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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

G 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, INC

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

BNY Mellon, N A - P O Box 185

City or town, state, and ZIP code

Pittsburgh

PA

15230-0185

A Employer identification number

31-1605320

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 foundationI Fair market value of all assets at end of year (from Part II, col (c), line 16) $\blacktriangleright$ \$ 31,958,352J Accounting method ☒ Cash ☐ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis)**Part I Analysis of Revenue and Expenses** (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)	620			
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	881,674	901,182		
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	1,482,047			
b Gross sales price for all assets on line 6a	23,074,610			
7 Capital gain net income (from Part IV, line 2)		1,482,047		
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)	55,818	55,818	0	
12 Total. Add lines 1 through 11	2,420,159	2,439,047	0	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees	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)	44,688	11,420	0	750
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)	8,566	8,566	0	0
24 Total operating and administrative expenses. Add lines 13 through 23	53,254	19,986	0	750
25 Contributions, gifts, grants paid	1,753,750			1,753,750
26 Total expenses and disbursements. Add lines 24 and 25	1,807,004	19,986	0	1,754,500
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	613,155			
b Net investment income (if negative, enter -0-)		2,419,061		
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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(HTA)

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Form 990-PF (2009) BNY MELLON FOUNDATION, INC

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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		1,222,694	948,711	948,711
	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				
	9	Prepaid expenses and deferred charges				
	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)		24,303,784	25,196,851	31,009,641	
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)		25,526,478	26,145,562	31,958,352	
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		25,526,478	26,145,562	
	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)		25,526,478	26,145,562		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)		25,526,478	26,145,562		

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	25,526,478
2	Enter amount from Part I, line 27a	2	613,155
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	7,688
4	Add lines 1, 2, and 3	4	26,147,321
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	1,759
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	26,145,562

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Page **3****Part IV Capital Gains and Losses for Tax on Investment Income**

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

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

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

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	1,482,047
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8 }	3	1,255,473

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	1,238,750	36,461,932	0.033974
2007	1,868,026	3,163,865	0.590425
2006	892,154	3,173	281.170501
2005	1,216,266	4,892	248.623467
2004	679,214	2,346	289.520034

2 Total of line 1, column (d)	2	819.938401
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	163.987680
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	28,646,187
5 Multiply line 4 by line 3	5	4,697,621,747
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	24,191
7 Add lines 5 and 6	7	4,697,645,938
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	1,754,500

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	48,381
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	48,381
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	48,381
6 Credits/Payments		
a 2009 estimated tax payments and 2008 overpayment credited to 2009	6a	10,000
b Exempt foreign organizations—tax withheld at source	6b	
c Tax paid with application for extension of time to file (Form 8868)	6c	45,000
d Backup withholding erroneously withheld	6d	
7 Total credits and payments Add lines 6a through 6d	7	55,000
8 Enter any penalty for underpayment of estimated tax Check here ☒ if Form 2220 is attached	8	1,126
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	5,493
11 Enter the amount of line 10 to be Credited to 2010 estimated tax 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) NY		
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?

N/A

☐ Yes ☐ No

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

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

6b

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

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

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

N/A

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	28,156,247
b	Average of monthly cash balances	1b	926,176
c	Fair market value of all other assets (see page 24 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	29,082,423
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	29,082,423
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	436,236
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	28,646,187
6	Minimum investment return. Enter 5% of line 5	6	1,432,309

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	1,432,309
2a	Tax on investment income for 2009 from Part VI, line 5	2a	48,381
b	Income tax for 2009 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	48,381
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,383,928
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,383,928
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	1,383,928

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	1,754,500
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	1,754,500
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	1,754,500

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				1,383,928
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	679,097			
b From 2005	1,216,022			
c From 2006	892,001			
d From 2007	1,715,534			
e From 2008	NONE			
f Total of lines 3a through e	4,502,654			
4 Qualifying distributions for 2009 from Part XII, line 4 ▶ \$ 1,754,500				
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				1,383,928
e Remaining amount distributed out of corpus	370,572			
5 Excess distributions carryover applied to 2009 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	4,873,226			
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)	679,097			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	4,194,129			
10 Analysis of line 9				
a Excess from 2005	1,216,022			
b Excess from 2006	892,001			
c Excess from 2007	1,715,534			
d Excess from 2008	0			
e Excess from 2009	370,572			

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

N/A

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

N/A

c Any submission deadlines

N/A

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

N/A

Form 990-PF (2009)

BNY MELLON FOUNDATION, INC

31-1605320

Page **11****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	1,753,750
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	881,674	
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	1,482,047	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a _____		0		55,818	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		2,419,539	0
13 Total. Add line 12, columns (b), (d), and (e)				13	2,419,539

(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]

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

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

[illegible]

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

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

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

Doreen M. Holmer
Signature of officer or trustee

6/30/2010
Date

President
Title

Signature of officer or trustee

Date _____

Title

Sign Here

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

Preparer's
signature

2010 CPA

Date _____

Check if self-employed ☒

Preparer's identifying
number (see **Signature** on
page 30 of the instructions)
P00965923

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

PRICEWATERHOUSECOOPERS LLP
600 Grant Street, Pittsburgh 15219

EIN ► 13-4008324

Phone no 412-355-6000

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BANK OF NEW YOR	20030NAP6	COMCAST CORP 6 5%	15,000 00	16,605 90	14,141 00
10260343560	BANK OF NEW YOR	205887AV2	CONAGRA FOODS INC 7 875%	1,000 00	1,046 83	1,015 28
10260343560	BANK OF NEW YOR	20825C104	CONOCOPHILLIPS	3,450 00	176,191 50	148,079 51
10260343560	BANK OF NEW YOR	20825UAB0	CONOCO FUNDING 6 35%	20,000 00	21,759 20	20,741 82
10260343560	BANK OF NEW YOR	22238HAG5	COUNTRYWIDE FINL CORP 4 5%	25,000 00	25,417 50	24,230 41
10260343560	BANK OF NEW YOR	231021106	CUMMINS INC	2,590 00	118,777 40	88,357 27
10260343560	BANK OF NEW YOR	233835AV7	DAIMLERCHRYSLER NORTH 6 5%	10,000 00	10,962 40	7,808 98
10260343560	BANK OF NEW YOR	235851102	DANAHER CORP	1,110 00	83,472 00	56,576 37
10260343560	BANK OF NEW YOR	244217BG9	DEERE JOHN CAP CORP NT 7 0%	30,000 00	33,280 20	32,676 30
10260343560	BANK OF NEW YOR	25156PAB9	DEUTSCHE TEL FIN DEUTE 8 5%	10,000 00	10,334 30	10,314 29
10260343560	BANK OF NEW YOR	25244SAD3	DIAGEO FINANCE BV 5 5%	40,000 00	43,086 00	40,850 00
10260343560	BANK OF NEW YOR	261980759	DREYFUS PREM LT TRM HI YLD-I	81,703 42	530,255 25	399,439 00
10260343560	BANK OF NEW YOR	261986582	DREYFUS PR GL R/E SEC FD CL	97,578 03	633,281 46	436,919 99
10260343560	BANK OF NEW YOR	26200C403	DREYFUS SMALL COMPANY VALUE	15,232 39	352,934 66	331,000 00
10260343560	BANK OF NEW YOR	26203E604	DREYFUS/NEWTON INTERN EQTY-I	72,748 69	1,211,265 82	876,988 19
10260343560	BANK OF NEW YOR	263534109	DU PONT (E I) DE NEMOURS	1,940 00	65,319 80	51,713 02
10260343560	BANK OF NEW YOR	268648102	E M C CORP MASS	10,540 00	184,133 80	153,734 59
10260343560	BANK OF NEW YOR	26884AAQ6	ERP OPER LTD PARTNERSH 5 2%	5,000 00	5,132 75	4,238 67
10260343560	BANK OF NEW YOR	282645AQ3	EKSPORTFINANS AVS 5 5%	10,000 00	10,773 90	11,092 73
10260343560	BANK OF NEW YOR	291011AX2	EMERSON ELECTRIC CO 5 25%	15,000 00	15,762 75	13,958 39
10260343560	BANK OF NEW YOR	30161N101	EXELON CORP	2,880 00	140,745 60	133,869 73
10260343560	BANK OF NEW YOR	30231G102	EXXON MOBIL CORP	5,360 00	365,498 40	383,316 72
10260343560	BANK OF NEW YOR	3128CUQL3	FHLMC GOLD G30459 5% 51/120	54 020 30	55,879 14	56,856 37
10260343560	BANK OF NEW YOR	3128M6HA9	FHLMC GOLD G04425 6 0%	102,152 15	108,504 99	105,759 41
10260343560	BANK OF NEW YOR	3128M6SG4	FHLMC GOLD G04719 5 5%	51,724 73	54,284 07	53,211 81
10260343560	BANK OF NEW YOR	3128M7N28	FHLMC GOLD G05509 6 0%	192,388 82	204,353 48	200,284 56
10260343560	BANK OF NEW YOR	3128M7Q90	FHLMC GOLD G05580 6 5% 4/1/	143,420 50	153,653 55	152,922 11
10260343560	BANK OF NEW YOR	3128M7T22	FHLMC GOLD G05669 6 5% 4/1/	92,997 35	99,632 71	99,049 44
10260343560	BANK OF NEW YOR	3128P7J79	FHLMC GOLD C91186 5 0%	38,485 63	39,776 44	39,303 45
10260343560	BANK OF NEW YOR	3128X8WF5	FED HOME LOAN MTGE COR 3 0%	105,000 00	104,949 60	105,000 00
10260343560	BANK OF NEW YOR	3128X8XS6	FED HOME LOAN MTG CORP 2 0%	40,000 00	40,266 40	39,940 00
10260343560	BANK OF NEW YOR	3128X9GK0	FED HOME LOAN MTG CORP 2 0%	75,000 00	74,893 50	75,225 00
10260343560	BANK OF NEW YOR	3128X9KL3	FED HOME LN MTG CORP 2 0%	75,000 00	74,701 50	75,093 75
10260343560	BANK OF NEW YOR	312929GG1	FHLMC GOLD A82899 5 5%	150,915 80	158,256 34	155,655 51
10260343560	BANK OF NEW YOR	31315PMD8	FED AGRI MTGE CORP 2 1%	60,000 00	60,771 00	60,000 00
10260343560	BANK OF NEW YOR	3133XGDD3	FEDERAL HOME LN BK 5 375%	50,000 00	53,375 00	53,518 44
10260343560	BANK OF NEW YOR	3133XSAE8	FED HOME LOAN BANK 3 625%	20,000 00	20,950 00	19,859 49
10260343560	BANK OF NEW YOR	31331GL80	FED FARM CREDIT BANK 3 0%	85,000 00	85,266 05	84,890 56
10260343560	BANK OF NEW YOR	31359MJH7	FED NATL MTG ASSN 6 0%	45,000 00	48,178 35	47,878 92
10260343560	BANK OF NEW YOR	31359MPF4	FEDERAL NATL MTG AS 4 375%	25,000 00	26,773 50	25,930 63

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BANK OF NEW YORK	G1151C101	ACCENTURE PLC-CL A	2,940 00	122,010.00	79,291 80
10260343560	BANK OF NEW YORK	H89128104	TYCO INTERNATIONAL LTD	5,310 00	189,460 80	93,209 81
10260343560	BANK OF NEW YORK	00184X105	AOL INC	292	6,797 76	4,683 17
10260343560	BANK OF NEW YORK	00206RAR3	AT&T INC 5 8%	65,000 00	69,287.40	69,804 15
10260343560	BANK OF NEW YORK	00206R102	AT & T INC	7,790 00	218,353 70	196,093 40
10260343560	BANK OF NEW YORK	002451AA0	AXA FINL INC 7 75%	35,000.00	36,323 35	35,151 20
10260343560	BANK OF NEW YORK	00817YAD0	AETNA INC 5 75%	40,000 00	41,948 40	41,846 40
10260343560	BANK OF NEW YORK	018581108	ALLIANCE DATA SYS CORP	1,910 00	123,366.90	71,839 96
10260343560	BANK OF NEW YORK	026351BC9	AMERICAN GEN 7 5%	5,000 00	5,105 50	4,351 92
10260343560	BANK OF NEW YORK	03076C106	AMERIPRISE FINANCIAL INC	2,240 00	86,956.80	42,935 88
10260343560	BANK OF NEW YORK	031162100	AMGEN INC	2,830 00	160,093 10	143,101 40
10260343560	BANK OF NEW YORK	037411105	APACHE CORP	2,320 00	239,354.40	146,201 96
10260343560	BANK OF NEW YORK	037833100	APPLE INC	1,833 00	386,271 76	162,437.11
10260343560	BANK OF NEW YORK	052800109	AUTOLIV INC	2,720 00	117,939 20	76,143 09
10260343560	BANK OF NEW YORK	05569M442	BNY MELLON SMALL/MID CAP FUN	58,487 80	643,365 89	627,667 75
10260343560	BANK OF NEW YORK	05569M806	BNY MELLON SMALL CAP STK FD	37,142 67	347,284 01	236,970 26
10260343560	BANK OF NEW YORK	05569M855	BNY MELLON EMERGING MARKETS	261,314 44	2,662,794.17	2,004,966 41
10260343560	BANK OF NEW YORK	05569M871	BNY MELLON INTERNATIONAL FD	115,663 48	1,206,370 10	855,240 29
10260343560	BANK OF NEW YORK	060505CL6	BANK OF AMERICA CORP 5 75%	75,000 00	75,489 00	59,898 45
10260343560	BANK OF NEW YORK	060505104	BANK OF AMERICA CORP	15,630 00	235,387 80	201,630 66
10260343560	BANK OF NEW YORK	06739FGF2	BARCLAYS BANK PLC 5 0%	90,000 00	91,962 80	89,883 90
10260343560	BANK OF NEW YORK	079857AG3	BELLSOUTH CAP FDG COR 7 75%	5,000 00	5,039 90	5,221 61
10260343560	BANK OF NEW YORK	09247XAC5	BLACKROCK INC 6 25%	45,000 00	48,384 90	45,085 50
10260343560	BANK OF NEW YORK	09247X101	BLACKROCK INC	431	100,078.20	64,795 68
10260343560	BANK OF NEW YORK	111021AD3	BRITISH TELECOM PL 9 12% 12/	10,000 00	10,713 20	10,239 75
10260343560	BANK OF NEW YORK	125509109	CIGNA CORP	2,370 00	83,589 90	58,500 74
10260343560	BANK OF NEW YORK	12626PAE3	CRH AMERICA INC 5 3%	45,000 00	46,898 10	43,706 25
10260343560	BANK OF NEW YORK	126650100	CVS CAREMARK CORP	8,220 00	264,766 20	227,886 02
10260343560	BANK OF NEW YORK	13063A7D0	CALIFORNIA ST 7 3%	105,000 00	99,233 40	105,864 15
10260343560	BANK OF NEW YORK	14912L2M2	CATERPILLAR FIN SERV 4 75%	10,000 00	10,497 10	8,819 27
10260343560	BANK OF NEW YORK	171232101	CHUBB CORP	2,370 00	116,556 60	104,214 13
10260343560	BANK OF NEW YORK	17275RAC6	CISCO SYSTEMS INC 5 5%	35,000 00	38,426 50	37,430 40
10260343560	BANK OF NEW YORK	17275R102	CISCO SYSTEMS INC	12,590 00	301,404 60	184,395 65
10260343560	BANK OF NEW YORK	172967CK5	CITIGROUP INC 5 125%	10,000 00	9,953 10	8,971 24
10260343560	BANK OF NEW YORK	172967DY4	CITIGROUP INC 5 5%	15,000 00	14,194 95	12,101 04
10260343560	BANK OF NEW YORK	172967EM9	CITIGROUP INC 6 125%	50,000 00	50,399 00	42,706 50
10260343560	BANK OF NEW YORK	191219AN4	COCA COLA ENTERPRISES 8 5%	11,000 00	12,383 47	11,938 54
10260343560	BANK OF NEW YORK	191219BB9	COCA COLA ENTER 7 125%	10,000 00	11,535 30	10,151 36
10260343560	BANK OF NEW YORK	191219104	COCA COLA ENTERPRISES INC	4,930 00	104,516 00	37,726 58
10260343560	BANK OF NEW YORK	20030NAL5	COMCAST CORP 5 9%	65,000 00	69,999 80	69,972 50

TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BANK OF NEW YORK	31359MSL8	FEDERAL NATL MTG AS 4 375%	70,000 00	75,053 30	75,771 50
10260343560	BANK OF NEW YORK	31359M5U3	FEDERAL NATL MTG ASSN 5 25%	115,000 00	116,006 25	118,402 85
10260343560	BANK OF NEW YORK	31371LTV1	FNMA POOL # 255364 6 0%	67,292 91	71,771 93	69,942 57
10260343560	BANK OF NEW YORK	31371MCF2	FNMA POOL # 255770 5 5%	70,357 82	73,905 26	73,282 07
10260343560	BANK OF NEW YORK	31385XD95	FNMA POOL # 555528 6 0%	33,073 63	35,347 44	34,360 40
10260343560	BANK OF NEW YORK	31398AB35	FED NATL MTGE AS 2 625%	55,000 00	53,951 70	55,000 00
10260343560	BANK OF NEW YORK	31398AYY2	FED NATL MTGE ASSN 3 0%	40,000 00	40,512 40	39,892 00
10260343560	BANK OF NEW YORK	31398AZF2	FED NATL MTG ASSN 2 0%	75,000 00	74,859 75	75,225 00
10260343560	BANK OF NEW YORK	31403DDX4	FNMA POOL # 745418 5 5%	106,759 61	112,142 43	109,745 53
10260343560	BANK OF NEW YORK	31403DWH8	FNMA POOL # 745948 6 5% 10	94,264 93	101,158 52	100,649 91
10260343560	BANK OF NEW YORK	31407JDR0	FNMA POOL # 831812 5 99965%	31,607 00	33,572 64	32,713 25
10260343560	BANK OF NEW YORK	31410F2L8	FNMA POOL # 888279 4 5%	11,772 38	11,828 77	11,982 07
10260343560	BANK OF NEW YORK	31410GTY9	FNMA POOL # 888967 6 0%	57,658 62	61,574 79	60,489 47
10260343560	BANK OF NEW YORK	31410G7C1	FNMA POOL # 889291 5 0%	105,818 67	110,759 34	109,770 33
10260343560	BANK OF NEW YORK	31410KJR6	FNMA POOL # 889572 5 5%	151,786 33	159,059 93	157,620 62
10260343560	BANK OF NEW YORK	31410WQC5	FNMA POOL # 899651 6 5%	49,115 56	52,653 35	51,509 95
10260343560	BANK OF NEW YORK	31412PEY3	FNMA POOL # 930851 4 0%	61,676 01	62,126 24	62,813 15
10260343560	BANK OF NEW YORK	31412PG96	FNMA POOL # 930924 4 5% 4/	141,551 32	141,433 83	142,524 48
10260343560	BANK OF NEW YORK	31412YFT4	FNMA POOL # 938578 6 0%	15,662 29	16,704 77	16,279 00
10260343560	BANK OF NEW YORK	31413MC70	FNMA POOL # 949294 6 0%	35,875 03	38,055 51	37,130 64
10260343560	BANK OF NEW YORK	31414CRW0	FNMA POOL # 962301 4 5%	94,465 38	97,369 25	97,225 54
10260343560	BANK OF NEW YORK	31414SYM9	FNMA POOL # 975116 5 5% 5/1/	105,307 61	108,186 72	107,973 21
10260343560	BANK OF NEW YORK	31415BBM0	FNMA POOL # 981644 4 5%	57,133 19	58,889 46	59,329 25
10260343560	BANK OF NEW YORK	31416RRQ8	FNMA POOL # AA7694 4 5%	90,617 72	93,318 13	94,228 27
10260343560	BANK OF NEW YORK	31416SKB6	FNMA POOL # AA8389 4 5%	102,235 73	102,150 87	99,647 87
10260343560	BANK OF NEW YORK	31417KVN4	FNMA POOL # AC1520 4 5% 9/1/	48,766 01	49,122 00	49,497 50
10260343560	BANK OF NEW YORK	31417SAB6	FNMA POOL # AC5401 5 0%	94,258 69	96,826 30	97,484 11
10260343560	BANK OF NEW YORK	31417YJD0	FNMA POOL # MA0259 5 0%	94,834 75	97,418 05	98,087 28
10260343560	BANK OF NEW YORK	31418MEE8	FEDEX CORP	93,494 69	99,177 30	98,417 77
10260343560	BANK OF NEW YORK	31428X106	FIRST HORIZON NATIONAL CORP	1 350 00	112,657 50	78,433 80
10260343560	BANK OF NEW YORK	320517105	FLORIDA POWER CORP 4 8%	7,036 00	94,268 33	51,128 22
10260343560	BANK OF NEW YORK	341099CC1	FRANKLIN RES INC	10,000 00	10,524 00	9,930 83
10260343560	BANK OF NEW YORK	354613101	GNMA POOL # 782368 6 0%	889	93,656 15	45,445 15
10260343560	BANK OF NEW YORK	36241KTZ1	GNMA POOL # 645884 5 5%	40,938 88	43,332 17	43,179 32
10260343560	BANK OF NEW YORK	36292DRD6	GNMA POOL # 706022 5 0%	26,301 73	27,638 65	27,752 44
10260343560	BANK OF NEW YORK	36297ALB7	GENERAL ELEC COMPANY	96,280 52	99,195 89	98,657 45
10260343560	BANK OF NEW YORK	369604103	GENERAL ELEC CAP CRP 5 625%	12,370 00	187,158 10	157,841 20
10260343560	BANK OF NEW YORK	36962G3H5	GENERAL MILLS INC 5 65%	70,000 00	72,116 10	64,684 75
10260343560	BANK OF NEW YORK	370334BH6	GOLDMAN SACHS GROUP 6 125%	15,000 00	15,908 25	15,151 55
10260343560	BANK OF NEW YORK	38141GCU6		5,000 00	5,021 15	3,778 18

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BANK OF NEW YOR	38141GFD1	GOLDMAN SACHS GRP 6 75%	10,000 00	10,278 90	6,655.22
10260343560	BANK OF NEW YOR	38259P508	GOOGLE INC - CLA	512	317,429 76	229,232 39
10260343560	BANK OF NEW YOR	40429CCS9	HSBC FINANCE CORP 5 0%	50,000 00	51,650 00	43,045 00
10260343560	BANK OF NEW YOR	406216101	HALLIBURTON CO	3,320 00	99,898 80	45,952 39
10260343560	BANK OF NEW YOR	42809H107	HESS CORP	3,500 00	211,750 00	159,608 52
10260343560	BANK OF NEW YOR	428236103	HEWLETT PACKARD CO	5,040 00	259,610 40	223,684 83
10260343560	BANK OF NEW YOR	437076102	HOME DEPOT INC	8,810 00	254,873 30	211,497 62
10260343560	BANK OF NEW YOR	43812RAD0	HAROT 2006-3 A4 5 11%	44,898 50	45,513 16	46,063 06
10260343560	BANK OF NEW YOR	438516106	HONEYWELL INTL INC	3,340 00	130,928 00	80,694 06
10260343560	BANK OF NEW YOR	441060100	HOSPIRA INC	2,830 00	144,330 00	76,194 83
10260343560	BANK OF NEW YOR	441812GM0	HOUSEHOLD FIN CO 8 0%	15,000 00	15,544 80	15,029 22
10260343560	BANK OF NEW YOR	444903108	HUMAN GENOME SCIENCES INC	3,480 00	106,418 40	98,696 24
10260343560	BANK OF NEW YOR	459200AM3	I B M 7 000%	25,000 00	28,660 00	28,845 75
10260343560	BANK OF NEW YOR	459200101	INTERNATIONAL BUSINESS MACHI	1,321 00	172,918 90	97,352 76
10260343560	BANK OF NEW YOR	461202AA1	INTUIT INC 5 4%	50,000 00	53,120 00	50,566 00
10260343560	BANK OF NEW YOR	46428R107	ISHARES S&P GSCI COMMODITY-I	13,020 00	414,296 40	383,398 44
10260343560	BANK OF NEW YOR	46625HG1	JP MORGAN CHASE & CO 5 375%	55,000 00	59,517 15	55,467 62
10260343560	BANK OF NEW YOR	46625H100	JPMORGAN CHASE & CO	6,890 00	287,106 30	164,603 07
10260343560	BANK OF NEW YOR	48203R104	JUNIPER NETWORKS INC	2,590 00	69,075 30	36,750 69
10260343560	BANK OF NEW YOR	48242W106	KBR INC	3,770 00	71,630 00	37,775 09
10260343560	BANK OF NEW YOR	501044BX8	KROGER CO 8 05%	5,000 00	5,024 15	5,196 53
10260343560	BANK OF NEW YOR	532457BB3	ELI LILLY & CO 5 2%	15,000 00	15,882 30	14,230 78
10260343560	BANK OF NEW YOR	532716107	LIMITED BRANDS INC	7,200 00	138,528 00	129,162 76
10260343560	BANK OF NEW YOR	58155Q103	MCKESSON CORPORATION	1,780 00	111,250 00	91,265 84
10260343560	BANK OF NEW YOR	585055106	MEDTRONIC INC	2,610 00	114,787 80	78,936 24
10260343560	BANK OF NEW YOR	58933Y105	MERCK & CO INC	6,877 00	251,285 58	118,473 68
10260343560	BANK OF NEW YOR	59156RAT5	MET LIFE GLOB FNDG 7 717%	45,000 00	52,881 30	46,075 20
10260343560	BANK OF NEW YOR	594918104	MICROSOFT CORPORATION	6,440 00	196,291 20	113,986 71
10260343560	BANK OF NEW YOR	617446448	MORGAN STANLEY	4,420 00	130,832 00	119,050 43
10260343560	BANK OF NEW YOR	61748AAE6	MORGAN STANLEY GLOB 4 75%	60,000 00	60,345 00	51,222 52
10260343560	BANK OF NEW YOR	629491AA9	NYSE EURONEXT 4 8%	45,000 00	47,210 85	47,601 90
10260343560	BANK OF NEW YOR	652478AH1	NEWS AMER HLDGS INC 9 25%	10,000 00	11,667 40	10,650 36
10260343560	BANK OF NEW YOR	65248E203	NEWS CORP INC	14,420 00	229,566 40	86,483 95
10260343560	BANK OF NEW YOR	652482BG4	NEWS AMERICA INC 5 3%	20,000 00	21,618 00	17,827 85
10260343560	BANK OF NEW YOR	652482BL3	NEWS AMERICA INC 6 4%	5,000 00	5,134 20	4,108 90
10260343560	BANK OF NEW YOR	655844108	NORFOLK SOUTHERN CORP	2,640 00	138,388 80	131,164 12
10260343560	BANK OF NEW YOR	669827DP9	NOVA SCOTIA 8 25%	5,000 00	6,370 85	6,987 24
10260343560	BANK OF NEW YOR	674599105	OCCIDENTAL PETROLEUM CORP	1,460 00	118,771 00	81,067 20
10260343560	BANK OF NEW YOR	681919106	OMNICO GROUP INC	2,940 00	115,101 00	66,428 89
10260343560	BANK OF NEW YOR	6832348D3	ONTARIO (PROVINCE OF) 4 0%	70,000 00	67,027 80	69,879 60

TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BANK OF NEW YOR	68389XAC9	ORACLE CORP 5 75%	70,000 00	75,683 30	74,518 70
10260343560	BANK OF NEW YOR	68389X105	ORACLE CORP	7,920 00	194,277 60	122,985 72
10260343560	BANK OF NEW YOR	701094104	PARKER HANNIFIN CORP	1,860 00	100,216 80	72,426 57
10260343560	BANK OF NEW YOR	706451AB7	PEMEX PROJ FDG MASTR 9 125%	10,000 00	10,550 00	10,395 26
10260343560	BANK OF NEW YOR	713448108	PEPSICO INC	3,400 00	206,720 00	174,588 60
10260343560	BANK OF NEW YOR	717081103	PFIZER INC	18,970 00	345,064 30	276,757 75
10260343560	BANK OF NEW YOR	718172109	PHILIP MORRIS INTERNAT-W/I	4,020 00	193,723 80	150,532 68
10260343560	BANK OF NEW YOR	74005P104	PRAXAIR INC	1,350 00	108,418 50	69,664 99
10260343560	BANK OF NEW YOR	742718109	PROCTER & GAMBLE CO	2,750 00	166,732 50	166,538 08
10260343560	BANK OF NEW YOR	74432QBJ3	PRUDENTIAL FINL INC 4 75%	30,000 00	30,420 60	29,930 10
10260343560	BANK OF NEW YOR	755111507	RAYTHEON CO	1,540 00	79,340 80	71,300 80
10260343560	BANK OF NEW YOR	77531QAD0	ROGERS WIRELESS INC 6 375%	45,000 00	49,823 55	47,915 70
10260343560	BANK OF NEW YOR	78387GAP8	SBC COMMUNICATIONS INC 5 1%	30,000 00	32,269 80	27,733 71
10260343560	BANK OF NEW YOR	808513105	SCHWAB CHARLES CORP NEW	3,880 00	73,021 60	57,393 73
10260343560	BANK OF NEW YOR	816851109	SEMPRA ENERGY	3,850 00	215,523 00	154,009 32
10260343560	BANK OF NEW YOR	828807BP1	SIMON PROPERTY GROUP 5 75%	15,000 00	15,296 25	12,060 06
10260343560	BANK OF NEW YOR	828807BS5	SIMON PROPERTY GRP LP 5 75%	35,000 00	36,767 50	30,695 00
10260343560	BANK OF NEW YOR	86271F677	DREYFUS SELECT MANAGERS SIC	21,055 04	348,671 50	331,655 69
10260343560	BANK OF NEW YOR	86271F818	DREYFUS PREM STRAT GLBL ST-I	49,743 92	624,286 23	393,063 62
10260343560	BANK OF NEW YOR	87236YAB4	TD AMERITRADE HLDG CO 4 15%	45,000 00	44,366 85	45,198 25
10260343560	BANK OF NEW YOR	87612E106	TARGET CORP	4,740 00	229,273 80	192,543 94
10260343560	BANK OF NEW YOR	87938WJ2	TELEFONICA EMISIONES 4 949%	35,000 00	37,412 90	35,000 00
10260343560	BANK OF NEW YOR	883203101	TEXTRON INC	5,790 00	108,909 90	84,972 81
10260343560	BANK OF NEW YOR	883556102	THERMO FISHER SCIENTIFIC INC	3,800 00	181,222 00	142,137 59
10260343560	BANK OF NEW YOR	88731EAF7	TIME WARNER ENTMT CO 8 375%	5,000 00	5,922 95	4,689 39
10260343560	BANK OF NEW YOR	887317AB1	TIME WARNER INC 5 5%	25,000 00	26,542 00	25,025 00
10260343560	BANK OF NEW YOR	887317303	TIME WARNER INC	3,110 00	90,625 40	61,995 98
10260343560	BANK OF NEW YOR	88732JAS7	TIME WARNER CABLE INC 8 25%	40,000 00	47,643 60	43,956 70
10260343560	BANK OF NEW YOR	893526BY8	TRANS-CANADA PIPELIN 9 875%	5,000 00	6,715 00	5,726 52
10260343560	BANK OF NEW YOR	893830AF6	TRANSOCEAN INC 7 5%	5,000 00	5,703 55	4,338 39
10260343560	BANK OF NEW YOR	904767704	UNILEVER PLC ADR	3,500 00	111,650 00	107,914 00
10260343560	BANK OF NEW YOR	91086QAH1	UNITED MEXICAN STATES 7 5%	10,000 00	11,075 00	10,652 91
10260343560	BANK OF NEW YOR	91086QAU2	UNITED MEXICAN STATE 5 625%	15,000 00	15,637 50	13,268 48
10260343560	BANK OF NEW YOR	912810PS1	US TREAS-CPI INFLAT 2 375%	85,754 40	90,242 79	83,194 65
10260343560	BANK OF NEW YOR	912828AP5	UNITED STATES TREASURY 4 0%	665,000 00	710,353 00	714,694 20
10260343560	BANK OF NEW YOR	912828BH2	UNITED STATES TREAS 4 25%	345,000 00	372,275 70	383,742 32
10260343560	BANK OF NEW YOR	912828BR0	UNITED STATES TREAS 4 25%	335,000 00	361,903 85	362,884 90
10260343560	BANK OF NEW YOR	912828EN6	U S TREASURY NOTE 4 5%	185,000 00	200,334 65	204,503 08
10260343560	BANK OF NEW YOR	912828FF2	U S TREASURY NOTE 5 125%	220,000 00	245,368 20	249,545 24
10260343560	BANK OF NEW YOR	912828FQ8	UNITED STATES TREAS 4 875%	25,000 00	27,492 25	28,281 75

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BANK OF NEW YOR	912828FS4	U S TREASURY NOTE 4 625%	345,000 00	365,834 55	371,089 43
10260343560	BANK OF NEW YOR	912828GD6	U S INFL IX BD 2 375%	85,754 40	92,621 61	85,359 76
10260343560	BANK OF NEW YOR	912828GK0	U S TREASURY NOTE 4 625%	385,000 00	412,643 00	422,566 33
10260343560	BANK OF NEW YOR	912828HW3	U S TSY INFL IDX BD 0 625%	46,022 85	46,799 72	44,325 01
10260343560	BANK OF NEW YOR	912828JE1	U S TREASURY INFL IN 1 375%	80,196 80	80,359 60	75,077 02
10260343560	BANK OF NEW YOR	912828KG4	UNITED STATES TREAS 1 375%	40,000 00	40,090 80	40,267 32
10260343560	BANK OF NEW YOR	912828KW9	U S TREASURY NOTE 3 25%	40,000 00	40,165 60	39,993 52
10260343560	BANK OF NEW YOR	912828LR9	U S TREASURY NOTE 1 375%	45,000 00	44,747 10	44,849 37
10260343560	BANK OF NEW YOR	91912E105	VALE SA-SP ADR	5,230 00	151,826 90	47,950 15
10260343560	BANK OF NEW YOR	92343VAL8	VERIZON COMMUNICATIONS 5.5%	70,000 00	73,049 90	69,148 30
10260343560	BANK OF NEW YOR	92532F100	VERTEX PHARMACEUTICALS INC	3,690 00	158,116 50	88,912 18
10260343560	BANK OF NEW YOR	92826C839	VISA INC-CLASS A SHRS	1,020 00	89,209 20	44,755 46
10260343560	BANK OF NEW YOR	949746101	WELLS FARGO & COMPANY	4,590 00	123,884 10	104,589 13
10260343560	BANK OF NEW YOR	963320106	WHIRLPOOL CORP	1,270 00	102,438 20	82,972 53
10260343560	BANK OF NEW YOR	98385XAD8	XTO ENERGY INC 4 9%	10,000 00	10,746 40	8,999 48
10260343560	BANK OF NEW YOR	98385X106	XTO ENERGY INC	4,410 00	205,197 30	122,279 30
10260343560	BANK OF NEW YOR	991061052	CRA (BNY MELLON, N A, MEMBE	323,429 45	323,429 45	323,429 45
10260343560	BANK OF NEW YOR	999T14290	HEDGE FUND REDEMPTION HOLDBA	37,370 00	37,370 00	37,370 00
10260343560	BANK OF NEW YOR	999Z35580	021628-BNY MELLON CORP FDN-0	1	0	1
TOTAL FOR ACCT#10260343560				29,869,930 37	24,370,826 49	

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216280	BNYM, N.A. CORP	G4412G101	HERBALIFE LTD	230	9,331.10	4,647.45
10260216280	BNYM, N.A. CORP	G491BT108	INVESCO LTD	470	11,040.30	8,465.08
10260216280	BNYM, N.A. CORP	V3267N107	EXCEL MARITIME CARRIERS LTD	1,270.00	7,823.20	9,406.89
10260216280	BNYM, N.A. CORP	001084102	AGCO CORP	490	15,846.60	14,105.29
10260216280	BNYM, N.A. CORP	012653101	ALBEMARLE CORP	440	16,002.80	14,039.62
10260216280	BNYM, N.A. CORP	02553E106	AMERICAN EAGLE OUTFITTERS IN	1,210.00	20,545.80	16,394.44
10260216280	BNYM, N.A. CORP	031100100	AMETEK INC NEW	460	17,590.40	12,707.41
10260216280	BNYM, N.A. CORP	032095101	AMPHENOL CORP NEW	270	12,468.60	5,661.94
10260216280	BNYM, N.A. CORP	03662Q105	ANSYS INC	470	20,426.20	11,418.74
10260216280	BNYM, N.A. CORP	052800109	AUTOLIV INC	330	14,308.80	11,605.73
10260216280	BNYM, N.A. CORP	053807103	AVNET INC	610	18,397.60	17,028.91
10260216280	BNYM, N.A. CORP	073302101	B E AEROSPACE INC	590	13,865.00	11,737.12
10260216280	BNYM, N.A. CORP	14170T101	CAREFUSION CORPORATION	400	10,004.00	10,432.12
10260216280	BNYM, N.A. CORP	156708109	CEPHALON INC	250	15,605.00	14,006.05
10260216280	BNYM, N.A. CORP	168905107	CHILDRENS PLACE	340	11,220.00	9,141.99
10260216280	BNYM, N.A. CORP	18683K101	CLIFFS NATS RES INC	450	20,740.50	14,974.64
10260216280	BNYM, N.A. CORP	189754104	COACH INC	440	16,073.20	11,920.48
10260216280	BNYM, N.A. CORP	192446102	COGNIZANT TECHNOLOGY SOLUTIO	320	14,505.60	7,854.13
10260216280	BNYM, N.A. CORP	203372107	COMMScope INC	510	13,530.30	12,355.57
10260216280	BNYM, N.A. CORP	20453E109	COMPLETE PRODUCTION SERVICES	1,230.00	15,990.00	13,290.35
10260216280	BNYM, N.A. CORP	229899109	CULLEN FROST-BANKERS INC	280	14,000.00	12,520.28
10260216280	BNYM, N.A. CORP	237194105	DARDEN RESTAURANTS INC	380	13,326.60	6,617.11
10260216280	BNYM, N.A. CORP	23918K108	DAVITA INC	210	12,335.40	9,216.90
10260216280	BNYM, N.A. CORP	253868103	DIGITAL REALTY TRUST INC	440	22,123.20	11,671.86
10260216280	BNYM, N.A. CORP	26138E109	DR PEPPER SNAPPLE GROUP-W/I	550	15,565.00	7,962.28
10260216280	BNYM, N.A. CORP	28176E108	EDWARDS LIFESCIENCES CORP	90	7,816.50	7,635.74
10260216280	BNYM, N.A. CORP	29265N108	ENERGEN CORP	320	14,976.00	12,563.94
10260216280	BNYM, N.A. CORP	29266R108	ENERGIZER HLDGS INC	280	17,158.40	17,359.75
10260216280	BNYM, N.A. CORP	29444U502	EQUINIX INC	171	18,151.65	15,622.52
10260216280	BNYM, N.A. CORP	30249U101	FMC TECHNOLOGIES INC	170	9,832.80	9,739.59
10260216280	BNYM, N.A. CORP	31620R105	FIDELITY NATIONAL FINANCIAL	1,250.00	16,825.00	17,837.29
10260216280	BNYM, N.A. CORP	316773100	FIFTH THIRD BANCORP	1,310.00	12,772.50	11,502.85
10260216280	BNYM, N.A. CORP	345550107	FOREST CITY ENTERPRISES INC	1,840.00	21,675.20	22,103.30
10260216280	BNYM, N.A. CORP	346375108	FORMFACTOR INC	490	10,667.30	9,442.16
10260216280	BNYM, N.A. CORP	36467W109	GAMESTOP CORP CL A	450	9,873.00	10,123.42
10260216280	BNYM, N.A. CORP	37247D106	GENWORTH FINL INC -CL A	850	9,647.50	5,584.50
10260216280	BNYM, N.A. CORP	37940X102	GLOBAL PMTS INC	410	22,082.60	12,794.71
10260216280	BNYM, N.A. CORP	401617105	GUESS? INC	330	13,959.00	8,781.88
10260216280	BNYM, N.A. CORP	415864107	HARSCO CORP	460	14,825.80	14,838.77
10260216280	BNYM, N.A. CORP	416515104	HARTFORD FINL SVCS GROUP INC	340	7,908.40	8,133.87

