES	459200101		11/20/2008	12/10/2009	12,658	0	7,217	5,441			0	5,441		
1,458	INTERNATIONAL BUSINESS MACHINES	459200101		11/20/2008	9/14/2009	35,639	0	22,092	13,547			0	13,547		
1,459	INTERNATIONAL BUSINESS MACHINES	459200101		11/20/2008	8/21/2009	263,353	0	162,008	101,345			0	101,345		
1,460	INTL BK RECON & DEVE 3 625% 5/21/11	45905UCU6		11/19/2008	3/10/2009	10,100	0	10,787	-687			0	-687		
1,461	INTER-AMERN DEVEL BK 4 5% 9/15/11	458182CWO		11/20/2008	2/13/2009	20,930	0	21,018	-88			0	-88		
1,462	INTEL CORP	458140100		11/20/2008	6/5/2009	74,419	0	58,408	16,011			0	16,011		
1,463	INTEL CORP	458140100		3/10/2009	6/5/2009	173,576	0	150,567	23,009			0	23,009		
1,464	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	10/25/2009	497	0	514	-17			0	-17		
1,465	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	9/25/2009	2,018	0	2,088	-70			0	-70		
1,466	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	8/25/2009	1,100	0	1,138	-38			0	-38		
1,467	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	7/25/2009	1,791	0	1,854	-63			0	-63		
1,468	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	6/25/2009	1,026	0	1,062	-36			0	-36		
1,469	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	5/25/2009	1,588	0	1,643	-55			0	-55		
1,470	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	4/25/2009	56	0	58	-2			0	-2		
1,471	FNMA POOL 949294 6 0% 10/01/37	31413M70		1/22/2009	3/25/2009	2,432	0	2,517	-85			0	-85		
1,472	FHLMC GOLD PL# G05509 6 0% 6/01/33	3128M7N28		8/6/2009	12/15/2009	2,028	0	2,119	-91			0	-91		
1,473	FHLMC GOLD PL# G05509 6 0% 6/01/33	3128M7N28		8/6/2009	12/15/2009	7,579	0	7,881	-302			0	-302		
1,474	FHLMC GOLD PL# G05509 6 0% 6/01/33	3128M7N28		8/6/2009	11/15/2009	1,432	0	1,496	-64			0	-64		
1,475	FHLMC GOLD PL# G05509 6 0% 6/01/33	3128M7N28		8/6/2009	11/15/2009	5,352	0	5,566	-214			0	-214		
1,476	FHLMC GOLD PL# G05509 6 0% 6/01/33	3128M7N28		8/6/2009	10/15/2009	1,428	0	1,492	-64			0	-64		
1,477	FHLMC GOLD PL# G05509 6 0% 6/01/33	3128M7N28		8/6/2009	10/15/2009	5,337	0	5,550	-213			0	-213		
1,478	FHLMC GOLD PL# G05509 6 0% 6/01/33	3128M7N28		8/6/2009	9/15/2009	1,787	0	1,867	-80			0	-80		
1,479	FHLMC GOLD PL# G05509 6 0% 6/01/33	3128M7N28		8/6/2009	9/15/2009	6,677	0	6,944	-267			0	-267		
1,480	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	12/30/2009	3,878	0	3,801	77			0	77		
1,481	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	12/15/2009	1,057	0	1,087	-30			0	-30		
1,482	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	11/15/2009	1,139	0	1,171	-32			0	-32		
1,483	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	10/15/2009	1,072	0	1,103	-31			0	-31		
1,484	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	9/15/2009	1,511	0	1,555	-44			0	-44		
1,485	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	8/15/2009	1,864	0	1,918	-54			0	-54		
1,486	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	7/15/2009	1,929	0	1,985	-56			0	-56		
1,487	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	6/15/2009	1,639	0	1,686	-47			0	-47		
1,488	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	5/15/2009	1,858	0	1,911	-53			0	-53		
1,489	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	4/15/2009	2,279	0	2,345	-66			0	-66		
1,490	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	3/15/2009	1,733	0	1,783	-50			0	-50		
1,491	FHLMC GOLD G04719 5 5% 10/1/38	3128M6SG4		1/22/2009	2/15/2009	1,351	0	1,389	-38			0	-38		
1,492	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	12/15/2009	2,118	0	2,192	-74			0	-74		
1,493	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	11/15/2009	914	0	946	-32			0	-32		
1,494	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	10/15/2009	12,566	0	13,010	-444			0	-444		
1,495	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	9/15/2009	3,800	0	3,935	-135			0	-135		
1,496	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	8/15/2009	9,365	0	9,695	-330			0	-330		
1,497	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	7/15/2009	1,044	0	1,081	-37			0	-37		
1,498	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	6/15/2009	1,944	0	2,013	-69			0	-69		
1,499	SHAW GROUP INC	820280105		4/6/2009	8/31/2009	5,277	0	5,188	89			0	89		
1,500	SHAW GROUP INC	820280105		4/6/2009	8/28/2009	11,422	0	10,664	758			0	758		

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	Long Term CG Distributions Short Term CG Distributions	Amount		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		4,792	0														
1.501	SHAW GROUP INC	820280105					4/6/2009	8/28/2009		8,331	0	7,782	549			0	3,380,337
1.502	SHAW GROUP INC	820280105					4/6/2009	4/6/2009		1,688	0	1,729	-41			0	549
1.503	SENSIENT TECHNOLOGIES CORP	817251100					2/27/2009	5/12/2009		17,442	0	15,684	1,758			0	1,758
1.504	SENSIENT TECHNOLOGIES CORP	817251100					11/21/2008	4/20/2009		12,006	0	11,846	160			0	160
1.505	SENSIENT TECHNOLOGIES CORP	817251100					11/21/2008	3/20/2009		228	0	224	4			0	4
1.506	SENSIENT TECHNOLOGIES CORP	817251100					11/21/2008	3/9/2009		1,168	0	1,341	-173			0	-173
1.507	SENSIENT TECHNOLOGIES CORP	817251100					11/25/2008	3/9/2009		6,618	0	7,827	-1,209			0	-1,209
1.508	SEMPRA ENERGY	816851109					11/20/2008	12/10/2009		16,374	0	12,063	4,311			0	4,311
1.509	SEMPRA ENERGY	816851109					11/20/2008	9/14/2009		31,602	0	25,735	5,867			0	5,867
1.510	SEAHAWK DRILLING INC	81201R107					7/29/2009	8/28/2009		1,641	0	1,758	-117			0	-117
1.511	SCHWAB CHARLES CORP NEW	808513105					11/20/2008	12/10/2009		5,502	0	4,438	1,064			0	1,064
1.512	SCHWAB CHARLES CORP NEW	808513105					11/20/2008	9/14/2009		5,104	0	4,142	962			0	962
1.513	SCHWAB CHARLES CORP NEW	808513105					12/2/2008	9/14/2009		6,745	0	5,924	821			0	821
1.514	SCHERING PLOUGH CORP	806605101					11/20/2008	11/3/2009		203,175	0	110,040	93,135			0	93,135
1.515	SCHERING PLOUGH CORP	806605101					11/20/2008	9/14/2009		42,959	0	20,152	22,807			0	22,807
1.516	ON SEMICONDUCTOR CORP	682189105					6/24/2009	7/23/2009		8,247	0	6,999	1,248			0	1,248
1.517	ON SEMICONDUCTOR CORP	682189105					2/27/2009	5/12/2009		917	0	587	330			0	330
1.518	ON SEMICONDUCTOR CORP	682189105					2/27/2009	3/20/2009		171	0	147	24			0	24
1.519	ON SEMICONDUCTOR CORP	682189105					12/10/2008	1/20/2009		3,504	0	2,896	608			0	608
1.520	OMNICOM GROUP INC	681919106					11/20/2008	12/10/2009		8,524	0	5,202	3,322			0	3,322
1.521	OMNICOM GROUP INC	681919106					11/20/2008	9/14/2009		21,278	0	12,893	8,385			0	8,385
1.522	OMNICOM GROUP INC	681919106					12/2/2008	9/14/2009		747	0	544	203			0	203
1.523	OMNICARE INC	681904108					9/14/2009	12/15/2009		12,302	0	12,276	26			0	26
1.524	OMNICARE INC	681904108					9/14/2009	9/15/2009		8,160	0	8,184	-24			0	-24
1.525	OMNICARE INC	681904108					2/27/2009	9/14/2009		2,158	0	2,324	-166			0	-166
1.526	OMNICARE INC	681904108					9/14/2009	9/14/2009		11,041	0	11,072	-31			0	-31
1.527	OMNICARE INC	681904108					6/24/2009	9/14/2009		4,321	0	4,406	-85			0	-85
1.528	OMNICARE INC	681904108					2/27/2009	9/14/2009		12,962	0	13,946	-984			0	-984
1.529	OMNICARE INC	681904108					2/27/2009	5/12/2009		1,129	0	1,033	96			0	96
1.530	OMNICARE INC	681904108					2/27/2009	3/20/2009		234	0	258	-24			0	-24
1.531	OLD REPUBLIC INTL CORP	680223104					2/27/2009	12/15/2009		5,241	0	4,627	614			0	614
1.532	OLD REPUBLIC INTL CORP	680223104					6/24/2009	12/15/2009		6,184	0	5,601	583			0	583
1.533	OLD REPUBLIC INTL CORP	680223104					6/24/2009	9/14/2009		120	0	95	25			0	25
1.534	OLD REPUBLIC INTL CORP	680223104					5/8/2009	9/14/2009		3,243	0	2,781	462			0	462
1.535	OLD REPUBLIC INTL CORP	680223104					5/8/2009	8/5/2009		334	0	309	25			0	25
1.536	OLD REPUBLIC INTL CORP	680223104					5/8/2009	7/13/2009		2,259	0	2,472	-213			0	-213
1.537	OLD REPUBLIC INTL CORP	680223104					4/20/2009	7/13/2009		8,565	0	10,509	-1,944			0	-1,944
1.538	OLD REPUBLIC INTL CORP	680223104					4/20/2009	5/12/2009		1,712	0	1,963	-251			0	-251
1.539	OLD REPUBLIC INTL CORP	680223104					2/27/2009	3/20/2009		205	0	185	20			0	20
1.540	OLD REPUBLIC INTL CORP	680223104					11/21/2008	2/6/2009		3,184	0	2,184	1,000			0	1,000
1.541	OLD REPUBLIC INTL CORP	680223104					11/25/2008	2/6/2009		2,415	0	1,923	492			0	492
1.542	OHIO PWR CO	677415CF6					11/19/2008	1/23/2009		23,510	0	20,631	2,879			0	2,879
1.543	OKEB OEST KONTROLLB 3 625% 6/17/	676167AX7					11/19/2008	1/23/2009		118,696	0	121,636	-2,940			0	-2,940
1.544	OCEANEERING INTL INC	675232102					6/24/2009	9/30/2009		3,983	0	3,146	837			0	837
1.545	OCEANEERING INTL INC	675232102					6/11/2009	9/30/2009		19,917	0	19,126	791			0	791
1.546	OCEANEERING INTL INC	675232102					6/11/2009	9/30/2009		18,779	0	17,747	1,032			0	1,032
1.547	OCEANEERING INTL INC	675232102					6/11/2009	9/14/2009		3,506	0	3,278	227			0	227
1.548	OCCIDENTAL PETROLEUM 6 75% 1/15/	674599BV6					11/19/2008	1/12/2009		37,227	0	37,212	15			0	15
1.549	OCCIDENTAL PETROLEUM CORP	674599105					4/23/2009	12/10/2009		8,398	0	6,109	2,289			0	2,289
1.550	OCCIDENTAL PETROLEUM CORP	674599105					4/23/2009	9/14/2009		22,242	0	16,104	6,138			0	6,138
1.551	NV ENERGY INC	67073Y106					11/25/2008	12/15/2009		11,923	0	9,062	2,861			0	2,861
1.552	NV ENERGY INC	67073Y106					6/24/2009	12/15/2009		745	0	627	118			0	118
1.553	NV ENERGY INC	67073Y106					6/24/2009	9/14/2009		2,930	0	2,612	318			0	318
1.554	NV ENERGY INC	67073Y106					8/5/2009	9/14/2009		117	0	116	1			0	1
1.555	NV ENERGY INC	67073Y106					6/24/2009	7/29/2009		1,589	0	1,463	126			0	126
1.556	NV ENERGY INC	67073Y106					7/12/2009	7/29/2009		10,325	0	10,074	251			0	251
1.557	NV ENERGY INC	67073Y106					11/25/2008	5/12/2009		834	0	755	79			0	79
1.558	NV ENERGY INC	67073Y106					11/25/2008	5/6/2009		1,677	0	1,510	167			0	167
1.559	NV ENERGY INC	67073Y106					1/30/2009	5/6/2009		4,925	0	5,109	-184			0	-184
1.560	NV ENERGY INC	67073Y106					1/30/2009	3/20/2009		382	0	435	-53			0	-53