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216280	BNYM, N.A. CORP	422819102	HEIDRICK & STRUGGLES INTL IN	250	7,810.00	5,274.94
10260216280	BNYM, N.A. CORP	42822Q100	HEWITT ASSOCS INC	250	10,565.00	10,774.83
10260216280	BNYM, N.A. CORP	431475102	HILL-ROM HOLDINGS INC	570	13,674.30	11,725.91
10260216280	BNYM, N.A. CORP	44107P104	HOST HOTELS & RESORTS INC	1,981.00	23,118.27	16,801.51
10260216280	BNYM, N.A. CORP	445658107	HUNT J B TRANSPORT SERVICES	440	14,198.80	11,552.37
10260216280	BNYM, N.A. CORP	45167R104	IDEX CORP	500	15,575.00	9,866.54
10260216280	BNYM, N.A. CORP	481165108	JOY GLOBAL INC	340	17,533.80	18,657.40
10260216280	BNYM, N.A. CORP	48242W106	KBR INC	460	8,740.00	10,431.88
10260216280	BNYM, N.A. CORP	512807108	LAM RESH CORP	210	8,234.10	8,071.54
10260216280	BNYM, N.A. CORP	517834107	LAS VEGAS SANDS CORP	720	10,756.80	11,242.37
10260216280	BNYM, N.A. CORP	531172104	LIBERTY PPTY TR	820	26,248.20	13,339.56
10260216280	BNYM, N.A. CORP	53219L109	LIFEPOINT HOSPS INC	480	15,614.40	16,066.03
10260216280	BNYM, N.A. CORP	546347105	LOUISIANA PAC CORP	1,730.00	12,075.40	12,312.41
10260216280	BNYM, N.A. CORP	552676108	M D C HOLDINGS INC	510	15,830.40	12,988.13
10260216280	BNYM, N.A. CORP	56418H100	MANPOWER INC	320	17,465.60	9,985.72
10260216280	BNYM, N.A. CORP	576206106	MASSEY ENERGY CORP	340	14,283.40	9,103.74
10260216280	BNYM, N.A. CORP	628530107	MYLAN INC	610	11,242.30	8,969.03
10260216280	BNYM, N.A. CORP	636180101	NATIONAL FUEL GAS CO N J	340	17,000.00	15,320.87
10260216280	BNYM, N.A. CORP	651290108	NEWFIELD EXPL CO	440	21,221.20	13,828.96
10260216280	BNYM, N.A. CORP	664397106	NORTHEAST UTILITIES	400	10,316.00	8,816.07
10260216280	BNYM, N.A. CORP	67073Y106	NV ENERGY INC	1,180.00	14,608.40	11,029.09
10260216280	BNYM, N.A. CORP	680223104	OLD REPUBLIC INTL CORP	1,250.00	12,550.00	10,171.06
10260216280	BNYM, N.A. CORP	681904108	OMNICARE INC	570	13,782.60	13,539.83
10260216280	BNYM, N.A. CORP	682189105	ON SEMICONDUCTOR CORP	1,860.00	16,405.20	6,751.77
10260216280	BNYM, N.A. CORP	688239201	OSHKOSH CORPORATION	400	14,812.00	10,551.36
10260216280	BNYM, N.A. CORP	696643105	PALM INC	720	7,221.60	6,402.32
10260216280	BNYM, N.A. CORP	701094104	PARKER HANNIFIN CORP	170	9,159.60	7,322.41
10260216280	BNYM, N.A. CORP	716495106	PETROHAWK ENERGY CORP	570	13,674.30	7,792.27
10260216280	BNYM, N.A. CORP	717124101	PHARMACEUTICAL PROD DEV INC	650	15,236.00	14,672.65
10260216280	BNYM, N.A. CORP	726505100	PLAINS EXPLORATION & PR-WII	610	16,872.60	18,424.81
10260216280	BNYM, N.A. CORP	74144T108	PRICE T ROWE GROUP INC	200	10,650.00	10,360.04
10260216280	BNYM, N.A. CORP	741503403	PRICELINE COM INC	72	15,725.52	4,065.68
10260216280	BNYM, N.A. CORP	74153Q102	PRIDE INTL INC DEL	220	7,020.20	5,258.92
10260216280	BNYM, N.A. CORP	74834T103	QUEST SOFTWARE INC	442	8,132.80	8,152.47
10260216280	BNYM, N.A. CORP	75281A109	RANGE RESOURCES CORP	200	9,970.00	9,807.80
10260216280	BNYM, N.A. CORP	754730109	RAYMOND JAMES FINL INC	590	14,024.30	15,034.97
10260216280	BNYM, N.A. CORP	754907103	RAYONIER INC REIT	400	16,864.00	11,117.34
10260216280	BNYM, N.A. CORP	758766109	REGAL ENTMT GROUP	750	10,830.00	9,484.98
10260216280	BNYM, N.A. CORP	759351604	REINSURANCE GROUP OF AMERICA	340	16,201.00	9,560.14
10260216280	BNYM, N.A. CORP	776696106	ROPER INDUSTRIES INC	250	13,092.50	9,126.33

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216280	BNYM, N.A. CORP	779376102	ROVI CORP	510	16,253.70	11,392.99
10260216280	BNYM, N.A. CORP	78388J106	SBA COMMUNICATIONS CORP	420	14,347.20	5,507.10
10260216280	BNYM, N.A. CORP	78486Q101	SVB FINANCIAL GROUP	400	16,664.00	14,472.52
10260216280	BNYM, N.A. CORP	826919102	SILICON LABORATORIES INC	280	13,546.40	12,501.57
10260216280	BNYM, N.A. CORP	832248108	SMITHFIELD FOODS INC	910	13,822.90	14,871.85
10260216280	BNYM, N.A. CORP	878237106	TECH DATA CORP	290	13,531.40	6,682.01
10260216280	BNYM, N.A. CORP	879868107	TEMPLE-INLAND INC	950	20,054.50	18,831.34
10260216280	BNYM, N.A. CORP	880915103	TERRA INDUSTRIES INC	590	18,992.10	18,985.37
10260216280	BNYM, N.A. CORP	883203101	TEXTRON INC	530	9,969.30	8,150.71
10260216280	BNYM, N.A. CORP	885175307	THORATEC CORPORATION	420	11,306.40	12,755.40
10260216280	BNYM, N.A. CORP	899896104	TUPPERWARE BRANDS CORP	340	15,833.80	8,826.87
10260216280	BNYM, N.A. CORP	903236107	U R S CORP NEW	230	10,239.60	7,916.81
10260216280	BNYM, N.A. CORP	912909108	UNITED STS STL CORP NEW	310	17,087.20	14,203.13
10260216280	BNYM, N.A. CORP	91307C102	UNITED THERAPEUTICS CORP DEL	340	17,901.00	9,875.93
10260216280	BNYM, N.A. CORP	917047102	URBAN OUTFITTERS INC	490	17,145.10	14,875.27
10260216280	BNYM, N.A. CORP	92532F100	VERTEX PHARMACEUTICALS INC	420	17,997.00	10,773.93
10260216280	BNYM, N.A. CORP	92927K102	WABCO HOLDINGS INC-W/I	280	7,221.20	5,809.24
10260216280	BNYM, N.A. CORP	930059100	WADDELL & REED FINANCIAL INC	480	14,659.20	7,060.79
10260216280	BNYM, N.A. CORP	938824109	WASHINGTON FEDERAL INC	720	13,924.80	14,078.98
10260216280	BNYM, N.A. CORP	941053100	WASTE CONNECTIONS INC	510	17,003.40	12,655.50
10260216280	BNYM, N.A. CORP	94946T106	WELLCARE HEALTH PLANS INC	380	13,968.80	9,515.88
10260216280	BNYM, N.A. CORP	958102105	WESTERN DIGITAL CORP	250	11,037.50	3,505.67
10260216280	BNYM, N.A. CORP	976657106	WISCONSIN ENERGY CORP	230	11,460.90	9,202.24
10260216280	BNYM, N.A. CORP	991061052	CRA (BNY MELLON, N.A., MEMBE	625,281.55	625,281.55	625,281.55
TOTAL FOR ACCT#10260216280						1,774,735.37

BNY MELLON FOUNDATION, INC

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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

THE CHILDREN'S AID SOCIETY - FAMILY WELLNESS PROGRAM

☐

Person

☐

Business

Street

105 EAST 22ND STREET

City

NEW YORK

State

NY

Zip code

10010

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

50,000

Name

HALE HOUSE CENTER, INC

☐

Person

☐

Business

Street

152 WEST 122ND STREET

City

NEW YORK

State

NY

Zip code

10027

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

50,000

Name

THE HOPE PROGRAM

☐

Person

☐

Business

Street

ONE SMITH STREET

City

BROOKLYN

State

NY

Zip code

11201

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

50,000

Name

INTERSEMINARIAN PROJECT PLACE, INC

☐

Person

☐

Business

Street

1145 WASHINGTON STREET

City

BOSTON

State

MA

Zip code

02118

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

75,000

Name

JEWISH VOCATIONAL SERVICE, INC

☐

Person

☐

Business

Street

29 WINTER STREET

City

BOSTON

State

MA

Zip code

02108

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

40,000

Name

LINCOLN CENTER FOR THE PERFORMING ARTS

☐

Person

☐

Business

Street

City

State

Zip code

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

368,750

BNY MELLON FOUNDATION, INC

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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

BOROUGH OF MANHATTAN COMMUNITY COLLEGE

☐ Person☐ Business

Street

199 CHAMBERS STREET, ROOM S746

City

NEW YORK

State

NY

Zip code

10007

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

100,000

Name

HABITAT FOR HUMANITY - NEW YORK CITY

☐ Person☐ Business

Street

111 JOHN STREET, 23RD FLOOR

City

NEW YORK

State

NY

Zip code

10038

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

75,000

Name

METROPOLITAN BOSTON HOUSING PARTNERSHIP

☐ Person☐ Business

Street

125 LINCOLN STREET

City

BOSTON

State

MA

Zip code

02111

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

30,000

Name

NATIONAL TECHNICAL INSTITUTE FOR THE DEAF

☐ Person☐ Business

Street

52 LOMB MEMORIAL DRIVE

City

ROCHESTER

State

NY

Zip code

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

25,000

Name

OPERATION WARM - BOSTON

☐ 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

Amount

50,000

Name

TEACH FOR AMERICA - NEW YORK CITY

☐ Person☐ Business

Street

315 WEST 36TH STREET, 6TH FLOOR

City

NEW YORK

State

NY

Zip code

10018

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

100,000

BNY MELLON FOUNDATION, INC

31-1605320

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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

BEST BUDDIES MASSACHUSETTS

☐

Person

☐

Business

Street

45 BROMFIELD STREET, 3RD FLOOR

City

BOSTON

State

MA

Zip code

02108

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(2)

Purpose of grant/contribution

GENERAL

Amount

75,000

Name

CITIZENS PROGRAMS COPORATION

☐

Person

☐

Business

Street

88 BLACK FALCON AVENUE, SUITE 342

City

BOSTON

State

MA

Zip code

02210

Foreign Country

Relationship

NONE

Foundation Status

501(C)(3) Private nonoperating fdn

Purpose of grant/contribution

GENERAL

Amount

40,000

Name

GREATER BOSTON INTERFAITH ORGANIZATION

☐

Person

☐

Business

Street

594 COLUMBIA ROAD, SUITE 203

City

DORCHESTER

State

MA

Zip code

02125

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

30,000

Name

ROCA

☐

Person

☐

Business

Street

101 PARK STREET

City

CHELSEA

State

MA

Zip code

02150

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

25,000

Name

THE BRIDGE FUND OF NEW YORK, INC

☐

Person

☐

Business

Street

105 EAST 22ND STREET, SUITE 621E

City

NEW YORK

State

NY

Zip code

10010

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

30,000

Name

COMMUNITY FOOD BANK OF NEW JERSEY, INC

☐

Person

☐

Business

Street

31 EVANS TERMINAL

City

HILLSIDE

State

NJ

Zip code

07205

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

25,000

BNY MELLON FOUNDATION, INC

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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 FOOD BANK FOR NEW YORK CITY				☐ Person	☐ Business
Street 39 BROADWAY					
City NEW YORK	State NY	Zip code 10006	Foreign Country		
Relationship NONE	Foundation Status 509 (A)(2)				
Purpose of grant/contribution GENERAL				Amount 100,000	

Name THE FUND FOR PUBLIC SCHOOLS				☐ Person	☐ Business
Street 52 CHAMBERS STREET, ROOM 305					
City NEW YORK	State NY	Zip code 10007	Foreign Country		
Relationship NONE	Foundation Status 509 (A)(1)				
Purpose of grant/contribution GENERAL				Amount 100,000	

Name OPERATION WARM				☐ Person	☐ Business
Street 602 CHADDS FORD DRIVE, SUITE 305					
City CHADDS FORD	State PA	Zip code 19317	Foreign Country		
Relationship NONE	Foundation Status 509 (A)(1)				
Purpose of grant/contribution GENERAL				Amount 90,000	

Name PARTNERS IN CARE, INC				☐ Person	☐ Business
Street 1250 BROADWAY					
City NEW YORK	State NY	Zip code 10019	Foreign Country		
Relationship NONE	Foundation Status 509 (A)(3)				
Purpose of grant/contribution GENERAL				Amount 50,000	

Name SESAME WORKSHOP				☐ Person	☐ Business
Street ONE LINCOLN PLAZA					
City NEW YORK	State NY	Zip code 10019	Foreign Country		
Relationship NONE	Foundation Status 509 (A)(1)				
Purpose of grant/contribution GENERAL				Amount 100,000	

Name FOOD BANK OF CENTRAL NEW YORK				☐ Person	☐ Business
Street 6970 SCHULYER ROAD					
City EAST SYRACUSE	State NY	Zip code 13057	Foreign Country		
Relationship NONE	Foundation Status 509 (A)(1)				
Purpose of grant/contribution GENERAL				Amount 25,000	

BNY MELLON FOUNDATION, INC

31-1605320

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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 CHICAGO FOOD DEPOSITORY

☐

Person

☐

Business

Street

4100 WEST ANN LURIE PLACE

City

CHICAGO

State

IL

Zip code

60632

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

10,000

Name

SECOND HARVEST FOOD BANK OF CENTRAL FLORIDA

☐

Person

☐

Business

Street

2008 BREngle AVENUE

City

ORLANDO

State

FL

Zip code

32808

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

10,000

Name

LOS ANGELES REGIONAL FOODBANK

☐

Person

☐

Business

Street

1734 EAST 41ST STREET

City

LOS ANGELES

State

CA

Zip code

90058-1502

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

7,500

Name

SAN FRANCISCO FOOD BANK

☐

Person

☐

Business

Street

900 PENNSYLVANIA AVENUE

City

SAN FRANCISCO

State

CA

Zip code

94107

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

7,500

Name

HOUSTON FOOD BANK

☐

Person

☐

Business

Street

3811 EASTEX FREEWAY

City

HOUSTON

State

TX

Zip code

77026

Foreign Country

Relationship

NONE

Foundation Status

509 (A)(1)

Purpose of grant/contribution

GENERAL

Amount

15,000

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		
Long Term CG Distributions									23,074,610	21,592,563	1,482,047	
Short Term CG Distributions									0	0	0	
Amount									0	0	0	
2,039									0	0	0	
1	X		TECH DATA CORP	878237106			4/2/2009			281	230	
2	X		TECH DATA CORP	878237106			4/2/2009			3,267	2,535	
3	X		TARGET CORP	87612E106			6/1/2009			7,805	7,067	
4	X		TARGET CORP	87612E106			6/1/2009			15,225	13,302	
5	X		TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			11,683	9,312	
6	X		TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			5,575	4,445	
7	X		TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			8,196	6,662	
8	X		TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			20,893	17,314	
9	X		TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			2,982	2,418	
10	X		TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			3,665	2,661	
11	X		TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			5	4	
12	X		T C F FINANCIAL CORP	872275102			6/24/2009			1,985	1,787	
13	X		T C F FINANCIAL CORP	872275102			2/27/2009			7,089	6,294	
14	X		T C F FINANCIAL CORP	872275102			11/21/2008			7,798	7,024	
15	X		T C F FINANCIAL CORP	872275102			11/21/2008			607	511	
16	X		T C F FINANCIAL CORP	872275102			11/21/2008			551	511	
17	X		T C F FINANCIAL CORP	872275102			11/25/2008			1,652	1,838	
18	X		SYNOVUS FINL CORP	87161C105			12/17/2008			2,815	4,070	
19	X		SYNOVUS FINL CORP	87161C105			11/21/2008			1,949	2,459	
20	X		SYNOVUS INC	871607107			11/21/2008			6,651	4,404	
21	X		SYNOVUS INC	871607107			2/27/2009			439	375	
22	X		SYNOVUS INC	871607107			11/21/2008			3,084	2,055	
23	X		SYNOVUS INC	871607107			2/27/2009			441	375	
24	X		SYNOVUS INC	871607107			11/25/2008			2,423	1,707	
25	X		SYNOVUS INC	871607107			2/27/2009			4,341	3,937	
26	X		SYNOVUS INC	871607107			6/24/2009			620	572	
27	X		SYNOVUS INC	871607107			6/24/2009			1,565	1,334	
28	X		SYNOVUS INC	871607107			2/27/2009			623	562	
29	X		SYNOVUS INC	871607107			2/27/2009			3,824	3,375	
30	X		SUPERIOR ENERGY SVCS INC	868157108			11/21/2008			4,777	3,603	
31	X		SUNCOR ENERGY INC 65	867229AE6			11/19/2008			7,533	6,989	
32	X		DREYFUS PREM STRAT GLBL	86271F818			11/20/2008			19,000	12,544	
33	X		EXCEL MARITIME CARRIERS	V3267N107			9/18/2009			3,361	3,778	
34	X		TYCO INTERNATIONAL LTD	H89128104			3/16/2009			6,865	3,699	
35	X		TYCO INTERNATIONAL LTD	H89128104			3/16/2009			12,324	7,204	
36	X		WEATHERFORD INTL LTD	H27013103			6/24/2009			1,224	1,281	
37	X		WEATHERFORD INTL LTD	H27013103			2/27/2009			525	330	
38	X		WEATHERFORD INTL LTD	H27013103			2/12/2009			10,316	6,276	
39	X		WEATHERFORD INTL LTD	H27013103			2/27/2009			4,596	2,528	
40	X		WEATHERFORD INTL LTD	H27013103			2/27/2009			3,582	2,198	
41	X		WEATHERFORD INTL LTD	H27013103			2/27/2009			756	440	
42	X		VALIDUS HOLDINGS LTD	G9319H102			2/27/2009			1,603	1,687	
43	X		VALIDUS HOLDINGS LTD	G9319H102			11/25/2008			2,748	2,582	
44	X		VALIDUS HOLDINGS LTD	G9319H102			11/20/2008			5,496	4,361	
45	X		VALIDUS HOLDINGS LTD	G9319H102			2/27/2009			5,381	5,542	
46	X		DREYFUS PREM STRAT GLBL	86271F818			11/20/2008			116,554	88,626	
47	X		DREYFUS PREM STRAT GLBL	86271F818			12/31/2008			3,446	3,113	
48	X		STERIS CORP	859152100			10/27/2009			4,800	5,325	
49	X		STERIS CORP	859152100			10/27/2009			6,494	7,189	

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				2,039		Securities		Other sales		21,592,563		1,482,047	
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	
50	X	STERIS CORP	859152100			10/27/2009		12/15/2009	2,541	2,819			
51	X	STEEL DYNAMICS INC	858119100			6/24/2009		10/27/2009	6,523	6,863			
52	X	STEEL DYNAMICS INC	858119100			6/24/2009		10/27/2009	567	600			
53	X	STEEL DYNAMICS INC	858119100			6/24/2009		10/27/2009	851	908			
54	X	STEEL DYNAMICS INC	858119100			6/17/2009		10/27/2009	5,531	5,804			
55	X	STEEL DYNAMICS INC	858119100			6/24/2009		10/19/2009	921	908			
56	X	STEEL DYNAMICS INC	858119100			6/11/2009		10/19/2009	4,298	4,486			
57	X	STEEL DYNAMICS INC	858119100			6/11/2009		9/14/2009	1,904	1,762			
58	X	STEEL DYNAMICS INC	858119100			2/27/2009		8/28/2009	6,204	5,927			
59	X	STEEL DYNAMICS INC	858119100			12/10/2008		3/12/2009	761	958			
60	X	STEEL DYNAMICS INC	858119100			2/27/2009		3/12/2009	2,975	4,670			
61	X	TERRA INDUSTRIES INC	880915103			2/27/2009		4/24/2009	3,362	3,130			
62	X	TERRA INDUSTRIES INC	880915103			1/5/2009		2/26/2009	4,693	3,402			
63	X	TENNESSEE VALLEY AUTH 5	880591CS9			11/19/2008		2/17/2009	5,527	5,060			
64	X	TENNESSEE GAS PIPELI 7 62	880451AU3			11/19/2008		1/6/2009	3,922	3,860			
65	X	TEMPLE-INLAND INC	879868107			12/2/2009		12/15/2009	5,883	5,443			
66	X	TEMPLE-INLAND INC	879868107			7/22/2009		9/18/2009	1,687	1,492			
67	X	TEMPLE-INLAND INC	879868107			7/21/2009		9/18/2009	9,615	8,517			
68	X	TEMPLE-INLAND INC	879868107			7/22/2009		9/18/2009	7,202	6,417			
69	X	TEMPLE-INLAND INC	879868107			7/21/2009		9/14/2009	1,440	1,195			
70	X	TELEFONICA EUROPE BV 8 2	879385AD4			11/19/2008		10/28/2009	6,428	4,625			
71	X	TECH DATA CORP	878237106			4/2/2009		12/18/2009	2,280	1,152			
72	X	TECH DATA CORP	878237106			4/2/2009		12/15/2009	5,458	2,765			
73	X	TECH DATA CORP	878237106			6/24/2009		12/15/2009	910	623			
74	X	TECH DATA CORP	878237106			9/14/2009		9/14/2009	1,666	1,245			
75	X	WAL MART STORES INC	931142103			11/20/2008		5/7/2009	119,855	124,126			
76	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		12/17/2009	3,309	1,788			
77	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		12/15/2009	5,680	3,088			
78	X	WADDELL & REED FINANCIAL	930059100			6/24/2009		12/15/2009	897	751			
79	X	WADDELL & REED FINANCIAL	930059100			5/6/2009		12/15/2009	598	479			
80	X	ROSS STORES INC	778296103			12/5/2008		6/10/2009	3,903	2,931			
81	X	ROSS STORES INC	778296103			11/21/2008		6/10/2009	6,245	3,640			
82	X	ROSS STORES INC	778296103			2/27/2009		5/12/2009	721	602			
83	X	ROPER INDUSTRIES INC	776696106			2/27/2009		12/21/2009	4,917	3,794			
84	X	ROPER INDUSTRIES INC	776696106			2/27/2009		12/18/2009	3,250	2,529			
85	X	ROPER INDUSTRIES INC	776696106			2/27/2009		12/15/2009	2,146	1,686			
86	X	ROPER INDUSTRIES INC	776696106			10/13/2009		12/15/2009	6,437	6,130			
87	X	ROPER INDUSTRIES INC	776696106			6/24/2009		12/15/2009	1,073	875			
88	X	ROPER INDUSTRIES INC	776696106			6/24/2009		9/14/2009	1,529	1,312			
89	X	ROPER INDUSTRIES INC	776696106			2/27/2009		5/12/2009	453	422			
90	X	RESMED INC	761152107			3/2/2009		5/29/2009	4,708	4,459			
91	X	RESMED INC	761152107			3/2/2009		5/28/2009	722	686			
92	X	REPUBLIC SVCS INC COM	760759100			3/2/2009		5/12/2009	1,175	1,029			
93	X	REPUBLIC SVCS INC COM	760759100			2/27/2009		5/14/2009	4,728	4,153			
94	X	REPUBLIC SVCS INC COM	760759100			11/21/2008		5/14/2009	5,178	4,816			
95	X	REINSURANCE GROUP OF A	759351604			11/21/2008		5/12/2009	230	209			
96	X	REINSURANCE GROUP OF A	759351604			11/21/2008		12/15/2009	3,302	2,099			
97	X	REINSURANCE GROUP OF A	759351604			6/24/2009		12/15/2009	2,830	2,056			
98	X	REINSURANCE GROUP OF A	759351604			11/25/2008		12/15/2009	472	343			

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	Depreciation
								Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss		
Long Term CG Distributions								Amount				
Short Term CG Distributions								2,039				
99	X	REINSURANCE GROUP OF AM	759331604			11/25/2008				Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
100	X	REINSURANCE GROUP OF AM	759331604			11/25/2008				23,074,610	21,592,563	1,482,047
101	X	FNMA POOL 888967 6 0%	31410GTY9			11/25/2008				0	0	0
102	X	FNMA POOL 888967 6 0%	31410GTY9			5/14/2009						
103	X	FNMA POOL 888967 6 0%	31410GTY9			5/14/2009						
104												
105	X	FNMA POOL # 889291 5% 4/1	31410G7C1			5/20/2009						
106	X	FNMA POOL 889291 5 0%	31410G7C1			5/20/2009						
107	X	FNMA POOL 889291 5 0%	31410G7C1			5/20/2009						
108	X	FNMA POOL 889291 5 0%	31410G7C1			5/20/2009						
109	X	FNMA POOL 889291 5 0%	31410G7C1			5/20/2009						
110	X	FNMA POOL 889291 5 0%	31410G7C1			5/20/2009						
111												
112	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009						
113	X	FNMA POOL # 888279 4 5%	31410F2L8			5/15/2009						
114	X	FNMA POOL # 888279 4 5%	31410F2L8			5/15/2009						
115	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009						
116	X	XTO ENERGY INC	98385X106			11/20/2008						
117	X	XTO ENERGY INC	98385X106			11/20/2008						
118	X	WYETH 5 5% 3/01/1	983024AA8			11/19/2008						
119	X	WYETH	983024100			1/21/2009						
120	X	WYETH	983024100			1/21/2009						
121	X	WYETH	983024100			1/21/2009						
122	X	WYETH	983024100			1/21/2009						
123	X	WISCONSIN ENERGY CORP	976657106			2/27/2009						
124	X	WISCONSIN ENERGY CORP	976657106			11/20/2008						
125	X	WISCONSIN ENERGY CORP	976657106			11/20/2008						
126	X	WISCONSIN ENERGY CORP	976657106			11/20/2008						
127	X	WISCONSIN ENERGY CORP	976657106			3/31/2009						
128	X	WISCONSIN ENERGY CORP	976657106			3/31/2009						
129	X	WISCONSIN ENERGY CORP	976657106			11/25/2008						
130	X	SCHWAB CHARLES CORP NE	808513105			12/2/2008						
131	X	SCHERING PLOUGH CORP	806605101			11/20/2008						
132	X	SCHERING PLOUGH CORP	806605101			11/20/2008						
133	X	SCHERING PLOUGH CORP	806605101			12/2/2008						
134	X	TRAVELERS COS INC 5 5%	792860AH1			11/19/2008						
135	X	ST JUDE MEDICAL INC	790849103			11/20/2008						
136	X	ST JUDE MEDICAL INC	790849103			11/20/2008						
137	X	ST JUDE MEDICAL INC	790849103			11/20/2008						
138	X	ST JUDE MEDICAL INC	790849103			11/20/2008						
139	X	ST JUDE MEDICAL INC	790849103			12/2/2008						
140	X	ST JUDE MEDICAL INC	790849103			11/20/2008						
141	X	SAFEMAY INC 5 8% 8/	786514BF5			11/19/2008						
142	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009						
143	X	SVB FINANCIAL GROUP	78486Q101			8/31/2009						
144	X	SVB FINANCIAL GROUP	78486Q101			8/31/2009						
145	X	SPDR S&P BIOTECH ETF	78464A870			2/27/2009						
146	X	SPDR S&P BIOTECH ETF	78464A870			2/6/2009						
147	X	SPDR S&P BIOTECH ETF	78464A870			2/6/2009						

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 Price	Cost, Other Basis and Expenses		Net Gain or Loss
											Expense of Sale and Cost of Improvements		
											Cost	Donated Value	
Totals													
Long Term CG Distributions			Amount		Securities								
Short Term CG Distributions			2,039		Other sales								
148	X		SP X CORP	784635104			2/27/2009		5/29/2009	1,362	1,359	0	1,482,047
149	X		SP X CORP	784635104			1/5/2009		5/29/2009	2,270	2,182		
150	X		SP X CORP	784635104			11/25/2008		5/29/2009	1,362	944		
151	X		SP X CORP	784635104			11/21/2008		5/29/2009	5,901	3,561		
152	X		SP X CORP	784635104			2/27/2009		5/14/2009	5,087	5,437		
153	X		SP X CORP	784635104			2/27/2009		5/12/2009	447	453		
154	X		SAIC INC	78390X101			2/27/2009		4/29/2009	2,404	2,487		
155	X		ROSS STORES INC	778296103			11/20/2008		6/26/2009	15,783	9,304		
156	X		ROSS STORES INC	778296103			11/20/2008		6/26/2009	54,704	32,327		
157	X		ROSS STORES INC	778296103			11/20/2008		6/25/2009	13,244	7,735		
158	X		ROSS STORES INC	778296103			11/20/2008		6/25/2009	26,488	15,470		
159	X		ROSS STORES INC	778296103			2/27/2009		6/10/2009	10,929	8,426		
160	X		ROSS STORES INC	778296103			2/26/2009		6/10/2009	3,123	2,348		
161	X		M D C HOLDINGS INC	552676108			4/24/2009		9/14/2009	1,782	1,842		
162	X		M D C HOLDINGS INC	552676108			4/24/2009		5/12/2009	1,015	1,105		
163	X	4 625%	LUBRIZOL CORP	549271AD6			11/19/2008		10/1/2009	20,000	20,000		
164	X		LOWES COMPANIES INC	548661CN5			11/19/2008		1/21/2009	20,709	17,889		
165	X		LORILLARD INC	544147101			1/21/2009		10/6/2009	5,800	4,726		
166	X		LORILLARD INC	544147101			1/21/2009		10/6/2009	30,377	24,736		
167	X		LORILLARD INC	544147101			1/21/2009		10/5/2009	20,713	16,941		
168	X		LORILLARD INC	544147101			1/21/2009		10/5/2009	64,783	53,033		
169	X		LINCARE HLDGS INC	532791100			1/21/2009		9/14/2009	6,733	5,524		
170	X		LINCARE HLDGS INC	532791100			2/27/2009		6/12/2009	5,366	5,586		
171	X		LINCARE HLDGS INC	532791100			11/20/2008		6/12/2009	4,128	4,307		
172	X		LINCARE HLDGS INC	532791100			11/20/2008		5/12/2009	241	215		
173	X		LINCARE HLDGS INC	532791100			11/20/2008		3/2/2009	2,217	2,369		
174	X		LIMITED BRANDS INC	532716107			10/6/2009		12/10/2009	4,768	4,701		
175	X		LIBERTY PPTY TR	531172104			2/27/2009		12/15/2009	963	561		
176	X		LIBERTY PPTY TR	531172104			10/13/2009		12/15/2009	5,134	5,055		
177	X		LIBERTY PPTY TR	531172104			6/24/2009		12/15/2009	1,284	880		
178	X		LIBERTY PPTY TR	531172104			1/5/2009		12/15/2009	3,209	2,135		
179	X		LIBERTY PPTY TR	531172104			6/24/2009		9/14/2009	2,629	1,761		
180	X		LIBERTY PPTY TR	531172104			1/5/2009		5/12/2009	737	641		
181	X		LENDER PROCESSING SERV	52602E102			6/24/2009		6/24/2009	1,876	1,874		
182	X		LENDER PROCESSING SERV	52602E102			2/27/2009		6/24/2009	6,969	6,990		
183	X		LENDER PROCESSING SERV	52602E102			2/26/2009		6/24/2009	1,340	1,394		
184	X		LENDER PROCESSING SERV	52602E102			2/20/2009		6/24/2009	2,680	2,860		
185	X		LENDER PROCESSING SERV	52602E102			2/19/2009		6/24/2009	3,484	3,672		
186	X		LENDER PROCESSING SERV	52602E102			2/20/2009		5/12/2009	550	572		
187	X		ESTEE LAUDER COMPANIES	518439104			11/20/2008		3/4/2009	36,211	43,446		
188	X		ESTEE LAUDER COMPANIES	518439104			11/20/2008		3/3/2009	2,347	2,883		
189	X		ESTEE LAUDER COMPANIES	518439104			12/2/2008		3/3/2009	210	262		
190	X		ESTEE LAUDER COMPANIES	518439104			11/20/2008		3/3/2009	31,654	38,350		
191	X	4	LANDWIRTSCH RENTENBA	515110AP9			11/19/2008		12/10/2009	16,460	15,964		
192	X		LAM RESH CORP	512807108			12/7/2009		12/15/2009	3,111	3,075		
193	X		LAM RESH CORP	512807108			7/23/2009		8/31/2009	4,296	4,439		
194	X		LAM RESH CORP	512807108			2/27/2009		8/31/2009	11,047	7,226		
195	X		LAM RESH CORP	512807108			2/26/2009		8/31/2009	2,148	1,444		
196	X		LAM RESH CORP	512807108			11/20/2008		8/31/2009	307	156		

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
		2,039				2,039		Securities		23,074,610		21,592,563		1,482,047	
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	LAM RESH CORP	512807108			11/20/2008		8/31/2009	4,603	2,338					
198	X	LAM RESH CORP	512807108			6/24/2009		6/24/2009	2,412	2,403					
199	X	LAM RESH CORP	512807108			12/23/2008		6/24/2009	1,930	1,695					
200	X	LAM RESH CORP	512807108			12/10/2008		6/24/2009	2,412	2,179					
201	X	LAM RESH CORP	512807108			12/10/2008		5/12/2009	505	436					
202	X	LABORATORY CORP AMER H	50540R409			11/25/2008		1/27/2009	2,402	2,436					
203	X	REINSURANCE GROUP OF AM	759351604			5/29/2009		8/28/2009	5,183	4,363					
204	X	REINSURANCE GROUP OF AM	759351604			11/25/2008		5/12/2009	668	686					
205	X	REGAL ENTMT GROUP	758766109			11/4/2009		12/22/2009	813	762					
206	X	REGAL ENTMT GROUP	758766109			11/16/2009		12/22/2009	1,491	1,492					
207	X	REGAL ENTMT GROUP	758766109			11/4/2009		12/22/2009	813	763					
208	X	REGAL ENTMT GROUP	758766109			11/3/2009		12/22/2009	407	382					
209	X	REGAL ENTMT GROUP	758766109			11/16/2009		12/15/2009	1,806	1,763					
210	X	REGAL ENTMT GROUP	758766109			12/4/2009		12/15/2009	4,584	4,628					
211	X	REGAL ENTMT GROUP	758766109			2/27/2009		6/10/2009	346	308					
212	X	REGAL ENTMT GROUP	758766109			11/25/2008		6/10/2009	1,733	1,273					
213	X	REGAL ENTMT GROUP	758766109			11/21/2008		6/10/2009	7,395	4,749					
214	X	REGAL ENTMT GROUP	758766109			2/27/2009		5/12/2009	260	206					
215	X	REGAL ENTMT GROUP	758766109			2/27/2009		4/29/2009	4,033	3,187					
216	X	REGAL ENTMT GROUP	758766109			2/27/2009		4/29/2009	3,990	3,187					
217	X	RAYTHEON CO	755111507			11/20/2008		12/10/2009	2,610	2,315					
218	X	RAYTHEON CO	755111507			11/20/2008		9/14/2009	3,693	3,704					
219	X	RAYTHEON CO	755111507			12/2/2008		9/14/2009	462	480					
220	X	RAYONIER INC REIT	754907103			11/21/2008		12/15/2009	5,952	4,056					
221	X	RAYONIER INC REIT	754907103			6/24/2009		12/15/2009	1,275	1,061					
222	X	RAYONIER INC REIT	754907103			6/24/2009		9/14/2009	1,699	1,419					
223	X	RAYONIER INC REIT	754907103			11/21/2008		5/12/2009	764	584					
224	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		12/15/2009	3,751	4,077					
225	X	RAYMOND JAMES FINL INC	754730109			11/17/2009		12/15/2009	1,875	2,094					
226	X	RANGE RESOURCES CORP	75281A109			2/27/2009		4/30/2009	7,613	6,934					
227	X	RANGE RESOURCES CORP	75281A109			1/30/2009		4/30/2009	3,606	3,255					
228	X	RANGE RESOURCES CORP	75281A109			12/11/2008		4/30/2009	3,206	3,231					
229	X	LKQ CORP	501889208			11/25/2008		4/29/2009	159	105					
230	X	LKQ CORP	501889208			11/20/2008		4/29/2009	5,541	3,150					
231	X	KFW 3 25% 3/15/13	500769CP7			11/19/2008		2/19/2009	10,100	10,064					
232	X	LABORATORY CORP AMER H	50540R409			11/20/2008		1/27/2009	3,603	3,557					
233	X	LABORATORY CORP AMER H	50540R409			11/20/2008		1/21/2009	72,665	74,995					
234	X	LKQ CORP	501889208			2/27/2009		4/29/2009	3,624	3,118					
235	X	LKQ CORP	501889208			11/20/2008		4/29/2009	159	90					
236	X	LKQ CORP	501889208			2/27/2009		4/29/2009	1,427	1,220					
237	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		7/25/2009	3,488	3,590					
238	X	FNMA POOL # 959394 6 5%	31413YKF7			8/6/2009		9/25/2009	9,142	9,781					
239	X	FNMA POOL # 959394 6 5%	31413YKF7			8/6/2009		9/10/2009	207,346	206,983					
240															
241	X	FNMA POOL # 949294 6% 10	31413MC70			1/22/2009		12/25/2009	711	736					
242	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		11/25/2009	426	441					
243	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		10/25/2009	382	396					
244	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		9/25/2009	1,552	1,606					
245	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		8/25/2009	846	876					

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										2,039		Securities		1,482,047	
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				
246	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		7/25/2009	1,378	1,426					
247	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		6/25/2009	789	817					
248	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		5/25/2009	1,221	1,264					
249	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		4/25/2009	43	45					
250	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		3/25/2009	1,870	1,936					
251	X	FNMA POOL 949294 6 0%	31413MC70			1/22/2009		2/25/2009	448	463					
252															
253	X	FNMA POOL # 938578 6% 9/1	31412YFT4			1/22/2009		12/25/2009	84	88					
254	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		11/25/2009	223	232					
255	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		10/25/2009	296	308					
256	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		9/25/2009	233	242					
257	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		8/25/2009	370	384					
258	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		7/25/2009	661	687					
259	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		6/25/2009	300	312					
260	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		5/25/2009	358	373					
261	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		4/25/2009	243	252					
262	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		3/25/2009	457	475					
263	X	FNMA POOL 938578 6 0%	31412YFT4			1/22/2009		2/25/2009	169	176					
264															
265	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		12/25/2009	574	578					
266	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		11/25/2009	455	458					
267	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		10/25/2009	602	606					
268	X	KBR INC	48242W106			12/12/2008		9/3/2009	740	506					
269	X	KFW 3 25% 2/15/11	500769CN2			11/19/2008		8/10/2009	41,223	40,979					
270	X	KFW 4 875% 1/17/11	500769BY9			11/19/2008		2/13/2009	26,421	26,789					
271	X	KFW 5 125% 3/14/11	500769BP8			11/19/2008		7/22/2009	5,433	5,405					
272	X	KFW 4 25% 6/15/10	500769BE3			11/19/2008		8/10/2009	10,295	10,431					
273	X	KRAFT FOODS INC 6 5%	50075NAS3			11/19/2008		3/10/2009	15,166	14,123					
274	X	KRAFT FOODS INC 5 625%	50075NAB0			11/19/2008		2/26/2009	10,546	9,937					
275	X	REPUBLIC OF KOREA 4 875	50064FAD6			11/19/2008		2/4/2009	4,906	4,496					
276	X	PHILIPS ELECTRONICS 5 75	500472AB1			11/19/2008		4/28/2009	14,644	13,028					
277	X	KINDER MORGAN ENER 7 11	494550AK2			11/19/2008		1/27/2009	10,322	9,937					
278	X	KINDER MORGAN ENER PAR	494550AJ5			11/19/2008		1/27/2009	9,037	7,997					
279	X	KEYCORP NEW	493267108			11/20/2008		5/26/2009	14,244	19,633					
280	X	KEYCORP NEW	493267108			11/20/2008		5/22/2009	6,450	8,710					
281	X	KEYCORP NEW	493267108			11/20/2008		5/22/2009	14,418	19,633					
282	X	KEYCORP NEW	493267108			11/20/2008		5/21/2009	2,325	3,070					
283	X	KEYCORP NEW	493267108			11/20/2008		5/21/2009	7,579	10,066					
284	X	KBR INC	48242W106			10/27/2009		12/15/2009	1,832	2,268					
285	X	KBR INC	48242W106			11/20/2008		12/10/2009	2,499	1,403					
286	X	KBR INC	48242W106			11/20/2008		9/14/2009	1,600	701					
287	X	KBR INC	48242W106			12/12/2008		9/14/2009	3,658	2,381					
288	X	KBR INC	48242W106			12/12/2008		9/14/2009	229	125					
289	X	KBR INC	48242W106			12/12/2008		9/4/2009	28,337	19,452					
290	X	KBR INC	48242W106			12/12/2008		9/3/2009	14,772	10,180					
291	X	SILICON LABORATORIES INC	826919102			8/28/2009		10/19/2009	1,332	1,346					
292	X	SILICON LABORATORIES INC	826919102			8/31/2009		10/19/2009	3,997	4,054					
293	X	SILICON LABORATORIES INC	826919102			8/31/2009		9/14/2009	2,872	2,703					
294	X	SHAW GROUP INC	820280105			6/24/2009		8/31/2009	2,052	1,906					