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions					Amount							
	Short Term CG Distributions					4,792							
						0							
1,561	NOVARTIS AG-ADR	66987V109		11/20/2008	4/27/2009	99,534	0	124,656	-25,122			0	3,380,337
1,562	NOVARTIS AG-ADR	66987V109		11/20/2008	4/27/2009	34,741	0	43,487	-8,746			0	-25,122
1,563	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	12/10/2009	6,407	0	3,259	3,148			0	-8,746
1,564	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	9/14/2009	12,767	0	7,859	4,908			0	3,148
1,565	AMERIGROUP CORP	03073T102		2/27/2009	5/27/2009	9,949	0	8,469	1,480			0	4,908
1,566	AMERIGROUP CORP	03073T102		1/27/2009	5/27/2009	1,463	0	1,487	-24			0	1,480
1,567	AMERIGROUP CORP	03073T102		1/27/2009	5/27/2009	11,074	0	11,303	-229			0	-24
1,568	WABTEC CORP	929740108		2/27/2009	10/27/2009	20,292	0	13,620	6,672			0	-229
1,569	WABTEC CORP	929740108		11/20/2008	10/27/2009	8,117	0	6,092	2,025			0	6,672
1,570	WABTEC CORP	929740108		11/25/2008	9/14/2009	1,567	0	1,473	94			0	2,025
1,571	WABTEC CORP	929740108		12/23/2008	9/14/2009	1,175	0	1,152	23			0	94
1,572	WABTEC CORP	929740108		12/23/2008	8/21/2009	2,862	0	3,072	-210			0	23
1,573	WABTEC CORP	929740108		12/9/2008	8/21/2009	1,789	0	2,042	-253			0	-210
1,574	WABTEC CORP	929740108		12/9/2008	5/12/2009	1,079	0	1,226	-147			0	-253
1,575	WABTEC CORP	929740108		12/9/2008	3/20/2009	259	0	408	-149			0	-147
1,576	W M S INDS INC	929297109		10/13/2009	12/21/2009	3,558	0	4,288	-730			0	-149
1,577	W M S INDS INC	929297109		10/12/2009	12/21/2009	2,372	0	2,886	-514			0	-730
1,578	W M S INDS INC	929297109		10/8/2009	12/21/2009	12,649	0	15,187	-2,538			0	-514
1,579	W M S INDS INC	929297109		10/8/2009	12/21/2009	5,929	0	7,013	-1,084			0	-2,538
1,580	W M S INDS INC	929297109		10/12/2009	12/15/2009	9,930	0	12,026	-2,096			0	-1,084
1,581	WABCO HOLDINGS INC-WI	92927K102		8/21/2009	12/15/2009	6,706	0	5,602	1,104			0	-2,096
1,582	WABCO HOLDINGS INC-WI	92927K102		8/21/2009	11/6/2009	10,495	0	9,129	1,366			0	1,104
1,583	WABCO HOLDINGS INC-WI	92927K102		11/19/2008	9/14/2009	2,318	0	2,490	-172			0	1,366
1,584	VODAFONE GROUP PLC 5 375% 1/30/	92857TAG2		11/19/2008	12/3/2009	9,552	0	8,975	577			0	-172
1,585	VODAFONE GROUP 7 75% 2/15/10	92857TAG2		11/19/2008	8/19/2009	97,920	0	96,803	1,117			0	577
1,586	VISA INC-CLASS A SHRS	92826C839		12/27/2009	12/10/2009	6,585	0	3,510	3,075			0	1,117
1,587	VISA INC-CLASS A SHRS	92826C839		3/31/2009	9/14/2009	13,839	0	8,337	5,502			0	3,075
1,588	VERTEX PHARMACEUTICALS INC	92532F100		5/27/2009	12/21/2009	3,358	0	2,321	1,037			0	5,502
1,589	VERTEX PHARMACEUTICALS INC	92532F100		5/27/2009	12/21/2009	840	0	595	245			0	1,037
1,590	VERTEX PHARMACEUTICALS INC	92532F100		5/27/2009	12/18/2009	10,017	0	7,138	2,879			0	245
1,591	VERTEX PHARMACEUTICALS INC	92532F100		5/27/2009	12/15/2009	4,491	0	3,272	1,219			0	2,879
1,592	VERTEX PHARMACEUTICALS INC	92532F100		6/24/2009	12/15/2009	3,266	0	2,666	600			0	1,219
1,593	VERTEX PHARMACEUTICALS INC	92532F100		2/27/2009	12/15/2009	12,249	0	8,969	3,280			0	600
1,594	VERTEX PHARMACEUTICALS INC	92532F100		3/5/2009	12/10/2009	11,679	0	8,110	3,569			0	3,280
1,595	VERTEX PHARMACEUTICALS INC	92532F100		3/5/2009	9/14/2009	2,572	0	1,958	614			0	3,569
1,596	VERTEX PHARMACEUTICALS INC	92532F100		3/6/2009	9/14/2009	21,309	0	16,338	4,971			0	614
1,597	VERTEX PHARMACEUTICALS INC	92532F100		6/24/2009	9/14/2009	4,776	0	4,332	444			0	4,971
1,598	VERTEX PHARMACEUTICALS INC	92532F100		2/27/2009	5/12/2009	301	0	299	2			0	444
1,599	VERTEX PHARMACEUTICALS INC	92532F100		2/27/2009	3/20/2009	291	0	299	-8			0	2
1,600	VERTEX PHARMACEUTICALS INC	92532F100		11/20/2008	2/6/2009	8,403	0	5,227	3,176			0	-8
1,601	VERTEX PHARMACEUTICALS INC	92532F100		11/25/2008	2/6/2009	1,050	0	672	378			0	3,176
1,602	VERIZON GLOBAL FDG 7 375% 9/01/12	92344GAT3		11/19/2008	2/5/2009	43,263	0	41,017	2,246			0	378
1,603	VERIZON COMMUNICATIONS 6 9% 4/15	92343VAP9		11/19/2008	2/5/2009	36,436	0	29,798	6,638			0	2,246
1,604	VALSPAR CORP	920355104		6/24/2009	8/21/2009	40,457	0	32,694	7,763			0	6,638
1,605	VALSPAR CORP	920355104		6/24/2009	8/21/2009	259	0	221	38			0	993
1,606	VALSPAR CORP	920355104		6/24/2009	5/12/2009	1,618	0	1,546	72			0	7,763
1,607	VALSPAR CORP	920355104		11/19/2008	12/12/2009	31,415	0	30,826	589			0	38
1,608	VALERO ENERGY CORP 6 125% 6/15/	91913YAM2		11/20/2008	12/10/2009	11,316	0	3,616	7,700			0	589
1,609	VALE SA-SP ADR	91912E105		11/20/2008	9/14/2009	19,651	0	8,317	11,334			0	7,700
1,610	VALE SA-SP ADR	91912E105		9/9/2009	12/15/2009	3,039	0	2,732	307			0	11,334
1,611	URBAN OUTFITTERS INC	917047102		11/3/2009	12/15/2009	12,158	0	11,676	482			0	307
1,612	URBAN OUTFITTERS INC	917047102		9/9/2009	9/14/2009	3,033	0	3,036	-3			0	482
1,613	URBAN OUTFITTERS INC	917047102		6/24/2009	10/27/2009	13,756	0	14,472	-716			0	-3
1,614	STEEL DYNAMICS INC	858119100		6/24/2009	10/27/2009	1,276	0	1,350	-74			0	-716
1,615	STEEL DYNAMICS INC	858119100		6/24/2009	10/27/2009	2,269	0	2,421	-152			0	-74
1,616	STEEL DYNAMICS INC	858119100		6/17/2009	10/27/2009	11,629	0	12,203	-574			0	-152
1,617	STEEL DYNAMICS INC	858119100		6/24/2009	10/19/2009	1,688	0	9,932	-416			0	-574
1,618	STEEL DYNAMICS INC	858119100		6/11/2009	10/19/2009	9,516	0	9,932	-416			0	-416
1,619	STEEL DYNAMICS INC	858119100		6/11/2009	9/14/2009	3,981	0	3,685	296			0	296
1,620	STEEL DYNAMICS INC	858119100		6/11/2009	9/14/2009	3,981	0	3,685	296			0	296

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	Long Term CG Distributions	Short Term CG Distributions	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	3,380,337
			4,792	0													
1,621	STEEL DYNAMICS INC		858119100		8/28/2009	6/11/2009	8/28/2009	13,079	0	12,496	583				0		3,380,337
1,622	STEEL DYNAMICS INC		858119100		8/5/2009	6/11/2009	8/5/2009	174	0	160	14				0		583
1,623	STEEL DYNAMICS INC		858119100		3/12/2009	2/27/2009	3/12/2009	1,315	0	1,655	-340				0		14
1,624	STEEL DYNAMICS INC		858119100		3/12/2009	12/10/2008	3/12/2009	6,712	0	10,535	-3,823				0		-340
1,625	STEEL DYNAMICS INC		858119100		3/12/2009	2/27/2009	3/12/2009	7,954	0	9,927	-1,973				0		-3,823
1,626	STEEL DYNAMICS INC		858119100		3/9/2009	12/10/2008	3/9/2009	5,255	0	7,168	-1,913				0		-1,973
1,627	STATE STREET CORP		857477103		12/11/2009	5/21/2009	12/11/2009	129,136	0	138,618	-9,482				0		-1,913
1,628	STATE STREET CORP		857477103		12/11/2009	5/21/2009	12/11/2009	96,805	0	105,471	-8,666				0		-9,482
1,629	STATE STREET CORP		857477103		9/14/2009	5/21/2009	9/14/2009	26,449	0	21,525	4,924				0		-8,666
1,630	SOUTHERN POWER CO	6 25% 7/15/11	843846AC4		4/30/2009	11/19/2008	4/30/2009	46,635	0	45,612	1,023				0		4,924
1,631	SOUTHERN CALIF GAS CO	5 75% 11/15/84	842434CG5		1/23/2009	11/19/2008	1/23/2009	19,263	0	16,340	2,923				0		1,023
1,632	SOUTHERN CAL EDISON	6 65% 4/01/2	842400EB5		2/17/2009	11/19/2008	2/17/2009	21,574	0	19,313	2,261				0		2,923
1,633	SILICON LABORATORIES INC		826919102		12/15/2009	8/28/2009	12/15/2009	12,245	0	12,118	127				0		2,261
1,634	SILICON LABORATORIES INC		826919102		10/19/2009	8/28/2009	10/19/2009	3,109	0	3,142	-33				0		127
1,635	SILICON LABORATORIES INC		826919102		10/19/2009	8/31/2009	10/19/2009	8,882	0	9,009	-127				0		-33
1,636	SMITHFIELD FOODS INC		832248108		12/15/2009	11/19/2009	12/15/2009	12,289	0	12,506	-217				0		-127
1,637	SILVER WHEATON CORP		828336107		6/24/2009	5/13/2009	6/24/2009	16,122	0	17,054	-932				0		-217
1,638	SILVER WHEATON CORP		828336107		6/24/2009	6/24/2009	6/24/2009	2,670	0	2,707	-37				0		-932
1,639	SILVER WHEATON CORP		828336107		6/24/2009	5/13/2009	6/24/2009	5,256	0	5,655	-399				0		-37
1,640	SILICON LABORATORIES INC		826919102		9/14/2009	8/31/2009	9/14/2009	5,745	0	5,406	339				0		-399
1,641	SHAW GROUP INC		820280105		8/31/2009	6/24/2009	8/31/2009	4,398	0	4,085	313				0		339
1,642	SHAW GROUP INC		820280105		8/31/2009	6/24/2009	8/31/2009	9,675	0	9,384	291				0		313
1,643	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9		5/15/2009	2/9/2009	5/15/2009	8,764	0	9,064	-310				0		291
1,644	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9		4/15/2009	2/9/2009	4/15/2009	5,246	0	5,432	-186				0		-310
1,645	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9		3/15/2009	2/9/2009	3/15/2009	2,170	0	2,246	-76				0		-186
1,646	FHLMC GOLD PL# G05509	6 0% 6/01/39	3128M7N28		8/17/2009	1/12/2009	8/17/2009	9,138	0	9,503	-365				0		-76
1,647	FHLMC GOLD G04459	5 0% 5/01/31	3128CUQL3		12/15/2009	10/16/2009	12/15/2009	892	0	938	-46				0		-365
1,648	FHLMC GOLD G04459	5 0% 5/01/31	3128CUQL3		11/15/2009	10/16/2009	11/15/2009	712	0	749	-37				0		-46
1,649	FTI CONSULTING INC		302941109		9/18/2009	7/13/2009	9/18/2009	31,449	0	36,037	-4,588				0		-37
1,650	FTI CONSULTING INC		302941109		9/14/2009	7/13/2009	9/14/2009	2,283	0	2,611	-328				0		-4,588
1,651	FTI CONSULTING INC		302941109		8/5/2009	7/13/2009	8/5/2009	1,416	0	1,567	-151				0		-328
1,652	FTI CONSULTING INC		302941109		5/27/2009	4/6/2009	5/27/2009	19,870	0	17,839	2,031				0		-151
1,653	FTI CONSULTING INC		302941109		5/12/2009	4/6/2009	5/12/2009	2,494	0	2,347	147				0		2,031
1,654	FMC TECHNOLOGIES INC		30249U101		6/11/2009	11/25/2008	6/11/2009	3,357	0	2,028	1,329				0		147
1,655	FMC TECHNOLOGIES INC		30249U101		6/11/2009	11/25/2008	6/11/2009	19,303	0	12,541	6,762				0		1,329
1,656	ARROW ELECTRS INC		042735100		11/18/2009	11/25/2008	11/18/2009	1,097	0	526	571				0		6,762
1,657	ARROW ELECTRS INC		042735100		11/18/2009	11/20/2008	11/18/2009	9,303	0	4,085	5,218				0		571
1,658	ARROW ELECTRS INC		042735100		11/17/2009	2/27/2009	11/17/2009	1,109	0	679	430				0		5,218
1,659	ARROW ELECTRS INC		042735100		11/17/2009	6/24/2009	11/17/2009	2,218	0	1,646	572				0		430
1,660	ARROW ELECTRS INC		042735100		11/17/2009	2/27/2009	11/17/2009	2,769	0	1,697	1,072				0		572
1,661	ARROW ELECTRS INC		042735100		11/17/2009	2/27/2009	11/17/2009	1,664	0	1,018	646				0		1,072
1,662	ARROW ELECTRS INC		042735100		9/14/2009	6/24/2009	9/14/2009	3,122	0	2,264	858				0		646
1,663	ARROW ELECTRS INC		042735100		8/5/2009	6/24/2009	8/5/2009	262	0	206	56				0		858
1,664	ARROW ELECTRS INC		042735100		5/12/2009	2/27/2009	5/12/2009	856	0	679	177				0		56
1,665	ARROW ELECTRS INC		042735100		3/20/2009	2/27/2009	3/20/2009	362	0	339	23				0		177
1,666	ARCHER-DANIELS-MIDL	5 935% 10/07/3	039483AT9		1/17/2009	12/17/2008	1/17/2009	9,122	0	7,542	1,580				0		23
1,667	ARCH COAL INC		039380100		2/26/2009	12/17/2008	2/26/2009	2,439	0	2,834	-395				0		1,580
1,668	ARCH COAL INC		039380100		2/26/2009	11/20/2008	2/26/2009	4,447	0	3,297	1,150				0		-395
1,669	APPLE INC		037833100		12/10/2009	6/5/2009	12/10/2009	10,229	0	7,522	2,707				0		1,150
1,670	APPLE INC		037833100		12/10/2009	9/3/2009	12/10/2009	17,704	0	14,969	2,735				0		2,707
1,671	APPLE INC		037833100		9/14/2009	9/3/2009	9/14/2009	53,690	0	51,561	2,129				0		2,735
1,672	APPLE INC		037833100		9/14/2009	9/4/2009	9/14/2009	5,196	0	5,039	157				0		2,129
1,673	APACHE CORP		037411105		12/10/2009	11/20/2008	12/10/2009	16,099	0	10,690	5,409				0		157
1,674	APACHE CORP		037411105		9/14/2009	11/20/2008	9/14/2009	36,523	0	25,152	11,371				0		5,409
1,675	ANSYS INC		03662Q105		12/15/2009	4/2/2009	12/15/2009	3,284	0	2,119	1,165				0		11,371
1,676	ANSYS INC		03662Q105		12/15/2009	8/31/2009	12/15/2009	13,544	0	11,644	1,900				0		1,165
1,677	ANSYS INC		03662Q105		9/14/2009	8/31/2009	9/14/2009	5,704	0	5,293	411				0		1,900
1,678	ANSYS INC		03662Q105		8/5/2009	4/2/2009	8/5/2009	619	0	530	89				0		411
1,679	ANSYS INC		03662Q105		7/29/2009	4/2/2009	7/29/2009	4,032	0	3,444	588				0		89
1,680	ANSYS INC		03662Q105		7/29/2009	6/24/2009	7/29/2009	5,273	0	5,250	23				0		588