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			
								Date Sold	Gross Sales Price	Cost	Donated Value		
Long Term CG Distributions		Amount		2,039		23,074,610		21,592,563		1,482,047			
Short Term CG Distributions						0		0		0			
295	X	SHAW GROUP INC	820280105			4/7/2009		8/31/2009	4,691	4,550			
296	X	SHAW GROUP INC	820280105			4/6/2009		8/31/2009	2,345	2,306			
297	X	SHAW GROUP INC	820280105			4/6/2009		8/28/2009	5,248	4,900			
298	X	SHAW GROUP INC	820280105			4/6/2009		8/28/2009	4,011	3,747			
299	X	SHAW GROUP INC	820280105			4/6/2009		5/12/2009	844	865			
300	X	SENSIENT TECHNOLOGIES C	81725T100			2/27/2009		4/20/2009	8,155	7,333			
301	X	SENSIENT TECHNOLOGIES C	81725T100			11/21/2008		4/20/2009	5,663	5,588			
302	X	SENSIENT TECHNOLOGIES C	81725T100			11/21/2008		3/9/2009	389	447			
303	X	SENSIENT TECHNOLOGIES C	81725T100			11/25/2008		3/9/2009	3,114	3,683			
304	X	SEMPRA ENERGY	816851109			11/20/2008		12/10/2009	7,641	5,600			
305	X	SEMPRA ENERGY	816851109			11/20/2008		9/14/2009	12,345	10,001			
306	X	SEAHAWK DRILLING INC	81201R107			7/29/2009		8/28/2009	750	804			
307	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		12/10/2009	2,568	2,071			
308	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		9/14/2009	1,458	1,183			
309	X	MERCK & CO INC 4 75%	589331AK3			11/19/2008		5/11/2009	15,373	14,245			
310	X	MERCK & CO INC	589331107			3/13/2009		9/14/2009	4,264	3,568			
311	X	MEDTRONIC INC	585055106			11/20/2008		12/10/2009	4,328	3,024			
312	X	MEDTRONIC INC	585055106			11/20/2008		9/14/2009	6,543	5,141			
313	X	MCKESSON CORPORATION	58155Q103			10/7/2009		12/10/2009	4,990	4,730			
314	X	MCKESSON CORPORATION	58155Q103			2/4/2009		9/14/2009	5,803	4,557			
315	X	MCDONALD'S CORP 575%	58013MDR2			11/19/2008		8/10/2009	21,552	20,890			
316	X	MC DONALD'S CORPORATION	580135101			11/20/2008		5/7/2009	84,596	86,400			
317	X	MC DONALD'S CORPORATION	580135101			11/20/2008		3/17/2009	87,781	89,661			
318	X	MCAFEES INC	579064106			11/20/2008		7/30/2009	76,527	46,494			
319	X	MCAFEES INC	579064106			11/20/2008		7/29/2009	24,104	14,185			
320	X	MCAFEES INC	579064106			6/24/2009		6/24/2009	1,579	1,566			
321	X	MCAFEES INC	579064106			2/27/2009		6/24/2009	2,369	1,684			
322	X	MCAFEES INC	579064106			11/20/2008		6/24/2009	8,685	5,694			
323	X	MCAFEES INC	579064106			2/27/2009		5/12/2009	781	561			
324	X	MCAFEES INC	579064106			2/27/2009		4/2/2009	3,456	2,807			
325	X	MCAFEES INC	579064106			11/20/2008		1/5/2009	3,981	3,106			
326	X	MASSEY ENERGY CORP	576206106			11/25/2008		1/5/2009	2,986	2,539			
327	X	MASSEY ENERGY CORP	576206106			9/3/2009		12/15/2009	5,612	3,749			
328	X	MASSEY ENERGY CORP	576206106			9/3/2009		9/14/2009	1,535	1,339			
329	X	MASSEY ENERGY CORP	576206106			6/24/2009		7/21/2009	1,066	928			
330	X	MASSEY ENERGY CORP	576206106			5/13/2009		7/21/2009	11,299	10,148			
331	X	MASCO CORP 6 5% B/	574599AY2			11/19/2008		1/29/2009	2,662	2,878			
332	X	MASCO CORP 5 875%	574599AX4			11/19/2008		1/29/2009	27,000	25,267			
333	X	MARTIN MARIETTA MATLS IN	573284106			2/27/2009		5/6/2009	5,604	4,593			
334	X	MARTIN MARIETTA MATLS IN	573284106			12/9/2008		5/6/2009	6,538	7,181			
335	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		12/31/2009	596	607			
336	X	FNMA POOL # 930851 4%	31412PEY3			4/9/2009		12/25/2009	525	535			
337	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		11/25/2009	403	411			
338	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		10/25/2009	433	441			
339	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		9/25/2009	465	473			
340	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		8/25/2009	436	444			
341	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		7/25/2009	332	338			
342	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		6/25/2009	340	346			
343	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		5/25/2009	390	397			

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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			
								Securities		Other sales			
								Amount		2,039			
Long Term CG Distributions		Short Term CG Distributions		23,074,610		21,592,563		1,482,047					
				0		0		0					
393	X	STATE STREET CORP	857477103			5/21/2009		12/11/2009	44,649	48,646			
394	X	STATE STREET CORP	857477103			5/21/2009		9/14/2009	10,580	8,610			
395	X	SOUTHERN POWER CO	843646AC4			11/19/2008		4/30/2009	15,545	15,204			
396	X	SOUTHERN CALIF GAS CO	842434CG5			11/19/2008		1/23/2009	4,816	4,085			
397	X	SOUTHERN CAL EDISON	842400EB5			11/19/2008		2/17/2009	10,787	9,657			
398	X	SMITHFIELD FOODS INC	832248108			11/19/2009		12/15/2009	5,821	5,924			
399	X	SILVER WHEATON CORP	828336107			5/13/2009		6/24/2009	7,552	7,988			
400	X	SILVER WHEATON CORP	828336107			6/24/2009		6/24/2009	1,168	1,184			
401	X	SILVER WHEATON CORP	828336107			5/13/2009		6/24/2009	2,503	2,693			
402	X	SILICON LABORATORIES INC	826919102			8/28/2009		12/15/2009	6,349	6,283			
403	X	KBR INC	48242W106			12/12/2008		9/3/2009	3,688	2,530			
404	X	KBR INC	48242W106			12/12/2008		9/2/2009	2,470	1,697			
405	X	KBR INC	48242W106			12/12/2008		9/2/2009	868	595			
406	X	KBR INC	48242W106			12/12/2008		9/2/2009	1,106	759			
407	X	JUNIPER NETWORKS INC	48203R104			11/20/2008		12/10/2009	2,428	1,277			
408	X	JUNIPER NETWORKS INC	48203R104			11/20/2008		9/14/2009	4,755	2,554			
409	X	JUNIPER NETWORKS INC	48203R104			11/20/2008		6/8/2009	11,726	7,095			
410	X	JUNIPER NETWORKS INC	48203R104			2/23/2009		6/8/2009	10,554	6,652			
411	X	JUNIPER NETWORKS INC	48203R104			2/23/2009		6/5/2009	38,280	23,505			
412	X	JOY GLOBAL INC	481165108			11/5/2009		12/15/2009	7,273	7,175			
413	X	JOY GLOBAL INC	481165108			2/27/2009		8/31/2009	384	180			
414	X	JOY GLOBAL INC	481165108			11/20/2008		8/31/2009	8,443	3,394			
415	X	JOY GLOBAL INC	481165108			2/27/2009		6/30/2009	6,034	3,053			
416	X	JOY GLOBAL INC	481165108			6/24/2009		6/30/2009	2,485	2,511			
417	X	JOY GLOBAL INC	481165108			4/6/2009		6/30/2009	4,969	3,303			
418	X	JOY GLOBAL INC	481165108			5/29/2009		6/17/2009	2,821	2,774			
419	X	JOY GLOBAL INC	481165108			4/6/2009		5/12/2009	876	708			
420	X	JOHNSON & JOHNSON	478160104			11/20/2008		12/1/2009	155,806	158,609			
421	X	JETBLUE AWYS CORP	477143101			6/24/2009		6/30/2009	528	499			
422	X	JETBLUE AWYS CORP	477143101			2/27/2009		6/30/2009	1,910	1,795			
423	X	JETBLUE AWYS CORP	477143101			1/9/2009		6/30/2009	2,154	3,731			
424	X	FNMA POOL # 899651	31410WQC5			3/10/2009		11/25/2009	1,126	1,181			
425	X	FNMA POOL # 899651	31410WQC5			3/10/2009		10/25/2009	530	556			
426	X	FNMA POOL # 899651	31410WQC5			3/10/2009		9/25/2009	641	672			
427	X	FNMA POOL # 899651	31410WQC5			3/10/2009		8/25/2009	1,484	1,557			
428	X	FNMA POOL # 899651	31410WQC5			3/10/2009		7/25/2009	633	664			
429	X	FNMA POOL # 899651	31410WQC5			3/10/2009		6/25/2009	1,861	1,952			
430	X	FNMA POOL # 899651	31410WQC5			3/10/2009		5/25/2009	1,561	1,637			
431	X	FNMA POOL # 899651	31410WQC5			3/10/2009		4/25/2009	1,064	1,116			
432	X	FNMA POOL # 899651	31410WQC5			5/14/2009		12/25/2009	94	98			
433	X	FNMA POOL # 899651	31410WQC5			5/14/2009		12/23/2009	4,041	3,988			
434	X	FNMA POOL # 899651	31410WQC5			5/14/2009		11/25/2009	75	78			
435	X	FNMA POOL # 899651	31410WQC5			5/14/2009		10/25/2009	117	123			
436	X	FNMA POOL # 899651	31410WQC5			5/14/2009		9/25/2009	83	87			
437	X	FNMA POOL # 899651	31410WQC5			5/14/2009		8/25/2009	76	80			
438	X	FNMA POOL # 899651	31410WQC5			5/14/2009		7/25/2009	100	105			
439	X	FNMA POOL # 899651	31410WQC5			5/14/2009		6/25/2009	84	89			
440	X	FNMA POOL # 899651	31410WQC5			8/19/2009		12/25/2009	3,340	3,468			

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

Index		Check "X" if Sale of Security	Amount		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		
			Long Term CG Distributions	Short Term CG Distributions							Gross Sales	Cost, Other Basis and Expenses	Depreciation				
			2,039		Securities											1,482,047	
					Other sales											0	
442	X	FNMA POOL # 889572	5 5%		31410KJR6				8/19/2009			Gross Sales Price	Cost	Cost or Other Basis (Enter one field only)	Donated Value		
443	X	FNMA POOL # 889572	5 5%		31410KJR6				8/19/2009			3,613	3,752				
444	X	FNMA POOL # 889572	5 5%		31410KJR6				8/19/2009			3,088	3,207				
445												3,312	3,439				
446	X	FNMA POOL # 888967	6% 12		31410GTY9				5/14/2009			943	989				
447	X	FNMA POOL 888967	6 0%		31410GTY9				5/14/2009			825	866				
448	X	FNMA POOL 888967	6 0%		31410GTY9				5/14/2009			773	811				
449	X	FNMA POOL 888967	6 0%		31410GTY9				5/14/2009			622	652				
450	X	MARINER ENERGY INC			56845T305				9/30/2009			10,063	12,391				
451	X	MARINER ENERGY INC			56845T305				9/30/2009			4,821	5,270				
452	X	MANPOWER INC			56418H100				12/9/2008			562	340				
453	X	MANPOWER INC			56418H100				11/6/2009			5,625	4,918				
454	X	MANPOWER INC			56418H100				6/24/2009			1,125	824				
455	X	MANPOWER INC			56418H100				6/24/2009			1,692	1,237				
456	X	MANPOWER INC			56418H100				12/9/2008			441	340				
457	X	MANITOBA (PROVINCE OF)	4		563469FJ9				11/19/2008			10,297	10,688				
458	X	MACY'S INC			55616P104				2/27/2009			4,748	3,283				
459	X	MACY'S INC			55616P104				11/25/2008			695	388				
460	X	MACY'S INC			55616P104				11/20/2008			6,601	3,374				
461	X	MACY'S INC			55616P104				2/27/2009			1,433	961				
462	X	MEMC ELECTR MATLS INC			552715104				7/23/2009			3,409	4,298				
463	X	MEMC ELECTR MATLS INC			552715104				7/23/2009			4,734	5,827				
464	X	MEMC ELECTR MATLS INC			552715104				7/23/2009			2,612	3,275				
465	X	M D U RES GROUP INC			552690109				2/27/2009			7,208	6,924				
466	X	M D U RES GROUP INC			552690109				11/25/2008			1,922	2,285				
467	X	M D U RES GROUP INC			552690109				11/20/2008			6,567	6,409				
468	X	M D C HOLDINGS INC			552676108				11/25/2008			573	564				
469	X	M D C HOLDINGS INC			552676108				6/24/2009			2,580	2,689				
470	X	M D C HOLDINGS INC			552676108				4/24/2009			3,154	4,053				
471	X	VALIDUS HOLDINGS LTD			G9319H102				11/25/2008			1,144	1,076				
472	X	RENAISSANCE RE HLDGS LT			G7496G103				11/20/2008			6,629	5,030				
473	X	RENAISSANCE RE HLDGS LT			G7496G103				2/27/2009			2,674	2,173				
474	X	RENAISSANCE RE HLDGS LT			G7496G103				2/27/2009			2,239	1,811				
475	X	RENAISSANCE RE HLDGS LT			G7496G103				8/28/2009			560	544				
476	X	RENAISSANCE RE HLDGS LT			G7496G103				6/24/2009			1,120	931				
477	X	RENAISSANCE RE HLDGS LT			G7496G103				2/27/2009			113	91				
478	X	RENAISSANCE RE HLDGS LT			G7496G103				8/28/2009			1,663	1,632				
479	X	LAZARD LTD -CL A			G54050102				2/27/2009			5,585	4,773				
480	X	LAZARD LTD -CL A			G54050102				4/2/2009			1,764	1,552				
481	X	LAZARD LTD -CL A			G54050102				11/25/2008			4,409	3,105				
482	X	INVECO LTD			G491BT108				11/20/2008			1,533	1,282				
483	X	INVECO LTD			G491BT108				6/12/2009			2,847	2,389				
484	X	INVECO LTD			G491BT108				6/12/2009			1,119	919				
485	X	HERBALIFE LTD			G4412G101				5/1/2009			3,774	1,819				
486	X	HERBALIFE LTD			G4412G101				5/1/2009			4,682	2,223				
487	X	HERBALIFE LTD			G4412G101				6/24/2009			1,277	828				
488	X	HERBALIFE LTD			G4412G101				6/24/2009			962	828				
489	X	HERBALIFE LTD			G4412G101				5/1/2009			2,786	2,223				
490	X	HERBALIFE LTD			G4412G101				5/1/2009			259	202				

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	
		2,039								23,074,610		21,592,563		1,482,047	
										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	EVEREST RE GROUP LTD	G3223R108			4/6/2009		5/29/2009	8,785	9,598					
492	X	EVEREST RE GROUP LTD	G3223R108			4/6/2009		5/12/2009	1,454	1,477					
493	X	ACCENTURE PLC-CL A	G1151C101			11/20/2008		12/10/2009	4,271	2,697					
494	X	ACCENTURE PLC-CL A	G1151C101			11/20/2008		9/14/2009	8,245	6,203					
495	X	ASPEN INSURANCE HOLDING	G05384105			2/27/2009		4/30/2009	4,286	3,973					
496	X	ASPEN INSURANCE HOLDING	G05384105			11/20/2008		4/30/2009	5,714	3,520					
497	X	ASPEN INSURANCE HOLDING	G05384105			11/20/2008		2/12/2009	699	440					
498	X	ASPEN INSURANCE HOLDING	G05384105			11/25/2008		2/12/2009	699	505					
499	X	OPTIMA FUND LIMITED	99RR89601			12/29/2008		6/30/2009	507,252	500,000					
500	X	ABSOLUTE RETURN FUND LT	999Z37081			12/29/2008		6/30/2009	504,370	500,000					
501	X	ZIONS BANCORP 6.0%	989701A16			11/19/2008		1/30/2009	3,987	3,616					
502	X	XEROX CORP 6.75% 2	984121B05			11/19/2008		1/26/2009	17,337	15,675					
503	X	WELLS FARGO & COMPANY	949746101			11/20/2008		12/10/2009	4,301	3,874					
504	X	WELLS FARGO & COMPANY	949746101			11/20/2008		9/14/2009	9,098	7,519					
505	X	WELLS FARGO & COMPANY	949746101			11/20/2008		1/21/2009	28,783	46,484					
506	X	WELLPOINT INC NT 5.25%	94973VAK3			11/19/2008		1/22/2009	13,723	12,751					
507	X	WELLCARE HEALTH PLANS II	94946T106			8/18/2009		12/15/2009	5,543	3,756					
508	X	WELLCARE HEALTH PLANS II	94946T106			8/18/2009		11/20/2009	1,945	1,503					
509	X	WELLCARE HEALTH PLANS II	94946T106			8/18/2009		9/14/2009	1,556	1,503					
510	X	WATSON WYATT WORLDWID	942712100			6/24/2009		7/13/2009	1,787	2,031					
511	X	WATSON WYATT WORLDWID	942712100			5/27/2009		7/13/2009	3,574	3,859					
512	X	WATSON WYATT WORLDWID	942712100			4/6/2009		7/13/2009	11,078	15,714					
513	X	WASTE MANAGEMENT INC	94106LAR0			11/19/2008		4/30/2009	15,049	13,055					
514	X	WASTE CONNECTIONS INC	941053100			12/7/2009		12/15/2009	3,033	3,026					
515	X	WASTE CONNECTIONS INC	941053100			6/24/2009		12/15/2009	2,022	1,507					
516	X	WASTE CONNECTIONS INC	941053100			5/27/2009		12/15/2009	2,359	1,794					
517	X	WASTE CONNECTIONS INC	941053100			5/27/2009		9/14/2009	1,447	1,281					
518	X	WASHINGTON FEDERAL INC	938824109			11/18/2009		12/15/2009	2,701	2,738					
519	X	WASHINGTON FEDERAL INC	938824109			11/17/2009		12/15/2009	1,929	1,961					
520	X	WASHINGTON FEDERAL INC	938824109			11/17/2009		12/15/2009	965	980					
521	X	WARNACO GROUP INC/THE	934390402			6/24/2009		9/9/2009	3,169	2,558					
522	X	WARNACO GROUP INC/THE	934390402			2/27/2009		9/9/2009	9,902	5,541					
523	X	WARNACO GROUP INC/THE	934390402			1/20/2009		9/9/2009	5,941	2,978					
524	X	WARNACO GROUP INC/THE	934390402			11/25/2008		9/9/2009	1,188	515					
525	X	WARNACO GROUP INC/THE	934390402			11/20/2008		9/9/2009	6,337	2,063					
526	X	WARNACO GROUP INC/THE	934390402			2/27/2009		5/12/2009	574	443					
527	X	WAL-MART STORES INC 6.5	931142CK7			5/11/2009		10/27/2009	45,752	43,022					
528	X	WAL-MART STORES INC 6.5	931142CK7			11/19/2008		10/27/2009	11,438	9,703					
529	X	WAL-MART STORES INC 6.7	931142AU7			11/19/2008		5/11/2009	11,564	10,184					
530	X	WAL MART STORES INC	931142103			11/20/2008		6/10/2009	69,625	71,890					
531	X	WAL MART STORES INC	931142103			11/20/2008		6/1/2009	31,300	32,583					
532	X	WAL MART STORES INC	931142103			11/20/2008		5/28/2009	50,432	52,754					
533	X	SAIC INC	78390X101			2/27/2009		4/29/2009	3,319	3,443					
534	X	SAIC INC	78390X101			11/25/2008		4/29/2009	4,056	3,820					
535	X	SAIC INC	78390X101			11/21/2008		4/29/2009	9,403	9,047					
536	X	SAIC INC	78390X101			2/27/2009		4/2/2009	5,712	5,930					
537	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		12/23/2009	3,127	1,872					
538	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		12/15/2009	5,978	3,744					
539	X	SBA COMMUNICATIONS COR	78388J106			6/24/2009		12/15/2009	1,328	932					

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

Totals										Net Gain or Loss			
Securities										1,482,047			
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		
540	X	SBA COMMUNICATIONS COR	78388J106			6/24/2009		9/14/2009	1,297	1,165			
541	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		5/12/2009	467	416			
542	X	AT&T INC 6 15% 9/15/	78387GAQ6			11/19/2008		10/28/2009	5,017	4,075			
543	X	ROYAL BK SCOTLAND GROU	780097AN1			11/19/2008		2/17/2009	17,972	17,619			
544	X	ROVI CORP	779376102			6/24/2009		12/15/2009	4,817	3,574			
545	X	ROVI CORP	779376102			8/31/2009		12/15/2009	1,505	1,521			
546	X	ROVI CORP	779376102			8/31/2009		11/6/2009	3,187	3,346			
547	X	ROVI CORP	779376102			8/31/2009		9/14/2009	2,528	2,433			
548	X	ROVI CORP	779376102			6/24/2009		8/28/2009	3,102	2,234			
549	X	QUANTA SVCS INC	74762E102			11/21/2008		10/27/2009	10,269	5,302			
550	X	QUANTA SVCS INC	74762E102			11/25/2008		9/14/2009	248	142			
551	X	QUANTA SVCS INC	74762E102			2/27/2009		9/14/2009	993	716			
552	X	QUANTA SVCS INC	74762E102			2/27/2009		6/30/2009	3,923	3,045			
553	X	QUANTA SVCS INC	74762E102			6/24/2009		6/30/2009	2,538	2,405			
554	X	QUANTA SVCS INC	74762E102			2/27/2009		6/12/2009	978	716			
555	X	QUANTA SVCS INC	74762E102			5/29/2009		6/12/2009	4,646	4,258			
556	X	QUANTA SVCS INC	74762E102			2/27/2009		5/12/2009	685	537			
557	X	QUANTA SVCS INC	74762E102			2/27/2009		4/6/2009	3,353	2,686			
558	X	QUALCOMM INC	747525103			11/20/2008		9/3/2009	55,201	36,545			
559	X	QUALCOMM INC	747525103			11/20/2008		8/21/2009	172,210	109,040			
560	X	PUBLIC SERVICE CO 5 5%	74448BX8			11/19/2008		9/1/2009	27,332	24,359			
561	X	PSYCHIATRIC SOLUTIONS IN	74439H108			7/13/2009		11/10/2009	1,680	1,768			
562	X	PSYCHIATRIC SOLUTIONS IN	74439H108			6/24/2009		11/10/2009	1,680	1,629			
563	X	PSYCHIATRIC SOLUTIONS IN	74439H108			6/12/2009		11/10/2009	15,334	14,473			
564	X	PSYCHIATRIC SOLUTIONS IN	74439H108			7/13/2009		9/14/2009	2,347	1,768			
565	X	PRUDENTIAL FINL INC 6 1%	74432QAY1			11/19/2008		8/20/2009	14,881	11,558			
566	X	PRUDENTIAL FINL INC 4 75%	74432QAD7			11/19/2008		8/19/2009	9,792	7,924			
567	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		8/28/2009	11,803	6,613			
568	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		7/29/2009	4,200	2,875			
569	X	PRUDENTIAL FINANCIAL INC	744320102			6/24/2009		7/29/2009	2,100	1,804			
570	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		6/17/2009	3,551	2,875			
571	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		5/28/2009	3,153	2,300			
572	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		5/12/2009	799	575			
573	X	PRUDENTIAL FINANCIAL INC	744320102			4/24/2009		5/8/2009	4,781	3,163			
574	X	PRUDENTIAL FINANCIAL INC	744320102			4/30/2009		5/8/2009	6,954	4,710			
575	X	PROGRESS ENERGY INC 7	743263AE5			11/19/2008		1/22/2009	5,014	4,500			
576	X	PROCTER & GAMBLE CO	742718109			11/20/2008		12/10/2009	6,229	6,060			
577	X	PROCTER & GAMBLE CO	742718109			1/20/2009		9/14/2009	9,943	10,907			
578	X	PRIDE INTL INC DEL	74153Q102			7/29/2009		12/23/2009	1,974	1,434			
579	X	PRIDE INTL INC DEL	74153Q102			7/29/2009		12/15/2009	3,859	2,868			
580	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		12/10/2009	10,280	6,835			
581	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		9/14/2009	20,412	12,849			
582	X	ITC HOLDINGS CORP	465685105			1/30/2009		2/26/2009	1,467	1,688			
583	X	ITC HOLDINGS CORP	465685105			11/25/2008		2/26/2009	367	388			
584	X	ITC HOLDINGS CORP	465685105			11/20/2008		2/26/2009	6,600	6,645			
585	X	REPUBLIC OF ITALY 4 5%	465410BN7			11/19/2008		5/5/2009	10,143	10,074			
586	X	REPUBLIC OF ITALY 5 375%	465410BG2			11/19/2008		3/17/2009	4,566	5,049			
587	X	REPUBLIC OF ITALY 5 625%	465410BA5			11/19/2008		5/13/2009	5,432	5,431			
588	X	REPUBLIC OF ITALY 6 0%	465410AW8			11/19/2008		5/13/2009	26,834	27,073			

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		
								Other sales	Securities			
		Long Term CG Distributions	Amount					23,074,610		21,592,563		1,482,047
		Short Term CG Distributions	2,039					0		0		0
589	X	REPUBLIC OF ITALY 6 875%	465410AH1			11/19/2008			Gross Sales Price	Cost	Donated Value	Depreciation
590	X	INTERPUBLIC GROUP COS IN	460690100			11/25/2008			6,057	5,812		
591	X	INTERPUBLIC GROUP COS IN	460690100			2/27/2009			875	724		
592	X	INTERPUBLIC GROUP COS IN	460690100			2/26/2009			6,540	4,927		
593	X	INTERPUBLIC GROUP COS IN	460690100			11/25/2008			2,555	1,793		
594	X	INTERPUBLIC GROUP COS IN	460690100			11/21/2008			1,329	1,108		
595	X	INTL LEASE FINANCE CO 5 4%	45974VZY7			11/19/2008			3,066	1,674		
596	X	IBM CORP 4 75% 11/2%	459200BA8			11/19/2008			16,604	16,604		
597	X	IBM 8 375% 11/01/1%	459200AG6			11/19/2008			15,745	15,289		
598	X	INTERNATIONAL BUSINESS N	459200101			11/20/2008			12,626	11,170		
599	X	INTERNATIONAL BUSINESS N	459200101			11/20/2008			6,329	3,611		
600	X	INTERNATIONAL BUSINESS N	459200101			11/20/2008			13,068	8,107		
601	X	INTL BK RECON & DEVE 3 62%	45905UCU6			11/19/2008			120,903	74,433		
602	X	INTER-AMERN DEVEL BK 4 5%	458182CW0			11/19/2008			10,465	10,509		
603	X	INTEL CORP	458140100			11/20/2008			34,018	27,280		
604	X	INTEL CORP	458140100			3/10/2009			79,344	68,827		
605	X	INTEL CORP	458140100			12/2/2008			158	131		
606	X	INTEL CORP	458140100			11/20/2008			22,515	18,059		
607	X	ILLINOIS ST TOLL HWY 6 184%	452252FH7			5/12/2009			20,280	20,000		
608	X	IDEX CORP	45167R104			2/27/2009			4,783	2,935		
609	X	IDEX CORP	45167R104			6/24/2009			638	462		
610	X	IDEX CORP	45167R104			11/25/2008			319	211		
611	X	IDEX CORP	45167R104			6/24/2009			1,467	1,154		
612	X	IDEX CORP	45167R104			11/25/2008			250	211		
613	X	IDEX CORP	45167R104			12/23/2008			250	224		
614	X	IDEX CORP	45167R104			12/23/2008			1,596	1,565		
615	X	IDEX CORP	45167R104			12/23/2008			1,168	1,118		
616	X	HYDRO-QUEBEC 7 5%	448814EK5			4/29/2009			34,402	34,951		
617	X	HYDRO-QUEBEC 9 4%	448814DM2			11/19/2008			13,831	14,708		
618	X	HYDRO-QUEBEC 8 5%	448814DC4			11/19/2008			13,701	14,999		
619	X	HUNT J B TRANSPORT SERV	445658107			11/5/2009			6,079	5,821		
620	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009			372	378		
621	X	FNMA POOL # 888279 4 5%	31410F2L8			5/15/2009			30	31		
622	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009			330	336		
623	X	FNMA POOL # 888279 4 5%	31410F2L8			5/15/2009			46	47		
624	X	PRIDE INTL INC DEL	74153Q102			7/29/2009			2,561	1,912		
625	X	PRIDE INTL INC DEL	74153Q102			9/3/2009			13,126	11,044		
626	X	PRIDE INTL INC DEL	74153Q102			9/3/2009			2,377	2,155		
627	X	PRICELINE COM INC	741503403			11/21/2008			5,952	1,525		
628	X	PRICELINE COM INC	741503403			11/21/2008			6,813	1,750		
629	X	PRICELINE COM INC	741503403			2/27/2009			1,978	767		
630	X	PRICELINE COM INC	741503403			2/27/2009			5,765	2,387		
631	X	PRICELINE COM INC	741503403			2/27/2009			4,739	1,961		
632	X	PRICELINE COM INC	741503403			2/27/2009			1,633	853		
633	X	PRICELINE COM INC	741503403			2/27/2009			1,602	853		
634	X	PRICELINE COM INC	741503403			6/24/2009			3,204	2,141		
635	X	PRICELINE COM INC	741503403			2/27/2009			2,824	2,558		
636	X	JETBLUE AWYS CORP	477143101			1/9/2009			162	211		
637	X	JERSEY CENTRAL PWR 5 62%	476556CM5			11/19/2008			15,592	12,908		

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			
								Date Sold	Gross Sales Price				Cost
		Long Term CG Distributions		Amount		2,039		23,074,610		21,592,563		1,482,047	
		Short Term CG Distributions						0		0		0	
638	X	JACOBS ENGR GROUP INC	469814107			2/27/2009		4/6/2009	4,548	3,811			
639	X	JACOBS ENGR GROUP INC	469814107			11/25/2008		4/6/2009	5,375	4,859			
640	X	JP MORGAN CHASE 6 75%	46625HAJ9			11/19/2008		8/10/2009	58,339	56,535			
641	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		9/25/2009	501	510			
642	X	FNMA POOL # 888279 4 5%	31410F2L8			5/15/2009		8/25/2009	53	54			
643	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		8/25/2009	579	589			
644	X	FNMA POOL # 888279 4 5%	31410F2L8			5/15/2009		7/25/2009	60	62			
645	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		7/25/2009	664	676			
646	X	FNMA POOL # 888279 4 5%	31410F2L8			5/15/2009		6/25/2009	53	54			
647	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		6/25/2009	586	596			
648	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		4/25/2009	458	467			
649	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		3/25/2009	413	420			
650	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		2/25/2009	482	491			
651													
652	X	FNMA POOL # 831812 5 99965	31407JDR0			1/22/2009		12/25/2009	44	46			
653	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		11/25/2009	43	45			
654	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		10/25/2009	323	335			
655	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		9/25/2009	906	938			
656	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		8/25/2009	599	620			
657	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		7/25/2009	2,682	2,776			
658	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		6/25/2009	1,206	1,248			
659	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		5/25/2009	749	775			
660	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		4/25/2009	1,285	1,330			
661	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		3/25/2009	399	413			
662	X	FNMA POOL 831812 6 0%	31407JDR0			1/22/2009		2/25/2009	863	893			
663													
664	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		12/25/2009	2,018	2,155			
665	X	FNMA POOL 745948 6 5%	31403DWH8			9/10/2009		11/25/2009	2,688	2,870			
666	X	FNMA POOL 745870 5 0%	31403DT33			6/11/2009		10/25/2009	1,226	1,227			
667	X	EQUINIX INC	29444U502			2/27/2009		3/19/2009	4,724	4,196			
668	X	EQUINIX INC	29444U502			2/26/2009		3/19/2009	1,575	1,391			
669	X	EQUINIX INC	29444U502			11/25/2008		3/19/2009	2,099	1,635			
670	X	EQUINIX INC	29444U502			11/20/2008		3/19/2009	2,624	1,837			
671	X	ENTERPRISE PRODUCTS OP	29379VAA1			11/19/2008		8/20/2009	15,898	13,019			
672	X	ENTERPRISE PRODUCTS OP	293791AN9			11/19/2008		8/20/2009	5,274	4,417			
673	X	ENERGEN CORP	29265N108			6/24/2009		12/15/2009	3,662	3,144			
674	X	ENERGEN CORP	29265N108			6/26/2009		12/15/2009	595	522			
675	X	ENERGEN CORP	29265N108			6/25/2009		12/15/2009	2,151	1,871			
676	X	ENERGEN CORP	29265N108			6/26/2009		9/14/2009	1,735	1,606			
677	X	ENDO PHARMACEUTICALS H	29264F205			8/31/2009		12/22/2009	6,395	7,224			
678	X	ENDO PHARMACEUTICALS H	29264F205			8/28/2009		12/22/2009	600	681			
679	X	ENDO PHARMACEUTICALS H	29264F205			8/28/2009		12/21/2009	5,708	6,584			
680	X	ENDO PHARMACEUTICALS H	29264F205			8/28/2009		12/18/2009	3,131	3,632			
681	X	WADDELL & REED FINANCIAL	930059100			6/24/2009		9/14/2009	1,818	1,752			
682	X	WADDELL & REED FINANCIAL	930059100			5/6/2009		6/11/2009	2,749	2,393			
683	X	WADDELL & REED FINANCIAL	930059100			5/6/2009		5/12/2009	724	718			
684	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		4/2/2009	2,287	1,950			
685	X	WACHOVIA CORP 5 75%	929903D16			11/19/2008		4/28/2009	18,542	18,621			
686	X	WACHOVIA CORPORATION	929903AM4			11/19/2008		2/2/2009	7,263	6,922			

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										2,039		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
												23,074,610		21,592,563		1,482,047	
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						
687	X	WABTEC CORP	929740108			11/25/2008		10/27/2009	2,422	2,210							
688	X	WABTEC CORP	929740108			6/24/2009		10/27/2009	2,435	2,020							
689	X	WABTEC CORP	929740108			2/27/2009		10/27/2009	9,334	6,265							
690	X	WABTEC CORP	929740108			11/25/2008		10/27/2009	812	737							
691	X	WABTEC CORP	929740108			11/20/2008		10/27/2009	3,653	2,741							
692	X	WABTEC CORP	929740108			12/23/2008		9/14/2009	1,175	1,152							
693	X	WABTEC CORP	929740108			12/23/2008		8/21/2009	1,073	1,152							
694	X	WABTEC CORP	929740108			12/9/2008		8/21/2009	1,073	1,226							
695	X	WABTEC CORP	929740108			12/9/2008		5/12/2009	360	408							
696	X	W M S INDS INC	929297109			10/13/2009		12/21/2009	1,581	1,906							
697	X	W M S INDS INC	929297109			10/12/2009		12/21/2009	791	962							
698	X	W M S INDS INC	929297109			10/9/2009		12/21/2009	5,929	7,119							
699	X	W M S INDS INC	929297109			10/8/2009		12/21/2009	2,767	3,273							
700	X	W M S INDS INC	929297109			10/12/2009		12/15/2009	5,164	6,254							
701	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		12/15/2009	3,229	2,697							
702	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		11/6/2009	5,009	4,357							
703	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		9/14/2009	1,159	1,245							
704	X	VODAFONE GROUP PLC 53	92857WAD2			11/19/2008		1/23/2009	5,731	5,385							
705	X	VODAFONE GROUP 7 75%	92857TAG2			11/19/2008		8/19/2009	36,076	35,664							
706	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		12/10/2009	3,293	1,755							
707	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		9/14/2009	5,099	3,071							
708	X	VERTEX PHARMACEUTICALS	92532F100			3/31/2009		12/21/2009	1,259	870							
709	X	VERTEX PHARMACEUTICALS	92532F100			5/27/2009		12/21/2009	420	297							
710	X	VERTEX PHARMACEUTICALS	92532F100			5/27/2009		12/18/2009	4,591	3,272							
711	X	VERTEX PHARMACEUTICALS	92532F100			5/27/2009		12/15/2009	2,041	1,487							
712	X	VERTEX PHARMACEUTICALS	92532F100			6/24/2009		12/15/2009	1,633	1,333							
713	X	VERTEX PHARMACEUTICALS	92532F100			2/27/2009		12/15/2009	6,124	4,484							
714	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		12/10/2009	4,833	3,356							
715	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		12/10/2009	403	282							
716	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		9/14/2009	9,552	7,324							
717	X	VERTEX PHARMACEUTICALS	92532F100			6/24/2009		9/14/2009	2,204	1,999							
718	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		2/6/2009	3,851	2,396							
719	X	VERTEX PHARMACEUTICALS	92532F100			11/25/2008		2/6/2009	700	448							
720	X	VERIZON GLOBAL FDG 7 37%	92344GAT3			11/19/2008		2/5/2009	16,224	15,381							
721	X	VERIZON COMMUNICATIONS	92343VAP9			11/19/2008		2/5/2009	15,615	12,770							
722	X	VALSPAR CORP	920355104			6/24/2009		8/21/2009	2,460	1,990							
723	X	VALSPAR CORP	920355104			4/20/2009		8/21/2009	18,862	15,243							
724	X	VALSPAR CORP	920355104			4/20/2009		5/12/2009	925	884							
725	X	VALERO ENERGY CORP 6 1%	91913YAM2			11/19/2008		1/21/2009	13,464	13,211							
726	X	VALE SA-SP ADR	91912E105			11/20/2008		12/10/2009	5,375	1,742							
727	X	RANGE RESOURCES CORP	75281A109			12/11/2008		4/21/2009	2,339	2,423							
728	X	QUEBEC PROVINCE 7 5%	748148QR7			11/19/2008		2/17/2009	12,666	13,578							
729	X	QUANTA SVCS INC	74762E102			11/25/2008		10/27/2009	874	567							
730	X	HOLOGIC INC	436440101			2/27/2009		8/28/2009	10,635	7,559							
731	X	HOLOGIC INC	436440101			2/27/2009		7/13/2009	648	581							
732	X	HOLOGIC INC	436440101			6/24/2009		7/13/2009	2,461	2,618							
733	X	HOLOGIC INC	436440101			1/27/2009		7/13/2009	1,166	1,081							
734	X	HOLOGIC INC	436440101			11/20/2008		7/13/2009	9,067	8,239							
735	X	HOLOGIC INC	436440101			1/27/2009		5/12/2009	604	601							

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				
Long Term CG Distributions			Amount		Securities		Other sales		23,074,610		21,592,563		1,482,047	
Short Term CG Distributions			2,039						0		0		0	
736	X	HILL-ROM HOLDINGS INC	431475102			8/28/2009		12/15/2009	5,465	4,942				
737	X	HILL-ROM HOLDINGS INC	431475102			8/28/2009		9/14/2009	1,142	1,030				
738	X	HEWLETT PACKARD CO	428236103			8/21/2009		12/10/2009	9,021	7,989				
739	X	HEWLETT PACKARD CO	428236103			8/21/2009		9/14/2009	15,558	15,091				
740	X	HEWLETT PACKARD CO	428236103			9/4/2009		9/14/2009	1,830	1,790				
741	X	HESS CORP	42809H107			3/17/2009		12/10/2009	6,690	7,377				
742	X	HESS CORP	42809H107			3/17/2009		9/14/2009	12,808	14,754				
743	X	HELMERICH & PAYNE INC	423452101			10/19/2009		12/17/2009	794	875				
744	X	HELMERICH & PAYNE INC	423452101			9/18/2009		12/17/2009	4,766	4,594				
745	X	FNMA POOL #745418 5 5%	31403DDX4			1/22/2009		9/25/2009	1,426	1,465				
746	X	FNMA POOL #745418 5 5%	31403DDX4			2/13/2009		9/1/2009	6,500	6,414				
747	X	FNMA POOL #745418 5 5%	31403DDX4			2/13/2009		8/25/2009	839	864				
748	X	FNMA POOL #745418 5 5%	31403DDX4			1/22/2009		8/25/2009	1,818	1,867				
749	X	FNMA POOL #745418 5 5%	31403DDX4			2/13/2009		7/25/2009	1,028	1,059				
750	X	FNMA POOL #745418 5 5%	31403DDX4			1/22/2009		7/25/2009	2,228	2,288				
751	X	FNMA POOL #745418 5 5%	31403DDX4			2/13/2009		6/25/2009	1,082	1,114				
752	X	FNMA POOL #745418 5 5%	31403DDX4			1/22/2009		6/25/2009	2,344	2,408				
753	X	FNMA POOL #745418 5 5%	31403DDX4			2/13/2009		5/25/2009	978	1,008				
754	X	FNMA POOL #745418 5 5%	31403DDX4			1/22/2009		5/25/2009	2,120	2,178				
755	X	FNMA POOL #745418 5 5%	31403DDX4			2/13/2009		4/25/2009	1,013	1,043				
756	X	FNMA POOL #745418 5 5%	31403DDX4			1/22/2009		4/25/2009	2,195	2,254				
757	X	FNMA POOL #745418 5 5%	31403DDX4			2/13/2009		3/25/2009	1,058	1,089				
758	X	FNMA POOL #745418 5 5%	31403DDX4			1/22/2009		3/25/2009	2,291	2,354				
759	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		12/30/2009	24,646	24,455				
760	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		12/25/2009	266	266				
761	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		11/25/2009	294	307				
762	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		10/25/2009	232	242				
763	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		9/25/2009	705	735				
764	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		9/1/2009	9,495	9,476				
765	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		8/25/2009	827	861				
766	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		7/25/2009	748	779				
767	X	FNMA POOL #745134 5 5%	31403CY70			5/15/2009		6/25/2009	722	752				
768	X	FNMA POOL #745275 5 0%	31403C6L0			2/12/2009		10/25/2009	2,718	2,784				
769	X	FNMA POOL #745275 5 0%	31403C6L0			2/12/2009		10/9/2009	153,282	151,183				
770	X	FNMA POOL #745275 5 0%	31403C6L0			1/22/2009		10/9/2009	81,600	80,483				
771	X	FNMA POOL #745275 5 0%	31403C6L0			2/12/2009		9/25/2009	1,894	1,941				
772	X	FNMA POOL #745275 5 0%	31403C6L0			1/22/2009		9/25/2009	990	1,014				
773	X	FNMA POOL #745275 5 0%	31403C6L0			2/12/2009		8/25/2009	2,626	2,690				
774	X	FNMA POOL #745275 5 0%	31403C6L0			1/22/2009		8/25/2009	1,372	1,406				
775	X	FNMA POOL #745275 5 0%	31403C6L0			2/12/2009		7/25/2009	3,406	3,489				
776	X	FNMA POOL #745275 5 0%	31403C6L0			1/22/2009		7/25/2009	1,780	1,824				
777	X	FNMA POOL #745275 5 0%	31403C6L0			2/12/2009		6/25/2009	3,670	3,760				
778	X	FNMA POOL #745275 5 0%	31403C6L0			1/22/2009		6/25/2009	1,918	1,965				
779	X	FNMA POOL #745275 5 0%	31403C6L0			2/12/2009		5/25/2009	3,210	3,288				
780	X	FNMA POOL #745275 5 0%	31403C6L0			1/22/2009		5/25/2009	1,678	1,719				
781	X	CIGNA CORP	125509109			4/7/2009		8/18/2009	5,292	5,782				
782	X	CIGNA CORP	125509109			4/6/2009		7/13/2009	9,407	9,407				
783	X	CIGNA CORP	125509109			4/6/2009		7/13/2009	1,703	1,703				
784	X	CIGNA CORP	125509109			5/29/2009		7/13/2009	5,353	4,813				