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	Kind(s) of Property Sold	CUSIP #	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions									
				4,792									
				0									
1,681	ANSYS INC	03662Q105			5/12/2009	1,618	0	1,589	29			0	3,380,337
1,682	ANHEUSER-BUSCH COS INC 6 8% 8/20	035229CJ0			11/19/2008	13,608	0	11,903	1,705			0	1,705
1,683	ANADARKO PETROLEUM CO 5 95% 9/1	032511AX5			11/19/2008	36,639	0	34,933	1,706			0	1,706
1,684	ANADARKO FINANCE CO 6 75% 5/01/1	032479AC1			11/19/2008	21,231	0	19,941	1,290			0	1,290
1,685	AMPHENOL CORP NEW	032095101			2/27/2009	8,417	0	4,914	3,503			0	3,503
1,686	AMPHENOL CORP NEW	032095101			12/15/2009	1,772	0	1,249	523			0	523
1,687	AMPHENOL CORP NEW	032095101			6/24/2009	2,294	0	1,874	420			0	420
1,688	AMPHENOL CORP NEW	032095101			6/24/2009	629	0	517	112			0	112
1,689	AMPHENOL CORP NEW	032095101			2/27/2009	280	0	259	21			0	21
1,690	AMPHENOL CORP NEW	032095101			3/20/2009	1,162	0	770	392			0	392
1,691	AMPHENOL CORP NEW	032095101			11/20/2008	2,324	0	1,773	551			0	551
1,692	AMGEN INC	031162100			11/20/2008	12,381	0	11,383	998			0	998
1,693	AMGEN INC	031162100			11/20/2008	33,761	0	29,493	4,268			0	4,268
1,694	AMETEK INC NEW	031100100			11/20/2008	6,127	0	4,530	1,597			0	1,597
1,695	AMETEK INC NEW	031100100			6/24/2009	3,084	0	2,668	396			0	396
1,696	AMETEK INC NEW	031100100			5/27/2009	6,127	0	5,089	1,038			0	1,038
1,697	AMETEK INC NEW	031100100			6/24/2009	3,453	0	3,335	118			0	118
1,698	AMETEK INC NEW	031100100			11/25/2008	1,284	0	1,312	-58			0	-58
1,699	EQUITABLE RESOURCES INC	294549100			11/25/2008	8,862	0	7,880	982			0	982
1,700	EQUINIX INC	29444U502			10/12/2009	10,497	0	9,495	1,002			0	1,002
1,701	EQUINIX INC	29444U502			2/27/2009	10,497	0	9,325	1,172			0	1,172
1,702	EQUINIX INC	29444U502			2/26/2009	3,674	0	3,245	429			0	429
1,703	EQUINIX INC	29444U502			11/25/2008	3,674	0	2,862	812			0	812
1,704	EQUINIX INC	29444U502			11/20/2008	6,298	0	4,409	1,889			0	1,889
1,705	ENTERPRISE PRODUCTS OP 6 3% 9/15	29379VAA1			11/19/2008	47,694	0	39,058	8,636			0	8,636
1,706	ENTERPRISE PRODUCTS OP 5 6% 10/1	293791AN9			11/19/2008	21,098	0	17,669	3,429			0	3,429
1,707	ENERGEN CORP	29265N108			6/24/2009	7,323	0	6,287	1,036			0	1,036
1,708	ENERGEN CORP	29265N108			6/26/2009	778	0	683	95			0	95
1,709	ENERGEN CORP	29265N108			6/25/2009	4,714	0	4,099	615			0	615
1,710	ENERGEN CORP	29265N108			6/26/2009	3,037	0	2,811	226			0	226
1,711	ENERGEN CORP	29265N108			6/26/2009	1,235	0	1,205	20			0	20
1,712	AMERIGROUP CORP	030731102			1/27/2009	600	0	595	5			0	5
1,713	AMERIGROUP CORP	030731102			1/27/2009	261	0	297	-36			0	-36
1,714	AMERICAN INTL GROUP 5 6% 10/18/1	02687QBC1			11/19/2008	19,112	0	15,067	4,045			0	4,045
1,715	AMERICAN INTL GROUP 6 25% 3/15/3	026874BE6			11/19/2008	27,125	0	30,994	-3,869			0	-3,869
1,716	AMERICAN GEN FIN COR 5 375% 10/01	02635PR2			11/19/2008	18,000	0	19,423	-1,423			0	-1,423
1,717	AMERICAN EAGLE OUTFITTERS INC NE	02553E106			4/15/2009	4,398	0	3,684	712			0	712
1,718	AMERICAN EAGLE OUTFITTERS INC NE	02553E106			6/26/2009	7,815	0	6,865	950			0	950
1,719	AMERICAN EAGLE OUTFITTERS INC NE	02553E106			6/26/2009	1,954	0	1,717	237			0	237
1,720	AMERICAN EAGLE OUTFITTERS INC NE	02553E106			4/14/2009	3,093	0	2,603	490			0	490
1,721	AMERICAN EAGLE OUTFITTERS INC NE	02553E106			6/26/2009	4,387	0	3,864	523			0	523
1,722	AMERICAN EAGLE OUTFITTERS INC NE	02553E106			6/26/2009	414	0	429	-15			0	-15
1,723	AMERICAN EAGLE OUTFITTERS INC NE	02553E106			4/14/2009	1,468	0	1,370	98			0	98
1,724	AMERICAN EAGLE OUTFITTERS INC NE	02553E106			1/5/2009	5,242	0	5,873	-631			0	-631
1,725	AMERICA MOVIL SAB DE 5 625% 11/1/9	02364WAN5			11/19/2008	23,010	0	20,581	2,429			0	2,429
1,726	ALLSTATE CORP 7 5% 6/15/13	020002AC5			11/19/2008	38,997	0	35,289	3,708			0	3,708
1,727	ALLIANT TECHSYSTEMS INC	018804104			2/27/2009	12,645	0	10,689	1,956			0	1,956
1,728	ALLIANT TECHSYSTEMS INC	018804104			11/20/2008	15,175	0	13,068	2,107			0	2,107
1,729	ALLIANT TECHSYSTEMS INC	018804104			11/20/2008	875	0	726	149			0	149
1,730	ALLIANT TECHSYSTEMS INC	018804104			11/20/2008	841	0	726	115			0	115
1,731	ALLIANT TECHSYSTEMS INC	018804104			11/25/2008	6,729	0	6,242	487			0	487
1,732	ALLIANCE DATA SYS CORP	018581108			11/20/2008	9,454	0	5,647	3,807			0	3,807
1,733	ALLIANCE DATA SYS CORP	018581108			11/20/2008	21,160	0	13,553	7,607			0	7,607
1,734	ALLIANCE DATA SYS CORP	018581108			12/22/2008	1,176	0	811	365			0	365
1,735	ALLIANCE DATA SYS CORP	018581108			11/25/2008	1,775	0	2,618	-843			0	-843
1,736	ALLIANCE DATA SYS CORP	018581108			11/20/2008	12,132	0	15,393	-3,261			0	-3,261
1,737	ALEXANDRIA REAL ESTATE EQUITIES	015271109			2/27/2009	10,686	0	11,582	-896			0	-896
1,738	ALEXANDRIA REAL ESTATE EQUITIES	015271109			12/17/2008	5,159	0	7,220	-2,061			0	-2,061
1,739	ALEXANDRIA REAL ESTATE EQUITIES	015271109			11/25/2008	1,105	0	1,282	-177			0	-177
1,740	ALEXANDRIA REAL ESTATE EQUITIES	015271109			11/20/2008	8,107	0	9,198	-1,091			0	-1,091

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
						Totals	51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337
1,741	ALEXANDRIA REAL ESTATE EQUITIES	015271109			12/17/2008	2/6/2009	4,525	0	4,126	399			0	399
1,742	ALCOA INC 5 55% 2/01/17	013817AL5			11/19/2008	2/11/2009	31,054	0	33,556	-2,502			0	-2,502
1,743	RIO TINTO ALCAN INC 7 25% 3/15/31	013716AQ8			11/19/2008	3/25/2009	26,600	0	25,527	1,073			0	1,073
1,744	ALBERTA ENERGY COLT 7 375% 11/01/1	012873AK1			8/31/2009	12/15/2009	12,368	0	12,551	183			0	183
1,745	ALBEMARLE CORP	012653101			8/31/2009	10/19/2009	2,079	0	1,931	148			0	148
1,746	ALBEMARLE CORP	012653101			8/25/2009	10/19/2009	4,503	0	4,222	281			0	281
1,748	ALBEMARLE CORP	012653101			8/25/2009	10/19/2009	2,771	0	2,584	187			0	187
1,749	ALBEMARLE CORP	012653101			8/24/2009	10/19/2009	4,157	0	3,898	259			0	259
1,750	ALBEMARLE CORP	012653101			8/24/2009	9/14/2009	681	0	650	31			0	31
1,751	INTEL CORP	458140100			12/22/2008	6/5/2009	158	0	131	27			0	27
1,752	ILLINOIS ST TOLL HWY 6 184% 1/01/34	452252FH7			11/20/2008	6/5/2009	49,258	0	38,669	10,589			0	10,589
1,753	ILLINOIS ST TOLL HWY 6 184% 1/01/34	452252FH7			5/12/2009	5/12/2009	45,630	0	45,000	630			0	630
1,754	IDEX CORP	45167R104			2/27/2009	12/15/2009	10,204	0	6,261	3,943			0	3,943
1,755	IDEX CORP	45167R104			6/24/2009	12/15/2009	2,232	0	1,616	616			0	616
1,756	IDEX CORP	45167R104			11/25/2008	12/15/2009	319	0	211	108			0	108
1,757	IDEX CORP	45167R104			6/24/2009	9/14/2009	2,934	0	2,308	626			0	626
1,758	IDEX CORP	45167R104			11/25/2008	5/12/2009	751	0	632	119			0	119
1,759	IDEX CORP	45167R104			11/25/2008	3/20/2009	208	0	211	-3			0	-3
1,760	IDEX CORP	45167R104			12/23/2008	3/20/2009	208	0	224	-16			0	-16
1,761	IDEX CORP	45167R104			12/23/2008	1/13/2009	3,420	0	3,354	66			0	66
1,762	IDEX CORP	45167R104			12/23/2008	1/12/2009	2,804	0	2,884	120			0	120
1,763	HYDRO-QUEBEC 7 5% 4/01/16	448814EK5			4/29/2009	6/24/2009	68,805	0	69,901	-1,096			0	-1,096
1,764	HYDRO-QUEBEC 9 4% 2/01/21	448814DM2			11/19/2008	12/10/2009	41,493	0	44,124	-2,631			0	-2,631
1,765	HYDRO-QUEBEC 8 5% 12/01/29	448814DC4			11/19/2008	12/10/2009	27,402	0	29,997	-2,595			0	-2,595
1,766	HUNT J B TRANSPORT SERVICES INC	445658107			11/5/2009	12/15/2009	12,158	0	11,643	515			0	515
1,767	HUNT J B TRANSPORT SERVICES INC	445658107			2/27/2009	10/13/2009	2,019	0	1,242	777			0	777
1,768	HUNT J B TRANSPORT SERVICES INC	445658107			7/29/2009	10/13/2009	5,720	0	4,580	1,140			0	1,140
1,769	ALBEMARLE CORP	012653101			8/26/2009	9/14/2009	5,448	0	5,202	246			0	246
1,770	ALBEMARLE CORP	012653101			6/24/2009	6/26/2009	1,489	0	1,492	-3			0	-3
1,771	ALBEMARLE CORP	012653101			6/24/2009	6/25/2009	2,745	0	2,736	9			0	9
1,772	ALBEMARLE CORP	012653101			4/27/2009	6/25/2009	3,743	0	4,057	-314			0	-314
1,773	ALBEMARLE CORP	012653101			4/27/2009	6/25/2009	2,246	0	2,433	-187			0	-187
1,774	ALBEMARLE CORP	012653101			4/27/2009	6/24/2009	2,212	0	2,434	-222			0	-222
1,775	URBAN OUTFITTERS INC	917047102			2/27/2009	4/15/2009	13,968	0	14,606	-638			0	-638
1,776	URBAN OUTFITTERS INC	917047102			1/20/2009	4/15/2009	7,225	0	6,986	239			0	239
1,777	URBAN OUTFITTERS INC	917047102			12/5/2008	4/15/2009	6,593	0	8,400	-1,817			0	-1,817
1,778	URBAN OUTFITTERS INC	917047102			12/5/2008	4/14/2009	3,089	0	3,893	-804			0	-804
1,779	URBAN OUTFITTERS INC	917047102			12/5/2008	3/20/2009	175	0	205	-30			0	-30
1,780	UNITED THERAPEUTICS CORP DEL	91307C102			2/27/2009	12/15/2009	6,567	0	4,714	1,853			0	1,853
1,781	UNITED THERAPEUTICS CORP DEL	91307C102			5/27/2009	12/15/2009	7,505	0	6,243	1,262			0	1,262
1,782	FNMA POOL #938578 6 0% 9/01/36	31412YFT4			1/22/2009	2/25/2009	610	0	634	-24			0	-24
1,783	FNMA POOL #745275 5 0% 2/01/36	31403C6L0			11/2/2009	2/25/2009	2,875	0	2,945	-70			0	-70
1,784	FNMA POOL #930924 4 5% 4/1/2039	31412PG96			9/11/2009	12/25/2009	1,208	0	1,217	-9			0	-9
1,785	FNMA POOL #930924 4 5% 4/01/39	31412PG96			9/11/2009	10/25/2009	1,267	0	1,276	-9			0	-9
1,786	FNMA POOL #930924 4 5% 4/01/39	31412PG96			9/11/2009	10/25/2009	5,953	0	6,114	-161			0	-161
1,787	FNMA POOL #930851 4% 4/1/2024	31403DDX4			4/9/2009	12/25/2009	1,050	0	1,069	-19			0	-19
1,788	FNMA POOL #930851 4 0% 4/01/24	31412PEY3			4/9/2009	11/25/2009	807	0	822	-15			0	-15
1,790	FNMA POOL #930851 4 0% 4/01/24	31412PEY3			4/9/2009	10/25/2009	885	0	881	-16			0	-16
1,791	FNMA POOL #930851 4 0% 4/01/24	31412PEY3			4/9/2009	9/25/2009	930	0	947	-17			0	-17
1,792	FNMA POOL #930851 4 0% 4/01/24	31412PEY3			4/9/2009	8/25/2009	872	0	888	-16			0	-16
1,793	UNITED THERAPEUTICS CORP DEL	91307C102			6/24/2009	9/14/2009	3,971	0	3,286	685			0	685
1,794	UNITED THERAPEUTICS CORP DEL	91307C102			5/27/2009	6/10/2009	6,592	0	6,243	349			0	349
1,795	UNITED THERAPEUTICS CORP DEL	91307C102			2/27/2009	5/12/2009	652	0	673	-21			0	-21
1,796	UNITED THERAPEUTICS CORP DEL	91307C102			2/27/2009	3/20/2009	627	0	673	-46			0	-46
1,797	UNITED TECHNOLOGIES CO 7 5% 9/15/	913017BA6			11/19/2008	10/8/2009	18,440	0	15,776	2,664			0	2,664
1,798	UNITED STS STL CORP NEW	912828JQ4			11/30/2009	12/15/2009	9,761	0	8,909	852			0	852
1,799	U S TREASURY NOTE 2 75% 10/31/13	912828JQ4			11/19/2008	2/17/2009	209,718	0	206,468	3,250			0	3,250
1,800	UNITED STATES TREASUR 2 75% 7/31/	912828JF8			11/19/2008	8/5/2009	30,650	0	31,150	-500			0	-500

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										4,792	0		
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,801	UNITED STATES TREASURY 2 75% 7/31/	912828JF8		11/19/2008	6/11/2009	312,004	0	316,694	-4,690			0	-4,690
1,802	UNITED STATES TREASURY 2 75% 7/31/	912828JF8		11/19/2008	5/26/2009	117,987	0	119,409	-1,422			0	-1,422
1,803	UNITED STATES TREAS 3 5% 5/31/13	912828JB7		11/19/2008	10/28/2009	10,606	0	10,864	-258			0	-258
1,804	UNITED STATES TREAS 3 5% 5/31/13	912828JB7		11/19/2008	10/16/2009	95,396	0	97,775	-2,379			0	-2,379
1,805	UNITED STATES TREAS 3 5% 5/31/13	912828JB7		11/19/2008	9/23/2009	137,805	0	141,231	-3,426			0	-3,426
1,806	U S TREASURY NT 3 875% 5/15/18	912828HJ2		11/19/2008	12/10/2009	130,332	0	131,169	-837			0	-837
1,807	U S TREASURY NT 3 875% 5/15/18	912828HJ2		11/19/2008	5/27/2009	15,485	0	15,740	-255			0	-255
1,808	U S TREASURY NT 3 875% 5/15/18	912828HJ2		11/19/2008	2/12/2009	10,937	0	10,494	443			0	443
1,809	U S TREASURY NOTE 1 75% 3/31/10	912828HU7		11/19/2009	12/15/2009	210,984	0	211,264	-280			0	-280
1,810	U S TREASURY NOTE 1 75% 3/31/10	912828HU7		10/22/2009	11/16/2009	252,489	0	252,717	-228			0	-228
1,811	U S TREASURY NOTE 1 75% 3/31/10	912828HU7		10/22/2009	11/10/2009	2,012	0	2,014	-2			0	-2
1,812	U S TREASURY NOTE 1 75% 3/31/10	912828HU7		10/22/2009	11/10/2009	255,577	0	255,737	-160			0	-160
1,813	U S TREASURY NOTE 1 75% 3/31/10	912828HU7		10/22/2009	11/10/2009	254,571	0	254,730	-159			0	-159
1,814	U S TREASURY NOTE 1 75% 3/31/10	912828HU7		10/19/2009	11/10/2009	197,217	0	197,402	-185			0	-185
1,815	U S TREASURY 3 5% 2/15/18	912828HR4		11/19/2008	2/22/2009	111,160	0	108,399	2,761			0	2,761
1,816	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	7,023	0	7,038	-15			0	-15
1,817	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	58,190	0	58,313	-123			0	-123
1,818	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/17/2009	10/20/2009	30,098	0	30,176	-78			0	-78
1,819	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	7,023	0	7,038	-15			0	-15
1,820	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	88,288	0	88,474	-186			0	-186
1,821	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	88,288	0	88,474	-186			0	-186
1,822	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	65,213	0	65,350	-137			0	-137
1,823	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	130,426	0	130,696	-270			0	-270
1,824	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	40,155	0	40,247	-92			0	-92
1,825	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	134,518	0	134,827	-309			0	-309
1,826	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	80,309	0	80,494	-185			0	-185
1,827	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	94,363	0	94,580	-217			0	-217
1,828	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	120,464	0	120,741	-277			0	-277
1,829	SCHERING PLOUGH CORP	806605101		12/2/2008	9/14/2009	1,146	0	642	504			0	504
1,830	TRAVELERS COS INC 5 5% 12/01/15	792860AH1		11/19/2008	1/22/2009	29,560	0	27,708	1,852			0	1,852
1,831	ST JUDE MEDICAL INC	790849103		11/20/2008	10/7/2009	91,161	0	72,558	18,603			0	18,603
1,832	ST JUDE MEDICAL INC	790849103		11/20/2008	10/7/2009	12,156	0	9,667	2,489			0	2,489
1,833	ST JUDE MEDICAL INC	790849103		11/20/2008	9/14/2009	10,127	0	6,830	3,297			0	3,297
1,834	ST JUDE MEDICAL INC	790849103		11/20/2008	6/19/2009	30,912	0	20,228	10,684			0	10,684
1,835	ST JUDE MEDICAL INC	790849103		12/2/2008	6/19/2009	1,204	0	875	329			0	329
1,836	ST JUDE MEDICAL INC	790849103		11/20/2008	6/19/2009	103,700	0	67,777	35,923			0	35,923
1,837	SAFEWAY INC 5 8% 8/15/12	786514BF5		11/19/2008	4/30/2009	20,854	0	19,277	1,577			0	1,577
1,838	SVB FINANCIAL GROUP	78486Q101		7/29/2009	12/15/2009	2,266	0	2,172	94			0	94
1,839	SVB FINANCIAL GROUP	78486Q101		8/31/2009	12/15/2009	10,573	0	11,065	-492			0	-492
1,840	SVB FINANCIAL GROUP	78486Q101		8/31/2009	9/14/2009	5,288	0	5,137	151			0	151
1,841	SVB FINANCIAL GROUP	78486Q101		7/29/2009	8/5/2009	1,544	0	1,448	96			0	96
1,842	SPDR S&P BIOTECH ETF	78464A870		2/27/2009	5/28/2009	8,369	0	8,459	-90			0	-90
1,843	SPDR S&P BIOTECH ETF	78464A870		2/6/2009	5/28/2009	9,299	0	11,252	-1,953			0	-1,953
1,844	SPDR S&P BIOTECH ETF	78464A870		2/6/2009	5/12/2009	471	0	563	-92			0	-92
1,845	SPDR S&P BIOTECH ETF	78464A870		2/6/2009	3/20/2009	474	0	563	-89			0	-89
1,846	S P X CORP	784635104		2/27/2009	5/29/2009	2,723	0	2,718	5			0	5
1,847	S P X CORP	784635104		1/5/2009	5/29/2009	4,993	0	4,801	192			0	192
1,848	S P X CORP	784635104		11/25/2008	5/29/2009	2,270	0	1,574	696			0	696
1,849	S P X CORP	784635104		11/21/2008	5/29/2009	13,163	0	7,943	5,220			0	5,220
1,850	S P X CORP	784635104		2/27/2009	5/14/2009	11,023	0	11,780	-757			0	-757
1,851	S P X CORP	784635104		2/27/2009	5/12/2009	894	0	906	-12			0	-12
1,852	S P X CORP	784635104		2/27/2009	3/20/2009	499	0	453	46			0	46
1,853	SAIC INC	78390X101		2/27/2009	4/29/2009	4,993	0	5,165	-172			0	-172
1,854	SAIC INC	78390X101		2/27/2009	4/29/2009	6,453	0	6,695	-242			0	-242
1,855	SAIC INC	78390X101		11/25/2008	4/29/2009	8,850	0	8,335	515			0	515
1,856	SAIC INC	78390X101		11/21/2008	4/29/2009	20,649	0	19,869	780			0	780
1,857	SAIC INC	78390X101		2/27/2009	4/22/2009	12,162	0	12,625	-463			0	-463
1,858	SAIC INC	78390X101		2/27/2009	3/20/2009	343	0	383	-40			0	-40
1,859	SBA COMMUNICATIONS CORP	78388J106		2/27/2009	12/23/2009	6,948	0	4,160	2,788			0	2,788
1,860	SBA COMMUNICATIONS CORP	78388J106		2/27/2009	12/15/2009	12,288	0	7,696	4,592			0	4,592