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

			Amount		Totals								
			2,039										
			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 Price	Cost, Other Basis and Expenses		Expense of Sale and Cost of Improvements	Net Gain or Loss
										Cost	Donated Value		
785	X	CIGNA CORP	125509109			5/29/2009		6/25/2009	713	656			
786	X	CIGNA CORP	125509109			6/24/2009		6/25/2009	2,613	2,674			
787	X	CIGNA CORP	125509109			4/6/2009		5/12/2009	434	361			
788	X	BURLINGTON RESOURCES	12201PAN6			11/19/2008		12/10/2009	5,799	4,770			
789	X	BURLINGTON NORTH SAN 7	12189TAS3			11/19/2008		8/10/2009	36,917	36,620			
790	X	BROADCOM CORP CL A	111320107			2/23/2009		11/3/2009	76,656	47,500			
791	X	BROADCOM CORP CL A	111320107			2/23/2009		9/14/2009	6,333	3,370			
792	X	BRITISH TELECOM PLC 9 125	111021AE1			11/19/2008		1/12/2009	10,772	9,913			
793	X	BRINKER INTL INC	109641100			6/24/2009		7/23/2009	1,161	1,102			
794	X	BRINKER INTL INC	109641100			4/24/2009		7/23/2009	9,456	10,660			
795	X	BRINKER INTL INC	109641100			4/24/2009		5/12/2009	164	187			
796	X	BOSTON PROPERTIES INC 6	10112RAB0			11/19/2008		10/26/2009	10,552	9,082			
797	X	BORG WARNER INC	099724106			2/27/2009		8/21/2009	7,051	4,001			
798	X	BORG WARNER INC	099724106			12/5/2008		8/21/2009	307	225			
799	X	BORG WARNER INC	099724106			12/5/2008		7/31/2009	4,171	2,927			
800	X	BORG WARNER INC	099724106			4/23/2009		7/31/2009	2,246	1,851			
801	X	BORG WARNER INC	099724106			1/5/2009		7/31/2009	4,171	3,108			
802	X	BORG WARNER INC	099724106			6/24/2009		7/30/2009	3,169	3,120			
803	X	BORG WARNER INC	099724106			4/23/2009		7/30/2009	3,831	3,173			
804	X	BORG WARNER INC	099724106			4/29/2009		7/30/2009	1,596	1,382			
805	X	BORG WARNER INC	099724106			4/29/2009		6/11/2009	2,842	2,211			
806	X	FNMA POOL 745275 5 0%	31403C6L0			2/12/2009		4/25/2009	3,060	3,135			
807	X	FNMA POOL 745275 5 0%	31403C6L0			1/22/2009		4/25/2009	1,600	1,639			
808	X	FNMA POOL 745275 5 0%	31403C6L0			2/12/2009		3/25/2009	3,238	3,317			
809	X	FNMA POOL 745275 5 0%	31403C6L0			1/22/2009		3/25/2009	1,693	1,734			
810	X	FEDERAL NATL MTG AS 5 12	31398AFAS			6/11/2009		7/13/2009	185,000	185,787			
811	X	FEDL NATL MTG ASSN 5 375	31398ADM1			11/19/2008		3/30/2009	22,640	20,849			
812	X	DR PEPPER SNAPPLE GROU	26138E109			6/24/2009		11/6/2009	791	637			
813	X	DR PEPPER SNAPPLE GROU	26138E109			11/25/2008		11/6/2009	3,956	2,388			
814	X	DR PEPPER SNAPPLE GROU	26138E109			6/24/2009		9/14/2009	1,619	1,274			
815	X	DR PEPPER SNAPPLE GROU	26138E109			11/25/2008		5/13/2009	862	637			
816	X	DR PEPPER SNAPPLE GROU	26138E109			4/30/2009		5/13/2009	2,370	2,277			
817	X	DR PEPPER SNAPPLE GROU	26138E109			11/19/2008		5/12/2009	213	207			
818	X	DOVER CORP 5 45% 3	260003AH1			11/19/2008		1/12/2009	10,148	9,557			
819	X	DOMINION RESOURCES IN 5	25746UAW9			11/19/2008		1/23/2009	14,368	13,232			
820	X	DOLLAR TREE INC	256746108			2/27/2009		4/24/2009	6,853	6,290			
821	X	DOLLAR TREE INC	256746108			11/20/2008		4/24/2009	13,278	10,683			
822	X	DOLLAR TREE INC	256746108			2/27/2009		4/6/2009	3,796	3,538			
823	X	DISNEY WALT CO NEW 6 37	25468PBX3			11/19/2008		8/10/2009	10,975	10,524			
824	X	DIGITAL RIV INC	25388B104			6/24/2009		10/12/2009	249	363			
825	X	DIGITAL RIV INC	25388B104			5/13/2009		10/12/2009	9,721	13,413			
826	X	DIGITAL RIV INC	25388B104			6/24/2009		9/14/2009	1,086	1,089			
827	X	DIGITAL REALTY TRUST INC	253868103			7/13/2009		12/15/2009	1,932	1,425			
828	X	DIGITAL REALTY TRUST INC	253868103			10/13/2009		12/15/2009	6,280	5,880			
829	X	DIGITAL REALTY TRUST INC	253868103			7/13/2009		9/14/2009	1,791	1,425			
830	X	DIGITAL REALTY TRUST INC	253868103			2/27/2009		5/12/2009	362	299			
831	X	DIGITAL REALTY TRUST INC	253868103			11/20/2008		2/6/2009	332	208			
832	X	DIGITAL REALTY TRUST INC	253868103			11/25/2008		2/6/2009	1,660	1,354			
833	X	DICKS SPORTING GOODS INC	253393102			6/24/2009		10/9/2009	2,343	1,636			

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

Long Term CG Distributions										Amount		Short Term CG Distributions	
										2,039			
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
										Gross Sales	Cost, Other Basis and Expenses		
834	X	DICKS SPORTING GOODS INC	253393102		4/23/2009		10/9/2009	11,012	23,074,610	21,592,563	0	1,482,047	
835	X	PRAXAIR INC	74005P104			11/20/2008		12/10/2009	4,100				
836	X	PRAXAIR INC	74005P104			11/20/2008		9/14/2009	6,993				
837	X	PRAXAIR INC	74005P104			11/20/2008		3/10/2009	41,983				
838	X	PLAINS EXPLORATION & PR-	726505100			7/23/2009		12/15/2009	6,473				
839	X	PLAINS EXPLORATION & PR-	726505100			7/23/2009		9/14/2009	1,421				
840	X	PLAINS EXPLORATION & PR-	726505100			11/21/2008		1/30/2009	7,657				
841	X	PITNEY BOWES INC 4 875%	72447WAU3			11/19/2008		3/10/2009	14,720				
842	X	PHILLIPS VAN HEUSEN CORP	718592108			11/25/2008		1/20/2009	536				
843	X	PHILLIPS VAN HEUSEN CORP	718592108			11/21/2008		1/20/2009	4,107				
844	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		12/10/2009	6,851				
845	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		9/14/2009	11,970				
846	X	PHILIP MORRIS INTERNAT-W	718172109			12/2/2008		9/14/2009	479				
847	X	PHARMACEUTICAL PROD DE	717124101			11/25/2008		1/27/2009	4,324				
848	X	PHARMACEUTICAL PROD DE	717124101			11/21/2008		1/27/2009	7,738				
849	X	PFIZER INC	717081103			7/7/2009		12/10/2009	1,611				
850	X	PFIZER INC	717081103			7/8/2009		12/10/2009	10,839				
851	X	PFIZER INC	717081103			7/8/2009		9/14/2009	12,991				
852	X	PFIZER INC	717081103			7/8/2009		9/14/2009	6,007				
853	X	PFIZER INC	717081103			7/8/2009		9/14/2009	1,677				
854	X	PFIZER INC	717081103			12/2/2008		9/14/2009	488				
855	X	PETROHAWK ENERGY CORP	716495106			2/27/2009		12/15/2009	4,804				
856	X	PETROHAWK ENERGY CORP	716495106			6/24/2009		12/15/2009	961				
857	X	PETROHAWK ENERGY CORP	716495106			6/24/2009		9/14/2009	1,428				
858	X	PETROHAWK ENERGY CORP	716495106			2/27/2009		5/12/2009	494				
859	X	PETROHAWK ENERGY CORP	716495106			2/27/2009		4/21/2009	4,358				
860	X	PETROHAWK ENERGY CORP	716495106			11/21/2008		2/12/2009	598				
861	X	PETROHAWK ENERGY CORP	716495106			11/25/2008		2/12/2009	1,195				
862	X	PETROBRAS INTL FIN 5 875%	71645WAM3			11/19/2008		4/14/2009	14,267				
863	X	PETRO-CANADA 5 35%	716442AH1			11/19/2008		12/10/2009	8,953				
864	X	PERRIGO CO	714290103			2/27/2009		4/7/2009	7,567				
865	X	DICKS SPORTING GOODS INC	253393102			4/23/2009		10/8/2009	707				
866	X	DICKS SPORTING GOODS INC	253393102			4/29/2009		10/8/2009	4,946				
867	X	DICKS SPORTING GOODS INC	253393102			4/29/2009		9/14/2009	1,342				
868	X	DICKS SPORTING GOODS INC	253393102			4/29/2009		5/12/2009	368				
869	X	DICKS SPORTING GOODS INC	253393102			4/24/2009		5/8/2009	4,761				
870	X	DEVRY INC DEL	251893103			10/13/2009		12/7/2009	1,552				
871	X	DEVRY INC DEL	251893103			6/24/2009		12/7/2009	3,103				
872	X	DEVRY INC DEL	251893103			11/20/2008		12/7/2009	9,310				
873	X	DEVRY INC DEL	251893103			10/13/2009		11/6/2009	6,624				
874	X	DEVRY INC DEL	251893103			11/20/2008		9/14/2009	508				
875	X	DEVRY INC DEL	251893103			2/27/2009		9/14/2009	1,015				
876	X	DEVRY INC DEL	251893103			2/27/2009		8/28/2009	9,951				
877	X	DEVRY INC DEL	251893103			2/27/2009		6/10/2009	1,828				
878	X	DEVRY INC DEL	251893103			1/30/2009		6/10/2009	1,828				
879	X	DEVRY INC DEL	251893103			11/25/2008		6/10/2009	1,371				
880	X	DEVRY INC DEL	251893103			11/25/2008		5/12/2009	898				
881	X	DEVON FINANCING CORP 7 8	25179SAD2			11/19/2008		2/5/2009	5,395				
882	X	BORG WARNER INC	099724106			4/29/2009		5/12/2009	1,167				

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										23,074,610		21,592,563		1,482,047	
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	BOEING CO 6 125% 27	097023AU9			11/19/2008		1/7/2009	5,037	4,467					
884	X	BLACKROCK INC	09247X101			4/24/2009		12/10/2009	4,331	2,856					
885	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2009	8,009	6,014					
886	X	BIG LOTS INC	089302103			6/24/2009		11/30/2009	1,386	1,218					
887	X	BIG LOTS INC	089302103			4/15/2009		11/30/2009	9,700	10,064					
888	X	BIG LOTS INC	089302103			4/15/2009		9/14/2009	511	479					
889	X	BIG LOTS INC	089302103			4/14/2009		9/14/2009	511	482					
890	X	BIG LOTS INC	089302103			4/14/2009		5/12/2009	743	724					
891	X	BEST BUY INC	086516101			3/17/2009		9/11/2009	115,772	92,500					
892	X	BERKSHIRE HATHAWAY FI 4	084664AT8			11/19/2008		1/23/2009	10,323	9,743					
893	X	BERKLEY W R CORP	084423102			11/25/2008		2/12/2009	3,719	4,287					
894	X	UNITED STATES TREASUR 2	912828JF8			11/19/2008		5/26/2009	92,338	93,451					
895	X	UNITED STATES TREAS 3 5	912828J87			11/19/2008		12/10/2009	96,208	97,775					
896	X	UNITED STATES TREAS 2 62	912828JA9			11/19/2008		5/15/2009	35,763	36,295					
897	X	UNITED STATES TREAS 2 62	912828JA9			11/19/2008		5/14/2009	51,084	51,850					
898	X	UNITED STATES TREAS 2 62	912828JA9			11/19/2008		5/5/2009	86,842	88,145					
899	X	UNITED STATES TREAS 2 62	912828JA9			11/19/2008		4/24/2009	40,886	41,480					
900	X	U S TREASURY NT 3 875%	912828H26			11/19/2008		12/10/2009	46,919	47,221					
901	X	U S TREASURY NT 3 875%	912828H26			11/19/2008		5/27/2009	15,485	15,740					
902	X	U S TREASURY NOTE 1 75%	912828HU7			11/19/2009		12/15/2009	95,445	95,572					
903	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009		11/16/2009	109,647	109,745					
904	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009		11/10/2009	8,050	8,055					
905	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009		11/10/2009	116,720	116,793					
906	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009		11/10/2009	117,726	117,800					
907	X	U S TREASURY NOTE 1 75%	912828HU7			10/19/2009		11/10/2009	78,484	78,558					
908	X	U S TREASURY 3 5% 2/	912828HR4			11/19/2008		2/2/2009	42,347	41,295					
909	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	42,138	42,246					
910	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	15,049	15,081					
911	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	41,134	41,240					
912	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	1,003	1,006					
913	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	69,226	69,372					
914	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	1,003	1,006					
915	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	4,013	4,023					
916	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	23,075	23,124					
917	X	BELLSOUTH TELECOMMUN 7	079867AM9			11/19/2008		10/28/2009	10,499	8,715					
918	X	BECKMAN COULTER INC	075811109			2/27/2009		12/23/2009	3,951	2,722					
919	X	VALE SA-SP ADR	91912E105			11/20/2008		9/14/2009	7,476	3,209					
920	X	URBAN OUTFITTERS INC	917047102			9/9/2009		12/15/2009	1,689	1,518					
921	X	URBAN OUTFITTERS INC	917047102			11/3/2009		12/15/2009	5,403	5,189					
922	X	URBAN OUTFITTERS INC	917047102			9/9/2009		9/14/2009	1,213	1,214					
923	X	URBAN OUTFITTERS INC	917047102			2/27/2009		4/15/2009	6,583	6,883					
924	X	URBAN OUTFITTERS INC	917047102			1/20/2009		4/15/2009	3,372	3,260					
925	X	URBAN OUTFITTERS INC	917047102			12/5/2008		4/15/2009	3,051	3,893					
926	X	URBAN OUTFITTERS INC	917047102			12/5/2008		4/14/2009	1,463	1,844					
927	X	UNITED THERAPEUTICS COR	91307C102			2/27/2009		12/15/2009	3,753	2,694					
928	X	UNITED THERAPEUTICS COR	91307C102			5/27/2009		12/15/2009	2,814	2,341					
929	X	UNITED STATES TREASUR 2	912828JF8			11/19/2008		6/11/2009	81,837	83,067					
930	X	UNITED THERAPEUTICS COR	91307C102			6/24/2009		9/14/2009	1,986	1,643					
931	X	U S TREASURY NT 3 125%	912828HJ2			9/25/2009		10/20/2009	20,066	20,107					

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										2,039		Securities				1,482,047	
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		Expense of Sale and Cost of Improvements					
								Date Sold	Gross Sales Price	Cost	Donated Value	Cost	Depreciation				
932	X	UNITED THERAPEUTICS COR	91307C102			5/27/2009		6/10/2009	3,296	3,122							
933	X	UNITED TECHNOLOGIES CO	913017BA6			11/19/2008		10/8/2009	6,147	5,259							
934	X	UNITED STS STL CORP NEW	912909108			11/30/2009		12/15/2009	4,392	4,009							
935	X	U S TREASURY NOTE 2 75	912828JQ4			11/19/2008		2/17/2009	78,644	77,425							
936	X	UNITED STATES TREAS 3 12	912828JK7			11/19/2008		10/28/2009	15,695	15,836							
937	X	UNITED STATES TREAS 3 12	912828JK7			11/19/2008		10/16/2009	57,492	58,066							
938	X	UNITED STATES TREAS 3 12	912828JK7			11/19/2008		8/18/2009	83,315	84,459							
939	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		12/15/2009	3,582	3,146							
940	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		12/15/2009	814	716							
941	X	AMERICAN EAGLE OUTFITTE	02553E106			4/14/2009		12/15/2009	1,465	1,233							
942	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		9/14/2009	2,275	2,004							
943	X	AMERICAN EAGLE OUTFITTE	02553E106			4/14/2009		5/12/2009	587	548							
944	X	AMERICAN EAGLE OUTFITTE	02553E106			1/5/2009		2/26/2009	2,340	2,622							
945	X	AMERICA MOVIL SAB DE 5 62	02364WAN5			11/19/2008		1/22/2009	9,204	8,232							
946	X	ALLSTATE CORP 7 5	020002AC5			11/19/2008		9/1/2009	16,713	15,124							
947	X	ALLIANT TECHSYSTEMS INC	018804104			2/27/2009		5/14/2009	5,901	4,988							
948	X	ALLIANT TECHSYSTEMS INC	018804104			11/20/2008		5/14/2009	6,744	5,808							
949	X	ALLIANT TECHSYSTEMS INC	018804104			11/20/2008		5/12/2009	875	726							
950	X	ALLIANT TECHSYSTEMS INC	018804104			11/25/2008		1/1/2009	3,365	3,121							
951	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		12/10/2009	4,412	2,633							
952	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		9/14/2009	8,229	5,266							
953	X	ALLIANCE DATA SYS CORP	018581108			12/2/2008		9/14/2009	588	405							
954	X	ALLIANCE DATA SYS CORP	018581108			11/25/2008		2/19/2009	888	1,309							
955	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		2/19/2009	5,622	7,133							
956	X	ALEXANDRIA REAL ESTATE B	015271109			2/27/2009		4/6/2009	5,159	5,591							
957	X	ALEXANDRIA REAL ESTATE B	015271109			12/17/2008		4/6/2009	2,579	3,610							
958	X	ALEXANDRIA REAL ESTATE B	015271109			11/25/2008		4/6/2009	368	427							
959	X	ALEXANDRIA REAL ESTATE B	015271109			11/20/2008		4/6/2009	3,685	4,181							
960	X	ALEXANDRIA REAL ESTATE B	015271109			12/17/2008		2/6/2009	1,697	1,547							
961	X	ALCOA INC 5 55	013817AL5			11/19/2008		2/11/2009	10,351	11,185							
962	X	U S TREASURY NT 3 125	912828HJ2			9/15/2009		10/13/2009	52,201	52,321							
963	X	U S TREASURY NT 3 125	912828HJ2			9/15/2009		10/13/2009	52,201	52,321							
964	X	FNMA POOL 745870 5 0	31403DT33			6/11/2009		10/9/2009	83,816	80,778							
965	X	FNMA POOL 745870 5 0	31403DT33			6/11/2009		9/25/2009	997	998							
966	X	FNMA POOL 745870 5 0	31403DT33			6/11/2009		8/25/2009	1,749	1,751							
967																	
968																	
969	X	FNMA POOL # 745418 5 5	31403DDX4			2/13/2009		12/25/2009	491	505							
970	X	FNMA POOL # 745418 5 5	31403DDX4			1/22/2009		12/25/2009	1,276	1,311							
971	X	FNMA POOL # 745418 5 5	31403DDX4			2/13/2009		11/25/2009	528	543							
972	X	FNMA POOL # 745418 5 5	31403DDX4			1/22/2009		11/25/2009	1,372	1,409							
973	X	FNMA POOL # 745418 5 5	31403DDX4			2/13/2009		10/25/2009	463	477							
974	X	FNMA POOL # 745418 5 5	31403DDX4			1/22/2009		10/25/2009	1,204	1,237							
975	X	FNMA POOL # 745418 5 5	31403DDX4			2/13/2009		9/25/2009	658	678							
976	X	ENDO PHARMACEUTICALS H	29264F205			8/28/2009		12/15/2009	6,492	7,492							
977	X	ENDO PHARMACEUTICALS H	29264F205			8/28/2009		9/14/2009	2,531	2,497							
978	X	EMERSON ELECTRIC CO	291011104			11/20/2008		3/17/2009	27,867	32,598							
979	X	EMERSON ELECTRIC CO	291011104			11/20/2008		3/16/2009	29,139	33,341							
980	X	ELECTRONIC DATA SYS 6 0	285661AD6			11/19/2008		3/17/2009	15,693	15,238							

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										23,074,610		21,592,563		1,482,047	
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				
981	X	EDWARDS LIFESCIENCES CO	28176E108			3/31/2009		8/28/2009	3,713	3,652					
982	X	EDWARDS LIFESCIENCES CO	28176E108			6/24/2009		8/28/2009	1,238	1,310					
983	X	EDWARDS LIFESCIENCES CO	28176E108			3/31/2009		8/28/2009	1,245	1,217					
984	X	EDWARDS LIFESCIENCES CO	28176E108			3/2/2009		8/28/2009	8,094	7,029					
985	X	EATON VANCE CORP	278265103			4/2/2009		9/25/2009	8,580	7,754					
986	X	EATON VANCE CORP	278265103			4/2/2009		9/24/2009	1,375	1,212					
987	X	EATON VANCE CORP	278265103			4/2/2009		9/23/2009	7,082	6,058					
988	X	EATON VANCE CORP	278265103			6/24/2009		9/23/2009	567	509					
989	X	EATON VANCE CORP	278265103			6/24/2009		9/14/2009	1,455	1,272					
990	X	DEVON FING CORP 6 875%	25179SAC4			2/6/2009		5/26/2009	16,157	15,879					
991	X	DEVON FING CORP 6 875%	25179SAC4			2/6/2009		5/20/2009	16,145	15,879					
992	X	DEUTSCHE TELEKOM IN 8 7	25156PAC7			11/19/2008		1/12/2009	6,112	4,752					
993	X	DECKERS OUTDOOR CORP	243537107			2/27/2009		11/5/2009	4,634	2,104					
994	X	DECKERS OUTDOOR CORP	243537107			2/27/2009		11/4/2009	3,646	1,683					
995	X	DECKERS OUTDOOR CORP	243537107			11/20/2008		11/4/2009	1,823	969					
996	X	AMPHENOL CORP NEW	032095101			6/24/2009		12/15/2009	886	625					
997	X	AMPHENOL CORP NEW	032095101			6/24/2009		9/14/2009	1,147	937					
998	X	AMPHENOL CORP NEW	032095101			2/27/2009		5/12/2009	315	259					
999	X	AMPHENOL CORP NEW	032095101			11/20/2008		2/6/2009	581	385					
1,000	X	AMPHENOL CORP NEW	032095101			11/25/2008		2/6/2009	1,162	886					
1,001	X	AMGEN INC	031162100			11/20/2008		12/10/2009	5,628	5,175					
1,002	X	AMGEN INC	031162100			11/20/2008		9/14/2009	13,031	11,385					
1,003	X	AMETEK INC NEW	031100100			11/20/2008		12/15/2009	3,064	2,265					
1,004	X	AMETEK INC NEW	031100100			6/24/2009		12/15/2009	1,149	1,000					
1,005	X	AMETEK INC NEW	031100100			5/27/2009		12/15/2009	2,681	2,227					
1,006	X	AMETEK INC NEW	031100100			6/24/2009		9/14/2009	1,726	1,667					
1,007	X	AMETEK INC NEW	031100100			11/20/2008		5/12/2009	313	283					
1,008	X	AMETEK INC NEW	031100100			11/25/2008		5/12/2009	313	328					
1,009	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		12/10/2009	3,015	1,533					
1,010	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		9/14/2009	4,671	2,875					
1,011	X	AMERIGROUP CORP	03073T102			2/27/2009		5/27/2009	4,682	3,986					
1,012	X	AMERIGROUP CORP	03073T102			1/27/2009		5/27/2009	585	595					
1,013	X	AMERIGROUP CORP	03073T102			1/27/2009		5/27/2009	5,246	5,354					
1,014	X	AMERIGROUP CORP	03073T102			1/27/2009		5/12/2009	300	297					
1,015	X	AMERICAN INTL GROUP 5 6	02687QBC1			11/19/2008		10/7/2009	7,645	6,027					
1,016	X	AMERICAN GEN FIN COR 5 37	02635PRT2			11/19/2008		2/26/2009	6,750	7,284					
1,017	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		12/15/2009	2,442	2,047					
1,018	X	DREYFUS/NEWTON INTERN B	26203E604			11/20/2008		6/22/2009	95,581	81,308					
1,019	X	DREYFUS/NEWTON INTERN B	26203E604			12/15/2008		6/22/2009	47,419	44,969					
1,020	X	DREYFUS PR GL RIE SEC FD	261986582			11/24/2008		9/14/2009	84,000	55,957					
1,021	X	DREYFUS PR GL RIE SEC FD	261986582			11/24/2008		6/23/2009	51,767	44,974					
1,022	X	DREYFUS PR GL RIE SEC FD	261986582			12/29/2008		6/23/2009	6,233	5,985					
1,023	X	DREYFUS PREM LT TRM HI Y	261980759			9/14/2009		12/10/2009	30,006	28,883					
1,024	X	DREYFUS PREM LT TRM HI Y	261980759			11/30/2009		12/10/2009	4,429	4,374					
1,025	X	DREYFUS PREM LT TRM HI Y	261980759			10/30/2009		12/10/2009	4,484	4,428					
1,026	X	DREYFUS PREM LT TRM HI Y	261980759			9/30/2009		12/10/2009	4,082	3,992					
1,027	X	DR PEPPER SNAPPLE GROU	26138E109			11/20/2009		12/15/2009	6,486	6,280					
1,028	X	DR PEPPER SNAPPLE GROU	26138E109			11/20/2008		11/6/2009	2,110	1,181					
1,029	X	CVS CORP 6 125% 871	1266508E9			11/19/2008		8/10/2009	10,718	8,948					

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 Price	Totals		Expense of Sale and Cost of Improvements	Net Gain or Loss
										Gross Sales	Cost, Other Basis and Expenses		
		Long Term CG Distributions	Amount							23,074,610	21,592,563	1,482,047	
		Short Term CG Distributions	2,039							0	0	0	0
1,030	X	CVS CAREMARK CORP	126650100			11/20/2008		12/10/2009	9,135	8,040			
1,031	X	CVS CAREMARK CORP	126650100			11/20/2008		9/14/2009	21,517	16,357			
1,032	X	CIT GROUP INC 4 25% 2	125581AQ1			11/19/2008		9/29/2009	34,605	35,613			
1,033	X	CIGNA CORP 6 15% 11/	125509BH1			11/19/2008		1/12/2009	7,425	6,209			
1,034	X	CIGNA CORP	125509109			6/19/2009		12/10/2009	3,183	2,246			
1,035	X	CIGNA CORP	125509109			6/19/2009		9/14/2009	5,380	4,242			
1,036	X	PERRIGO CO	714290103			1/30/2009		4/7/2009	1,655	2,067			
1,037	X	PERRIGO CO	714290103			1/27/2009		4/7/2009	1,419	1,770			
1,038	X	PERRIGO CO	714290103			11/21/2008		4/7/2009	473	650			
1,039	X	PERRIGO CO	714290103			11/21/2008		4/6/2009	5,242	7,154			
1,040	X	PEPSICO INC 7 9% 11/0	713448BJ6			2/26/2009		7/14/2009	24,748	24,218			
1,041	X	PEPSICO INC 7 9% 11/0	713448BJ6			2/26/2009		7/14/2009	12,374	12,109			
1,042	X	PEPSICO INC 7 9% 11/0	713448BJ6			2/26/2009		7/9/2009	24,775	24,218			
1,043	X	PEPSICO INC	713448108			11/20/2008		12/10/2009	7,430	6,162			
1,044	X	PEPSICO INC	713448108			11/20/2008		9/14/2009	15,857	13,864			
1,045	X	PEPSI BOTTLING GROUP INC	713409100			2/27/2009		6/3/2009	7,007	3,941			
1,046	X	PEPSI BOTTLING GROUP INC	713409100			2/12/2009		6/3/2009	4,671	3,128			
1,047	X	PEPSI BOTTLING GROUP INC	713409100			2/12/2009		5/13/2009	2,870	2,011			
1,048	X	PEPSI BOTTLING GROUP INC	713409100			2/12/2009		5/12/2009	321	223			
1,049	X	PENTAIR INC	709631105			2/27/2009		9/21/2009	6,047	4,258			
1,050	X	PENTAIR INC	709631105			1/12/2009		9/21/2009	5,442	4,279			
1,051	X	PENTAIR INC	709631105			2/27/2009		9/21/2009	1,210	852			
1,052	X	HUNT J B TRANSPORT SERV	445658107			2/27/2009		10/13/2009	1,009	621			
1,053	X	HUNT J B TRANSPORT SERV	445658107			7/29/2009		10/13/2009	2,355	1,886			
1,054	X	HUNT J B TRANSPORT SERV	445658107			11/25/2008		10/13/2009	2,019	1,486			
1,055	X	HUNT J B TRANSPORT SERV	445658107			11/20/2008		10/13/2009	8,411	5,570			
1,056	X	HUNT J B TRANSPORT SERV	445658107			7/29/2009		9/18/2009	7,472	6,196			
1,057	X	HUNT J B TRANSPORT SERV	445658107			6/24/2009		9/18/2009	650	604			
1,058	X	HUNT J B TRANSPORT SERV	445658107			6/24/2009		9/14/2009	1,602	1,509			
1,059	X	HUNT J B TRANSPORT SERV	445658107			11/25/2008		5/12/2009	270	248			
1,060	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		12/10/2009	3,340	3,463			
1,061	X	HST HOTELS & RESORTS IN	44107P104			12/23/2009		12/30/2009	7	7			
1,062	X	HST HOTELS & RESORTS IN	44107P104			4/24/2009		12/15/2009	6,773	5,081			
1,063	X	HST HOTELS & RESORTS IN	44107P104			10/13/2009		12/15/2009	1,075	1,138			
1,064	X	HST HOTELS & RESORTS IN	44107P104			4/24/2009		9/14/2009	1,937	1,452			
1,065	X	HST HOTELS & RESORTS IN	44107P104			4/24/2009		5/12/2009	429	403			
1,066	X	HOSPITALITY PROP TRU 5 62	44106MAM4			11/19/2008		4/29/2009	9,385	7,908			
1,067	X	HOSPIRA INC	441060100			11/20/2008		12/10/2009	4,810	2,692			
1,068	X	HOSPIRA INC	441060100			11/20/2008		9/14/2009	9,015	5,923			
1,069	X	HORMEL FOODS CORP	440452100			6/24/2009		12/4/2009	766	682			
1,070	X	HORMEL FOODS CORP	440452100			12/23/2008		12/4/2009	1,532	1,217			
1,071	X	HORMEL FOODS CORP	440452100			11/25/2008		12/4/2009	1,532	1,141			
1,072	X	HORMEL FOODS CORP	440452100			11/20/2008		12/4/2009	10,721	7,493			
1,073	X	HORMEL FOODS CORP	440452100			6/24/2009		9/14/2009	1,122	1,022			
1,074	X	HORMEL FOODS CORP	440452100			2/27/2009		5/12/2009	324	323			
1,075	X	HONEYWELL INTERNATNL	438516AP1			11/19/2008		4/30/2009	8,955	9,361			
1,076	X	HONEYWELL INTL INC	438516106			11/20/2008		2/9/2009	15,603	14,354			
1,077	X	HONEYWELL INTL INC	438516106			11/20/2008		12/10/2009	4,849	2,899			
1,078	X	HONEYWELL INTL INC	438516106			11/20/2008		9/14/2009	9,154	5,557			

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

Long Term CG Distributions			Amount		Totals									
Short Term CG Distributions			2,039		Securities					Other sales				
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	Net Gain or Loss	
										Basis and Expenses				Depreciation
										Cost	Donated Value			
1,079	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			4/17/2009		12/15/2009	3,262	3,346				
1,080	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			4/17/2009		11/15/2009	1,840	1,887				
1,081	X	HOME DEPOT INC	437076102			8/28/2009		12/10/2009	8,937	8,871				
1,082	X	HOME DEPOT INC	437076102			8/28/2009		9/14/2009	16,811	16,910				
1,083	X	EATON VANCE CORP	278265103			4/2/2009		5/12/2009	277	242				
1,084	X	EQT CORP	26884L109			11/20/2008		6/25/2009	4,022	2,990				
1,085	X	EQT CORP	26884L109			11/20/2008		6/24/2009	673	498				
1,086	X	EQT CORP	26884L109			11/20/2008		6/24/2009	678	498				
1,087	X	EQT CORP	26884L109			6/24/2009		6/24/2009	1,355	1,367				
1,088	X	EQT CORP	26884L109			4/29/2009		6/24/2009	7,792	8,270				
1,089	X	EQT CORP	26884L109			4/29/2009		5/12/2009	744	719				
1,090	X	EQT CORP	26884L109			11/20/2008		4/2/2009	328	249				
1,091	X	EQT CORP	26884L109			2/27/2009		4/2/2009	4,920	4,718				
1,092	X	EM C CORP MASS	268648102			7/29/2009		12/10/2009	6,289	5,830				
1,093	X	EM C CORP MASS	268648102			7/29/2009		9/14/2009	11,823	10,740				
1,094	X	DUKE ENERGY CAROLINAS	26442CAD6			11/19/2008		5/11/2009	10,106	9,154				
1,095	X	DUKE REALTY LP 6 5%	26441YAO0			11/19/2008		12/10/2009	9,592	7,041				
1,096	X	SPECTRA ENERGY CAPITAL	26439RAH9			11/19/2008		1/1/2009	5,204	4,540				
1,097	X	DUKE ENERGY CORP 6 45	264399ED4			11/19/2008		2/17/2009	5,122	4,296				
1,098	X	EI DU PONT DE NEMOUR 5 2	263534BQ1			11/19/2008		3/17/2009	19,632	18,719				
1,099	X	DU PONT EI DE NEMOUR 6 87	263534BJ7			11/19/2008		10/15/2009	10,000	10,341				
1,100	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		12/10/2009	2,231	1,877				
1,101	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/14/2009	5,453	4,557				
1,102	X	DREYFUS/NEWTON INTERN E	26203E604			6/24/2009		9/14/2009	43,389	32,016				
1,103	X	DREYFUS/NEWTON INTERN E	26203E604			2/27/2009		9/14/2009	8,611	7,485				
1,104	X	OMNICARE INC	681904108			9/14/2009		9/14/2009	959	1,033				
1,105	X	OMNICARE INC	681904108			9/14/2009		9/14/2009	4,801	4,814				
1,106	X	OMNICARE INC	681904108			6/24/2009		9/14/2009	1,920	1,958				
1,107	X	OMNICARE INC	681904108			2/27/2009		9/14/2009	6,481	6,973				
1,108	X	OMNICARE INC	681904108			2/27/2009		5/12/2009	565	517				
1,109	X	OLD REPUBLIC INTL CORP	680223104			2/27/2009		12/15/2009	2,725	2,406				
1,110	X	OLD REPUBLIC INTL CORP	680223104			6/24/2009		12/15/2009	2,725	2,468				
1,111	X	OLD REPUBLIC INTL CORP	680223104			6/24/2009		9/14/2009	120	95				
1,112	X	OLD REPUBLIC INTL CORP	680223104			5/8/2009		9/14/2009	1,681	1,442				
1,113	X	OLD REPUBLIC INTL CORP	680223104			5/8/2009		7/13/2009	1,035	1,133				
1,114	X	OLD REPUBLIC INTL CORP	680223104			4/20/2009		7/13/2009	4,047	4,966				
1,115	X	OLD REPUBLIC INTL CORP	680223104			4/20/2009		5/12/2009	806	924				
1,116	X	OLD REPUBLIC INTL CORP	680223104			11/21/2008		2/6/2009	1,537	1,054				
1,117	X	CROWN HLDGS INC	228368106			2/27/2009		4/20/2009	3,998	3,617				
1,118	X	CREDIT SUISSE FB USA 6 5%	22541LAC7			11/19/2008		5/5/2009	20,928	20,512				
1,119	X	COVENTRY HEALTH CARE IN	222862104			2/27/2009		3/2/2009	3,364	4,157				
1,120	X	COVENTRY HEALTH CARE IN	222862104			1/27/2009		3/2/2009	4,037	6,328				
1,121	X	CORRECTIONS CORP AMER	22025Y407			2/27/2009		4/6/2009	5,437	4,258				
1,122	X	CORRECTIONS CORP AMER	22025Y407			11/25/2008		4/6/2009	1,952	2,282				
1,123	X	CORRECTIONS CORP AMER	22025Y407			11/20/2008		4/6/2009	4,461	4,604				
1,124	X	DOMINION RESOURCES INC	209615CA9			11/19/2008		8/20/2009	5,275	4,524				
1,125	X	CONSOLIDATED EDISON 5	209111EP4			11/19/2008		8/20/2009	26,218	22,873				
1,126	X	CONSOL ENERGY INC	20854P109			2/27/2009		3/31/2009	2,543	2,815				
1,127	X	CONSOL ENERGY INC	20854P109			2/26/2009		3/31/2009	2,797	3,099				
Totals									23,074,610	21,592,563	0		1,482,047	
Securities									0	0	0		0	
Other sales									0	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										23,074,610		21,592,563		1,482,047	
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	CONOCOPHILLIPS	20825C104			11/20/2008		12/10/2009	6,096	5,151					
1,129	X	CONOCOPHILLIPS	20825C104			11/20/2008		9/14/2009	11,114	10,301					
1,130	X	CONOCOPHILLIPS	20825C104			11/20/2008		3/17/2009	16,798	19,315					
1,131	X	CONOCOPHILLIPS	20825C104			11/20/2008		3/17/2009	25,739	29,616					
1,132	X	CONOCOPHILLIPS	20825C104			12/2/2008		3/17/2009	373	492					
1,133	X	CONCHO RESOURCES INC	20605P101			6/24/2009		9/3/2009	1,588	1,338					
1,134	X	CONCHO RESOURCES INC	20605P101			2/27/2009		9/3/2009	5,400	3,434					
1,135	X	CONCHO RESOURCES INC	20605P101			11/20/2008		9/3/2009	6,671	3,292					
1,136	X	CONCHO RESOURCES INC	20605P101			2/27/2009		5/28/2009	2,450	1,616					
1,137	X	CONCHO RESOURCES INC	20605P101			2/27/2009		5/12/2009	303	202					
1,138	X	CONCHO RESOURCES INC	20605P101			2/27/2009		4/6/2009	772	606					
1,139	X	CONCHO RESOURCES INC	20605P101			1/30/2009		4/6/2009	2,058	2,002					
1,140	X	CONCHO RESOURCES INC	20605P101			11/25/2008		4/6/2009	1,544	1,259					
1,141	X	CON-WAY INC	205944101			11/25/2008		1/9/2009	4,216	4,464					
1,142	X	CONAGRA FOODS INC 7.87	205887AW2			11/19/2008		5/11/2009	4,270	4,061					
1,143	X	COMPLETE PRODUCTION SE	20453E109			12/1/2009		12/15/2009	2,746	2,556					
1,144	X	COMMSCOPE INC	203372107			4/29/2009		12/15/2009	4,668	4,361					
1,145	X	COMMSCOPE INC	203372107			6/24/2009		12/15/2009	1,037	978					
1,146	X	COMMSCOPE INC	203372107			6/24/2009		9/14/2009	1,451	1,223					
1,147	X	COMMSCOPE INC	203372107			4/29/2009		5/12/2009	473	485					
1,148	X	COMMERCIAL METALS CO	201723103			6/24/2009		7/23/2009	1,898	1,676					
1,149	X	COMMERCIAL METALS CO	201723103			4/20/2009		7/23/2009	16,561	12,901					
1,150	X	COMMERCIAL METALS CO	201723103			4/20/2009		6/17/2009	1,235	1,075					
1,151	X	COMMERCIAL METALS CO	201723103			4/29/2009		6/17/2009	3,088	2,942					
1,152	X	COMMERCIAL METALS CO	201723103			4/29/2009		5/12/2009	474	441					
1,153	X	COMCAST CORP 6.45%	20030NAM3			11/19/2008		10/28/2009	15,322	12,501					
1,154	X	COMCAST CORP 7.05%	20030NAC5			11/19/2008		10/28/2009	5,427	4,411					
1,155	X	COMCAST CABLE COMMUN	20029PAL3			11/19/2008		10/28/2009	5,311	5,079					
1,156	X	COLGATE-PALMOLIVE CO	194162103			11/20/2008		9/2/2009	19,278	16,700					
1,157	X	COLGATE-PALMOLIVE CO	194162103			11/20/2008		9/1/2009	21,672	18,748					
1,158	X	COLGATE-PALMOLIVE CO	194162103			11/20/2008		9/1/2009	16,065	13,844					
1,159	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		5/25/2009	2,777	2,887					
1,160	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		4/25/2009	2,244	2,333					
1,161	X	FNMA 4 125% 4/15/1	31359MMW41			11/19/2008		8/7/2009	21,804	20,525					
1,162	X	FED NAT'L MTG ASSN 4 625	31359MTG8			11/19/2008		2/13/2009	53,523	50,620					
1,163	X	FEDERAL NAT'L MTG ASSN 4 3	31359MRG0			11/19/2008		8/10/2009	32,256	31,316					
1,164	X	FEDERAL NAT'L MTG ASSN 5	31359MNU3			11/19/2008		10/14/2009	32,527	31,084					
1,165	X	FEDERAL NAT'L MTG ASSN 6 12	31359MMQ3			11/19/2008		8/10/2009	15,887	15,556					
1,166	X	FED NAT'L MTG ASSN 6 0%	31359MJH7			11/19/2008		9/30/2009	16,732	16,410					
1,167	X	FEDERAL NAT'L MTG ASSN 5	31359MH89			11/19/2008		9/30/2009	16,247	15,960					
1,168	X	FEDERAL NAT'L MTG ASSN 6	31359MGT4			11/19/2008		8/7/2009	21,514	20,523					
1,169	X	HELI ENERGY SOLUTIONS	42330P107			10/27/2009		9/1/2009	37,120	37,367					
1,170	X	HEINZ H J FINANCE CO 6 625	42307TAC2			11/19/2008		4/30/2009	5,310	5,131					
1,171	X	HEIDRICK & STRUGGLES INT	422819102			8/31/2009		12/15/2009	3,285	2,321					
1,172	X	HEIDRICK & STRUGGLES INT	422819102			8/31/2009		11/6/2009	538	422					
1,173	X	HEIDRICK & STRUGGLES INT	422819102			8/28/2009		11/6/2009	2,688	2,156					
1,174	X	HEIDRICK & STRUGGLES INT	422819102			8/28/2009		10/27/2009	3,105	2,371					
1,175	X	HEIDRICK & STRUGGLES INT	422819102			8/28/2009		9/14/2009	746	647					
1,176	X	HEIDRICK & STRUGGLES INT	422819102			8/28/2009		9/14/2009	746	647					