51,055,151	0	47,674,814	3,380,337	0	0	0	3,380,337	0	0	0	3,380,337
Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses				
2,657	0	1,864	793				793				
2,853	0	2,562	291				291				
258	0	233	25				25				
934	0	832	102				102				
450	0	416	34				34				
15,050	0	12,224	2,826				2,826				
40,436	0	39,642	794				794				
9,635	0	7,149	2,486				2,486				
3,312	0	3,346	-34				-34				
7,244	0	7,604	-360				-360				
5,056	0	4,867	189				189				
6,825	0	4,915	1,910				1,910				
620	0	519	101				101				
7,730	0	8,027	-297				-297				
6,607	0	6,861	-254				-254				
7,086	0	7,358	-272				-272				
4,198	0	2,535	1,663				1,663				
21,411	0	10,437	10,974				10,974				
1,112	0	818	294				294				
7,851	0	5,998	1,853				1,853				
6,424	0	5,385	1,039				1,039				
319	0	299	20				20				
1,005	0	1,006	-1				-1				
17,591	0	16,892	699				699				
2,010	0	1,867	143				143				
29,150	0	28,766	384				384				
3,496	0	2,884	612				612				
1,998	0	1,566	432				432				
25,971	0	16,346	9,625				9,625				
18,140	0	16,066	2,074				2,074				
7,488	0	7,286	202				202				
665	0	677	-12				-12				
680	0	692	-12				-12				
780	0	794	-14				-14				
1,705	0	1,789	-84				-84				
2,493	0	2,614	-121				-121				
1,174	0	1,232	-58				-58				
1,420	0	1,489	-69				-69				
3,287	0	3,447	-160				-160				
1,402	0	1,470	-68				-68				
4,121	0	4,322	-201				-201				
3,457	0	3,626	-169				-169				
2,357	0	2,472	-115				-115				
7,145	0	7,420	-275				-275				
34,537	0	19,987	14,550				14,550				
119,956	0	69,586	50,370				50,370				
50,548	0	64,033	-13,485				-13,485				
34,647	0	43,303	-8,656				-8,656				
86,908	0	108,717	-21,809				-21,809				
24,161	0	21,445	2,716				2,716				
44,512	0	45,635	-1,123				-1,123				
39,949	0	40,612	-1,663				-1,663				
17,424	0	20,553	-3,129				-3,129				
8,200	0	9,683	-1,483				-1,483				
37,253	0	39,009	-1,756				-1,756				
14,184	0	14,749	-565				-565				
8,757	0	7,536	1,221				1,221				
718	0	665	53				53				
239	0	235	4				4				
1,196	0	1,148	48				48				

51,055,151	0	47,674,814	3,380,337	0	0	0	0	3,380,337
Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
10,186	0	10,334	-148				0	-148
853	0	887	-34				0	-34
8,133	0	8,422	-289				0	-289
437	0	443	-6				0	-6
10,822	0	10,141	681				0	681
25,892	0	23,028	2,864				0	2,864
21,677	0	21,007	670				0	670
10,979	0	10,468	511				0	511
55,689	0	52,787	2,902				0	2,902
400	0	412	-12				0	-12
66,546	0	63,017	3,529				0	3,529
6,407	0	6,314	93				0	93
6,031	0	5,842	189				0	189
20,107	0	19,814	293				0	293
18,925	0	18,333	592				0	592
20,876	0	20,571	305				0	305
19,648	0	19,034	614				0	614
21,313	0	21,001	312				0	312
20,059	0	19,432	627				0	627
16,296	0	16,058	238				0	238
15,338	0	14,858	480				0	480
24,474	0	23,900	574				0	574
29,625	0	28,931	694				0	694
21,032	0	20,539	493				0	493
18,913	0	18,470	443				0	443
956	0	934	22				0	22
16,450	0	6,645	9,805				0	9,805
35,465	0	15,365	20,080				0	20,080
13,175	0	9,165	4,010				0	4,010
4,543	0	3,454	1,089				0	1,089
4,283	0	3,454	829				0	829
36,406	0	33,493	2,913				0	2,913
10,102	0	6,052	4,050				0	4,050
24,277	0	14,768	9,509				0	9,509
7,176	0	7,362	-186				0	-186
4,047	0	4,152	-105				0	-105
18,992	0	18,851	141				0	141
43,819	0	44,077	-258				0	-258
22,252	0	15,816	6,436				0	6,436
437	0	349	88				0	88
907	0	814	93				0	93
5,311	0	5,650	-339				0	-339
2,461	0	2,283	178				0	178
19,948	0	18,126	1,822				0	1,822
967	0	961	6				0	6
358	0	360	-2				0	-2
11,158	0	10,091	1,067				0	1,067
2,513	0	2,265	248				0	248
19,045	0	16,867	2,178				0	2,178
40,725	0	39,503	1,222				0	1,222
4,576	0	4,475	101				0	101
14,495	0	15,984	-1,489				0	-1,489
33,622	0	38,729	-5,107				0	-5,107
1,986	0	2,189	-203				0	-203
9,930	0	9,570	360				0	360
6,355	0	4,722	1,633				0	1,633
14,299	0	10,967	3,332				0	3,332
14,230	0	15,758	-1,528				0	-1,528
1,518	0	1,219	299				0	299
25,807	0	24,371	1,436				0	1,436

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

		Kind(s) of Property Sold	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions													
1,981	HELMERICH & PAYNE INC			4,792	423452101		4/21/2009	8/5/2009	51,055,151	357	0	305	52			0	3,380,337
1,982	HELMERICH & PAYNE INC			0	423452101		4/21/2009	5/12/2009		2,983	0	2,742	241			0	241
1,983	HELI ENERGY SOLUTIONS GROUP INC				42330P107		10/27/2009	11/27/2009		13,713	0	18,357	-4,644			0	-4,644
1,984	HELI ENERGY SOLUTIONS GROUP INC				42330P107		10/27/2009	11/25/2009		9,711	0	12,391	-2,680			0	-2,680
1,985	HEINZ H J FINANCE CO 6 625% 7/15/11				42307TAC2		11/19/2008	4/30/2009		10,620	0	10,262	358			0	358
1,986	HEIDRICK & STRUGGLES INTL INC				422819102		8/31/2009	12/15/2009		7,168	0	5,064	2,104			0	2,104
1,987	HEIDRICK & STRUGGLES INTL INC				422819102		8/31/2009	11/6/2009		1,075	0	844	231			0	231
1,988	HEIDRICK & STRUGGLES INTL INC				422819102		8/28/2009	11/6/2009		5,377	0	4,311	1,066			0	1,066
1,989	HEIDRICK & STRUGGLES INTL INC				422819102		8/28/2009	10/27/2009		7,056	0	5,389	1,667			0	1,667
1,990	HEIDRICK & STRUGGLES INTL INC				422819102		8/28/2009	9/14/2009		1,741	0	1,509	232			0	232
1,991	HCP INC 6.45% 6/25/12				421915EB1		11/19/2008	2/2/2009		43,038	0	43,038	0			0	0
1,992	HARTFORD FINL SVCS GROUP INC				416515104		8/28/2009	12/15/2009		7,904	0	7,913	-9			0	-9
1,993	HARTFORD FINL SVCS GROUP INC				416515104		8/28/2009	10/13/2009		3,714	0	3,357	357			0	357
1,994	HARTFORD FINL SVCS GROUP INC				416515104		8/28/2009	9/14/2009		3,318	0	3,117	201			0	201
1,995	HANSEN NAT CORP				411310105		10/14/2009	11/19/2009		9,454	0	10,151	-697			0	-697
1,996	HANSEN NAT CORP				411310105		10/13/2009	11/19/2009		2,801	0	3,002	-201			0	-201
1,997	HALLBURTON CO				406216101		11/20/2008	12/10/2009		7,347	0	3,616	3,731			0	3,731
1,998	FNMA POOL # 888967 6% 12/1/2037				31410GTY9		5/14/2009	12/25/2009		169	0	198	-9			0	-9
1,999	FNMA POOL # 888967 6.0% 12/01/37				31410GTY9		5/14/2009	11/25/2009		165	0	173	-8			0	-8
2,000	FNMA POOL # 888967 6.0% 12/01/37				31410GTY9		5/14/2009	10/25/2009		155	0	162	-7			0	-7
2,001	FNMA POOL # 888967 6.0% 12/01/37				31410GTY9		5/14/2009	9/25/2009		124	0	130	-6			0	-6
2,002	FNMA POOL # 888967 6.0% 12/01/37				31410GTY9		5/14/2009	8/25/2009		202	0	212	-10			0	-10
2,003	FNMA POOL # 888967 6.0% 12/01/37				31410GTY9		5/14/2009	7/25/2009		244	0	256	-12			0	-12
2,004	FNMA POOL # 888967 6.0% 12/01/37				31410GTY9		5/14/2009	6/25/2009		195	0	205	-10			0	-10
2,005	FNMA POOL # 889291 5% 4/1/2023				31410GTC1		5/20/2009	12/25/2009		6,911	0	7,169	-258			0	-258
2,006	FNMA POOL # 889291 5.0% 4/01/23				31410GTC1		5/20/2009	11/25/2009		5,411	0	5,613	-202			0	-202
2,007	FNMA POOL # 889291 5.0% 4/01/23				31410GTC1		5/20/2009	10/25/2009		5,074	0	5,263	-189			0	-189
2,008	FNMA POOL # 889291 5.0% 4/01/23				31410GTC1		5/20/2009	9/25/2009		5,393	0	5,595	-202			0	-202
2,009	FNMA POOL # 889291 5.0% 4/01/23				31410GTC1		5/20/2009	8/25/2009		7,508	0	7,788	-280			0	-280
2,010	FNMA POOL # 889291 5.0% 4/01/23				31410GTC1		5/20/2009	7/25/2009		9,165	0	9,507	-342			0	-342
2,011	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	12/30/2009		58,991	0	59,910	-919			0	-919
2,012	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	12/25/2009		1,535	0	1,562	-27			0	-27
2,013	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	11/25/2009		1,081	0	1,100	-19			0	-19
2,014	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	10/25/2009		959	0	976	-17			0	-17
2,015	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	9/25/2009		1,456	0	1,482	-26			0	-26
2,016	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	8/25/2009		1,684	0	1,714	-30			0	-30
2,017	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	7/25/2009		1,931	0	1,966	-35			0	-35
2,018	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	6/25/2009		1,704	0	1,734	-30			0	-30
2,019	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	5/25/2009		1,620	0	1,649	-29			0	-29
2,020	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	4/25/2009		1,334	0	1,357	-23			0	-23
2,021	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	3/25/2009		1,201	0	1,222	-21			0	-21
2,022	FNMA POOL # 888279 4.5% 1/01/36				31410F2L8		1/21/2009	2/25/2009		1,403	0	1,428	-25			0	-25
2,023	ENDO PHARMACEUTICALS HLDGS INC				29264F205		8/31/2009	12/22/2009		13,199	0	14,899	-1,709			0	-1,709
2,024	ENDO PHARMACEUTICALS HLDGS INC				29264F205		8/28/2009	12/22/2009		1,799	0	2,043	-244			0	-244
2,025	ENDO PHARMACEUTICALS HLDGS INC				29264F205		8/28/2009	12/21/2009		12,400	0	14,302	-1,902			0	-1,902
2,026	ENDO PHARMACEUTICALS HLDGS INC				29264F205		8/28/2009	12/18/2009		6,850	0	7,946	-1,096			0	-1,096
2,027	ENDO PHARMACEUTICALS HLDGS INC				29264F205		8/28/2009	12/15/2009		13,771	0	15,891	-2,120			0	-2,120
2,028	ENDO PHARMACEUTICALS HLDGS INC				29264F205		8/28/2009	9/14/2009		4,832	0	4,767	65			0	65
2,029	EMERSON ELECTRIC CO				291011104		11/20/2008	3/17/2009		61,106	0	71,833	-10,727			0	-10,727
2,030	EMERSON ELECTRIC CO				291011104		11/20/2008	3/16/2009		63,878	0	73,451	-9,573			0	-9,573
2,031	ELECTRONIC DATA SYS 6.0% 8/01/13				285661AD6		11/19/2008	3/17/2009		36,618	0	35,555	1,063			0	1,063
2,032	EDWARDS LIFESCIENCES CORP				28176E108		3/31/2009	8/28/2009		2,490	0	2,434	56			0	56
2,033	EDWARDS LIFESCIENCES CORP				28176E108		3/2/2009	8/28/2009		17,432	0	15,140	2,292			0	2,292
2,034	EDWARDS LIFESCIENCES CORP				28176E108		3/31/2009	8/28/2009		7,427	0	7,303	124			0	124
2,035	EDWARDS LIFESCIENCES CORP				28176E108		6/24/2009	8/28/2009		3,713	0	3,929	-216			0	-216
2,036	EDWARDS LIFESCIENCES CORP				28176E108		3/31/2009	5/12/2009		1,254	0	1,217	37			0	37
2,037	EATON VANCE CORP				278265103		4/2/2009	9/25/2009		18,502	0	16,719	1,783			0	1,783
2,038	EATON VANCE CORP				278265103		4/2/2009	9/24/2009		3,026	0	2,665	361			0	361
2,039	EATON VANCE CORP				278265103		4/2/2009	9/23/2009		14,731	0	12,600	2,131			0	2,131
2,040	EATON VANCE CORP				278265103		6/24/2009	9/23/2009		1,983	0	1,782	201			0	201

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

Long Term CG Distributions										Amount							
Short Term CG Distributions										4,792	0						
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	3,380,337
2,041	EATON VANCE CORP	278265103		6/24/2009	9/14/2009	2,910	0	2,545	365				0				
2,042	EQT CORP	26884L109		11/20/2008	6/25/2009	8,714	0	6,479	2,235				0				2,235
2,043	EQT CORP	26884L109		11/20/2008	6/24/2009	1,355	0	997	358				0				358
2,044	EQT CORP	26884L109		6/24/2009	6/24/2009	3,726	0	3,759	-33				0				-33
2,045	EQT CORP	26884L109		4/29/2009	6/24/2009	15,922	0	16,899	-977				0				-977
2,046	EQT CORP	26884L109		11/20/2008	6/24/2009	1,683	0	1,246	437				0				437
2,047	EQT CORP	26884L109		4/29/2009	5/12/2009	1,860	0	1,798	62				0				62
2,048	EQT CORP	26884L109		11/20/2008	4/2/2009	984	0	748	236				0				236
2,049	EQT CORP	26884L109		2/27/2009	4/2/2009	9,840	0	9,437	403				0				403
2,050	E M C CORP MASS	268648102		7/29/2009	12/10/2009	13,405	0	12,428	977				0				977
2,051	E M C CORP MASS	268648102		7/29/2009	9/14/2009	31,246	0	28,385	2,861				0				2,861
2,052	DUKE ENERGY CAROLINAS 5 1% 4/15/18	26442CAD6		11/19/2008	5/11/2009	30,318	0	27,462	2,856				0				2,856
2,053	DUKE REALTY LP 6 5% 1/15/18	26441YAO0		11/19/2008	12/10/2009	33,571	0	24,644	8,927				0				8,927
2,054	SPECTRA ENERGY CAPITAL 8% 10/1/20	26439RAH9		11/19/2008	1/12/2009	20,815	0	18,160	2,655				0				2,655
2,055	DUKE ENERGY CORP 6 45% 10/15/32	264399ED4		11/19/2008	2/17/2009	15,365	0	12,887	2,478				0				2,478
2,056	E I DU PONT DE NEMOURS 5 25% 12/15/17	263534BQ1		11/19/2008	3/17/2009	44,173	0	42,117	2,056				0				2,056
2,057	DU PONT EI DE NEMOURS 6 875% 10/15/17	263534BJ7		11/19/2008	10/15/2009	20,000	0	20,682	-682				0				-682
2,058	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	12/10/2009	4,780	0	4,021	759				0				759
2,059	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/14/2009	13,473	0	11,259	2,214				0				2,214
2,060	DREYFUS/NEWTON INTERN EQTY-I	26203E604		11/20/2008	9/14/2009	84,486	0	62,340	22,146				0				22,146
2,061	DREYFUS/NEWTON INTERN EQTY-I	26203E604		6/24/2009	9/14/2009	18,514	0	16,093	2,421				0				2,421
2,062	DREYFUS/NEWTON INTERN EQTY-I	26203E604		11/20/2008	6/22/2009	246,364	0	209,575	36,789				0				36,789
2,063	DREYFUS/NEWTON INTERN EQTY-I	26203E604		12/15/2008	6/22/2009	103,636	0	98,282	5,354				0				5,354
2,064	DREYFUS PR GL RIE SEC FD CL I	261986582		11/24/2008	9/14/2009	173,000	0	115,245	57,755				0				57,755
2,065	DREYFUS PR GL RIE SEC FD CL I	261986582		11/24/2008	6/23/2009	134,369	0	116,738	17,631				0				17,631
2,066	DREYFUS PR GL RIE SEC FD CL I	261986582		12/29/2008	6/23/2009	13,631	0	13,089	542				0				542
2,067	DREYFUS PREM LT TRM HI YLD-I	261980759		9/14/2009	12/10/2009	59,920	0	57,676	2,244				0				2,244
2,068	ALBEMARLE CORP	012653101		4/27/2009	6/24/2009	3,455	0	3,786	-331				0				-331
2,069	ALBEMARLE CORP	012653101		4/27/2009	6/24/2009	15,055	0	16,521	-1,466				0				-1,466
2,070	ALBEMARLE CORP	012653101		4/24/2009	6/24/2009	5,676	0	6,229	-553				0				-553
2,071	ALBEMARLE CORP	012653101		4/24/2009	6/24/2009	247	0	271	-24				0				-24
2,072	ALBEMARLE CORP	012653101		4/27/2009	5/12/2009	1,072	0	1,083	-11				0				-11
2,073	ALABAMA POWER CO 5 5% 10/15/17	010392DZ8		11/19/2008	8/19/2009	31,806	0	27,511	4,295				0				4,295
2,074	AIRGAS INC	009363102		3/12/2009	4/2/2009	14,080	0	12,275	1,805				0				1,805
2,075	AIRGAS INC	009363102		3/12/2009	3/20/2009	656	0	629	27				0				27
2,076	HORMEL FOODS CORP	440452100		6/24/2009	12/4/2009	1,532	0	1,363	169				0				169
2,077	HORMEL FOODS CORP	440452100		12/23/2008	12/4/2009	3,063	0	2,434	629				0				629
2,078	HORMEL FOODS CORP	440452100		11/25/2008	12/4/2009	2,680	0	1,996	684				0				684
2,079	HORMEL FOODS CORP	440452100		11/20/2008	12/4/2009	23,739	0	16,593	7,146				0				7,146
2,080	HORMEL FOODS CORP	440452100		6/24/2009	9/14/2009	2,244	0	2,045	199				0				199
2,081	HORMEL FOODS CORP	440452100		12/23/2008	5/12/2009	324	0	304	20				0				20
2,082	HORMEL FOODS CORP	440452100		12/23/2008	4/30/2009	309	0	304	5				0				5
2,083	HORMEL FOODS CORP	440452100		2/27/2009	4/30/2009	19,145	0	20,014	-869				0				-869
2,084	HORMEL FOODS CORP	440452100		2/27/2009	3/20/2009	309	0	323	-14				0				-14
2,085	FNMA POOL 949294 6 0% 10/01/37	31413MCT0		1/22/2009	2/25/2009	582	0	602	-20				0				-20
2,086	FNMA POOL # 938578 6% 9/01/2036	31412YFT4		1/22/2009	12/25/2009	303	0	315	-12				0				-12
2,087	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	11/25/2009	803	0	834	-31				0				-31
2,088	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	10/25/2009	1,067	0	1,109	-42				0				-42
2,089	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	9/25/2009	839	0	872	-33				0				-33
2,090	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	8/25/2009	1,331	0	1,384	-53				0				-53
2,091	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	7/25/2009	2,379	0	2,473	-94				0				-94
2,092	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	6/25/2009	1,082	0	1,124	-42				0				-42
2,093	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	5/25/2009	1,291	0	1,341	-50				0				-50
2,094	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	4/25/2009	873	0	908	-35				0				-35
2,095	FNMA POOL 938578 6 0% 9/01/36	31412YFT4		1/22/2009	3/25/2009	1,646	0	1,711	-65				0				-65
2,096	HUNT J B TRANSPORT SERVICES INC	445658107		11/25/2008	10/13/2009	3,365	0	2,477	888				0				888
2,097	HUNT J B TRANSPORT SERVICES INC	445658107		11/20/2008	10/13/2009	18,505	0	12,254	6,251				0				6,251
2,098	HUNT J B TRANSPORT SERVICES INC	445658107		7/29/2009	9/18/2009	15,919	0	13,201	2,718				0				2,718
2,099	HUNT J B TRANSPORT SERVICES INC	445658107		8/5/2009	9/18/2009	325	0	287	38				0				38
2,100	HUNT J B TRANSPORT SERVICES INC	445658107		6/24/2009	9/18/2009	975	0	905	70				0				70