[illegible]

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		Date Sold	Gross Sales Price	Cost, Other Basis and Expenses		Expense of Sale and Cost of Improvements	Net Gain or Loss																			
								Long Term CG Distributions	Short Term CG Distributions			Cost	Donated Value																					
Amount																																		
2,039																																		
Long Term CG Distributions																																		
Short Term CG Distributions																																		
1,226	X	U S TREASURY NOTE 4 875	9128277L0			11/19/2008				5/26/2009	65,850	67,578																						
1,227	X	U S TREASURY NOTE 4 875	9128277L0			11/19/2008				5/15/2009	22,020	22,526																						
1,228	X	U S TREASURY NOTE 5 0%	9128277B2			11/19/2008				1/22/2009	66,405	67,300																						
1,229	X	U S TREASURY NOTE 5 0%	9128276T4			11/19/2008				5/14/2009	21,476	22,028																						
1,230	X	U S TREASURY NOTE 5 0%	9128276T4			11/19/2008				4/23/2009	59,078	60,578																						
1,231	X	U S TREASURY NOTE 5 75	9128276J6			11/19/2008				5/26/2009	79,728	82,352																						
1,232	X	U S TREASURY NOTE 6 5%	9128275Z1			11/19/2008				4/20/2009	10,489	10,839																						
1,233	X	U S TREASURY NOTE 6 5%	9128275Z1			11/19/2008				3/30/2009	21,026	21,679																						
1,234	X	U S TREASURY NOTE 6 0%	9128275N8			11/19/2008				2/13/2009	159,177	163,079																						
1,235	X	UNITED STATES TREAS BD 5	912810PU6			11/19/2008				1/5/2009	41,607	35,013																						
1,236	X	U S TREASURY NOTE 4 75	912810PT9			11/19/2008				1/5/2009	33,356	28,429																						
1,237	X	U S TREASURY BD 4 5%	912810FT0			11/19/2008				1/2/2009	52,576	43,541																						
1,238	X	UNITED STATES TREAS 5 37	912810FP8			11/19/2008				1/5/2009	46,402	41,505																						
1,239	X	UNITED STATES TREAS 6 25	912810FM5			11/19/2008				1/5/2009	50,826	45,232																						
1,240	X	U S TREASURY BONDS 6 12	912810FJ2			11/19/2008				1/6/2009	27,783	25,634																						
1,241	X	U S TREASURY BONDS 5 25	912810FF0			11/19/2008				1/9/2009	19,019	17,151																						
1,242	X	U S TREASURY BONDS 5 5	912810FE3			11/19/2008				1/9/2009	19,525	17,843																						
1,243	X	U S TREASURY BONDS 6 12	912810FB9			11/19/2008				1/12/2009	41,624	37,632																						
1,244	X	U S TREASURY BONDS 6 37	912810FA1			11/19/2008				1/14/2009	28,952	26,026																						
1,245	X	U S TREASURY BONDS 6 62	912810EZ7			11/19/2008				1/14/2009	7,401	6,666																						
1,246	X	U S TREASURY BONDS 6 5	912810EY0			11/19/2008				1/21/2009	42,439	38,954																						
1,247	X	U S TREASURY BONDS 6 87	912810EV6			11/19/2008				1/26/2009	35,455	33,910																						
1,248	X	ONEOK INC	682680103			2/27/2009				8/31/2009	4,021	2,756																						
1,249	X	ASIAN DEVELOPMENT BK 5 5	045167AY9			11/19/2008				8/10/2009	15,856	16,981																						
1,250	X	ASHLAND INC	044209104			5/6/2009				10/29/2009	18,631	14,071																						
1,251	X	ASHLAND INC	044209104			5/6/2009				9/14/2009	1,613	1,042																						
1,252	X	ASHLAND INC	044209104			6/24/2009				8/21/2009	3,115	2,399																						
1,253	X	ASHLAND INC	044209104			5/6/2009				6/17/2009	3,681	3,909																						
1,254	X	ASHLAND INC	044209104			5/6/2009				6/11/2009	2,606	2,345																						
1,255	X	ASHLAND INC	044209104			5/6/2009				5/12/2009	474	521																						
1,256	X	ARROW ELECTRS INC	042735100			11/20/2008				11/18/2009	4,378	1,922																						
1,257	X	ARROW ELECTRS INC	042735100			11/20/2008				11/18/2009	5,757	2,523																						
1,258	X	ARROW ELECTRS INC	042735100			2/27/2009				11/18/2009	5,757	3,564																						
1,259	X	ARROW ELECTRS INC	042735100			11/25/2008				11/18/2009	548	263																						
1,260	X	ARROW ELECTRS INC	042735100			2/27/2009				11/17/2009	1,385	849																						
1,261	X	ARROW ELECTRS INC	042735100			2/27/2009				11/17/2009	832	509																						
1,262	X	ARROW ELECTRS INC	042735100			2/27/2009				11/17/2009	277	170																						
1,263	X	ARROW ELECTRS INC	042735100			6/24/2009				11/17/2009	1,109	823																						
1,264	X	ARROW ELECTRS INC	042735100			6/24/2009				9/14/2009	1,419	1,029																						
1,265	X	ARROW ELECTRS INC	042735100			2/27/2009				5/12/2009	428	339																						
1,266	X	ARCHER-DANIELS-MIDL 5 93	039483AT9			11/19/2008				1/7/2009	4,561	3,771																						
1,267	X	ARCH COAL INC	039380100			12/17/2008				2/26/2009	1,148	1,334																						
1,268	X	ARCH COAL INC	039380100			11/20/2008				2/26/2009	2,008	1,489																						
1,269	X	U S TREASURY NOTE 6 25	912810EQ7			9/18/2009				10/8/2009	25,248	24,666																						
1,270	X	U S TREASURY NOTE 6 25	912810EQ7			7/29/2009				10/8/2009	6,312	5,976																						
1,271	X	U S TREASURY NOTE 6 25	912810EQ7			11/19/2008				10/8/2009	31,560	31,102																						
1,272	X	U S TREASURY NOTE 6 25	912810EQ7			11/19/2008				4/20/2009	25,659	24,882																						
1,273	X	U S TREASURY BONDS 7 12	912810EP9			11/19/2008				1/26/2009	40,969	39,970																						
1,274	X	U S TREASURY BONDS 7 62	912810EN4			11/19/2008				1/26/2009	28,355	27,365																						

Long Term CG Distributions
Short Term CG Distributions

Amount

2,039

Totals

Securities
Other sales

Gross Sales

23,074,610

Cost, Other Basis and Expenses

21,592,563

Net Gain or Loss

1,482,047

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				2,039		Other sales				1,482,047			
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		
1,275	X	U S TREASURY BONDS 8 00	912810EL8			11/19/2008		1/26/2009	57,714	55,563			
1,276	X	U S TREASURY BONDS 8 12	912810EK0			11/19/2008		1/21/2009	7,414	7,080			
1,277	X	U S TREASURY BONDS 8 12	912810EJ3			11/19/2008		1/26/2009	14,486	13,920			
1,278	X	OLD REPUBLIC INTL CORP	680223104			11/25/2008		2/6/2009	1,098	874			
1,279	X	OHIO PWR CO 6 6% 2/	677415CF6			11/19/2008		1/23/2009	9,404	8,253			
1,280	X	OEKB OEST KONTROLLB 36	676167AX7			11/19/2008		1/23/2009	46,446	47,597			
1,281	X	OCEANEERING INTL INC	675232102			6/24/2009		9/30/2009	1,707	1,348			
1,282	X	OCEANEERING INTL INC	675232102			6/11/2009		9/30/2009	9,105	8,743			
1,283	X	OCEANEERING INTL INC	675232102			6/11/2009		9/30/2009	9,105	8,605			
1,284	X	OCEANEERING INTL INC	675232102			6/11/2009		9/14/2009	1,753	1,639			
1,285	X	OCCIDENTAL PETROLEUM 6	674599BV6			11/19/2008		1/12/2009	15,955	15,948			
1,286	X	OCCIDENTAL PETROLEUM C	674599105			4/23/2009		12/10/2009	3,817	2,777			
1,287	X	OCCIDENTAL PETROLEUM C	674599105			4/23/2009		9/14/2009	8,437	6,109			
1,288	X	GLOBAL PMTS INC	37940X102			11/20/2008		5/12/2009	334	314			
1,289	X	GLAXOSMITHKLINE CAP 6 37	377372AE7			11/19/2008		2/26/2009	15,750	13,520			
1,290	X	GILEAD SCIENCES INC	375558103			1/21/2009		12/2/2009	27,538	28,856			
1,291	X	GILEAD SCIENCES INC	375558103			1/21/2009		12/1/2009	73,587	77,405			
1,292	X	GILEAD SCIENCES INC	375558103			1/21/2009		9/14/2009	7,443	7,799			
1,293	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		12/15/2009	3,941	2,300			
1,294	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		10/13/2009	1,879	1,117			
1,295	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		9/14/2009	1,243	723			
1,296	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		7/13/2009	7,638	9,001			
1,297	X	GENERAL MILS INC 6 0%	370334AS3			11/19/2008		8/20/2009	10,823	10,218			
1,298	X	GENERAL ELEC CAP CORP 5	36962GZY3			11/19/2008		5/5/2009	10,053	9,975			
1,299	X	GEN ELEC CAP CORP 6 0%	36962GYY4			11/19/2008		2/6/2009	10,199	10,293			
1,300	X	GENERAL ELEC CAP 5 375	36962GY40			11/19/2008		2/17/2009	4,778	4,632			
1,301	X	GENERAL ELEC CAP CORP 6	36962GXZ2			11/19/2008		2/6/2009	17,384	17,955			
1,302	X	GENERAL ELEC CAP COR 4 8	36962GS62			11/19/2008		5/7/2009	15,274	14,996			
1,303	X	GENERAL ELEC CAP CORP 6	36962GLF9			11/19/2008		1/23/2009	5,125	5,113			
1,304	X	GENERAL ELEC CAP CORP 4	36962G3T9			11/19/2008		12/2/2009	19,602	19,070			
1,305	X	GENERAL ELECTRIC COMPA	369604103			11/20/2008		12/10/2009	6,873	5,614			
1,306	X	GENERAL ELECTRIC COMPA	369604103			11/20/2008		9/14/2009	13,546	11,356			
1,307	X	GEN-PROBE INC NEW	36866T103			2/27/2009		6/12/2009	6,484	6,115			
1,308	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	1,004	1,006			
1,309	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	1,004	1,006			
1,310	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	51,197	51,315			
1,311	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	1,004	1,006			
1,312	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/8/2009	1,004	1,006			
1,313	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/8/2009	52,201	52,321			
1,314	X	U S TREASURY NOTE 4 25%	912828HH6			11/19/2008		2/2/2009	67,017	64,586			
1,315	X	UNITED STATES TREAS 4 75	912828HA1			11/19/2008		2/2/2009	80,612	78,499			
1,316	X	U S TREASURY NT 4 5%	912828GS3			10/30/2009		12/10/2009	10,985	10,912			
1,317	X	U S TREASURY NT 4 5%	912828GS3			11/19/2008		12/10/2009	43,940	43,661			
1,318	X	U S TREASURY NT 4 5%	912828GS3			11/19/2008		1/22/2009	22,915	21,830			
1,319	X	U S TREASURY NOTE 4 5%	912828GR5			11/19/2008		4/23/2009	57,264	57,886			
1,320	X	U S TREASURY NOTE 4 5%	912828GR5			11/19/2008		4/22/2009	52,049	52,624			
1,321	X	U S TREASURY NT 4 5%	912828GQ7			11/19/2008		1/22/2009	49,755	49,708			
1,322	X	U S TREASURY NOTE 4 625	912828GH7			11/19/2008		2/4/2009	56,519	55,666			
1,323	X	U S TREASURY NOTE 4 75%	912828GG9			11/19/2008		4/30/2009	25,850	26,484			

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

Totals										Amount		Long Term CG Distributions		Short Term CG Distributions		Net Gain or Loss			
Securities										2,039		Long Term CG Distributions		Short Term CG Distributions		21,592,563		1,482,047	
Other sales										23,074,610		0		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	U S TREASURY NOTE 4 75%	912828GG9			11/19/2008		3/10/2009	25,914	26,484									
1,325	X	UNITED STATES TREAS 4 62	912828FY1			11/19/2008		12/10/2009	61,050	60,487									
1,326	X	U S TREASURY NOTE 4 625	912828FX3			11/19/2008		2/17/2009	92,665	93,234									
1,327	X	UNITED STATES TREAS 4 87	912828FQ8			11/19/2008		12/10/2009	28,145	28,282									
1,328	X	U S TREASURY NOTE 4 875	912828FN5			11/19/2008		4/22/2009	48,865	50,116									
1,329	X	U S TREASURY NOTE 4 875	912828FN5			11/19/2008		1/22/2009	27,482	27,842									
1,330	X	U S TREASURY NT 4 875%	912828FH8			11/19/2008		1/22/2009	65,601	67,068									
1,331	X	U S TREASURY NOTE 4 87%	912828FD7			11/19/2008		5/15/2009	86,165	87,517									
1,332	X	U S TREASURY NOTE 4 25%	912828ES5			6/29/2009		12/10/2009	15,634	15,783									
1,333	X	U S TREASURY NOTE 4 25%	912828ES5			6/8/2009		12/10/2009	20,845	20,979									
1,334	X	U S TREASURY NOTE 4 25%	912828ES5			2/2/2009		12/10/2009	41,690	42,749									
1,335	X	AMB PROPERTY CORP REIT	00163T109			8/28/2009		9/14/2009	2,054	2,082									
1,336	X	AMB PROPERTY CORP REIT	00163T109			4/24/2009		5/12/2009	747	769									
1,337	X	AGCO CORP	001084102			10/27/2009		12/15/2009	3,034	2,879									
1,338	X	U S TREASURY NOTE 3 5%	912828DE7			11/19/2008		2/17/2009	15,357	15,654									
1,339	X	U S TREASURY NOTE 4 25%	912828DC1			11/19/2008		11/16/2009	32,927	33,452									
1,340	X	U S TREASURY NOTE 4 25%	912828DC1			11/19/2008		6/22/2009	10,687	11,151									
1,341	X	U S TREASURY NOTE 4 25%	912828DC1			11/19/2008		5/20/2009	16,561	16,726									
1,342	X	U S TREAS 3 625% 7/1	912828CN8			6/8/2009		7/10/2009	56,009	56,193									
1,343	X	U S TREAS 3 625% 7/1	912828CN8			6/8/2009		7/10/2009	56,009	56,193									
1,344	X	U S TREAS 3 625% 7/1	912828CN8			6/8/2009		7/10/2009	57,009	57,196									
1,345	X	U S TREASURY NOTE 4 0%	912828CL2			5/26/2009		6/15/2009	64,000	64,132									
1,346	X	U S TREASURY NOTE 4 0%	912828CL2			5/26/2009		6/15/2009	65,000	65,135									
1,347	X	U S TREASURY NOTE 4 0%	912828CL2			5/26/2009		6/15/2009	65,000	65,135									
1,348	X	U S TREASURY NOTE 4 0%	912828CL2			5/26/2009		6/15/2009	65,000	65,132									
1,349	X	U S TREASURY NOTE 4 75%	912828CJ7			11/19/2008		12/10/2009	11,207	11,368									
1,350	X	U S TREASURY NOTE 4 75%	912828CJ7			11/19/2008		11/16/2009	61,578	62,525									
1,351	X	U S TREASURY NOTE 4 0%	912828CA6			11/19/2008		2/17/2009	50,210	49,769									
1,352	X	UNITED STATES TREAS 4 25	912828BR0			10/9/2009		12/10/2009	104,422	103,599									
1,353	X	GEN-PROBE INC NEW	36866T103			2/6/2009		6/12/2009	7,781	8,381									
1,354	X	GEN-PROBE INC NEW	36866T103			2/6/2009		5/12/2009	443	466									
1,355	X	GAP INC	364760108			11/20/2008		2/5/2009	25,998	23,461									
1,356	X	GAP INC	364760108			11/20/2008		2/4/2009	19,546	17,401									
1,357	X	GAP INC	364760108			11/20/2008		2/4/2009	4,726	4,244									
1,358	X	GAP INC	364760108			11/20/2008		1/21/2009	41,175	35,828									
1,359	X	GAMESTOP CORP CL A	36467W109			7/21/2009		12/22/2009	1,561	1,575									
1,360	X	GAMESTOP CORP CL A	36467W109			8/21/2009		12/22/2009	1,561	1,649									
1,361	X	GAMESTOP CORP CL A	36467W109			8/21/2009		12/15/2009	3,321	3,533									
1,362	X	GAMESTOP CORP CL A	36467W109			7/22/2009		12/15/2009	1,993	2,120									
1,363	X	GAMESTOP CORP CL A	36467W109			7/22/2009		9/14/2009	1,790	1,649									
1,364																			
1,365	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		12/30/2009	22,573	22,422									
1,366	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		12/15/2009	4,944	5,057									
1,367	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		11/15/2009	2,415	2,475									
1,368	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		10/15/2009	2,528	2,591									
1,369	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		9/15/2009	1,056	1,082									
1,370	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		8/15/2009	322	330									
1,371	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		7/15/2009	355	363									
1,372	X	GNMA POOL # 706022 5 0%	36297ALB7			2/18/2009		6/15/2009	3,911	4,008									

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		Expense of Sale and Cost of Improvements	Net Gain or Loss										
									Gross Sales Price	Donated Value	Cost													
Totals																								
Long Term CG Distributions								23,074,610		21,592,563		1,482,047												
Short Term CG Distributions								0		0		0												
Amount								2,039																
1,373	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		5/15/2009	820		840													
1,374	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		4/15/2009	165		169													
1,375	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		9/17/2009	73,330		71,347													
1,376	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		9/15/2009	5,659		5,823													
1,377	X	FEDERAL NATL MTG ASSN 5	31359M7X5			11/19/2008		7/17/2009	21,686		19,886													
1,378	X	FEDL NATL MTGE ASSN 5.37	31359M7M9			8/7/2009		10/28/2009	41,750		41,300													
1,379	X	FEDL NATL MTGE ASSN 5.37	31359M7M9			7/17/2009		10/28/2009	31,312		31,110													
1,380	X	FED HM LN MTGE CORP 4.37	31344AVC5			11/19/2008		2/17/2009	5,445		5,061													
1,381	X	FED HOME LN MTG CORP 4.1	31344AVB7			11/19/2008		5/6/2009	51,941		51,661													
1,382	X	FEDERAL HOME LN MTG CO	31344AJM4			11/19/2008		2/26/2009	32,372		31,338													
1,383	X	FEDERAL HOME LN MTG CO	31344ASA3			11/19/2008		3/30/2009	65,391		62,990													
1,384	X	FED HOME LOAN MTG COR 5	31344AJT2			11/19/2008		9/30/2009	44,049		43,632													
1,385	X	FHLMC 6.625% 9/15/	31343AMT8			11/19/2008		6/8/2009	71,134		73,465													
1,386	X	FED HM LN MTG CORP 6.875	31343A5H5			11/19/2008		6/30/2009	5,372		5,400													
1,387	X	FED HOME LOAN BANK 3.62	3133XSAE8			11/19/2008		12/7/2009	10,604		9,930													
1,388	X	FED HOME LOAN BANK 3.62	3133XSAE8			5/5/2009		12/7/2009	47,717		47,228													
1,389	X	FEDERAL HOME LN BKS 4.2	3133XMSQ5			11/19/2008		8/5/2009	60,654		62,438													
1,390	X	FEDERAL HM LN BK 4.875%	3133XKQX6			2/2/2009		2/2/2009	10,801		9,802													
1,391	X	FEDERAL HM LN BK 5.65%	3133XKJW6			3/30/2009		10/28/2009	58,052		58,994													
1,392	X	FEDL HM LN BK 4.75% 12	3133XHZK1			11/19/2008		2/17/2009	10,888		9,945													
1,393	X	FEDERAL HOME LN BKS 4.87	3133XHPH9			11/19/2008		5/6/2009	43,275		41,856													
1,394	X	FEDERAL HOME LN BKS 5.0	3133XGNJ9			11/19/2008		6/8/2009	55,663		56,698													
1,395	X	FEDERAL HOME LN BK 5.375	3133XJFJ4			11/19/2008		3/30/2009	22,476		20,496													
1,396	X	FEDERAL HOME LN BKS 4.62	3133XECU1			11/19/2008		9/1/2009	63,397		62,586													
1,397	X	FEDERAL HOME LN BKS 4.62	3133XECU1			11/19/2008		8/20/2009	10,561		10,431													
1,398	X	FEDERAL HOME LN BKS 4.62	3133XECU1			11/19/2008		8/19/2009	36,930		36,508													
1,399	X	FEDERAL HOME LN BKS 4.62	3133XCQZ9			11/19/2008		2/20/2009	41,898		41,261													
1,400	X	FEDERAL HOME LN BKS 5.2	3133X7FK5			11/19/2008		8/19/2009	16,595		16,189													
1,401	X	FEDERAL HOME LN BKS 4.5	3133MTZL5			11/19/2008		5/5/2009	48,838		46,459													
1,402	X	FEDERAL HOME LOAN BAN 5	3133MNVV0			11/19/2008		2/20/2009	11,150		10,723													
1,403	X	FEDL FARM CR BK 3.875%	31339X2M5			11/19/2008		2/20/2009	10,584		10,200													
1,404	X	FEDL FARM CR BK 4.875%	31331YZ86			5/6/2009		12/30/2009	52,357		52,783													
1,405	X	FED FARM CREDIT BANK 2.62	31331YG46			11/19/2008		5/6/2009	56,420		54,494													
1,406	X	FED FARM CR BK 4.875%	31331XLG5			11/19/2008		2/17/2009	16,224		15,006													
1,407	X	FEDERAL NATL MTG 6.625%	31359MGJ6			11/19/2008		8/10/2009	37,500		37,466													
1,408	X	FEDERAL NATL MTG AS 7.12	31359MFS7			11/19/2008		6/30/2009	79,668		82,143													
1,409	X	FEDERAL NATL MTG ASSN 7	31359MFG3			11/19/2008		6/30/2009	25,913		27,043													
1,410	X	FED NATL MTG ASSN 6.625	31359MEY5			11/19/2008		6/8/2009	66,071		68,130													
1,411	X	DECKERS OUTDOOR CORP	243537107			11/25/2008		11/3/2009	916		567													
1,412	X	DECKERS OUTDOOR CORP	243537107			6/24/2009		11/3/2009	916		688													
1,413	X	DECKERS OUTDOOR CORP	243537107			11/20/2008		11/3/2009	3,668		1,938													
1,414	X	DECKERS OUTDOOR CORP	243537107			11/25/2008		11/3/2009	1,834		1,133													
1,415	X	DECKERS OUTDOOR CORP	243537107			6/24/2009		9/14/2009	714		688													
1,416	X	DECKERS OUTDOOR CORP	243537107			11/25/2008		5/12/2009	552		567													
1,417	X	DAVITA INC	23918K108			2/27/2009		12/15/2009	3,059		2,404													
1,418	X	DAVITA INC	23918K108			11/25/2008		12/15/2009	2,447		1,921													
1,419	X	DAVITA INC	23918K108			2/27/2009		11/20/2009	4,704		3,847													
1,420	X	DAVITA INC	23918K108			2/27/2009		9/14/2009	1,622		1,443													
1,421	X	DAVITA INC	23918K108			7/13/2009		8/28/2009	4,109		4,001													

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

			Amount		Totals								
			2,039										
Long Term CG Distributions							Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
Short Term CG Distributions									21,592,563		1,482,047		
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	DAVITA INC	23918K108			2/27/2009		5/12/2009	464	481			
1,423	X	DARDEN RESTAURANTS INC	237194105			2/27/2009		12/15/2009	4,259	3,515			
1,424	X	DARDEN RESTAURANTS INC	237194105			6/24/2009		12/15/2009	983	982			
1,425	X	DARDEN RESTAURANTS INC	237194105			6/24/2009		11/19/2009	1,264	1,309			
1,426	X	DARDEN RESTAURANTS INC	237194105			7/23/2009		11/19/2009	2,844	3,080			
1,427	X	DARDEN RESTAURANTS INC	237194105			7/23/2009		9/14/2009	1,745	1,711			
1,428	X	DARDEN RESTAURANTS INC	237194105			7/23/2009		8/21/2009	3,612	3,765			
1,429	X	DARDEN RESTAURANTS INC	237194105			11/20/2008		5/22/2009	43,594	18,473			
1,430	X	DARDEN RESTAURANTS INC	237194105			11/20/2008		5/21/2009	41,734	17,223			
1,431	X	DARDEN RESTAURANTS INC	237194105			12/2/2008		5/21/2009	337	166			
1,432	X	DARDEN RESTAURANTS INC	237194105			2/27/2009		5/12/2009	1,061	811			
1,433	X	DARDEN RESTAURANTS INC	237194105			2/27/2009		4/24/2009	3,981	2,704			
1,434	X	DANAHER CORP	235851102			11/20/2008		12/10/2009	2,162	1,529			
1,435	X	DANAHER CORP	235851102			11/20/2008		9/14/2009	6,105	4,587			
1,436	X	DAIMLER FINANCE NA LLC B	233835AQ0			11/19/2008		2/5/2009	4,521	4,147			
1,437	X	D P L INC	233293109			11/25/2008		1/30/2009	434	408			
1,438	X	D P L INC	233293109			11/20/2008		1/30/2009	8,240	7,344			
1,439	X	CYTEC INDS INC	232820100			10/29/2009		12/22/2009	6,031	5,941			
1,440	X	CYTEC INDS INC	232820100			10/19/2009		12/22/2009	6,741	7,250			
1,441	X	CYTEC INDS INC	232820100			10/19/2009		12/15/2009	5,646	5,724			
1,442	X	CYTEC INDS INC	232820100			10/19/2009		11/20/2009	6,237	6,869			
1,443	X	CUMMINS INC	231021106			5/1/2009		12/10/2009	4,170	3,072			
1,444	X	CUMMINS INC	231021106			5/14/2009		11/19/2009	10,829	6,932			
1,445	X	CUMMINS INC	231021106			5/14/2009		10/27/2009	4,179	2,713			
1,446	X	CUMMINS INC	231021106			5/1/2009		9/14/2009	5,141	3,687			
1,447	X	CUMMINS INC	231021106			5/1/2009		9/14/2009	2,951	2,119			
1,448	X	CUMMINS INC	231021106			5/14/2009		9/14/2009	952	603			
1,449	X	CUMMINS INC	231021106			6/24/2009		7/29/2009	2,335	1,937			
1,450	X	CULLEN FROST BANKERS INC	229899109			11/20/2008		12/15/2009	5,424	5,155			
1,451	X	CULLEN FROST BANKERS INC	229899109			11/25/2008		12/15/2009	493	542			
1,452	X	CULLEN FROST BANKERS INC	229899109			11/25/2008		9/14/2009	1,453	1,625			
1,453	X	CULLEN FROST BANKERS INC	229899109			11/25/2008		5/12/2009	517	542			
1,454	X	CROWN HDGS INC	228368106			12/5/2008		6/3/2009	2,386	1,670			
1,455	X	CROWN HDGS INC	228368106			11/25/2008		6/3/2009	1,909	1,198			
1,456	X	CROWN HDGS INC	228368106			11/20/2008		6/3/2009	6,680	3,986			
1,457	X	CROWN HDGS INC	228368106			12/5/2008		5/12/2009	468	334			
1,458	X	BECKMAN COULTER INC	075811109			11/25/2008		12/23/2009	1,976	1,279			
1,459	X	BECKMAN COULTER INC	075811109			11/20/2008		12/23/2009	10,537	6,461			
1,460	X	BECKMAN COULTER INC	075811109			2/27/2009		12/15/2009	5,451	3,629			
1,461	X	BECKMAN COULTER INC	075811109			6/24/2009		12/15/2009	1,363	1,116			
1,462	X	BECKMAN COULTER INC	075811109			6/24/2009		9/14/2009	2,134	1,674			
1,463	X	BECKMAN COULTER INC	075811109			2/27/2009		5/12/2009	542	454			
1,464	X	BECKMAN COULTER INC	075811109			2/27/2009		3/2/2009	1,649	1,815			
1,465	X	BECKMAN COULTER INC	075811109			1/27/2009		3/2/2009	824	950			
1,466	X	BEAR STEARNS CO INC 6 95	073928X73			11/19/2008		1/23/2009	36,784	36,102			
1,467	X	BEAR STEARNS CO INC 7 25	073902RU4			11/19/2008		2/18/2009	5,354	5,059			
1,468	X	B E AEROSPACE INC	073302101			9/22/2009		12/15/2009	4,395	3,887			
1,469	X	B E AEROSPACE INC	073302101			9/22/2009		12/15/2009	615	545			
1,470	X	BARD C R INC	067383109			9/15/2009		9/14/2009	8,136	8,180			
Totals									23,074,610	21,592,563	0		
Securities									0	0			
Other sales									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										23,074,610		21,592,563		1,482,047	
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				
1,471	X	BARD C R INC	067383109			9/14/2009		9/14/2009	9,763	9,745					
1,472	X	BANK HAWAII CORP	062540109			6/24/2009		7/30/2009	1,524	1,429					
1,473	X	BANK HAWAII CORP	062540109			2/27/2009		7/30/2009	7,239	6,289					
1,474	X	BANK HAWAII CORP	062540109			6/24/2009		7/29/2009	365	357					
1,475	X	BANK HAWAII CORP	062540109			11/25/2008		7/29/2009	3,848	4,287					
1,476	X	ONEOK INC	682680103			2/27/2009		8/28/2009	4,836	3,215					
1,477	X	ONEOK INC	682680103			4/29/2009		8/28/2009	5,527	4,242					
1,478	X	ONEOK INC	682680103			11/21/2008		8/28/2009	9,327	6,485					
1,479	X	ONEOK INC	682680103			6/24/2009		6/24/2009	2,545	2,551					
1,480	X	ONEOK INC	682680103			4/29/2009		5/12/2009	278	265					
1,481	X	ONEOK INC	682680103			4/29/2009		5/6/2009	1,392	1,326					
1,482	X	ONEOK INC	682680103			11/25/2008		5/6/2009	1,392	1,402					
1,483	X	ONCOR ELECTRIC DELIVE 7	68233DAP2			11/19/2008		17/2009	4,474	4,194					
1,484	X	ON SEMICONDUCTOR CORP	682189105			2/27/2009		12/15/2009	5,167	2,238					
1,485	X	ON SEMICONDUCTOR CORP	682189105			9/30/2009		12/15/2009	1,440	1,408					
1,486	X	ON SEMICONDUCTOR CORP	682189105			9/30/2009		10/19/2009	2,976	3,229					
1,487	X	ON SEMICONDUCTOR CORP	682189105			2/27/2009		9/14/2009	1,366	587					
1,488	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		9/14/2009	256	192					
1,489	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		8/28/2009	3,405	2,682					
1,490	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		8/28/2009	2,398	1,853					
1,491	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		8/28/2009	496	392					
1,492	X	ON SEMICONDUCTOR CORP	682189105			6/24/2009		7/23/2009	3,854	3,271					
1,493	X	ON SEMICONDUCTOR CORP	682189105			2/27/2009		5/12/2009	401	257					
1,494	X	ON SEMICONDUCTOR CORP	682189105			12/10/2008		1/20/2009	1,489	1,231					
1,495	X	OMNICOM GROUP INC	681919106			11/20/2008		12/10/2009	3,706	2,259					
1,496	X	OMNICOM GROUP INC	681919106			11/20/2008		9/14/2009	8,586	5,197					
1,497	X	OMNICARE INC	681904108			9/14/2009		12/15/2009	5,789	5,777					
1,498	X	OMNICARE INC	681904108			9/14/2009		9/15/2009	3,840	3,851					
1,499	X	U S TREASURY NOTE 4 25	912828ES5			2/2/2009		9/17/2009	15,706	16,031					
1,500	X	U S TREASURY NOTE 4 25	912828ES5			2/2/2009		8/13/2009	41,926	42,749					
1,501	X	U S TREASURY NOTE 4 25	912828ES5			2/2/2009		7/29/2009	110,118	112,215					
1,502	X	U S TREASURY NOTE 4 25	912828ES5			1/23/2009		7/29/2009	5,244	5,353					
1,503	X	U S TREASURY NOTE 4 25	912828ES5			1/13/2009		7/29/2009	5,244	5,371					
1,504	X	U S TREASURY NOTE 4 5	912828EN6			12/10/2009		12/14/2009	11,061	11,116					
1,505	X	U S TREASURY NOTE 4 5	912828EN6			11/19/2008		6/22/2009	26,963	27,827					
1,506	X	U S TREASURY NOTE 4 25	912828EE6			11/19/2008		2/2/2009	62,161	60,869					
1,507	X	U S TREASURY NOTE 4 125	912828DV9			11/19/2008		6/11/2009	57,541	60,017					
1,508	X	U S TREASURY NOTES 3 87	912828DU1			11/19/2008		4/23/2009	77,607	78,304					
1,509	X	U S TREASURY NOTE 4 0	912828DP2			11/19/2008		3/10/2009	36,107	36,662					
1,510	X	U S TREASURY NOTE 3 5	912828DL1			11/19/2008		4/22/2009	5,123	5,209					
1,511	X	U S TREASURY NOTE 3 5	912828DL1			11/19/2008		4/20/2009	40,983	41,672					
1,512	X	PENTAIR INC	709631105			5/29/2009		9/18/2009	3,072	2,489					
1,513	X	PENTAIR INC	709631105			1/12/2009		9/18/2009	1,228	951					
1,514	X	PENTAIR INC	709631105			6/24/2009		9/18/2009	1,841	1,472					
1,515	X	PENTAIR INC	709631105			5/29/2009		9/18/2009	614	498					
1,516	X	PENTAIR INC	709631105			5/29/2009		9/14/2009	1,535	1,245					
1,517	X	PENTAIR INC	709631105			11/19/2008		5/12/2009	524	475					
1,518	X	PEMEX PROJ FDG WASTE 7 3	706451AH4			11/19/2008		1/22/2009	10,200	9,893					
1,519	X	PARKER HANNIFIN CORP	701094104			5/14/2009		12/15/2009	3,911	3,037					

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										23,074,610	21,592,563	1,482,047			
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				
1,520	X	PARKER HANNIFIN CORP	701094104			12/24/2008		12/10/2009	3,775	2,756					
1,521	X	PARKER HANNIFIN CORP	701094104			12/24/2008		9/14/2009	7,845	5,906					
1,522	X	PARKER HANNIFIN CORP	701094104			5/14/2009		9/14/2009	1,046	868					
1,523	X	PALM INC	696643105			4/2/2009		12/21/2009	733	622					
1,524	X	PALM INC	696643105			4/2/2009		12/18/2009	1,184	1,067					
1,525	X	PALM INC	696643105			4/2/2009		12/15/2009	3,954	2,934					
1,526	X	PALM INC	696643105			6/24/2009		12/15/2009	599	696					
1,527	X	PALM INC	696643105			6/24/2009		9/14/2009	1,424	1,393					
1,528	X	PALM INC	696643105			4/2/2009		6/11/2009	2,543	1,778					
1,529	X	PALM INC	696643105			4/2/2009		5/12/2009	445	356					
1,530	X	PACTIV CORP	695257105			11/25/2008		2/26/2009	968	1,431					
1,531	X	PACTIV CORP	695257105			11/20/2008		2/26/2009	2,741	3,628					
1,532	X	PACKAGING CORP AMER	695156109			6/24/2009		6/25/2009	1,794	1,757					
1,533	X	BANK HAWAII CORP	062540109			11/20/2008		7/29/2009	4,617	4,549					
1,534	X	BANK HAWAII CORP	062540109			11/25/2008		5/12/2009	398	429					
1,535	X	BANK OF AMERICA CORP 6	060505DH4			11/19/2008		5/6/2009	24,940	27,960					
1,536	X	RIO TINTO ALCAN INC 7 25%	013716AQ8			11/19/2008		3/25/2009	11,400	10,940					
1,537	X	ALBERTA ENERGY CO LT 7 3	012873AK1			11/19/2008		2/14/2009	4,123	4,077					
1,538	X	ALBEMARLE CORP	012653101			8/31/2009		12/15/2009	6,606	5,793					
1,539	X	ALBEMARLE CORP	012653101			8/31/2009		10/19/2009	1,039	965					
1,540	X	ALBEMARLE CORP	012653101			8/25/2009		10/19/2009	2,079	1,949					
1,541	X	ALBEMARLE CORP	012653101			8/25/2009		10/19/2009	1,386	1,292					
1,542	X	ALBEMARLE CORP	012653101			8/24/2009		10/19/2009	2,079	1,949					
1,543	X	ALBEMARLE CORP	012653101			8/24/2009		9/14/2009	340	325					
1,544	X	ALBEMARLE CORP	012653101			8/26/2009		9/14/2009	2,383	2,276					
1,545	X	ALBEMARLE CORP	012653101			6/24/2009		6/26/2009	744	746					
1,546	X	ALBEMARLE CORP	012653101			6/24/2009		6/25/2009	998	995					
1,547	X	ALBEMARLE CORP	012653101			4/27/2009		6/25/2009	1,996	2,164					
1,548	X	ALBEMARLE CORP	012653101			4/27/2009		6/25/2009	998	1,081					
1,549	X	ALBEMARLE CORP	012653101			4/27/2009		6/24/2009	983	1,082					
1,550	X	ALBEMARLE CORP	012653101			4/27/2009		6/24/2009	1,481	1,623					
1,551	X	ALBEMARLE CORP	012653101			4/27/2009		6/24/2009	6,910	7,584					
1,552	X	ALBEMARLE CORP	012653101			4/24/2009		6/24/2009	2,715	2,979					
1,553	X	ALBEMARLE CORP	012653101			4/24/2009		6/24/2009	247	271					
1,554	X	ALBEMARLE CORP	012653101			4/27/2009		5/12/2009	536	542					
1,555	X	ALABAMA POWER CO 5 5%	010392DZ8			11/19/2008		8/19/2009	10,602	9,170					
1,556	X	AIRGAS INC	009363102			3/12/2009		4/2/2009	6,860	5,980					
1,557	X	AETNA INC 6 75% 12/1	00817YAG3			11/19/2008		1/6/2009	8,547	7,727					
1,558	X	AETNA INC	00817Y108			11/20/2008		6/15/2009	32,921	27,602					
1,559	X	AETNA INC	00817Y108			11/20/2008		6/15/2009	23,207	19,444					
1,560	X	AETNA INC	00817Y108			11/20/2008		3/5/2009	21,098	20,678					
1,561	X	PACKAGING CORP AMER	695156109			4/29/2009		6/25/2009	4,634	4,933					
1,562	X	PACKAGING CORP AMER	695156109			2/27/2009		6/25/2009	4,186	2,999					
1,563	X	PACKAGING CORP AMER	695156109			2/26/2009		6/25/2009	4,933	4,173					
1,564	X	PACKAGING CORP AMER	695156109			4/29/2009		5/14/2009	2,468	2,546					
1,565	X	PACKAGING CORP AMER	695156109			4/29/2009		5/12/2009	672	637					
1,566	X	PACKAGING CORP AMER	695156109			4/29/2009		5/6/2009	2,566	2,546					
1,567	X	PACIFICORP 7 7% 11/1	695114BT4			11/19/2008		4/28/2009	5,863	4,898					
1,568	X	PSEG POWER LLC 5 0%	69362BAP7			11/19/2008		1/22/2009	14,506	12,718					