51,055,151	0	47,674,814	3,380,337	0	0	0	0	3,380,337
Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
4,166	0	3,923	243			0	243	
810	0	743	67			0	67	
220	0	248	-28			0	-28	
7,236	0	7,503	-267			0	-267	
7	0	7	0			0	0	
14,191	0	10,646	3,545			0	3,545	
2,150	0	2,276	-126			0	-126	
3,874	0	2,903	971			0	971	
99	0	81	18			0	18	
944	0	887	57			0	57	
28,156	0	23,726	4,430			0	4,430	
10,582	0	5,925	4,657			0	4,657	
22,948	0	15,081	7,867			0	7,867	
410	0	284	126			0	126	
2,781	0	2,871	-90			0	-90	
11,125	0	14,472	-3,347			0	-3,347	
2,655	0	2,498	157			0	157	
772	0	835	-63			0	-63	
2,482	0	3,061	-579			0	-579	
1,805	0	2,291	-486			0	-486	
7,507	0	6,874	633			0	633	
30,361	0	29,025	1,336			0	1,336	
65,686	0	64,960	726			0	726	
44,931	0	43,423	1,508			0	1,508	
11,213	0	10,252	961			0	961	
26,519	0	25,164	1,355			0	1,355	
53,208	0	53,124	84			0	84	
933	0	1,051	-118			0	-118	
74,595	0	74,590	5			0	5	
58,802	0	59,653	-851			0	-851	
31,504	0	30,384	1,120			0	1,120	
88,068	0	88,189	-121			0	-121	
4,254	0	2,990	1,264			0	1,264	
77,785	0	71,491	6,294			0	6,294	
19	0	13	6			0	6	
35,206	0	35,556	-350			0	-350	
45,903	0	43,163	2,740			0	2,740	
6,516	0	6,710	-194			0	-194	
6,516	0	5,037	1,479			0	1,479	
6,067	0	5,193	874			0	874	
8,763	0	6,690	2,073			0	2,073	
35,728	0	27,419	8,309			0	8,309	
4,336	0	4,396	-60			0	-60	
1,308	0	1,346	-38			0	-38	
6,371	0	6,045	326			0	326	
28,435	0	16,302	12,133			0	12,133	
390	0	245	145			0	145	
58,001	0	33,252	24,749			0	24,749	
22,248	0	17,153	5,095			0	5,095	
7,416	0	5,576	1,840			0	1,840	
8,587	0	6,448	2,139			0	2,139	
13,271	0	7,734	5,537			0	5,537	
1,081	0	903	178			0	178	
680	0	602	78			0	78	
10,381	0	8,009	2,372			0	2,372	
7,042	0	5,480	1,562			0	1,562	
3,219	0	2,529	690			0	690	
13,947	0	13,281	666			0	666	
2,682	0	2,186	496			0	496	
3,567	0	3,061	506			0	506	

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
			4,792	0												
2,161	ROPER INDUSTRIES INC		776696106			2/27/2009	5/12/2009		1,358		0	1,255	93			3,380,337
2,162	ROPER INDUSTRIES INC		776696106			2/27/2009	3/20/2009		419		0	422	-3			93
2,163	RESMED INC		761152107			3/2/2009	5/29/2009		10,503		0	9,947	556			556
2,164	RESMED INC		761152107			3/2/2009	5/28/2009		1,444		0	1,372	72			72
2,165	RESMED INC		761152107			3/2/2009	5/12/2009		392		0	343	49			49
2,166	RESMED INC		761152107			3/2/2009	3/20/2009		1,619		0	1,715	-96			-96
2,167	REPUBLIC SVCS INC COM		760759100			2/27/2009	5/14/2009		10,131		0	8,900	1,231			1,231
2,168	REPUBLIC SVCS INC COM		760759100			11/21/2008	5/14/2009		10,806		0	10,051	755			755
2,169	REPUBLIC SVCS INC COM		760759100			11/21/2008	5/12/2009		691		0	628	63			63
2,170	REPUBLIC SVCS INC COM		760759100			11/21/2008	3/20/2009		171		0	209	-38			-38
2,171	REINSURANCE GROUP OF AMERICA		759351604			11/21/2008	12/15/2009		5,660		0	3,599	2,061			2,061
2,172	REINSURANCE GROUP OF AMERICA		759351604			6/24/2008	12/15/2009		6,132		0	4,455	1,677			1,677
2,173	REINSURANCE GROUP OF AMERICA		759351604			11/25/2008	12/15/2009		2,359		0	1,716	643			643
2,174	REINSURANCE GROUP OF AMERICA		759351604			11/25/2008	9/14/2009		2,233		0	1,716	517			517
2,175	REINSURANCE GROUP OF AMERICA		759351604			11/25/2008	8/28/2009		1,286		0	1,029	287			287
2,176	REINSURANCE GROUP OF AMERICA		759351604			5/29/2009	8/28/2009		10,367		0	8,726	1,641			1,641
2,177	REINSURANCE GROUP OF AMERICA		759351604			5/29/2009	8/5/2009		421		0	364	57			57
2,178	REINSURANCE GROUP OF AMERICA		759351604			11/25/2008	5/12/2009		1,002		0	1,029	-27			-27
2,179	REGAL ENTMT GROUP		758766109			11/4/2009	12/22/2009		1,220		0	1,143	77			77
2,180	REGAL ENTMT GROUP		758766109			11/16/2009	12/22/2009		3,659		0	3,662	-3			-3
2,181	REGAL ENTMT GROUP		758766109			11/4/2009	12/22/2009		1,762		0	1,653	109			109
2,182	AETNA INC		00817YAG3			11/19/2008	1/6/2009		25,641		0	23,181	2,460			2,460
2,183	AETNA INC		00817Y108			11/20/2008	6/15/2009		50,806		0	42,710	8,096			8,096
2,184	AETNA INC		00817Y108			11/20/2008	6/15/2009		72,086		0	60,639	11,447			11,447
2,185	AETNA INC		00817Y108			11/20/2008	3/5/2009		46,067		0	45,298	769			769
2,186	AETNA INC		00817Y108			12/2/2008	3/5/2009		184		0	202	-8			-8
2,187	ADBE SYSTEMS INC		00724F101			11/20/2008	2/23/2009		112,527		0	137,527	-25,000			-25,000
2,188	ABBOTT LABORATORIES		002920AC0			11/19/2008	2/2/2009		16,836		0	16,364	472			472
2,189	ABBOTT LABORATORIES		002824100			11/20/2008	5/1/2009		204,254		0	252,071	-47,817			-47,817
2,190	SWEDISH EXPORT CRD		00254EBZ4			11/19/2008	8/10/2009		30,388		0	31,989	-1,601			-1,601
2,191	NEW CINGULAR WRLSS		00209AAF3			11/19/2008	10/28/2009		26,179		0	19,952	6,227			6,227
2,192	AT&T INC		00206RAG7			11/19/2008	10/28/2009		31,386		0	24,906	6,480			6,480
2,193	AT&T INC		00206R102			11/20/2008	12/10/2009		16,626		0	14,619	2,007			2,007
2,194	AT&T INC		00206R102			11/20/2008	9/14/2009		37,923		0	34,841	3,082			3,082
2,195	ENSCO CORP		26674Q100			11/20/2008	1/1/2009		7,677		0	0	7,677			7,677
2,196	ISHARES ST GAIN					11/20/2008	1/1/2009		33		0	0	33			33
2,197									0		0	0	0			0
2,198									0		0	0	0			0
2,199									0		0	0	0			0
2,200									0		0	0	0			0
2,201									0		0	0	0			0
2,202									0		0	0	0			0
2,203									0		0	0	0			0
2,204									0		0	0	0			0
2,205									0		0	0	0			0
2,206									0		0	0	0			0
2,207									0		0	0	0			0
2,208									0		0	0	0			0
2,209									0		0	0	0			0
2,210									0		0	0	0			0
2,211									0		0	0	0			0
2,212									0		0	0	0			0
2,213									0		0	0	0			0
2,214									0		0	0	0			0
2,215									0		0	0	0			0
2,216									0		0	0	0			0
2,217									0		0	0	0			0
2,218									0		0	0	0			0
2,219									0		0	0	0			0
2,220									0		0	0	0			0

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		51,055,151	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							4,792	0								3,380,337
2,221									0	0	0	0			0	0
2,222									0	0	0	0			0	0
2,223									0	0	0	0			0	0
2,224									0	0	0	0			0	0
2,225									0	0	0	0			0	0
2,226									0	0	0	0			0	0
2,227									0	0	0	0			0	0
2,228									0	0	0	0			0	0
2,229									0	0	0	0			0	0

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	STEVEN ELLIOTT		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		CHAIRMAN	NOMINAL	0
2	JAMES P MCDONALD		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		PRESIDENT	NOMINAL	0
3	BARRY ATHOL		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		TREASURER	NOMINAL	0
4	R JEEP BRYANT		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
5	JARED L COHON		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
6	FRANK M HAMMOND		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
7	DONALD J HEBERLE		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
8	MARK A NORDENBERG		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
9	VINCENT V SANDS		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
10	DAVID S SHAPIRA		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
11	WILLIAM E STRICKLAND, JR		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
12	JOHN P SURMA		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		BOARD MEMB	NOMINAL	0
13	KENYA BOSWELL		C/O BNY MELLON P.O. BOX 185	PITTSBURGH	PA	15230		SECRETARY	NOMINAL	0

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

	Date	Amount
1 Credit from prior year return	1	43,000
2 First quarter estimated tax payment	2	0
3 Second quarter estimated tax payment	3	0
4 Third quarter estimated tax payment	4	0
5 Fourth quarter estimated tax payment	5	0
6 Other payments	6	0
7 Total	7	43,000

Part XV, Lines 1a-1b (990-PF) - Information Regarding Foundation Managers

List Managers who contributed more than 2%
of the total contributions received by the foundation

1 NONE

2

3

4

5

6

7

8

9

10

List Managers who own 10% or more of the stock
of a corporation of which the foundation has a 10%
or greater interest

NONE

Form **8868**
(Rev. April 2009)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

▶ **File a separate application for each return.**

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed)

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only ☐

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Electronic Filing (e-file). Generally, you can electronically file Form 8868 if you want a 3-month automatic extension of time to file one of the returns noted below (6 months for a corporation required to file Form 990-T). However, you cannot file Form 8868 electronically if (1) you want the additional (not automatic) 3-month extension or (2) you file Forms 990-BL, 6069, or 8870, group returns, or a composite or consolidated Form 990-T. Instead, you must submit the fully completed and signed page 2 (Part II) of Form 8868. For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*

Type or print File by the due date for filing your return. See instructions.	Name of Exempt Organization		Employer identification number
	BNY MELLON FOUNDATION OF SOUTHWESTERN PA		23-7423500
	Number, street, and room or suite no. If a P.O. box, see instructions		
	BNY Mellon, N A - P O Box 185		
	City, town or post office, state, and ZIP code. For a foreign address, see instructions		
	Pittsburgh	PA	15230-0185

Check type of return to be filed (file a separate application for each return)

- | | | |
|---|---|------------------------------------|
| ☐ Form 990 | ☐ Form 990-T (corporation) | ☐ Form 4720 |
| ☐ Form 990-BL | ☐ Form 990-T (sec. 401(a) or 408(a) trust) | ☐ Form 5227 |
| ☐ Form 990-EZ | ☐ Form 990-T (trust other than above) | ☐ Form 6069 |
| ☒ Form 990-PF | ☐ Form 1041-A | ☐ Form 8870 |

- The books are in the care of ▶ BNY Mellon, N A P O Box 185 Pittsburgh PA 15230-0185

Telephone No ▶ (412)234-0023

FAX No ▶

- If the organization does not have an office or place of business in the United States, check this box ☐

- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension will cover

- I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2010, to file the exempt organization return for the organization named above. The extension is for the organization's return for:
 - ▶ ☒ calendar year 2009 or
 - ▶ ☐ tax year beginning _____, and ending _____

- If this tax year is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period

3 a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$ 109,454
b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$ 43,000
c Balance Due. Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$ 70,000

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

For Privacy Act and Paperwork Reduction Act Notice, see Instructions.
(HTA)

Form **8868** (Rev. 4-2009)