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										2,039				
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 Improve-ments	Net Gain or Loss	
										Cost or Other Basis (Enter one field only)	Cost			Donated Value
1,569	X	PNC FINANCIAL SERVICES G	693475105			12/2/2008		2/4/2009	294	449				
1,570	X	PNC FINANCIAL SERVICES G	693475105			11/20/2008		2/4/2009	12,034	19,015				
1,571	X	OWENS ILL INC	690768403			10/29/2009		12/1/2009	6,194	6,284				
1,572	X	OWENS ILL INC	690768403			6/24/2009		12/1/2009	2,787	2,548				
1,573	X	OWENS ILL INC	690768403			6/24/2009		12/1/2009	1,239	1,118				
1,574	X	OWENS ILL INC	690768403			6/3/2009		12/1/2009	7,742	7,339				
1,575	X	OWENS ILL INC	690768403			6/3/2009		9/14/2009	1,470	1,174				
1,576	X	OWENS ILL INC	690768403			6/3/2009		8/28/2009	2,795	2,348				
1,577	X	OSHKOSH CORPORATION	688239201			7/29/2009		12/15/2009	2,539	1,846				
1,578	X	OSHKOSH CORPORATION	688239201			12/4/2009		12/15/2009	3,264	3,734				
1,579	X	OSHKOSH CORPORATION	688239201			7/29/2009		11/6/2009	3,228	2,374				
1,580	X	OSHKOSH CORPORATION	688239201			7/29/2009		9/14/2009	1,907	1,583				
1,581	X	OSHKOSH CORPORATION	688239201			7/29/2009		8/28/2009	2,342	1,846				
1,582	X	ORACLE CORP 6 5% 4	68389XAE5			11/19/2008		1/12/2009	5,617	4,429				
1,583	X	ORACLE CORP	68389X105			11/20/2008		12/10/2009	6,554	4,503				
1,584	X	ORACLE CORP	68389X105			11/20/2008		9/14/2009	12,458	8,541				
1,585	X	ORACLE CORP	68389X105			12/2/2008		9/14/2009	227	158				
1,586	X	ONTARIO (PROVINCE OF) 4 5	683234WQ7			11/19/2008		2/5/2009	15,244	15,655				
1,587	X	HELMERICH & PAYNE INC	423452101			6/24/2009		12/17/2009	2,780	2,066				
1,588	X	HELMERICH & PAYNE INC	423452101			4/21/2009		12/17/2009	6,753	5,179				
1,589	X	HELMERICH & PAYNE INC	423452101			10/19/2009		12/15/2009	6,720	7,441				
1,590	X	HELMERICH & PAYNE INC	423452101			4/21/2009		9/14/2009	759	609				
1,591	X	HELMERICH & PAYNE INC	423452101			4/21/2009		9/3/2009	12,258	11,576				
1,592	X	HELMERICH & PAYNE INC	423452101			4/21/2009		5/12/2009	1,326	1,219				
1,593	X	HELIX ENERGY SOLUTIONS C	42330P107			10/27/2009		11/27/2009	6,400	8,567				
1,594	X	AETNA INC	00817Y108			12/2/2008		3/5/2009	194	202				
1,595	X	ADOBE SYSTEMS INC	00724F101			11/20/2008		2/23/2009	51,382	63,900				
1,596	X	ABBAY NATIONAL PLC 7 95	002920AC0			11/19/2008		2/2/2009	4,209	4,091				
1,597	X	ABBOTT LABORATORIES	002824100			11/20/2008		5/1/2009	93,220	115,120				
1,598	X	SWEDISH EXPORT CRD 5 12	00254EBZ4			11/19/2008		8/10/2009	10,129	10,663				
1,599	X	NEW CINGULAR WRLSS 8 7	00209AAF3			11/19/2008		10/28/2009	6,545	4,988				
1,600	X	AT&T INC 6 3% 1/15	00206RAG7			11/19/2008		10/28/2009	15,693	12,453				
1,601	X	AT & T INC	00206R102			11/20/2008		12/10/2009	7,759	7,048				
1,602	X	AT & T INC	00206R102			11/20/2008		9/14/2009	14,586	13,845				
1,603	X	AT & T CORP 7 3% 1/1	001957BC2			11/19/2008		10/28/2009	33,336	30,639				
1,604	X	AOL INC	00184X105			12/4/2008		12/29/2009	17	12				
1,605	X	AOL TIME WARNER INC 7 7	00184AAG0			11/19/2008		4/8/2009	13,202	13,333				
1,606	X	AOL TIME WARNER INC 6 75	00184AAB1			8/28/2009		4/8/2009	20,401	19,184				
1,607	X	AMB PROPERTY CORP REIT	00163T109			6/24/2009		10/13/2009	2,921	3,008				
1,608	X	AMB PROPERTY CORP REIT	00163T109			6/24/2009		10/13/2009	3,146	2,431				
1,609	X	AMB PROPERTY CORP REIT	00163T109			4/24/2009		10/13/2009	2,696	2,308				
1,610	X	AMB PROPERTY CORP REIT	00163T109			4/20/2009		10/13/2009	4,045	3,088				
1,611	X	AMB PROPERTY CORP REIT	00163T109			4/6/2009		10/13/2009	16,853	12,933				
1,612	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		9/15/2009	724	749				
1,613	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		9/12/2009	59,842	59,135				
1,614	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		8/15/2009	1,349	1,394				
1,615	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		7/15/2009	1,701	1,758				
1,616	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		6/15/2009	1,955	2,020				
1,617	X	FHLMC GOLD C01847 5 5%	31292JBQ2			2/12/2009		5/15/2009	1,896	1,959				
										23,074,610	21,592,563	0	0	1,482,047

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										23,074,610		21,592,563		1,482,047	
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				
1,618	X	FHLMC GOLD C01847 5.5%	31292JBQ2			2/12/2009		4/15/2009	1,475	1,524					
1,619	X	FHLMC GOLD C01847 5.5%	31292JBQ2			2/12/2009		3/15/2009	1,609	1,662					
1,620															
1,621	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		12/15/2009	5,111	5,272					
1,622	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		12/11/2009	7,095	6,918					
1,623	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		11/15/2009	288	297					
1,624	X	CROWN HLDGS INC	228368106			2/27/2009		5/12/2009	234	213					
1,625	X	CROWN HLDGS INC	228368106			2/27/2009		4/23/2009	4,832	4,468					
1,626	X	GOOGLE INC - CL A	38259P508			8/21/2009		9/14/2009	14,246	13,928					
1,627	X	GOODRICH CORP	382388106			7/1/2009		9/18/2009	13,330	12,240					
1,628	X	GOODRICH CORP	382388106			7/1/2009		9/14/2009	562	510					
1,629	X	GOLDMAN SACHS GROUP 6	38144LAB6			11/19/2008		12/11/2009	21,709	17,499					
1,630	X	GOLDMAN SACHS GROUP 6	38143YAC7			11/19/2008		9/1/2009	9,466	6,440					
1,631	X	GOLDMAN SACHS GROUP 5	38141GEE0			11/19/2008		2/17/2009	9,094	8,357					
1,632	X	GOLDMAN SACHS GROUP IN	38141GBU7			11/19/2008		7/15/2009	16,056	14,726					
1,633	X	GOLDMAN SACHS GROUP 7	38141GAD6			11/19/2008		8/20/2009	20,126	20,109					
1,634	X	GOLDMAN SACHS GROUP IN	38141G104			12/2/2008		3/10/2009	837	643					
1,635	X	GOLDMAN SACHS GROUP IN	38141G104			11/20/2008		3/10/2009	26,799	17,801					
1,636	X	GLOBAL PMTS INC	37940X102			11/20/2008		12/18/2009	1,556	942					
1,637	X	GLOBAL PMTS INC	37940X102			6/24/2009		12/18/2009	1,037	750					
1,638	X	GLOBAL PMTS INC	37940X102			6/24/2009		12/15/2009	1,558	1,125					
1,639	X	GLOBAL PMTS INC	37940X102			6/24/2009		12/15/2009	7,788	5,634					
1,640	X	GLOBAL PMTS INC	37940X102			6/24/2009		9/14/2009	2,216	1,878					
1,641															
1,642	X	FNMA POOL # 555528 6% 4/1	31385XD95			2/20/2009		12/25/2009	593	617					
1,643	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		11/25/2009	647	673					
1,644	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		10/25/2009	636	660					
1,645	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		9/25/2009	753	782					
1,646	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		8/25/2009	978	1,016					
1,647	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		7/25/2009	1,125	1,169					
1,648	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		6/25/2009	1,173	1,219					
1,649	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		5/25/2009	1,207	1,254					
1,650	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		4/25/2009	1,227	1,274					
1,651															
1,652	X	FNMA POOL # 255770 5.5% 7	31371MCF2			5/15/2009		12/25/2009	877	914					
1,653	X	FNMA POOL 255770 5.5%	31371MCF2			5/15/2009		11/25/2009	1,375	1,432					
1,654	X	FNMA POOL 255770 5.5%	31371MCF2			5/15/2009		10/25/2009	825	859					
1,655	X	FNMA POOL 255770 5.5%	31371MCF2			5/15/2009		9/25/2009	1,574	1,640					
1,656	X	FNMA POOL 255770 5.5%	31371MCF2			5/15/2009		9/1/2009	21,903	21,854					
1,657	X	FNMA POOL 255770 5.5%	31371MCF2			5/15/2009		8/25/2009	1,657	1,726					
1,658	X	FNMA POOL 255770 5.5%	31371MCF2			5/15/2009		7/25/2009	3,348	3,487					
1,659	X	FNMA POOL 255770 5.5%	31371MCF2			5/15/2009		6/25/2009	2,876	2,996					
1,660															
1,661	X	FNMA POOL # 255364 6% 9/1	31371LTV1			2/17/2009		12/25/2009	1,111	1,155					
1,662	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		11/25/2009	1,422	1,478					
1,663	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		10/25/2009	1,234	1,283					
1,664	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		9/25/2009	1,433	1,490					
1,665	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		8/25/2009	1,348	1,401					
1,666	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		7/25/2009	1,925	2,000					

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	Totals				Expense of Sale and Cost of Improvements	Net Gain or Loss									
									Amount														
									Long Term CG Distributions														
									Short Term CG Distributions														
									2,039														
									Gross Sales														
									23,074,610														
									0														
									Cost, Other Basis and Expenses														
									21,592,563														
									0														
									Gross Sales Price														
									3,242														
									49,614														
									29,798														
									7,300														
									35,635														
									14,205														
									14,849														
									13,948														
									13,806														
									25,789														
									13,061														
									44,261														
									20,185														
									14,069														
									13,769														
									14,223														
									3,012														
									9,818														
									21,379														
									5,284														
									1,510														
									377														
									3,774														
									3,481														
									435														
									1,346														
									437														
									27,750														
									6,413														
									2,519														
									5,039														
									3,578														
									7,381														
									5,243														
									2,035														
									29,911														
									3,608														
									41,365														
									31,778														
									10,777														
									19,967														
									24,324														
									295														
									5,436														
									4,921														
									3,958														
									7,846														
									86,105														
									4,151														
									1,664														
									3,764														
									1,613														

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		Securities		Other sales		Gross Sales Price		Cost or Other Basis (Enter one field only)	
Short Term CG Distributions				2,039						23,074,610		21,592,563	
										0		0	
1,716	X	REPUBLIC OF CHILE	5 5%	168863AS7				11/19/2008			10,679	10,466	
1,717	X	CHICOS FAS INC		168615102				6/24/2009			1,753	1,849	
1,718	X	CHICOS FAS INC		168615102				5/8/2009			14,766	13,024	
1,719	X	CHICOS FAS INC		168615102				5/8/2009			721	733	
1,720	X	CHARLES RIV LABORATORIE		159864107				6/1/2009			4,953	5,071	
1,721	X	CHARLES RIV LABORATORIE		159864107				6/1/2009			6,178	6,338	
1,722	X	CHARLES RIV LABORATORIE		159864107				6/24/2009			2,471	2,548	
1,723	X	CHARLES RIV LABORATORIE		159864107				6/1/2009			4,324	4,440	
1,724	X	CERNER CORP		156782104				7/13/2009			11,107	10,641	
1,725	X	CEPHALON INC		156708109				11/20/2009			5,871	5,970	
1,726	X	CEPHALON INC		156708109				6/10/2009			585	580	
1,727	X	CEPHALON INC		156708109				6/10/2009			5,054	5,220	
1,728	X	CEPHALON INC		156708109				11/25/2008			2,368	2,113	
1,729	X	CEPHALON INC		156708109				11/20/2008			6,314	5,622	
1,730	X	CELANESE CORP -SER A		150870103				6/24/2009			5,090	4,348	
1,731	X	CELANESE CORP -SER A		150870103				6/24/2009			8,652	7,403	
1,732	X	CELANESE CORP -SER A		150870103				6/24/2009			1,860	1,524	
1,733	X	CELANESE CORP -SER A		150870103				6/24/2009			2,431	2,177	
1,734	X	CELANESE CORP -SER A		150870103				6/25/2009			1,458	1,346	
1,735	X	CARDIONET INC		14159L103				6/30/2009			2,569	4,310	
1,736	X	CARDIONET INC		14159L103				6/24/2009			692	1,075	
1,737	X	CARDIONET INC		14159L103				6/12/2009			6,424	11,893	
1,738	X	CARDINAL HEALTH INC	5 85	14149YAH1				11/19/2008			17,864	16,510	
1,739	X	CANADIAN NATL RES	6 45	136385AE1				1/23/2009			3,615	4,018	
1,740	X	CANADIAN NATL RAILWA	6 37	136375BF8				3/10/2009			15,947	14,951	
1,741	X	CALIFORNIA ST	7 55% 4	13063A5G5				10/6/2009			27,032	25,344	
1,742	X	CALIFORNIA ST	7 55% 4	13063A5G5				5/11/2009			10,268	10,138	
1,743	X	CALIFORNIA ST	7 55% 4	13063A5G5				5/11/2009			5,139	5,069	
1,744	X	CALIFORNIA ST	7 55% 4	13063A5G5				5/11/2009			10,265	10,138	
1,745	X	CALIFORNIA ST	7 5% 4/	13063A5E0				4/23/2009			20,663	20,147	
1,746	X	CALIFORNIA ST	7 5% 4/	13063A5E0				4/22/2009			15,568	15,110	
1,747	X	APPLE INC		037833100				12/10/2009			13,180	11,144	
1,748	X	APPLE INC		037833100				9/14/2009			22,515	21,622	
1,749	X	APACHE CORP		037411105				12/10/2009			7,576	5,041	
1,750	X	APACHE CORP		037411105				9/14/2009			13,696	9,453	
1,751	X	ANSYS INC		03662Q105				12/15/2009			5,746	4,940	
1,752	X	ANSYS INC		03662Q105				12/15/2009			2,463	1,589	
1,753	X	ANSYS INC		03662Q105				9/14/2009			2,662	2,470	
1,754	X	ANSYS INC		03662Q105				7/29/2009			1,861	1,589	
1,755	X	ANSYS INC		03662Q105				7/29/2009			2,481	2,470	
1,756	X	ANSYS INC		03662Q105				5/12/2009			809	795	
1,757	X	ANHEUSER-BUSCH COS INC		035229CJ0				1/15/2009			4,536	3,968	
1,758	X	ANADARKO PETROLEUM CO		032511AX5				2/18/2009			13,740	13,100	
1,759	X	ANADARKO FINANCE CO	6 7	032479AC1				9/1/2009			5,308	4,985	
1,760	X	AMPHENOL CORP NEW		032095101				12/15/2009			3,987	2,327	
1,761	X	NORTHEAST UTILITIES		664397106				9/14/2009			479	443	
1,762	X	NORTHEAST UTILITIES		664397106				9/14/2009			479	459	
1,763	X	NORTHEAST UTILITIES		664397106				7/29/2009			4,754	4,823	
1,764	X	NORTHEAST UTILITIES		664397106				5/12/2009			640	665	

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
								Amount		Cost, Other Basis and Expenses			
								Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Basis and Expenses		
1,765	X	NORTHEAST UTILITIES	664397106			2/26/2009		5/6/2009	3,638	3,768			
1,766	X	STATOILHYDRO ASA 7 25%	656531AM2			11/19/2008		5/8/2009	5,411	5,070			
1,767	X	NORFOLK SOUTHERN CORP	655844AF5			11/19/2008		1/12/2009	10,357	9,211			
1,768	X	NORFOLK SOUTHN CORP 7	655844AE8			11/19/2008		2/26/2009	10,839	10,503			
1,769	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		12/10/2009	5,228	4,985			
1,770	X	NOKIA CORP-SPON ADR	654902204			11/20/2008		7/16/2009	25,446	24,200			
1,771	X	NATIONAL OILWELL VARCO I	637071101			12/30/2008		4/24/2009	25,546	20,168			
1,772	X	NATIONAL OILWELL VARCO I	637071101			12/29/2008		4/24/2009	4,722	3,712			
1,773	X	NATIONAL OILWELL VARCO I	637071101			12/29/2008		4/24/2009	14,831	11,704			
1,774	X	NATIONAL OILWELL VARCO I	637071101			12/30/2008		4/23/2009	36,616	29,870			
1,775	X	NATIONAL FUEL GAS CO N J	636180101			8/28/2009		12/15/2009	6,886	6,309			
1,776	X	NATIONAL FUEL GAS CO N J	636180101			8/28/2009		9/14/2009	1,363	1,352			
1,777	X	MYLAN INC	628530107			8/28/2009		12/15/2009	4,553	3,556			
1,778	X	MYLAN INC	628530107			8/28/2009		10/19/2009	8,134	7,261			
1,779	X	MYLAN INC	628530107			8/28/2009		9/14/2009	1,980	1,926			
1,780	X	MOTOROLA INC 7 5% 5	620076AH2			11/19/2008		1/8/2009	2,586	3,255			
1,781	X	MOSAIC CO	61945A107			11/20/2008		4/14/2009	34,487	18,142			
1,782	X	MORGAN STANLEY 5 3%	617446HR3			11/19/2008		7/22/2009	20,641	17,958			
1,783	X	MORGAN STANLEY	617446448			5/21/2009		12/10/2009	4,834	4,504			
1,784	X	MORGAN STANLEY	617446448			5/21/2009		9/14/2009	9,415	9,290			
1,785	X	MOLSON COORS BREWING C	60871R209			11/20/2008		3/13/2009	49,026	68,475			
1,786	X	MIDAMERICAN ENERGY 5 8	59562VAF4			11/19/2008		2/18/2009	15,606	14,849			
1,787	X	MICROSOFT CORPORATION	594918104			11/20/2008		12/10/2009	6,877	4,071			
1,788	X	MICROSOFT CORPORATION	594918104			11/20/2008		9/14/2009	11,263	7,965			
1,789	X	METLIFE INC 6 125% 12	59156RAC2			11/19/2008		8/20/2009	15,964	14,838			
1,790	X	MERRILL LYNCH & CO 4 25%	59018YUZ2			11/19/2008		8/19/2009	20,176	19,808			
1,791	X	MERRILL LYNCH & CO 6 875	590188JN9			11/19/2008		5/6/2009	8,270	9,387			
1,792	X	FIFTH THIRD BANCORP	316773100			8/31/2009		12/15/2009	2,750	3,022			
1,793	X	FIFTH THIRD BANCORP	316773100			8/31/2009		9/14/2009	1,461	1,619			
1,794	X	FIFTH THIRD BANCORP	316773100			12/2/2008		1/26/2009	56	170			
1,795	X	FIFTH THIRD BANCORP	316773100			11/20/2008		1/26/2009	16,991	46,966			
1,796	X	FIDELITY NATIONAL FINANCIAL	31620R105			10/13/2009		12/15/2009	7,229	8,388			
1,797	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		9/14/2009	1,522	1,373			
1,798	X	FIDELITY NATIONAL FINANCIAL	31620R105			2/27/2009		4/24/2009	1,332	1,191			
1,799	X	FIDELITY NATIONAL FINANCIAL	31620R105			11/20/2008		4/24/2009	13,703	5,173			
1,800	X	FIDELITY NATIONAL FINANCIAL	31620R105			2/27/2009		4/7/2009	2,513	2,212			
1,801	X	FIDELITY NATIONAL FINANCIAL	31620R105			2/27/2009		4/6/2009	7,829	6,806			
1,802	X	F5 NETWORKS INC	315616102			2/27/2009		5/13/2009	7,855	6,099			
1,803	X	F5 NETWORKS INC	315616102			11/20/2008		5/13/2009	7,070	5,634			
1,804	X	F5 NETWORKS INC	315616102			11/25/2008		5/6/2009	2,602	2,143			
1,805	X	FEDEX CORP	31428X106			11/20/2008		12/10/2009	4,406	2,905			
1,806	X	FEDEX CORP	31428X106			11/20/2008		9/14/2009	5,487	4,067			
1,807													
1,808	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		12/25/2009	2,913	3,067			
1,809	X	FNMA POOL AD0132 6 0%	31418MEE8			9/23/2009		11/25/2009	2,834	2,984			
1,810													
1,811	X	FNMA POOL # MA0259 5% 12	31417YJD0			10/9/2009		12/25/2009	165	171			
1,812													
1,813	X	FNMA POOL # AC5401 5% 10	31417SAB6			10/9/2009		12/25/2009	372	385			
									23,074,610	21,592,563		1,482,047	
									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				Net Gain or Loss	
								Securities		Cost, Other Basis and Expenses			Expense of Sale and Cost of Improvements
								Gross Sales	Gross Sales Price	Cost or Other Basis (Enter one field only)	Donated Value		
1,814													
1,815	X	FNMA POOL # AC1520 4% 9/	31417KVN4			10/14/2009		12/25/2009		236	239		
1,816													
1,817	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		12/25/2009		180	175		
1,818	X	FNMA POOL AA8389 4 5%	31416SKB6			6/11/2009		11/25/2009		560	545		
1,819	X	FNMA POOL AA8389 4 5%	31416SKB6			6/11/2009		10/25/2009		151	147		
1,820	X	FNMA POOL AA8389 4 5%	31416SKB6			6/11/2009		9/25/2009		996	970		
1,821	X	FNMA POOL AA8389 4 5%	31416SKB6			6/11/2009		8/25/2009		553	538		
1,822													
1,823													
1,824	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		12/25/2009		1,943	2,018		
1,825													
1,826	X	FNMA POOL # 975116 5% 5/1	31414SYM9			9/23/2009		12/25/2009		1,396	1,431		
1,827	X	FNMA POOL # 975116 5 0%	31414SYM9			9/23/2009		12/11/2009		13,178	12,957		
1,828													
1,829	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/30/2009		18,692	18,697		
1,830	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2009		2,580	2,655		
1,831	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		11/25/2009		3,402	3,501		
1,832	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		10/25/2009		2,306	2,373		
1,833	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		9/25/2009		2,853	2,936		
1,834	X	FNMA POOL 962301 4 5%	31414CRW0			5/20/2009		8/25/2009		1,559	1,605		
1,835													
1,836													
1,837	X	FHLMC GOLD PL# G05509 6	3128M7N28			8/6/2009		12/15/2009		1,067	1,115		
1,838	X	FHLMC GOLD PL# G05509 6	3128M7N28			6/8/2009		12/15/2009		3,629	3,774		
1,839	X	FHLMC GOLD PL# G05509 6	3128M7N28			8/6/2009		11/15/2009		754	788		
1,840	X	FHLMC GOLD PL# G05509 6	3128M7N28			6/8/2009		11/15/2009		2,563	2,665		
1,841	X	FHLMC GOLD PL# G05509 6	3128M7N28			8/6/2009		10/15/2009		752	785		
1,842	X	FHLMC GOLD PL# G05509 6	3128M7N28			6/8/2009		10/15/2009		2,556	2,658		
1,843	X	FHLMC GOLD PL# G05509 6	3128M7N28			8/6/2009		9/15/2009		940	983		
1,844	X	FHLMC GOLD PL# G05509 6	3128M7N28			6/8/2009		9/15/2009		3,198	3,325		
1,845													
1,846	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		12/15/2009		1,000	1,028		
1,847	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		11/15/2009		1,077	1,108		
1,848	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		10/15/2009		1,014	1,043		
1,849	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		9/15/2009		1,430	1,471		
1,850	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		8/15/2009		1,764	1,814		
1,851	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		7/15/2009		1,825	1,878		
1,852	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		6/15/2009		1,550	1,595		
1,853	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		5/15/2009		1,757	1,808		
1,854	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		4/15/2009		2,156	2,218		
1,855	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		3/15/2009		1,640	1,687		
1,856	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		2/15/2009		1,278	1,314		
1,857													
1,858	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		12/15/2009		735	761		
1,859	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		11/15/2009		317	328		
1,860	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		10/15/2009		4,363	4,517		
1,861	X	FHLMC GOLD # G08046 5 5%	3128MJBQ2			1/22/2009		12/15/2009		203	208		
1,862	X	FHLMC GOLD # G08046 5 5%	3128MJBQ2			1/22/2009		11/15/2009		183	189		

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										23,074,610		21,592,563		1,482,047	
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	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		10/15/2009	172	177					
1,864	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		9/15/2009	665	684					
1,865	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		9/1/2009	44,833	44,123					
1,866	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		8/15/2009	1,056	1,086					
1,867	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		7/15/2009	1,870	1,924					
1,868	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		6/15/2009	2,149	2,211					
1,869	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		5/15/2009	1,739	1,789					
1,870	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		4/15/2009	1,473	1,515					
1,871	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		3/15/2009	1,826	1,878					
1,872	X	FHLMC GOLD # G08046 5.5%	3128MJBQ2			1/22/2009		2/15/2009	1,241	1,277					
1,873															
1,874	X	FHLMC GOLD POOL G05669 6.5%	3128M7T22			9/10/2009		12/15/2009	1,968	2,097					
1,875	X	FHLMC GOLD POOL G05669 6.5%	3128M7T22			9/10/2009		11/15/2009	5,034	5,362					
1,876	X	FNMA POOL # 888279 4.5% 1/1	31410F2L8			1/1/2009		5/25/2009	557	572					
1,877	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		12/15/2009	2,707	2,886					
1,878	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		11/15/2009	3,482	3,712					
1,879	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		10/15/2009	2,867	3,057					
1,880	X	FHLMC GOLD G05521 5.5%	3128M7PE0			8/20/2009		12/15/2009	708	739					
1,881	X	FHLMC GOLD G05521 5.5%	3128M7PE0			8/20/2009		12/11/2009	28,070	27,648					
1,882	X	FHLMC GOLD G05521 5.5%	3128M7PE0			8/20/2009		11/15/2009	666	695					
1,883	X	FHLMC GOLD G05521 5.5%	3128M7PE0			8/20/2009		10/15/2009	2,404	2,508					
1,884	X	FHLMC GOLD G05521 5.5%	3128M7PE0			8/20/2009		9/23/2009	102,090	101,785					
1,885	X	FHLMC GOLD G05521 5.5%	3128M7PE0			8/20/2009		9/15/2009	3,040	3,171					
1,886	X	COLGATE-PALMOLIVE CO	194162103			11/20/2008		8/28/2009	41,243	35,199					
1,887	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		12/15/2009	6,114	3,439					
1,888	X	COGNIZANT TECHNOLOGY S	192446102			6/24/2009		12/15/2009	437	252					
1,889	X	COGNIZANT TECHNOLOGY S	192446102			6/24/2009		11/17/2009	2,283	1,260					
1,890	X	COGNIZANT TECHNOLOGY S	192446102			6/24/2009		11/17/2009	913	512					
1,891	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		5/15/2009	11,376	11,707					
1,892	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		4/15/2009	10,709	11,021					
1,893	X	GNMA POOL # 702369 6.0%	36296VJN9			2/4/2009		3/15/2009	8,068	8,303					
1,894															
1,895	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		12/15/2009	2,274	2,399					
1,896	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		11/15/2009	1,027	1,084					
1,897	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		10/15/2009	329	347					
1,898	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		9/15/2009	763	805					
1,899	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		8/15/2009	53	56					
1,900	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		7/15/2009	2,046	2,159					
1,901	X	GNMA POOL # 645884 5.5%	36292DRD6			5/15/2009		6/15/2009	3,285	3,466					
1,902															
1,903	X	GNMA POOL # 782368 6% 7/1	36241KTZ1			9/17/2009		12/23/2009	38,010	37,782					
1,904	X	GNMA POOL 782368 6.0%	36241KTZ1			9/17/2009		12/15/2009	4,067	4,289					
1,905	X	GNMA POOL 782368 6.0%	36241KTZ1			9/17/2009		11/15/2009	3,217	3,393					
1,906	X	GNMA POOL # 782011 5.0%	36241KGU6			5/15/2009		12/30/2009	9,835	9,941					
1,907	X	GNMA POOL # 782011 5.0%	36241KGU6			5/15/2009		12/15/2009	161	168					
1,908	X	GNMA POOL # 782011 5.0%	36241KGU6			5/15/2009		11/15/2009	132	138					
1,909	X	GNMA POOL # 782011 5.0%	36241KGU6			5/15/2009		10/15/2009	129	135					
1,910	X	GNMA POOL # 782011 5.0%	36241KGU6			5/15/2009		9/15/2009	126	131					
1,911	X	GNMA POOL # 782011 5.0%	36241KGU6			5/15/2009		8/15/2009	94	98					

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										2,039		Gross Sales		Cost, Other Basis and Expenses		21,592,563		1,482,047	
												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	GNMA POOL # 782011 5.0%	36241KGU6			5/15/2009		7/15/2009	183	190									
1,913	X	GNMA POOL # 782011 5.0%	36241KGU6			5/15/2009		6/15/2009	158	165									
1,914	X	GE GLOBAL INS HLDG 7.000	36158FAA8			11/19/2008		10/30/2009	9,594	8,680									
1,915	X	FREEMPORT MCMORAN COPP	35671D857			3/12/2009		4/20/2009	3,995	3,636									
1,916	X	FREEMPORT MCMORAN COPP	35671D857			3/9/2009		4/20/2009	7,191	6,016									
1,917	X	FRANKLIN RES INC	354613101			1/21/2009		12/10/2009	3,377	1,585									
1,918	X	FRANKLIN RES INC	354613101			1/21/2009		9/14/2009	7,878	4,090									
1,919	X	FORMFACTOR INC	346375108			10/21/2009		12/15/2009	4,188	3,901									
1,920	X	FOREST CITY ENTERPRISES	345550107			10/13/2009		12/15/2009	8,241	8,441									
1,921	X	FLORIDA PWR & LT CO 4.85	341081EN3			11/19/2008		10/28/2009	10,634	10,187									
1,922	X	FLEET FINANCIAL GRO 7.375	33901AAA6			11/19/2008		12/11/2009	10,000	10,536									
1,923	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		12/10/2009	3,594	1,859									
1,924	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		12/10/2009	5	2									
1,925	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		2/25/2009	4	3									
1,926	X	FIFTH THIRD BANCORP	316773100			7/29/2009		12/15/2009	2,554	2,283									
1,927	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		10/29/2009	9	5									
1,928	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		9/14/2009	6,230	3,488									
1,929	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		8/27/2009	13	7									
1,930	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		5/22/2009	9	6									
1,931	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		10/15/2009	5,523	5,696									
1,932	X	FHLMC GOLD POOL A82899 5	312929GG1			8/6/2009		9/15/2009	2,829	2,917									
1,933	X	FEDERAL HM LN MTG CORP	3128X6DE3			3/30/2009		10/28/2009	69,388	70,771									
1,934	X	COGNIZANT TECHNOLOGY S	192446102			6/24/2009		10/19/2009	5,127	3,328									
1,935	X	COGNIZANT TECHNOLOGY S	192446102			6/24/2009		9/14/2009	2,587	1,792									
1,936	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		5/12/2009	255	246									
1,937	X	COCA COLA ENTERPRISE 6 9	191219AY0			11/19/2008		2/4/2009	4,949	4,553									
1,938	X	COCA COLA ENTERPRISES IN	191219104			11/20/2008		12/10/2009	3,568	1,377									
1,939	X	COCA COLA ENTERPRISES IN	191219104			6/24/2009		10/13/2009	1,671	1,363									
1,940	X	COCA COLA ENTERPRISES IN	191219104			6/3/2009		10/13/2009	12,324	10,212									
1,941	X	COCA COLA ENTERPRISES IN	191219104			11/20/2008		9/14/2009	7,420	2,755									
1,942	X	COCA COLA ENTERPRISES IN	191219104			6/3/2009		9/14/2009	1,031	865									
1,943	X	COCA-COLA CO 5.35% 1	191216AK6			11/19/2008		2/26/2009	5,235	4,821									
1,944	X	COACH INC	189754104			6/26/2009		12/15/2009	730	542									
1,945	X	COACH INC	189754104			10/8/2009		12/15/2009	5,478	5,113									
1,946	X	COACH INC	189754104			6/26/2009		9/14/2009	955	813									
1,947	X	COACH INC	189754104			11/20/2008		1/23/2009	25,557	24,711									
1,948	X	COACH INC	189754104			11/20/2008		1/21/2009	25,547	25,128									
1,949	X	COACH INC	189754104			12/2/2008		1/21/2009	282	337									
1,950	X	CLOROX CO	189054109			6/24/2009		8/28/2009	1,173	1,116									
1,951	X	CLOROX CO	189054109			5/12/2009		8/28/2009	587	520									
1,952	X	CLOROX CO	189054109			2/27/2009		8/28/2009	8,211	6,863									
1,953	X	CLOROX CO	189054109			2/6/2009		8/28/2009	2,346	2,150									
1,954	X	CLOROX CO	189054109			11/20/2008		8/28/2009	1,173	1,151									
1,955	X	CLOROX CO	189054109			11/20/2008		4/6/2009	4,770	5,180									
1,956	X	CLOROX CO	189054109			11/25/2008		4/6/2009	1,590	1,740									
1,957	X	CLIFFS NATS RES INC	18683K101			9/18/2009		12/17/2009	10,324	7,888									
1,958	X	CLIFFS NATS RES INC	18683K101			9/18/2009		12/15/2009	1,819	1,372									
1,959	X	CLIFFS NATS RES INC	18683K101			10/29/2009		12/15/2009	8,184	6,266									
1,960	X	CLIFFS NATS RES INC	18683K101			10/19/2009		12/15/2009	3,183	2,751									

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										23,074,610		21,592,563		1,482,047	
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				
1,961	X	CLIFFS NATS RES INC	18683K101			10/19/2009		11/30/2009	2,631	2,358					
1,962	X	CLIFFS NATS RES INC	18683K101			2/27/2009		6/11/2009	2,322	1,298					
1,963	X	CLIFFS NATS RES INC	18683K101			11/20/2008		6/11/2009	2,902	1,399					
1,964	X	CLIFFS NATS RES INC	18683K101			2/27/2009		5/13/2009	230	162					
1,965	X	CLIFFS NATS RES INC	18683K101			4/23/2009		5/13/2009	5,058	4,649					
1,966	X	CLIFFS NATS RES INC	18683K101			3/31/2009		5/13/2009	3,679	2,848					
1,967	X	CITY NATL CORP	178566105			8/31/2009		11/17/2009	2,283	2,369					
1,968	X	CITY NATL CORP	178566105			12/23/2008		11/17/2009	3,044	3,623					
1,969	X	CITY NATL CORP	178566105			12/23/2008		11/17/2009	380	449					
1,970	X	CITY NATL CORP	178566105			8/31/2009		11/17/2009	4,920	5,133					
1,971	X	CITY NATL CORP	178566105			7/29/2009		11/17/2009	5,298	5,373					
1,972	X	CITY NATL CORP	178566105			6/24/2009		11/17/2009	1,514	1,383					
1,973	X	CITY NATL CORP	178566105			2/27/2009		11/17/2009	4,920	4,270					
1,974	X	CITY NATL CORP	178566105			12/23/2008		9/14/2009	2,359	2,717					
1,975	X	CITY NATL CORP	178566105			12/23/2008		5/12/2009	410	453					
1,976	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/23/2009	1,425	1,529					
1,977	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/22/2009	1,268	1,338					
1,978	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/21/2009	1,636	1,721					
1,979	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/21/2009	909	956					
1,980	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/18/2009	1,472	1,529					
1,981	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/18/2009	553	574					
1,982	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/15/2009	4,211	4,206					
1,983	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		11/6/2009	3,543	3,824					
1,984	X	TRACTOR SUPPLY COMPANY	8923356106			6/24/2009		7/22/2009	1,901	1,548					
1,985	X	TRACTOR SUPPLY COMPANY	8923356106			4/29/2009		7/22/2009	1,901	1,628					
1,986	X	TRACTOR SUPPLY COMPANY	8923356106			4/29/2009		7/21/2009	2,342	2,035					
1,987	X	TRACTOR SUPPLY COMPANY	8923356106			4/29/2009		7/21/2009	8,911	7,734					
1,988	X	TRACTOR SUPPLY COMPANY	8923356106			4/29/2009		5/12/2009	362	407					
1,989	X	TIME WARNER CABLE INC	88732J207			12/4/2008		6/1/2009	26,268	24,149					
1,990	X	TIME WARNER CABLE INC	88732J207			12/4/2008		4/22/2009	27	27					
1,991	X	TIME WARNER INC 6 5%	887317AD7			4/8/2009		6/3/2009	12,585	12,210					
1,992	X	TIME WARNER INC	887317303			12/4/2008		12/10/2009	3,349	2,193					
1,993	X	TIME WARNER INC	887317303			12/4/2008		9/14/2009	6,140	4,492					
1,994	X	TIFFANY & CO NEW	886547108			12/10/2008		2/26/2009	4,367	5,562					
1,995	X	THORATEC CORPORATION	885175307			9/18/2009		12/15/2009	4,909	5,163					
1,996	X	THOMPSON CREEK METALS	884768102			8/31/2009		9/29/2009	4,167	4,021					
1,997	X	THOMPSON CREEK METALS	884768102			7/27/2009		9/29/2009	238	291					
1,998	X	THOMPSON CREEK METALS	884768102			7/24/2009		9/29/2009	595	728					
1,999	X	THOMPSON CREEK METALS	884768102			7/24/2009		9/29/2009	595	717					
2,000	X	THOMPSON CREEK METALS	884768102			7/24/2009		9/29/2009	119	146					
2,001	X	THOMPSON CREEK METALS	884768102			7/23/2009		9/29/2009	2,738	3,332					
2,002	X	THOMPSON CREEK METALS	884768102			7/23/2009		9/29/2009	5,953	7,125					
2,003	X	THOMPSON CREEK METALS	884768102			7/24/2009		9/14/2009	1,258	1,462					
2,004	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		12/10/2009	7,285	6,730					
2,005	X	THERMO FISHER SCIENTIFIC	883556102			11/20/2008		9/14/2009	6,189	3,873					
2,006	X	THERMO FISHER SCIENTIFIC	883556102			11/20/2008		3/5/2009	22,537	19,661					
2,007	X	FED HOME LN MTGE CORP	3128X5V70			2/26/2009		10/28/2009	31,455	31,638					
2,008	X	FEDERAL NAT'L MTGE ASSN	31403C6L0			1/1/2009		2/25/2009	1,017	1,042					
2,009	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		12/15/2009	903	922					

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals					Cost, Other Basis and Expenses		Net Gain or Loss	
						2,039		Securities		Other sales		Gross Sales		21,592,563		1,482,047
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					
2,010	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		11/15/2009	416	425						
2,011	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		10/15/2009	674	688						
2,012	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		9/15/2009	520	531						
2,013	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		8/15/2009	777	794						
2,014	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		7/15/2009	1,046	1,068						
2,015	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		6/15/2009	1,392	1,422						
2,016	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		5/15/2009	1,017	1,039						
2,017	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		4/15/2009	1,199	1,224						
2,018	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		3/15/2009	1,249	1,275						
2,019	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		2/15/2009	820	838						
2,020	X	FHLMC GOLD G08046 5.5%	3128MJ02			1/22/2009		12/30/2009	16,297	15,972						
2,021	X	THERMO FISHER SCIENTIFIC	883556102			11/20/2008		1/21/2009	44,941	37,236						
2,022	X	TEXTRON INC 5.6% 12/	883203BL4			11/19/2008		4/1/2009	8,856	12,245						
2,023	X	TEXTRON INC	883203101			8/31/2009		12/15/2009	200	154						
2,024	X	TEXTRON INC	883203101			8/28/2009		12/15/2009	4,210	3,298						
2,025	X	TEXTRON INC	883203101			8/28/2009		12/15/2009	200	156						
2,026	X	TEXTRON INC	883203101			9/2/2009		12/10/2009	4,093	3,688						
2,027	X	TEXTRON INC	883203101			8/28/2009		10/27/2009	5,897	4,712						
2,028	X	TEXTRON INC	883203101			8/28/2009		9/18/2009	4,445	3,613						
2,029	X	TEXTRON INC	883203101			9/2/2009		9/14/2009	9,947	9,132						
2,030	X	TEXTRON INC	883203101			8/28/2009		9/14/2009	2,104	1,728						
2,031	X	TERRA INDUSTRIES INC	880915103			8/21/2009		12/15/2009	3,052	2,873						
2,032	X	TERRA INDUSTRIES INC	880915103			8/28/2009		12/15/2009	5,086	4,843						
2,033	X	TERRA INDUSTRIES INC	880915103			8/28/2009		9/14/2009	2,323	2,305						
2,034	X	TERRA INDUSTRIES INC	880915103			1/5/2009		4/27/2009	3,506	2,328						
2,035	X	TERRA INDUSTRIES INC	880915103			1/5/2009		4/24/2009	280	179						
2,036	X	MERCK & CO INC	58933Y105			3/13/2009		12/10/2009	9,045	6,587						
2,037	X	MERCK & CO INC	58933Y105			3/13/2009		12/8/2009	8	6						
2,038	X	NALT 2007-A A3 5.2% 5/1	6547EPAC7			12/12/2008		6/15/2009	8,855	8,648						
2,039	X	NALT 2007-A A3 5.2% 5/1	6547EPAC7			12/12/2008		5/15/2009	7,963	7,777						
2,040	X	NALT 2007-A A3 5.2% 5/1	6547EPAC7			12/12/2008		4/15/2009	403	393						
2,041	X	NEWS CORP INC	65248E203			11/20/2008		12/10/2009	7,706	3,119						
2,042	X	NEWS CORP INC	65248E203			11/20/2008		9/14/2009	13,524	5,878						
2,043	X	NEWFIELD EXPL CO	651290108			5/1/2009		12/15/2009	5,906	4,109						
2,044	X	NEWFIELD EXPL CO	651290108			5/6/2009		12/15/2009	2,272	1,727						
2,045	X	NEWFIELD EXPL CO	651290108			5/6/2009		9/30/2009	2,141	1,727						
2,046	X	NEWFIELD EXPL CO	651290108			5/6/2009		9/14/2009	2,199	1,727						
2,047	X	NEWFIELD EXPL CO	651290108			5/6/2009		5/12/2009	1,008	1,036						
2,048	X	NEW YORK CMNTY BANCORP	649445103			6/24/2009		8/31/2009	2,228	2,175						
2,049	X	NEW YORK CMNTY BANCORP	649445103			3/31/2009		8/31/2009	5,518	5,759						
2,050	X	NEW YORK CMNTY BANCORP	649445103			2/27/2009		8/31/2009	5,942	5,699						
2,051	X	NEW YORK CMNTY BANCORP	649445103			2/6/2009		8/31/2009	2,334	2,775						
2,052	X	NEW YORK CMNTY BANCORP	649445103			1/16/2009		8/31/2009	4,244	4,961						
2,053	X	NEW YORK CMNTY BANCORP	649445103			2/6/2009		5/12/2009	450	505						
2,054	X	NEW JERSEY ST TPK AU 7.41	646139W35			4/20/2009		4/20/2009	26,342	25,000						
2,055	X	NATIONWIDE HEALTH PTYS	638620104			2/27/2009		4/24/2009	8,785	7,255						
2,056	X	NATIONWIDE HEALTH PTYS	638620104			11/25/2008		4/24/2009	1,757	1,556						
2,057	X	NATIONWIDE HEALTH PTYS	638620104			11/21/2008		4/24/2009	9,287	7,321						
2,058	X	NATIONWIDE HEALTH PTYS	638620104			11/25/2008		2/6/2009	2,084	1,780						

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	
			2,039		Securities		23,074,610		21,592,563		1,482,047	
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
											Donated Value	
2,059	X	BANK OF AMERICA CORP 7	638585AU3			11/19/2008		7/22/2009	10,065	9,839		Depreciation
2,060	X	NORTHEAST UTILITIES	664397106			2/26/2009		12/15/2009	4,121	3,546		
2,061	X	TRINITY INDUSTRIES INC	896522109			9/18/2009		12/23/2009	1,962	2,103		
2,062	X	NV ENERGY INC	67073Y106			11/25/2008		12/15/2009	5,837	4,437		
2,063	X	NV ENERGY INC	67073Y106			6/24/2009		12/15/2009	248	209		
2,064	X	NV ENERGY INC	67073Y106			6/24/2009		9/14/2009	1,406	1,254		
2,065	X	NV ENERGY INC	67073Y106			6/24/2009		7/29/2009	681	627		
2,066	X	NV ENERGY INC	67073Y106			7/1/2009		7/29/2009	4,879	4,760		
2,067	X	NV ENERGY INC	67073Y106			11/25/2008		5/12/2009	417	378		
2,068	X	NV ENERGY INC	67073Y106			11/25/2008		5/6/2009	629	566		
2,069	X	NV ENERGY INC	67073Y106			1/30/2009		5/6/2009	2,515	2,609		
2,070	X	NOVARTIS AG-ADR	66987V109			11/20/2008		4/27/2009	45,647	57,155		
2,071	X	NOVARTIS AG-ADR	66987V109			11/20/2008		4/27/2009	15,898	19,896		
2,072	X	NOVARTIS AG-ADR	66987V109			11/20/2008		4/27/2009	23,165	29,337		
2,073	X	NOVARTIS AG-ADR	66987V109			11/20/2008		4/24/2009	15,849	19,804		
2,074	X	NOVARTIS AG-ADR	66987V109			11/20/2008		4/24/2009	39,771	49,740		
2,075	X	NORTROP GRUMMAN SYST	666807AW2			11/19/2008		1/12/2009	12,081	10,723		
2,076	X	NORTHERN TR CORP	665859104			1/21/2009		5/22/2009	20,067	20,573		
2,077	X	NORTHERN TR CORP	665859104			1/21/2009		5/21/2009	17,937	18,703		
2,078	X	NORTHERN TR CORP	665859104			2/4/2009		5/21/2009	7,687	9,068		
2,079	X	NORTHERN TR CORP	665859104			2/4/2009		5/21/2009	3,587	4,236		
2,080	X	NORTHERN TR CORP	665859104			1/21/2009		5/21/2009	17,351	18,169		
2,081	X	NORTHERN TR CORP	665859104			1/21/2009		5/21/2009	6,424	6,680		
2,082	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		9/15/2009	1,320	1,366		
2,083	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		8/15/2009	3,252	3,366		
2,084	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		7/15/2009	362	375		
2,085	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		6/15/2009	675	699		
2,086	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		5/15/2009	3,040	3,147		
2,087	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		4/15/2009	1,822	1,886		
2,088	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		3/15/2009	753	780		
2,089	X	FHLMC GOLD PL# G05509 6 0	3128M7N28			1/1/2009		8/15/2009	4,376	4,551		
2,090	X	FHLMC GOLD POOL G30459 5	3128CUQL3			10/16/2009		12/15/2009	545	573		
2,091	X	FHLMC GOLD POOL G30459 5	3128CUQL3			10/16/2009		11/15/2009	435	458		
2,092	X	F T I CONSULTING INC	302941109			7/13/2009		9/18/2009	14,585	16,713		
2,093	X	F T I CONSULTING INC	302941109			7/13/2009		9/14/2009	1,826	2,089		
2,094	X	F T I CONSULTING INC	302941109			4/6/2009		5/27/2009	9,412	8,450		
2,095	X	F T I CONSULTING INC	302941109			4/6/2009		5/12/2009	998	939		
2,096	X	FMC TECHNOLOGIES INC	30249U101			11/25/2008		6/11/2009	1,678	1,014		
2,097	X	FMC TECHNOLOGIES INC	30249U101			2/27/2009		6/11/2009	9,232	5,998		
2,098	X	FMC TECHNOLOGIES INC	30249U101			11/25/2008		6/11/2009	2,099	1,268		
2,099	X	NOKIA CORP-SPON ADR	654902204			12/2/2008		7/16/2009	133	138		
2,100	X	NOKIA CORP-SPON ADR	654902204			11/20/2008		7/16/2009	30,539	29,014		
2,101	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/23/2008		10/15/2009	2,261	2,228		
2,102	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/12/2008		10/15/2009	3,015	2,921		
2,103	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/23/2008		9/15/2009	7,097	6,993		
2,104	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/12/2008		9/15/2009	9,462	9,167		
2,105	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/23/2008		8/15/2009	7,368	7,260		
2,106	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/12/2008		8/15/2009	9,824	9,517		
2,107	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/23/2008		7/15/2009	7,522	7,412		

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

			Amount				Totals							
Long Term CG Distributions			2,039				Securities		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions							Other sales		23,074,610		21,592,563		1,482,047	
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	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/12/2008		7/15/2009	10,030	9,716				
2,109	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/23/2008		6/15/2009	5,752	5,668				
2,110	X	NALT 2006-A A4 5 1% 7/1	65480AAD1			12/12/2008		6/15/2009	7,669	7,429				
2,111	X	NALT 2007-A A3 5 2% 5/1	6547EPAC7			12/12/2008		8/17/2009	10,305	10,063				
2,112	X	NALT 2007-A A3 5 2% 5/1	6547EPAC7			12/12/2008		7/15/2009	12,474	12,181				
2,113	X	GNMA POOL # 702369 6 0%	36296VJN9			2/4/2009		8/15/2009	5,721	5,887				
2,114	X	GNMA POOL # 702369 6 0%	36296VJN9			2/4/2009		7/15/2009	5,079	5,226				
2,115	X	GNMA POOL # 702369 6 0%	36296VJN9			2/4/2009		6/15/2009	10,693	11,003				
2,116	X	ENSCO	26874Q100			11/20/2008		1/2/2009	3,695	0				
2,117	X	TEPPCO 1231 LOSS				1/1/2009		1/5/2009	0	443				
2,118	X	ISHARES ST LOSS				1/1/2009		1/5/2009	15	0				

Line 11 (990-PF) - Other Income

		55,818	55,818	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	TRUSTEE FEE REIMBURSEMENTS	59,166	59,166	
2	TEPPCO ORDINARY LOSS	-3,348	-3,348	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 18 (990-PF) - Taxes

		44,688	11,420	0	750
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	NY STATE FILING FEE	750			750
2	FEDERAL EXTENSION TAX DUE	10,000			
3	FEDERAL TAX DUE	6,219			
4	FEDERAL ESTIMATED TAX	10,000			
5	FOREIGN TAX PAID	11,420	11,420		
6	FEDERAL FIDUCIARY INCOME TAX	6,299			
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	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	6,904	6,904		
3	ADR FEE	185	185		
4	PARTNERSHIP EXPENSES	1,477	1,477		
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			24,303,784	25,196,851	31,009,641
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	828
2	ACCRETION	2	6
3	PARTNERSHIP ADJUSTMENT	3	5,004
4	TAX COST ADJUSTMENT	4	1,850
5	Total	5	7,688

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

1	PARTNERSHIP DISTRIBUTIONS	1	21
2	OID ADJUSTMENT	2	1,738
3	Total	3	1,759

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	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												
			2,039				0								1,480,008
1	TECH DATA CORP	878237106			4/2/2009	5/12/2009		281	0	230	51			0	51
2	TECH DATA CORP	878237106			4/2/2009	5/6/2009		3,267	0	2,535	732			0	732
3	TARGET CORP	87612E106			6/1/2009	12/10/2009		7,805	0	7,067	738			0	738
4	TARGET CORP	87612E106			6/1/2009	9/14/2009		15,225	0	13,302	1,923			0	1,923
5	TAIWAN SEMICONDUCTOR MFG CO AD	874039100			3/3/2009	11/4/2009		11,683	0	9,312	2,371			0	2,371
6	TAIWAN SEMICONDUCTOR MFG CO AD	874039100			3/3/2009	11/4/2009		5,575	0	4,445	1,130			0	1,130
7	TAIWAN SEMICONDUCTOR MFG CO AD	874039100			3/3/2009	11/3/2009		8,196	0	6,662	1,534			0	1,534
8	TAIWAN SEMICONDUCTOR MFG CO AD	874039100			3/3/2009	11/3/2009		20,893	0	17,314	3,579			0	3,579
9	TAIWAN SEMICONDUCTOR MFG CO AD	874039100			3/3/2009	11/3/2009		2,982	0	2,418	564			0	564
10	TAIWAN SEMICONDUCTOR MFG CO AD	874039100			3/3/2009	9/14/2009		3,665	0	2,661	1,004			0	1,004
11	TAIWAN SEMICONDUCTOR MFG CO AD	874039100			3/3/2009	9/9/2009		5	0	4	1			0	1
12	T C F FINANCIAL CORP	872275102			6/24/2009	7/29/2009		1,985	0	1,787	198			0	198
13	T C F FINANCIAL CORP	872275102			2/27/2009	7/29/2009		7,089	0	6,294	795			0	795
14	T C F FINANCIAL CORP	872275102			11/21/2008	7/29/2009		7,798	0	7,024	774			0	774
15	T C F FINANCIAL CORP	872275102			11/21/2008	5/12/2009		607	0	511	96			0	96
16	T C F FINANCIAL CORP	872275102			11/21/2008	2/6/2009		551	0	511	40			0	40
17	T C F FINANCIAL CORP	872275102			11/25/2008	2/6/2009		1,662	0	1,838	-186			0	-186
18	SYNOVUS FINL CORP	87161C105			12/17/2008	1/16/2009		2,815	0	4,070	-1,255			0	-1,255
19	SYNOVUS FINL CORP	87161C105			11/21/2008	1/16/2009		1,949	0	2,459	-510			0	-510
20	SYNOPSYS INC	871607107			11/21/2008	12/24/2009		6,651	0	4,404	2,247			0	2,247
21	SYNOPSYS INC	871607107			2/27/2009	12/23/2009		439	0	375	64			0	64
22	SYNOPSYS INC	871607107			11/21/2008	12/23/2009		3,084	0	2,055	1,029			0	1,029
23	SYNOPSYS INC	871607107			2/27/2009	12/23/2009		441	0	375	66			0	66
24	SYNOPSYS INC	871607107			11/25/2008	12/23/2009		2,423	0	1,707	716			0	716
25	SYNOPSYS INC	871607107			2/27/2009	12/15/2009		4,341	0	3,937	404			0	404
26	SYNOPSYS INC	871607107			6/24/2009	12/15/2009		620	0	572	48			0	48
27	SYNOPSYS INC	871607107			6/24/2009	9/14/2009		1,565	0	1,334	231			0	231
28	SYNOPSYS INC	871607107			2/27/2009	5/12/2009		623	0	562	61			0	61
29	SYNOPSYS INC	871607107			2/27/2009	4/2/2009		3,824	0	3,375	449			0	449
30	SUPERIOR ENERGY SVCS INC	868157108			11/21/2008	2/12/2009		4,777	0	3,603	1,174			0	1,174
31	SUNCOR ENERGY INC 6.5% 6/15/38	867229AE6			11/19/2008	1/7/2009		7,533	0	6,989	544			0	544
32	DREYFUS PREM STRAT GBL ST-I	86271F818			9/18/2009	12/15/2009		19,000	0	12,544	6,456			0	6,456
33	EXCEL MARITIME CARRIERS LTD	V3267N107			3/16/2009	12/10/2009		3,361	0	3,778	-417			0	-417
34	TYCO INTERNATIONAL LTD	H89128104			3/16/2009	12/10/2009		8,865	0	3,699	3,166			0	3,166
35	TYCO INTERNATIONAL LTD	H89128104			3/16/2009	9/14/2009		12,324	0	7,204	5,120			0	5,120
36	WEATHERFORD INTL LTD	H27013103			6/24/2009	7/29/2009		1,224	0	1,281	-57			0	-57
37	WEATHERFORD INTL LTD	H27013103			2/27/2009	7/29/2009		525	0	330	195			0	195
38	WEATHERFORD INTL LTD	H27013103			2/12/2009	7/29/2009		10,316	0	6,276	4,040			0	4,040
39	WEATHERFORD INTL LTD	H27013103			2/27/2009	6/17/2009		4,596	0	2,528	2,068			0	2,068
40	WEATHERFORD INTL LTD	H27013103			2/27/2009	5/13/2009		3,582	0	2,198	1,384			0	1,384
41	WEATHERFORD INTL LTD	H27013103			2/27/2009	5/12/2009		756	0	440	316			0	316
42	VALIDUS HOLDINGS LTD	G9319H102			2/27/2009	4/20/2009		1,603	0	1,687	-84			0	-84
43	VALIDUS HOLDINGS LTD	G9319H102			11/25/2008	4/20/2009		2,748	0	2,582	166			0	166
44	VALIDUS HOLDINGS LTD	G9319H102			11/20/2008	4/20/2009		5,496	0	4,361	1,135			0	1,135
45	VALIDUS HOLDINGS LTD	G9319H102			2/27/2009	4/2/2009		5,381	0	5,542	-161			0	-161
46	DREYFUS PREM STRAT GBL ST-I	86271F818			11/20/2008	6/22/2009		116,554	0	88,626	27,928			0	27,928
47	DREYFUS PREM STRAT GBL ST-I	86271F818			12/31/2008	6/22/2009		3,446	0	3,113	333			0	333
48	STERIS CORP	859152100			10/27/2009	12/22/2009		4,800	0	5,325	-525			0	-525
49	STERIS CORP	859152100			10/27/2009	12/22/2009		6,494	0	7,189	-695			0	-695
50	STERIS CORP	859152100			10/27/2009	12/15/2009		2,541	0	2,819	-278			0	-278
51	STEEL DYNAMICS INC	858119100			6/24/2009	10/27/2009		6,523	0	6,863	-340			0	-340
52	STEEL DYNAMICS INC	858119100			6/24/2009	10/27/2009		567	0	600	-33			0	-33
53	STEEL DYNAMICS INC	858119100			6/24/2009	10/27/2009		851	0	908	-57			0	-57
54	STEEL DYNAMICS INC	858119100			6/17/2009	10/27/2009		5,531	0	5,804	-273			0	-273
55	STEEL DYNAMICS INC	858119100			6/24/2009	10/19/2009		921	0	908	13			0	13
56	STEEL DYNAMICS INC	858119100			6/11/2009	10/19/2009		4,298	0	4,486	-188			0	-188
57	STEEL DYNAMICS INC	858119100			6/11/2009	9/14/2009		1,904	0	1,762	142			0	142
58	STEEL DYNAMICS INC	858119100			6/11/2009	8/28/2009		6,204	0	5,927	277			0	277
59	STEEL DYNAMICS INC	858119100			2/27/2009	3/12/2009		761	0	958	-197			0	-197
60	STEEL DYNAMICS INC	858119100			12/10/2008	3/12/2009		2,975	0	4,670	-1,695			0	-1,695

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

		Amount		Totals		23,072,571		0		21,592,563		1,480,008		0		0		1,480,008	
		Long Term CG Distributions		Short Term CG Distributions		2,039		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						
61	TERRA INDUSTRIES INC	880915103		2/27/2009	4/24/2009	3,362		3,130	232			0	232						
62	TERRA INDUSTRIES INC	880915103		1/5/2009	2/26/2009	4,693		3,402	1,291			0	1,291						
63	TENNESSEE VALLEY AUTH 5.88% 4/01/880591CS9	880591CS9		1/19/2008	2/17/2009	5,527		5,060	467			0	467						
64	TENNESSEE GAS PIPEL 7.625% 4/01/3880451AU3	880451AU3		1/19/2008	1/6/2009	3,922		3,860	62			0	62						
65	TEMPLE-INLAND INC	879868107		12/22/2009	12/15/2009	5,883		5,443	440			0	440						
66	TEMPLE-INLAND INC	879868107		7/22/2009	9/18/2009	1,687		1,492	195			0	195						
67	TEMPLE-INLAND INC	879868107		7/21/2009	9/18/2009	9,615		8,517	1,098			0	1,098						
68	TEMPLE-INLAND INC	879868107		7/22/2009	9/18/2009	7,202		6,417	785			0	785						
69	TEMPLE-INLAND INC	879868107		7/21/2009	9/14/2009	1,440		1,195	245			0	245						
70	TELEFONICA EUROPE BV 8.25% 9/15/879385AD4	879385AD4		1/19/2008	10/29/2009	6,428		4,625	1,803			0	1,803						
71	TECH DATA CORP	878237106		4/2/2009	12/18/2009	2,280		1,152	1,128			0	1,128						
72	TECH DATA CORP	878237106		4/2/2009	12/15/2009	5,458		2,765	2,693			0	2,693						
73	TECH DATA CORP	878237106		6/24/2009	12/15/2009	910		623	287			0	287						
74	TECH DATA CORP	878237106		6/24/2009	9/14/2009	1,666		1,245	421			0	421						
75	WAL MART STORES INC	931142103		1/20/2008	5/7/2009	119,855		124,126	-4,271			0	-4,271						
76	WADDELL & REED FINANCIAL INC CLAS	930059100		2/6/2009	12/17/2009	3,309		1,788	1,521			0	1,521						
77	WADDELL & REED FINANCIAL INC CLAS	930059100		2/6/2009	12/15/2009	5,680		3,088	2,592			0	2,592						
78	WADDELL & REED FINANCIAL INC CLAS	930059100		6/24/2009	12/15/2009	897		751	146			0	146						
79	WADDELL & REED FINANCIAL INC CLAS	930059100		5/6/2009	12/15/2009	598		479	119			0	119						
80	ROSS STORES INC	778296103		12/5/2008	6/10/2009	3,903		2,931	972			0	972						
81	ROSS STORES INC	778296103		1/21/2008	6/10/2009	6,245		3,640	2,605			0	2,605						
82	ROSS STORES INC	778296103		2/27/2009	5/12/2009	721		602	119			0	119						
83	ROPER INDUSTRIES INC	776696106		2/27/2009	12/21/2009	4,917		3,794	1,123			0	1,123						
84	ROPER INDUSTRIES INC	776696106		2/27/2009	12/18/2009	3,250		2,529	721			0	721						
85	ROPER INDUSTRIES INC	776696106		2/27/2009	12/15/2009	2,146		1,686	460			0	460						
86	ROPER INDUSTRIES INC	776696106		10/13/2009	12/15/2009	6,437		6,130	307			0	307						
87	ROPER INDUSTRIES INC	776696106		6/24/2009	12/15/2009	1,073		875	198			0	198						
88	ROPER INDUSTRIES INC	776696106		6/24/2009	9/14/2009	1,529		1,312	217			0	217						
89	ROPER INDUSTRIES INC	776696106		2/27/2009	5/12/2009	453		422	31			0	31						
90	RESMED INC	761152107		3/2/2009	5/29/2009	4,708		4,459	249			0	249						
91	RESMED INC	761152107		3/2/2009	5/28/2009	722		666	56			0	56						
92	RESMED INC	761152107		3/2/2009	5/12/2009	1,175		1,029	146			0	146						
93	REPUBLIC SVCS INC COM	760759100		2/27/2009	5/14/2009	4,728		4,153	575			0	575						
94	REPUBLIC SVCS INC COM	760759100		1/12/2008	5/14/2009	5,178		4,816	362			0	362						
95	REPUBLIC SVCS INC COM	760759100		1/12/2008	5/12/2009	230		209	21			0	21						
96	REINSURANCE GROUP OF AMERICA	759351604		1/12/2008	12/15/2009	3,302		2,099	1,203			0	1,203						
97	REINSURANCE GROUP OF AMERICA	759351604		6/24/2009	12/15/2009	2,830		2,056	774			0	774						
98	REINSURANCE GROUP OF AMERICA	759351604		1/25/2008	12/15/2009	472		343	129			0	129						
99	REINSURANCE GROUP OF AMERICA	759351604		1/25/2008	9/14/2009	1,340		1,029	311			0	311						
100	REINSURANCE GROUP OF AMERICA	759351604		1/25/2008	8/28/2009	432		343	89			0	89						
101	FNMA POOL 888967 6.0% 12/01/37	31410GTY9		5/14/2009	8/25/2009	1,012		1,062	-50			0	-50						
102	FNMA POOL 888967 6.0% 12/01/37	31410GTY9		5/14/2009	7/25/2009	1,219		1,278	-59			0	-59						
103	FNMA POOL 888967 6.0% 12/01/37	31410GTY9		5/14/2009	6/25/2009	977		1,025	-48			0	-48						
104	FNMA POOL # 889291 5% 4/1/2023	31410G7C1		5/20/2009	12/25/2009	3,305		3,429	-124			0	-124						
105	FNMA POOL 889291 5.0% 4/01/23	31410G7C1		5/20/2009	11/25/2009	2,588		2,684	-96			0	-96						
106	FNMA POOL 889291 5.0% 4/01/23	31410G7C1		5/20/2009	10/25/2009	2,427		2,517	-90			0	-90						
107	FNMA POOL 889291 5.0% 4/01/23	31410G7C1		5/20/2009	9/25/2009	2,579		2,676	-97			0	-97						
108	FNMA POOL 889291 5.0% 4/01/23	31410G7C1		5/20/2009	8/25/2009	3,591		3,725	-134			0	-134						
109	FNMA POOL 889291 5.0% 4/01/23	31410G7C1		5/20/2009	7/25/2009	4,383		4,547	-164			0	-164						
110	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		5/15/2009	12/30/2009	31,462		31,952	-490			0	-490						
111	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		5/15/2009	12/30/2009	3,933		4,014	-81			0	-81						
112	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		1/21/2009	12/25/2009	48		49	-1			0	-1						
113	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		1/21/2009	12/25/2009	528		537	-9			0	-9						
114	XTO ENERGY INC	98385X106		1/12/2008	12/10/2009	6,621		4,436	2,185			0	2,185						
115	XTO ENERGY INC	98385X106		1/12/2008	9/14/2009	11,759		8,041	3,718			0	3,718						
116	WYETH 5.5% 3/01/13	983024A48		1/19/2008	1/27/2009	21,217		20,107	1,110			0	1,110						
117	WYETH	983024100		1/21/2009	7/8/2009	20,442		17,527	2,915			0	2,915						
118	WYETH	983024100		1/21/2009	7/7/2009	39,188		33,659	5,529			0	5,529						
119	WYETH	983024100		1/21/2009	7/7/2009	51,719		44,439	7,280			0	7,280						
120	WYETH	983024100		1/21/2009	7/7/2009	20,024		17,217	2,807			0	2,807						

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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	23,072,571	0	21,592,563	1,480,008	0	0	0	1,480,008
121	WISCONSIN ENERGY CORP				2/27/2009	12/15/2009	960		801	159			0	159
122	WISCONSIN ENERGY CORP				11/20/2008	12/15/2009	3,361		2,816	545			0	545
123	WISCONSIN ENERGY CORP				11/20/2008	10/19/2009	4,923		4,425	498			0	498
124	WISCONSIN ENERGY CORP				11/20/2008	9/14/2009	1,354		1,207	147			0	147
125	WISCONSIN ENERGY CORP				3/31/2009	9/14/2009	451		417	34			0	34
126	WISCONSIN ENERGY CORP				3/31/2009	7/29/2009	2,561		2,501	60			0	60
127	WISCONSIN ENERGY CORP				11/25/2008	7/29/2009	854		855	-1			0	-1
128	SCHWAB CHARLES CORP NEW				12/2/2008	9/14/2009	3,099		2,722	377			0	377
129	SCHERING PLOUGH CORP				11/20/2008	11/3/2009	94,080		52,518	41,562			0	41,562
130	SCHERING PLOUGH CORP				11/20/2008	9/14/2009	16,611		8,031	8,580			0	8,580
131	SCHERING PLOUGH CORP				12/2/2008	9/14/2009	286		161	125			0	125
132	TRAVELERS COS INC 5.5%				11/19/2008	1/22/2009	14,780		13,854	926			0	926
133	ST JUDE MEDICAL INC				11/20/2008	10/7/2009	42,214		33,600	8,614			0	8,614
134	ST JUDE MEDICAL INC				11/20/2008	10/7/2009	5,649		4,492	1,157			0	1,157
135	ST JUDE MEDICAL INC				11/20/2008	9/14/2009	3,895		2,627	1,268			0	1,268
136	ST JUDE MEDICAL INC				11/20/2008	6/19/2009	14,453		9,457	4,996			0	4,996
137	ST JUDE MEDICAL INC				12/2/2008	6/19/2009	401		292	109			0	109
138	ST JUDE MEDICAL INC				11/20/2008	6/19/2009	47,027		30,736	16,291			0	16,291
139	SAFEMAY INC 5.8%				11/19/2008	4/30/2009	5,214		4,819	395			0	395
140	SVB FINANCIAL GROUP				7/29/2009	12/15/2009	1,888		1,810	78			0	78
141	SVB FINANCIAL GROUP				8/31/2009	12/15/2009	4,154		4,347	-193			0	-193
142	SVB FINANCIAL GROUP				8/31/2009	9/14/2009	2,848		2,766	82			0	82
143	SPDR S&P BIOTECH ETF				2/27/2009	5/28/2009	4,185		4,230	-45			0	-45
144	SPDR S&P BIOTECH ETF				2/6/2009	5/28/2009	4,185		5,063	-878			0	-878
145	SPDR S&P BIOTECH ETF				2/6/2009	5/12/2009	471		563	-92			0	-92
146	S P X CORP				2/27/2009	5/29/2009	1,362		1,359	3			0	3
147	S P X CORP				1/5/2009	5/29/2009	2,270		2,182	88			0	88
148	S P X CORP				11/25/2008	5/29/2009	1,362		944	418			0	418
149	S P X CORP				11/21/2008	5/29/2009	5,901		3,561	2,340			0	2,340
150	S P X CORP				2/27/2009	5/14/2009	5,087		5,437	-350			0	-350
151	S P X CORP				2/27/2009	5/12/2009	447		453	-6			0	-6
152	S A I C INC				2/27/2009	4/29/2009	2,404		2,487	-83			0	-83
153	ROSS STORES INC				11/20/2008	6/26/2009	15,793		9,304	6,479			0	6,479
154	ROSS STORES INC				11/20/2008	6/26/2009	54,704		32,327	22,377			0	22,377
155	ROSS STORES INC				11/20/2008	6/25/2009	13,244		7,735	5,509			0	5,509
156	ROSS STORES INC				11/20/2008	6/25/2009	26,488		15,470	11,018			0	11,018
157	ROSS STORES INC				2/27/2009	6/10/2009	10,929		8,426	2,503			0	2,503
158	ROSS STORES INC				2/26/2009	6/10/2009	3,123		2,348	775			0	775
159	M D C HOLDINGS INC				4/24/2009	9/14/2009	1,762		1,842	-80			0	-80
160	M D C HOLDINGS INC				4/24/2009	5/12/2009	1,015		1,105	-90			0	-90
161	LUBRIZOL CORP 4.625%				11/19/2008	10/1/2009	20,000		20,000	0			0	0
162	LOWES COMPANIES INC 6.1%				11/19/2008	12/1/2009	20,709		17,889	2,820			0	2,820
163	LORILLARD INC				12/1/2009	10/6/2009	5,800		4,726	1,074			0	1,074
164	LORILLARD INC				12/1/2009	10/6/2009	30,377		24,736	5,641			0	5,641
165	LORILLARD INC				12/1/2009	10/5/2009	20,713		16,941	3,772			0	3,772
166	LORILLARD INC				12/1/2009	10/5/2009	64,783		53,033	11,750			0	11,750
167	LORILLARD INC				12/1/2009	9/14/2009	6,733		5,524	1,209			0	1,209
168	LINCARE HLDS INC				11/20/2008	6/12/2009	5,366		5,586	-220			0	-220
169	LINCARE HLDS INC				11/20/2008	6/12/2009	4,128		4,307	-179			0	-179
170	LINCARE HLDS INC				11/20/2008	3/2/2009	2,217		2,15	26			0	26
171	LINCARE HLDS INC				11/20/2008	3/2/2009	4,768		2,369	-152			0	-152
172	LIMITED BRANDS INC				10/6/2009	12/10/2009	4,768		4,701	67			0	67
173	LIBERTY PPTY TR				2/27/2009	12/15/2009	963		561	402			0	402
174	LIBERTY PPTY TR				10/13/2009	12/15/2009	5,134		5,055	79			0	79
175	LIBERTY PPTY TR				6/24/2009	12/15/2009	1,284		880	404			0	404
176	LIBERTY PPTY TR				1/5/2009	12/15/2009	3,209		2,135	1,074			0	1,074
177	LIBERTY PPTY TR				6/24/2009	9/14/2009	2,629		1,761	868			0	868
178	LIBERTY PPTY TR				1/5/2009	5/12/2009	737		641	96			0	96
179	LENDER PROCESSING SERVICES INC				6/24/2009	6/24/2009	1,876		1,874	2			0	2
180	LENDER PROCESSING SERVICES INC				2/27/2009	6/24/2009	6,959		6,990	-21			0	-21

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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	1,480,008															
Totals																														
Amount																														
Long Term CG Distributions																														
Short Term CG Distributions																														
2,039																														
0																														
181		LENDER PROCESSING SERVICES INC	52602E102		2/26/2009	6/24/2009	1,340	0	1,394	-54			0		1,480,008															
182		LENDER PROCESSING SERVICES INC	52602E102		2/20/2009	6/24/2009	2,680	0	2,860	-180			0		-54															
183		LENDER PROCESSING SERVICES INC	52602E102		2/19/2009	6/24/2009	3,484	0	3,672	-188			0		-180															
184		LENDER PROCESSING SERVICES INC	52602E102		2/20/2009	5/12/2009	550	0	572	-22			0		-188															
185		ESTEE LAUDER COMPANIES CLASS A	518439104		11/20/2008	3/4/2009	36,211	0	43,446	-7,235			0		-22															
186		ESTEE LAUDER COMPANIES CLASS A	518439104		11/20/2008	3/4/2009	2,347	0	2,883	-536			0		-7,235															
187		ESTEE LAUDER COMPANIES CLASS A	518439104		12/22/2008	3/3/2009	210	0	262	-52			0		-536															
188		ESTEE LAUDER COMPANIES CLASS A	518439104		11/20/2008	3/3/2009	31,654	0	38,350	-6,696			0		-52															
189		LANDWIRTSCH RENTENBA 4 875% 11/1	515110AP9		11/19/2008	12/10/2009	16,460	0	15,964	496			0		-6,696															
190		LAM RESH CORP	512807108		12/7/2009	12/15/2009	3,111	0	3,075	36			0		496															
191		LAM RESH CORP	512807108		7/23/2009	8/31/2009	4,296	0	4,439	-143			0		36															
192		LAM RESH CORP	512807108		2/27/2009	8/31/2009	11,047	0	7,226	3,821			0		-143															
193		LAM RESH CORP	512807108		2/26/2009	8/31/2009	2,148	0	1,444	704			0		3,821															
194		LAM RESH CORP	512807108		11/20/2008	8/31/2009	307	0	156	151			0		704															
195		LAM RESH CORP	512807108		11/20/2008	8/31/2009	4,603	0	2,338	2,265			0		151															
196		LAM RESH CORP	512807108		6/24/2009	6/24/2009	2,412	0	2,403	9			0		2,265															
197		LAM RESH CORP	512807108		12/23/2008	6/24/2009	1,930	0	1,695	235			0		9															
198		LAM RESH CORP	512807108		12/10/2008	6/24/2009	2,412	0	2,179	233			0		235															
199		LAM RESH CORP	512807108		12/10/2008	5/12/2009	505	0	436	69			0		233															
200		LABORATORY CORP AMER HLDGS	50540R409		11/25/2008	12/27/2009	2,402	0	2,436	-34			0		69															
201		REINSURANCE GROUP OF AMERICA	759351604		5/29/2009	8/28/2009	5,183	0	4,363	820			0		-34															
202		REINSURANCE GROUP OF AMERICA	759351604		11/25/2008	5/12/2009	688	0	686	-18			0		820															
203		REGAL ENTMT GROUP	758766109		11/4/2009	12/22/2009	813	0	762	51			0		-18															
204		REGAL ENTMT GROUP	758766109		11/16/2009	12/22/2009	1,491	0	1,492	-1			0		51															
205		REGAL ENTMT GROUP	758766109		11/4/2009	12/22/2009	813	0	763	50			0		-1															
206		REGAL ENTMT GROUP	758766109		11/3/2009	12/22/2009	407	0	382	25			0		50															
207		REGAL ENTMT GROUP	758766109		11/16/2009	12/15/2009	1,806	0	1,763	43			0		25															
208		REGAL ENTMT GROUP	758766109		12/4/2009	12/15/2009	4,584	0	4,628	-44			0		43															
209		REGAL ENTMT GROUP	758766109		2/27/2009	6/10/2009	346	0	308	38			0		-44															
210		REGAL ENTMT GROUP	758766109		11/25/2008	6/10/2009	1,735	0	1,273	460			0		38															
211		REGAL ENTMT GROUP	758766109		11/21/2008	6/10/2009	7,395	0	4,749	2,646			0		460															
212		REGAL ENTMT GROUP	758766109		2/27/2009	5/12/2009	260	0	206	54			0		2,646															
213		REGAL ENTMT GROUP	758766109		2/27/2009	4/29/2009	4,033	0	3,187	846			0		54															
214		REGAL ENTMT GROUP	758766109		2/27/2009	4/29/2009	3,990	0	3,187	803			0		846															
215		RAYTHEON CO	755111507		11/20/2008	12/10/2009	2,610	0	2,315	295			0		803															
216		RAYTHEON CO	755111507		11/20/2008	9/14/2009	3,693	0	3,704	-11			0		295															
217		RAYTHEON CO	755111507		12/2/2008	9/14/2009	462	0	480	-18			0		-11															
218		RAYONIER INC REIT	754907103		11/21/2008	12/15/2009	5,952	0	4,056	1,896			0		-18															
219		RAYONIER INC REIT	754907103		6/24/2009	12/15/2009	1,275	0	1,061	214			0		1,896															
220		RAYONIER INC REIT	754907103		6/24/2009	9/14/2009	1,699	0	1,419	280			0		214															
221		RAYONIER INC REIT	754907103		11/21/2008	5/12/2009	784	0	584	200			0		280															
222		RAYMOND JAMES FINL INC	754730109		9/23/2009	12/15/2009	3,751	0	4,077	-326			0		180															
223		RAYMOND JAMES FINL INC	754730109		11/17/2009	12/15/2009	1,875	0	2,094	-219			0		-326															
224		RANGE RESOURCES CORP	75281A109		2/27/2009	4/30/2009	7,613	0	6,934	679			0		-219															
225		RANGE RESOURCES CORP	75281A109		1/30/2009	4/30/2009	3,606	0	3,255	351			0		679															
226		RANGE RESOURCES CORP	75281A109		12/11/2008	4/30/2009	3,206	0	3,231	-25			0		351															
227		RANGE RESOURCES CORP	75281A109		11/25/2008	4/29/2009	159	0	105	54			0		-25															
228		LQ CORP	501889208		11/20/2008	4/29/2009	5,541	0	3,150	2,391			0		54															
229		LQ CORP	501889208		11/20/2008	4/29/2009	10,100	0	10,064	36			0		2,391															
230		LQ CORP	501889208		11/20/2008	4/29/2009	3,603	0	3,557	46			0		36															
231		LQ CORP	501889208		11/20/2008	4/29/2009	72,665	0	74,995	-2,330			0		46															
232		LQ CORP	501889208		11/20/2008	4/29/2009	3,624	0	3,118	506			0		-2,330															
233		LQ CORP	501889208		11/20/2008	4/29/2009	159	0	90	69			0		506															
234		LQ CORP	501889208		2/27/2009	4/29/2009	1,427	0	1,220	207			0		69															
235		FNMA POOL #95394 4 5% 3/01/23	31414CRW0		5/20/2009	7/25/2009	3,488	0	3,590	-102			0		207															
236		FNMA POOL #95394 6 5% 12/01/37	31413YKF7		8/6/2009	9/25/2009	9,142	0	9,781	-639			0		-102															
237		FNMA POOL #95394 6 5% 12/01/37	31413YKF7		8/6/2009	9/25/2009	207,346	0	206,963	383			0		-639															
238		FNMA POOL #949294 6% 10/1/2037	31413MC70		11/22/2009	11/25/2009	426	0	441	-15			0		383															
239		FNMA POOL #949294 6 0% 10/01/37	31413MC70		11/22/2009	11/25/2009	382	0	396	-14			0		-15															
240		FNMA POOL #949294 6 0% 10/01/37	31413MC70		11/22/2009	11/25/2009	382	0	396	-14			0		-14															

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	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	1,480,000
				2,039	0												
		Kind(s) of Property Sold	CUSIP #														
241	FNMA POOL 949294	6.0% 10/01/37	31413MTC70		1/22/2009	9/25/2009	1,552		1,506	0		-54			0		-54
242	FNMA POOL 949294	6.0% 10/01/37	31413MTC70		1/22/2009	8/25/2009	846		876	0		-30			0		-30
243	FNMA POOL 949294	6.0% 10/01/37	31413MTC70		1/22/2009	7/25/2009	1,378		1,426	0		-48			0		-48
244	FNMA POOL 949294	6.0% 10/01/37	31413MTC70		1/22/2009	6/25/2009	789		817	0		-28			0		-28
245	FNMA POOL 949294	6.0% 10/01/37	31413MTC70		1/22/2009	5/25/2009	1,221		1,264	0		-43			0		-43
246	FNMA POOL 949294	6.0% 10/01/37	31413MTC70		1/22/2009	4/25/2009	43		45	0		-2			0		-2
247	FNMA POOL 949294	6.0% 10/01/37	31413MTC70		1/22/2009	3/25/2009	1,870		1,936	0		-66			0		-66
248	FNMA POOL 949294	6.0% 10/01/37	31413MTC70		1/22/2009	2/25/2009	448		463	0		-15			0		-15
249	FNMA POOL # 938578	6% 9/1/2036	31412YFT4		1/22/2009	12/25/2009	84		88	0		-4			0		-4
250	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	11/25/2009	223		232	0		-9			0		-9
251	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	10/25/2009	296		308	0		-12			0		-12
252	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	9/25/2009	233		242	0		-9			0		-9
253	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	8/25/2009	370		384	0		-14			0		-14
254	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	7/25/2009	661		687	0		-26			0		-26
255	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	6/25/2009	300		312	0		-12			0		-12
256	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	5/25/2009	358		373	0		-15			0		-15
257	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	4/25/2009	243		252	0		-9			0		-9
258	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	3/25/2009	457		475	0		-18			0		-18
259	FNMA POOL 938578	6.0% 9/01/36	31412YFT4		1/22/2009	2/25/2009	169		176	0		-7			0		-7
260	FNMA POOL # 930924	4.5% 4/1/2039	31412PG96		9/1/2009	12/25/2009	574		578	0		-4			0		-4
261	FNMA POOL # 930924	4.5% 4/01/39	31412PG96		9/1/2009	11/25/2009	455		458	0		-3			0		-3
262	FNMA POOL # 930924	4.5% 4/01/39	31412PG96		9/1/2009	10/25/2009	602		606	0		-4			0		-4
263	KBR INC		48242W106		12/12/2008	9/3/2009	740		506	0		234			0		234
264	KFW	3.25% 2/15/11	500769CN2		11/19/2008	8/10/2009	41,223		40,979	0		244			0		244
265	KFW	4.875% 1/17/17	500769BY9		11/19/2008	2/13/2009	26,421		26,789	0		-368			0		-368
266	KFW	5.125% 3/14/16	500769BP8		11/19/2008	7/22/2009	5,433		5,405	0		28			0		28
267	KFW	4.25% 6/15/10	500769BE3		11/19/2008	8/10/2009	10,295		10,431	0		-136			0		-136
268	KRAFT FOODS INC	5.625% 11/01/11	50075NAB0		11/19/2008	2/26/2009	10,546		9,937	0		609			0		609
269	KRAFT FOODS INC	5.625% 11/01/11	50075NAB0		11/19/2008	2/4/2009	4,906		4,496	0		410			0		410
270	REPUBLIC OF KOREA	5.875% 9/22/14	50064FAD6		11/19/2008	4/28/2009	14,644		13,028	0		1,616			0		1,616
271	PHILIPS ELECTRONICS	4.75% 3/11/18	500472AB1		11/19/2008	1/27/2009	10,322		9,937	0		385			0		385
272	KINDER MORGAN ENER	7.125% 3/15/15	494550AK2		11/19/2008	1/27/2009	9,037		7,997	0		1,040			0		1,040
273	KINDER MORGAN ENER	PAR 7.4% 3/15/15	494550AJ5		11/20/2008	5/26/2009	14,244		19,633	0		-5,389			0		-5,389
274	KEYCORP NEW		493267108		11/20/2008	5/22/2009	6,450		8,710	0		-2,260			0		-2,260
275	KEYCORP NEW		493267108		11/20/2008	5/22/2009	14,418		19,633	0		-5,215			0		-5,215
276	KEYCORP NEW		493267108		11/20/2008	5/21/2009	2,325		3,070	0		-745			0		-745
277	KEYCORP NEW		493267108		11/20/2008	5/21/2009	7,579		10,066	0		-2,487			0		-2,487
278	KEYCORP NEW		493267108		10/27/2009	12/15/2009	1,832		2,268	0		-436			0		-436
279	KBR INC		48242W106		11/20/2008	12/10/2009	2,499		1,403	0		1,096			0		1,096
280	KBR INC		48242W106		11/20/2008	9/14/2009	1,600		701	0		899			0		899
281	KBR INC		48242W106		12/12/2008	9/14/2009	3,658		2,381	0		1,277			0		1,277
282	KBR INC		48242W106		12/12/2008	9/14/2009	229		125	0		104			0		104
283	KBR INC		48242W106		12/12/2008	9/14/2009	28,337		19,452	0		8,885			0		8,885
284	KBR INC		48242W106		12/12/2008	9/3/2009	14,772		10,180	0		4,592			0		4,592
285	KBR INC		48242W106		8/28/2009	10/19/2009	1,332		1,346	0		-14			0		-14
286	SILICON LABORATORIES INC		826919102		8/31/2009	10/19/2009	3,997		4,054	0		-57			0		-57
287	SILICON LABORATORIES INC		826919102		8/31/2009	9/14/2009	2,872		2,703	0		169			0		169
288	SILICON LABORATORIES INC		826919102		6/24/2009	8/31/2009	2,052		1,906	0		146			0		146
289	SHAW GROUP INC		820280105		4/7/2009	8/31/2009	4,691		4,550	0		141			0		141
290	SHAW GROUP INC		820280105		4/6/2009	8/31/2009	2,345		2,306	0		39			0		39
291	SHAW GROUP INC		820280105		4/6/2009	8/28/2009	5,248		4,900	0		348			0		348
292	SHAW GROUP INC		820280105		4/6/2009	8/28/2009	4,011		3,747	0		264			0		264
293	SHAW GROUP INC		820280105		4/6/2009	5/12/2009	844		865	0		-21			0		-21
294	SENSIENT TECHNOLOGIES CORP		81725T100		2/27/2009	4/20/2009	8,155		7,333	0		822			0		822
295	SENSIENT TECHNOLOGIES CORP		81725T100		11/21/2008	4/20/2009	5,663		5,588	0		75			0		75
296	SENSIENT TECHNOLOGIES CORP		81725T100		11/21/2008	3/9/2009	389		447	0		-58			0		-58
297	SENSIENT TECHNOLOGIES CORP		81725T100		11/25/2008	3/9/2009	3,114		3,683	0		-569			0		-569
298	SEMPRA ENERGY		816851109		11/20/2008	12/10/2009	7,641		5,600	0		2,041			0		2,041
299	SEMPRA ENERGY		816851109		11/20/2008	9/14/2009	12,345		10,001	0		2,344			0		2,344
300	SEMPRA ENERGY		816851109		11/20/2008	9/14/2009	12,345		10,001	0		2,344			0		2,344

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	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	23,072,571	0	21,592,563	1,480,008	0	0	0	1,480,008
361	F M C CORP				2/27/2009	4/24/2009	8,372	0	7,415	957			0	957
362	FLIR SYS INC				2/27/2009	7/23/2009	1,106	0	1,041	65			0	65
363	FLIR SYS INC				2/27/2009	7/23/2009	3,851	0	3,747	104			0	104
364	FLIR SYS INC				6/24/2009	7/23/2009	1,284	0	1,325	-41			0	-41
365	FLIR SYS INC				11/20/2008	7/23/2009	4,921	0	6,401	-1,480			0	-1,480
366	FLIR SYS INC				11/20/2008	5/12/2009	515	0	557	-42			0	-42
367	FLIR SYS INC				11/20/2008	2/6/2009	1,128	0	1,392	-264			0	-264
368	FLIR SYS INC				11/25/2008	2/6/2009	902	0	1,146	-244			0	-244
369	FLIR SYS INC				11/25/2008	1/5/2009	3,441	0	3,150	291			0	291
370	EXXON MOBIL CORP				11/20/2008	12/10/2009	14,458	0	14,303	155			0	155
371	EXXON MOBIL CORP				11/20/2008	9/14/2009	25,156	0	25,745	-589			0	-589
372	EXELON CORPORATION				11/19/2008	2/26/2009	19,969	0	19,299	670			0	670
373	EXELON CORP				11/20/2008	12/10/2009	5,607	0	5,113	494			0	494
374	EXELON CORP				11/20/2008	9/14/2009	9,822	0	9,297	525			0	525
375	EXELON CORP				11/20/2008	4/14/2009	24,737	0	24,636	101			0	101
376	EXELON CORP				12/2/2008	4/14/2009	467	0	525	-58			0	-58
377	EUROPEAN INVT BK				11/19/2008	8/10/2009	26,641	0	26,639	2			0	2
378	EUROPEAN INVESTMENT				11/19/2008	8/10/2009	21,382	0	21,692	-310			0	-310
379	EUROPEAN INVT BK				11/19/2008	1/8/2009	10,501	0	10,128	373			0	373
380	EUROPEAN INVESTMENT				11/19/2008	8/10/2009	36,263	0	36,313	-50			0	-50
381	EQUITABLE RESOURCES INC				11/20/2008	1/5/2009	2,127	0	1,495	632			0	632
382	EQUITABLE RESOURCES INC				11/25/2008	1/5/2009	3,899	0	3,467	432			0	432
383	EQUINIX INC				10/12/2009	12/15/2009	4,135	0	3,741	394			0	394
384	STEEL DYNAMICS INC				2/27/2009	3/12/2009	3,698	0	4,615	-917			0	-917
385	STEEL DYNAMICS INC				12/10/2008	3/6/2009	2,468	0	3,367	-899			0	-899
386	STATE STREET CORP				5/21/2009	12/11/2009	59,756	0	64,143	-4,387			0	-4,387
387	STATE STREET CORP				5/21/2009	12/11/2009	44,649	0	48,646	-3,997			0	-3,997
388	STATE STREET CORP				5/21/2009	9/14/2009	10,580	0	8,610	1,970			0	1,970
389	SOUTHERN POWER CO				11/19/2008	4/30/2009	15,545	0	15,204	341			0	341
390	SOUTHERN CALIF GAS CO				11/19/2008	1/23/2009	4,816	0	4,085	731			0	731
391	SOUTHERN CALIF GAS CO				11/19/2008	2/17/2009	10,787	0	9,657	1,130			0	1,130
392	SMITHFIELD FOODS INC				11/19/2009	12/15/2009	5,821	0	5,924	-103			0	-103
393	SILVER WHEATON CORP				5/13/2009	6/24/2009	7,552	0	7,988	-436			0	-436
394	SILVER WHEATON CORP				6/24/2009	6/24/2009	1,168	0	1,184	-16			0	-16
395	SILVER WHEATON CORP				5/13/2009	6/24/2009	2,503	0	2,693	-190			0	-190
396	SILICON LABORATORIES INC				8/28/2009	12/15/2009	6,349	0	6,283	66			0	66
397	KBR INC				12/12/2008	9/3/2009	3,688	0	2,530	1,158			0	1,158
398	KBR INC				12/12/2008	9/2/2009	2,470	0	1,697	773			0	773
399	KBR INC				12/12/2008	9/2/2009	868	0	595	273			0	273
400	KBR INC				12/12/2008	9/2/2009	1,106	0	759	347			0	347
401	JUNIPER NETWORKS INC				12/12/2008	12/10/2009	2,428	0	1,277	1,151			0	1,151
402	JUNIPER NETWORKS INC				11/20/2008	9/14/2009	4,755	0	2,554	2,201			0	2,201
403	JUNIPER NETWORKS INC				11/20/2008	6/8/2009	11,726	0	7,095	4,631			0	4,631
404	JUNIPER NETWORKS INC				2/23/2009	6/8/2009	10,554	0	6,652	3,902			0	3,902
405	JUNIPER NETWORKS INC				2/23/2009	6/5/2009	38,280	0	23,505	14,775			0	14,775
406	JOY GLOBAL INC				11/5/2009	12/15/2009	7,273	0	7,175	98			0	98
407	JOY GLOBAL INC				2/27/2009	8/31/2009	384	0	180	204			0	204
408	JOY GLOBAL INC				11/20/2008	8/31/2009	8,443	0	3,394	5,049			0	5,049
409	JOY GLOBAL INC				2/27/2009	6/30/2009	6,034	0	3,053	2,981			0	2,981
410	JOY GLOBAL INC				6/24/2009	6/30/2009	2,485	0	2,511	-26			0	-26
411	JOY GLOBAL INC				4/6/2009	6/30/2009	4,969	0	3,303	1,666			0	1,666
412	JOY GLOBAL INC				5/29/2009	6/17/2009	2,821	0	2,774	47			0	47
413	JOY GLOBAL INC				4/6/2009	5/12/2009	876	0	708	168			0	168
414	JOHNSON & JOHNSON				11/20/2008	1/21/2009	155,806	0	158,609	-2,803			0	-2,803
415	JETBLUE AWYS CORP				6/24/2009	6/30/2009	528	0	499	29			0	29
416	JETBLUE AWYS CORP				2/27/2009	6/30/2009	1,910	0	1,795	115			0	115
417	JETBLUE AWYS CORP				1/9/2009	6/30/2009	2,154	0	3,731	-1,577			0	-1,577
418	FNMA POOL # 899551				3/10/2009	11/25/2009	1,126	0	1,181	-55			0	-55
419	FNMA POOL # 899551				3/10/2009	10/25/2009	530	0	556	-26			0	-26
420	FNMA POOL # 899551				3/10/2009	9/25/2009	641	0	672	-31			0	-31

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	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						23,072,571	0	21,592,563	1,480,008	0	0	0	1,480,008					
Long Term CG Distributions						Amount												
Short Term CG Distributions						2,039												
421	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	8/25/2009	1,484	0	1,567	-73			0						
422	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	7/25/2009	633	0	664	-31			0						
423	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	6/25/2009	1,861	0	1,952	-91			0						
424	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	5/25/2009	1,561	0	1,637	-76			0						
425	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	4/25/2009	1,084	0	1,116	-52			0						
426	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	12/25/2009	94	0	98	-4			0						
427	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	12/23/2009	4,041	0	3,988	53			0						
428	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	11/25/2009	75	0	78	-3			0						
429	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	10/25/2009	117	0	123	-6			0						
430	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	9/25/2009	83	0	87	-4			0						
431	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	8/25/2009	76	0	80	-4			0						
432	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	7/25/2009	100	0	105	-5			0						
433	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	6/25/2009	84	0	89	-5			0						
434	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	12/25/2009	3,340	0	3,468	-128			0						
435	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	11/25/2009	3,613	0	3,752	-139			0						
436	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	10/25/2009	3,088	0	3,207	-119			0						
437	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	9/25/2009	3,312	0	3,439	-127			0						
438	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	8/25/2009	943	0	989	-46			0						
439	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	11/25/2009	825	0	866	-41			0						
440	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	10/25/2009	773	0	811	-38			0						
441	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	9/25/2009	622	0	652	-30			0						
442	MANPOWER ENERGY INC	568451305		9/30/2009	12/17/2009	10,063	0	12,391	-2,328			0						
443	MANPOWER ENERGY INC	568451305		9/30/2009	12/15/2009	4,821	0	5,270	-449			0						
444	MANPOWER INC	56418H100		11/6/2009	12/15/2009	562	0	340	222			0						
445	MANPOWER INC	56418H100		11/6/2009	12/15/2009	5,625	0	4,918	707			0						
446	MANPOWER INC	56418H100		6/24/2009	12/15/2009	1,125	0	824	301			0						
447	MANPOWER INC	56418H100		6/24/2009	9/14/2009	1,692	0	1,237	455			0						
448	MANPOWER INC	56418H100		12/9/2008	5/12/2009	441	0	340	101			0						
449	MANITOBA (PROVINCE OF) 4.9% 12/06/	563469FJ9		11/19/2008	8/10/2009	10,297	0	10,688	-391			0						
450	MACY'S INC	55616P104		2/27/2009	4/15/2009	4,748	0	3,283	1,465			0						
451	MACY'S INC	55616P104		11/25/2008	4/15/2009	695	0	388	307			0						
452	MACY'S INC	55616P104		11/20/2008	4/15/2009	6,601	0	3,374	3,227			0						
453	MACY'S INC	55616P104		2/27/2009	4/14/2009	1,433	0	961	472			0						
454	MEMC ELECTR MATLS INC	552715104		7/23/2009	8/28/2009	3,409	0	4,288	-889			0						
455	MEMC ELECTR MATLS INC	552715104		7/23/2009	8/28/2009	4,734	0	5,827	-1,093			0						
456	MEMC ELECTR MATLS INC	552715104		7/23/2009	8/28/2009	2,612	0	3,275	-663			0						
457	M D U RES GROUP INC	552690109		2/27/2009	3/31/2009	7,208	0	6,924	284			0						
458	M D U RES GROUP INC	552690109		11/25/2008	3/31/2009	1,922	0	2,285	-363			0						
459	M D U RES GROUP INC	552690109		11/20/2008	3/31/2009	6,567	0	6,409	158			0						
460	M D C HOLDINGS INC	552676108		11/25/2008	12/15/2009	573	0	564	9			0						
461	M D C HOLDINGS INC	552676108		6/24/2009	12/15/2009	2,580	0	2,689	-109			0						
462	M D C HOLDINGS INC	552676108		4/24/2009	12/15/2009	3,154	0	4,053	-899			0						
463	VALIDUS HOLDINGS LTD	G9319H102		11/20/2008	2/6/2009	1,144	0	1,076	68			0						
464	RENAISSANCE RE HLDGS LTD ADR	G7496G103		11/20/2008	10/19/2009	6,629	0	5,030	1,599			0						
465	RENAISSANCE RE HLDGS LTD ADR	G7496G103		2/27/2009	10/14/2009	2,674	0	2,173	501			0						
466	RENAISSANCE RE HLDGS LTD ADR	G7496G103		2/27/2009	10/13/2009	2,239	0	1,811	428			0						
467	RENAISSANCE RE HLDGS LTD ADR	G7496G103		8/28/2009	10/13/2009	560	0	544	16			0						
468	RENAISSANCE RE HLDGS LTD ADR	G7496G103		6/24/2009	10/13/2009	1,120	0	931	189			0						
469	RENAISSANCE RE HLDGS LTD ADR	G7496G103		2/27/2009	10/13/2009	113	0	91	22			0						
470	RENAISSANCE RE HLDGS LTD ADR	G7496G103		8/28/2009	9/14/2009	1,663	0	1,632	31			0						
471	LAZARD LTD -CL A	G54050102		2/27/2009	4/2/2009	5,585	0	4,773	812			0						
472	LAZARD LTD -CL A	G54050102		11/25/2008	4/2/2009	1,764	0	1,552	212			0						
473	LAZARD LTD -CL A	G54050102		11/20/2008	4/2/2009	4,409	0	3,105	1,304			0						
474	INVECO LTD	G491BT108		6/11/2009	12/15/2009	1,533	0	1,282	251			0						
475	INVECO LTD	G491BT108		6/12/2009	12/15/2009	2,847	0	2,389	458			0						
476	INVECO LTD	G491BT108		6/12/2009	9/14/2009	1,119	0	919	200			0						
477	HERBALIFE LTD	G4412G101		5/12/2009	12/15/2009	3,774	0	1,819	1,955			0						
478	HERBALIFE LTD	G4412G101		5/12/2009	11/19/2009	4,682	0	2,223	2,459			0						
479	HERBALIFE LTD	G4412G101		6/24/2009	11/19/2009	1,277	0	828	449			0						
480	HERBALIFE LTD	G4412G101		6/24/2009	9/14/2009	962	0	828	134			0						

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		Amount		Totals		23,072,571		0		21,592,563		1,480,008		0		0		1,480,008	
		Long Term CG Distributions		Short Term CG Distributions		2,039		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 of Losses						
481	HERBALIFE LTD	G4412G101		5/1/2009	5/14/2009	2,786	0	2,223	563			0	563						
482	HERBALIFE LTD	G4412G101		5/1/2009	5/12/2009	259	0	202	57			0	57						
483	EVEREST RE GROUP LTD	G3223R108		4/6/2009	5/29/2009	8,785	0	9,598	-813			0	-813						
484	EVEREST RE GROUP LTD	G3223R108		4/6/2009	5/12/2009	1,454	0	1,477	-23			0	-23						
485	ACCENTURE PLC-CL A	G1151C101		11/20/2008	12/10/2009	4,271	0	2,697	1,574			0	1,574						
486	ACCENTURE PLC-CL A	G1151C101		11/20/2008	9/14/2009	8,245	0	6,203	2,042			0	2,042						
487	ASPEN INSURANCE HOLDINGS LTD	G05384105		2/27/2009	4/30/2009	4,288	0	3,973	313			0	313						
488	ASPEN INSURANCE HOLDINGS LTD	G05384105		11/20/2008	4/30/2009	5,714	0	3,520	2,194			0	2,194						
489	ASPEN INSURANCE HOLDINGS LTD	G05384105		11/20/2008	2/12/2009	699	0	440	259			0	259						
490	ASPEN INSURANCE HOLDINGS LTD	G05384105		11/25/2008	2/12/2009	699	0	505	194			0	194						
491	OPTIMA FUND LIMITED	99RR89601		12/29/2008	6/30/2009	507,252	0	500,000	7,252			0	7,252						
492	ABSOLUTE RETURN FUND LTD JAN 12	999237081		12/29/2008	6/30/2009	504,370	0	500,000	4,370			0	4,370						
493	ZIONS BANCORP 6 0% 9/15/15	998701AJ6		11/19/2008	1/30/2009	3,987	0	3,616	371			0	371						
494	XEROX CORP 6 75% 20/1/17	984121B05		11/19/2008	1/26/2009	17,337	0	15,675	1,662			0	1,662						
495	WELLS FARGO & COMPANY	949746101		11/20/2008	12/10/2009	4,301	0	3,874	427			0	427						
496	WELLS FARGO & COMPANY	949746101		11/20/2008	9/14/2009	9,098	0	7,519	1,579			0	1,579						
497	WELLS FARGO & COMPANY	949746101		11/20/2008	12/12/2009	28,783	0	46,484	-17,701			0	-17,701						
498	WELLCARE HEALTH PLANS INC	94973VAK3		8/18/2009	12/22/2009	13,723	0	12,751	972			0	972						
499	WELLCARE HEALTH PLANS INC	94946T106		11/19/2008	12/15/2009	5,543	0	3,756	1,787			0	1,787						
500	WELLCARE HEALTH PLANS INC	94946T106		8/18/2009	11/20/2009	1,945	0	1,503	442			0	442						
501	WELLCARE HEALTH PLANS INC	94946T106		8/18/2009	9/14/2009	1,556	0	1,503	53			0	53						
502	WATSON WYATT WORLDWIDE INC CIA	942712100		6/24/2009	7/13/2009	1,787	0	2,031	-244			0	-244						
503	WATSON WYATT WORLDWIDE INC CIA	942712100		5/27/2009	7/13/2009	3,574	0	3,859	-285			0	-285						
504	WATSON WYATT WORLDWIDE INC CIA	942712100		4/6/2009	7/13/2009	11,078	0	15,714	-4,636			0	-4,636						
505	WASTE MANAGEMENT INC 5 0% 3/15	94106LAR0		11/19/2008	4/30/2009	15,049	0	13,055	1,994			0	1,994						
506	WASTE CONNECTIONS INC	941053100		12/7/2009	12/15/2009	3,033	0	3,026	7			0	7						
507	WASTE CONNECTIONS INC	941053100		6/24/2009	12/15/2009	2,022	0	1,507	515			0	515						
508	WASTE CONNECTIONS INC	941053100		5/27/2009	12/15/2009	2,359	0	1,794	565			0	565						
509	WASTE CONNECTIONS INC	941053100		5/27/2009	9/14/2009	1,447	0	1,281	166			0	166						
510	WASHINGTON FEDERAL INC	938824109		11/18/2009	12/15/2009	2,701	0	2,738	-37			0	-37						
511	WASHINGTON FEDERAL INC	938824109		11/17/2009	12/15/2009	1,929	0	1,961	-32			0	-32						
512	WASHINGTON FEDERAL INC	938824109		11/17/2009	12/15/2009	965	0	980	-15			0	-15						
513	WARNACO GROUP INC/THE	934390402		6/24/2009	9/9/2009	3,169	0	2,558	611			0	611						
514	WARNACO GROUP INC/THE	934390402		12/20/2008	9/9/2009	9,902	0	5,541	4,361			0	4,361						
515	WARNACO GROUP INC/THE	934390402		11/20/2008	9/9/2009	5,941	0	2,978	2,963			0	2,963						
516	WARNACO GROUP INC/THE	934390402		11/25/2008	9/9/2009	1,188	0	515	673			0	673						
517	WARNACO GROUP INC/THE	934390402		11/20/2008	9/9/2009	6,337	0	2,063	4,274			0	4,274						
518	WARNACO GROUP INC/THE	934390402		2/27/2009	5/12/2009	574	0	443	131			0	131						
519	WAL-MART STORES INC 6 5% 8/15/37	931142CK7		5/11/2009	10/27/2009	45,752	0	43,022	2,730			0	2,730						
520	WAL-MART STORES INC 6 5% 8/15/37	931142CK7		11/19/2008	10/27/2009	11,438	0	9,703	1,735			0	1,735						
521	WAL-MART STORES INC 6 75% 10/15/2	931142AU7		11/19/2008	5/11/2009	11,564	0	10,184	1,380			0	1,380						
522	WAL-MART STORES INC	931142103		11/20/2008	6/10/2009	69,625	0	71,890	-2,265			0	-2,265						
523	WAL-MART STORES INC	931142103		11/20/2008	6/1/2009	31,300	0	32,583	-1,283			0	-1,283						
524	WAL-MART STORES INC	931142103		11/20/2008	5/28/2009	50,432	0	52,754	-2,322			0	-2,322						
525	SAIC INC	78390X101		2/27/2009	4/29/2009	3,319	0	3,443	-124			0	-124						
526	SAIC INC	78390X101		11/25/2008	4/29/2009	4,056	0	3,820	236			0	236						
527	SAIC INC	78390X101		11/21/2008	4/29/2009	9,403	0	9,047	356			0	356						
528	SAIC INC	78390X101		2/27/2009	4/2/2009	5,712	0	5,930	-218			0	-218						
529	SBA COMMUNICATIONS CORP	78388J106		2/27/2009	12/23/2009	3,127	0	1,872	1,255			0	1,255						
530	SBA COMMUNICATIONS CORP	78388J106		2/27/2009	12/15/2009	5,978	0	3,744	2,234			0	2,234						
531	SBA COMMUNICATIONS CORP	78388J106		6/24/2009	12/15/2009	1,328	0	932	396			0	396						
532	SBA COMMUNICATIONS CORP	78388J106		6/24/2009	9/14/2009	1,297	0	1,165	132			0	132						
533	SBA COMMUNICATIONS CORP	78388J106		2/27/2009	5/12/2009	467	0	416	51			0	51						
534	AT&T INC 6 15% 9/15/34	78387GAQ6		11/19/2008	10/28/2009	5,017	0	4,075	942			0	942						
535	ROYAL BK SCOTLAND GROU 5 0% 11/1	780097AN1		11/19/2008	2/17/2009	17,972	0	17,619	353			0	353						
536	ROVI CORP	779376102		6/24/2009	12/15/2009	4,817	0	3,574	1,243			0	1,243						
537	ROVI CORP	779376102		8/31/2009	12/15/2009	1,505	0	1,521	-16			0	-16						
538	ROVI CORP	779376102		8/31/2009	11/6/2009	3,187	0	3,346	-159			0	-159						
539	ROVI CORP	779376102		8/31/2009	9/14/2009	2,528	0	2,433	95			0	95						
540	ROVI CORP	779376102		6/24/2009	8/28/2009	3,102	0	2,234	868			0	868						

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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 of Losses
		Long Term CG Distributions	Short Term CG Distributions											
						Totals	23,072,571	0	21,592,563	1,480,008	0	0	0	1,480,008
541	QUANTA SVCS INC	74762E102			11/21/2008	10/27/2009	10,269	0	5,302	4,967			0	4,967
542	QUANTA SVCS INC	74762E102			11/25/2008	9/14/2009	248	0	142	106			0	106
543	QUANTA SVCS INC	74762E102			2/27/2009	9/14/2009	993	0	716	277			0	277
544	QUANTA SVCS INC	74762E102			2/27/2009	6/30/2009	3,923	0	3,045	878			0	878
545	QUANTA SVCS INC	74762E102			6/24/2009	6/30/2009	2,538	0	2,405	133			0	133
546	QUANTA SVCS INC	74762E102			2/27/2009	6/12/2009	978	0	716	262			0	262
547	QUANTA SVCS INC	74762E102			5/29/2009	6/12/2009	4,646	0	4,258	388			0	388
548	QUANTA SVCS INC	74762E102			2/27/2009	5/12/2009	685	0	537	148			0	148
549	QUANTA SVCS INC	74762E102			2/27/2009	4/6/2009	3,353	0	2,686	667			0	667
550	QUALCOMM INC	747525103			11/20/2008	9/3/2009	55,201	0	36,545	18,656			0	18,656
551	QUALCOMM INC	747525103			11/20/2008	8/21/2009	172,210	0	109,040	63,170			0	63,170
552	PUBLIC SERVICE CO 5.5% 4/01/14	744448BX8			11/19/2008	9/1/2009	27,332	0	24,359	2,973			0	2,973
553	PSYCHIATRIC SOLUTIONS INC	74439H108			7/13/2009	11/10/2009	1,680	0	1,629	51			0	51
554	PSYCHIATRIC SOLUTIONS INC	74439H108			6/24/2009	11/10/2009	1,680	0	1,629	51			0	51
555	PSYCHIATRIC SOLUTIONS INC	74439H108			6/12/2009	11/10/2009	15,334	0	14,473	861			0	861
556	PSYCHIATRIC SOLUTIONS INC	74439H108			7/13/2009	9/14/2009	2,347	0	1,768	579			0	579
557	PRUDENTIAL FINL INC 6.1% 6/15/17	74432QAY1			11/19/2008	8/20/2009	14,881	0	11,558	3,323			0	3,323
558	PRUDENTIAL FINL INC 4.75% 4/01/14	74432QAD7			11/19/2008	8/19/2009	9,792	0	7,924	1,868			0	1,868
559	PRUDENTIAL FINL INC	744320102			4/24/2009	8/28/2009	11,803	0	6,613	5,190			0	5,190
560	PRUDENTIAL FINL INC	744320102			4/24/2009	7/29/2009	4,200	0	2,875	1,325			0	1,325
561	PRUDENTIAL FINL INC	744320102			6/24/2009	7/29/2009	2,100	0	1,804	296			0	296
562	PRUDENTIAL FINL INC	744320102			4/24/2009	6/17/2009	3,551	0	2,875	676			0	676
563	PRUDENTIAL FINL INC	744320102			4/24/2009	5/28/2009	3,153	0	2,300	853			0	853
564	PRUDENTIAL FINL INC	744320102			4/24/2009	5/12/2009	799	0	575	224			0	224
565	PRUDENTIAL FINL INC	744320102			4/24/2009	5/8/2009	4,781	0	3,163	1,618			0	1,618
566	PRUDENTIAL FINL INC	744320102			4/30/2009	5/8/2009	6,954	0	4,710	2,244			0	2,244
567	PROGRESS ENERGY INC 7.75% 3/01/15	743263AE5			11/20/2008	12/10/2009	5,014	0	4,500	514			0	514
568	PROCTER & GAMBLE CO	742718109			11/20/2008	9/14/2009	6,229	0	6,060	169			0	169
569	PROCTER & GAMBLE CO	742718109			11/20/2008	12/10/2009	9,943	0	10,907	-964			0	-964
570	PRIDE INTL INC DEL	74153Q102			7/29/2009	12/23/2009	1,974	0	1,434	540			0	540
571	PRIDE INTL INC DEL	74153Q102			7/29/2009	12/15/2009	3,859	0	2,868	991			0	991
572	JPMORGAN CHASE & CO	46625H100			2/6/2009	12/10/2009	10,280	0	6,835	3,445			0	3,445
573	JPMORGAN CHASE & CO	46625H100			2/6/2009	9/14/2009	20,412	0	12,849	7,563			0	7,563
574	ITC HOLDINGS CORP	465685105			1/30/2009	2/26/2009	1,467	0	1,688	-221			0	-221
575	ITC HOLDINGS CORP	465685105			11/25/2008	2/26/2009	367	0	388	-21			0	-21
576	ITC HOLDINGS CORP	465685105			11/20/2008	2/26/2009	6,600	0	6,645	-45			0	-45
577	REPUBLIC OF ITALY 4.5% 1/21/15	465410BN7			11/19/2008	5/5/2009	10,143	0	10,074	69			0	69
578	REPUBLIC OF ITALY 5.375% 6/15/33	465410BG2			11/19/2008	3/17/2009	4,566	0	5,049	-483			0	-483
579	REPUBLIC OF ITALY 5.625% 6/15/12	465410BA5			11/19/2008	5/13/2009	5,432	0	5,431	1			0	1
580	REPUBLIC OF ITALY 6.0% 2/22/11	465410AW8			11/19/2008	5/13/2009	26,834	0	27,073	-239			0	-239
581	REPUBLIC OF ITALY 6.875% 9/27/23	465410AH1			11/19/2008	1/12/2009	6,057	0	5,812	245			0	245
582	INTERPUBLIC GROUP COS INC	460690100			11/25/2008	4/23/2009	875	0	724	151			0	151
583	INTERPUBLIC GROUP COS INC	460690100			2/27/2009	4/23/2009	6,540	0	4,927	1,613			0	1,613
584	INTERPUBLIC GROUP COS INC	460690100			2/26/2009	4/23/2009	2,555	0	1,793	762			0	762
585	INTERPUBLIC GROUP COS INC	460690100			11/25/2008	4/23/2009	1,329	0	1,108	221			0	221
586	INTL LEASE FINANCE CO 5.45% 3/24/11	45874VZY7			11/21/2008	6/29/2009	3,066	0	1,674	1,392			0	1,392
587	IBM CORP	459200BA8			11/19/2008	1/13/2009	15,745	0	15,289	456			0	456
588	IBM CORP	459200AG6			11/20/2008	12/10/2009	12,629	0	11,170	1,456			0	1,456
589	INTERNATIONAL BUSINESS MACHINES	459200101			11/20/2008	9/14/2009	6,329	0	3,611	2,718			0	2,718
590	INTERNATIONAL BUSINESS MACHINES	459200101			11/20/2008	9/14/2009	13,068	0	8,107	4,961			0	4,961
591	INTERNATIONAL BUSINESS MACHINES	459200101			11/20/2008	8/21/2009	120,903	0	74,433	46,470			0	46,470
592	INTL BK RECON & DEVE 3.625% 5/21/11	459050JUC6			11/19/2008	3/10/2009	5,050	0	5,394	-344			0	-344
593	INTERAMERN DEVEL BK 4.5% 9/15/14	458140100			11/19/2008	2/13/2009	10,465	0	10,509	-44			0	-44
594	INTEL CORP	458140100			11/20/2008	6/5/2009	34,018	0	27,280	6,738			0	6,738
595	INTEL CORP	458140100			3/10/2009	6/5/2009	79,344	0	68,827	10,517			0	10,517
596	INTEL CORP	458140100			12/2/2008	6/5/2009	158	0	131	27			0	27
597	INTEL CORP	458140100			11/20/2008	6/5/2009	22,515	0	18,059	4,456			0	4,456
598	ILLINOIS ST TOLL HWY 6.184% 1/01/34	452525FH7			5/12/2009	5/12/2009	20,280	0	20,000	280			0	280
599	INDEX CORP	45167R104			2/27/2009	12/15/2009	4,783	0	2,935	1,848			0	1,848

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	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						Amount		Totals																
Short Term CG Distributions						2,039		0																
601	IDEX CORP	45167R104		6/24/2009	12/15/2009	638	0	462	176			0	1,480,008											
602	IDEX CORP	45167R104		11/25/2008	12/15/2009	319	0	211	108			0	108											
603	IDEX CORP	45167R104		6/24/2009	9/14/2009	1,467	0	1,154	313			0	313											
604	IDEX CORP	45167R104		11/25/2008	5/12/2009	250	0	211	39			0	39											
605	IDEX CORP	45167R104		12/23/2008	5/12/2009	250	0	224	26			0	26											
606	IDEX CORP	45167R104		12/23/2008	1/13/2009	1,596	0	1,565	31			0	31											
607	IDEX CORP	45167R104		12/23/2008	1/12/2009	1,168	0	1,118	50			0	50											
608	HYDRO-QUEBEC	448814EK5	7 5% 4/01/16	4/29/2009	6/24/2009	34,402	0	34,951	-549			0	-549											
609	HYDRO-QUEBEC	448814DM2	9 4% 2/01/21	11/19/2008	12/10/2009	13,831	0	14,708	-877			0	-877											
610	HYDRO-QUEBEC	448814DC4	8 5% 12/01/29	11/19/2008	12/10/2009	13,701	0	14,999	-1,298			0	-1,298											
611	HUNT J B TRANSPORT SERVICES INC	445658107		11/5/2009	12/15/2009	6,079	0	5,821	258			0	258											
612	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	11/25/2009	372	0	378	-6			0	-6											
613	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	5/15/2009	10/25/2009	30	0	31	-1			0	-1											
614	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	10/25/2009	330	0	336	-6			0	-6											
615	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	5/15/2009	9/25/2009	46	0	47	-1			0	-1											
616	PRIDE INTL INC DEL	74153Q102		7/29/2009	10/27/2009	2,561	0	1,912	649			0	649											
617	PRIDE INTL INC DEL	74153Q102		9/3/2009	10/27/2009	13,126	0	11,044	2,082			0	2,082											
618	PRIDE INTL INC DEL	74153Q102		9/3/2009	9/14/2009	2,377	0	2,155	222			0	222											
619	PRICELINE COM INC	741503403		11/21/2008	12/22/2009	5,952	0	1,525	4,427			0	4,427											
620	PRICELINE COM INC	741503403		11/21/2008	12/15/2009	6,813	0	1,750	5,063			0	5,063											
621	PRICELINE COM INC	741503403		2/27/2009	12/15/2009	1,978	0	767	1,211			0	1,211											
622	PRICELINE COM INC	741503403		2/27/2009	11/16/2009	5,765	0	2,387	3,378			0	3,378											
623	PRICELINE COM INC	741503403		2/27/2009	11/16/2009	4,739	0	1,961	2,778			0	2,778											
624	PRICELINE COM INC	741503403		2/27/2009	9/14/2009	1,632	0	853	780			0	780											
625	PRICELINE COM INC	741503403		2/27/2009	9/9/2009	1,603	0	853	749			0	749											
626	PRICELINE COM INC	741503403		6/24/2009	9/9/2009	3,204	0	2,141	1,063			0	1,063											
627	PRICELINE COM INC	741503403		2/27/2009	4/29/2009	2,824	0	2,558	266			0	266											
628	JETBLUE AWYS CORP	477143101		2/27/2009	5/12/2009	162	0	211	-49			0	-49											
629	JERSEY CENTRAL PWR	476556CM5	5 625% 5/01/11	11/19/2008	12/11/2009	15,592	0	12,908	2,684			0	2,684											
630	JACOBS ENGR GROUP INC	469814107		2/27/2009	4/6/2009	4,548	0	3,811	737			0	737											
631	JACOBS ENGR GROUP INC	469814107		11/25/2008	4/6/2009	5,375	0	4,859	516			0	516											
632	JP MORGAN CHASE	46625HAJ9	6 75% 2/01/11	11/19/2008	8/10/2009	58,339	0	56,535	1,804			0	1,804											
633	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	9/25/2009	501	0	510	-9			0	-9											
634	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	5/15/2009	8/25/2009	53	0	54	-1			0	-1											
635	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	8/25/2009	579	0	589	-10			0	-10											
636	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	5/15/2009	7/25/2009	60	0	62	-2			0	-2											
637	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	7/25/2009	664	0	676	-12			0	-12											
638	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	5/15/2009	6/25/2009	53	0	54	-1			0	-1											
639	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	6/25/2009	566	0	596	-10			0	-10											
640	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	4/25/2009	458	0	457	-9			0	-9											
641	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	3/25/2009	413	0	420	-7			0	-7											
642	FNMA POOL # 888279	31410F2L8	4 5% 1/01/36	1/21/2009	2/25/2009	482	0	491	-9			0	-9											
643	FNMA POOL # 831812	31407JDR0	5 99965% 9/01/36	1/22/2009	12/25/2009	44	0	46	-2			0	-2											
644	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	10/25/2009	323	0	335	-12			0	-12											
645	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	9/25/2009	906	0	938	-32			0	-32											
646	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	8/25/2009	599	0	620	-21			0	-21											
647	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	7/25/2009	2,682	0	2,776	-94			0	-94											
648	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	6/25/2009	1,206	0	1,248	-42			0	-42											
649	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	5/25/2009	749	0	775	-26			0	-26											
650	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	4/25/2009	1,285	0	1,330	-45			0	-45											
651	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	3/25/2009	399	0	413	-14			0	-14											
652	FNMA POOL # 831812	31407JDR0	6 0% 9/01/36	1/22/2009	2/25/2009	863	0	893	-30			0	-30											
653	FNMA POOL # 831812	31403DWH8	6 5% 10/1/2036	9/10/2009	12/25/2009	2,018	0	2,155	-137			0	-137											
654	FNMA POOL # 831812	31403DWH8	6 5% 10/1/2036	9/10/2009	10/25/2009	2,668	0	2,870	-182			0	-182											
655	FNMA POOL # 831812	31403DWH8	6 5% 10/1/2036	6/11/2009	10/25/2009	1,226	0	1,227	-1			0	-1											
656	FNMA POOL # 831812	29444U502	5 0% 10/1/36	2/27/2009	3/19/2009	4,724	0	4,196	528			0	528											
657	EQUINIX INC	29444U502		2/26/2009	3/19/2009	1,575	0	1,391	184			0	184											
658	EQUINIX INC	29444U502		11/25/2008	3/19/2009	2,099	0	1,635	464			0	464											
659	EQUINIX INC	29444U502		11/20/2008	3/19/2009	2,624	0	1,837	787			0	787											
660	EQUINIX INC	29444U502		11/20/2008	3/19/2009	2,624	0	1,837	787			0	787											

[illegible]

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

		Amount		Totals		23,072,571		21,592,563		1,480,008		0		0		1,480,008	
		Long Term CG Distributions		Short Term CG Distributions		2,039		0		0		0		0		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	HOLOGIC INC		436440101		2/27/2009	7/13/2009	648	0	581	67			0	0	0	67	
722	HOLOGIC INC		436440101		6/24/2009	7/13/2009	2,481	0	2,618	-157			0	0	0	-157	
723	HOLOGIC INC		436440101		1/27/2009	7/13/2009	1,166	0	1,081	85			0	0	0	85	
724	HOLOGIC INC		436440101		11/20/2008	7/13/2009	9,067	0	8,239	828			0	0	0	828	
725	HOLOGIC INC		436440101		1/27/2009	5/12/2009	604	0	601	3			0	0	0	3	
726	HILL-ROM HOLDINGS INC		431475102		8/28/2009	12/15/2009	5,465	0	4,942	523			0	0	0	523	
727	HILL-ROM HOLDINGS INC		431475102		8/28/2009	9/14/2009	1,142	0	1,030	112			0	0	0	112	
728	HEWLETT PACKARD CO		428236103		8/21/2009	12/10/2009	9,021	0	7,989	1,032			0	0	0	1,032	
729	HEWLETT PACKARD CO		428236103		8/21/2009	9/14/2009	15,558	0	15,091	467			0	0	0	467	
730	HEWLETT PACKARD CO		428236103		9/4/2009	9/14/2009	1,830	0	1,790	40			0	0	0	40	
731	HESS CORP		42809H107		3/17/2009	12/10/2009	6,690	0	7,377	-687			0	0	0	-687	
732	HESS CORP		42809H107		3/17/2009	9/14/2009	12,808	0	14,754	-1,946			0	0	0	-1,946	
733	HELMERICH & PAYNE INC		423452101		10/19/2009	12/17/2009	794	0	875	-81			0	0	0	-81	
734	HELMERICH & PAYNE INC		423452101		9/18/2009	12/17/2009	4,766	0	4,594	172			0	0	0	172	
735	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		1/22/2009	9/25/2009	1,428	0	1,465	-39			0	0	0	-39	
736	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		2/13/2009	9/1/2009	6,500	0	6,414	86			0	0	0	86	
737	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		2/13/2009	8/25/2009	839	0	864	-25			0	0	0	-25	
738	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		1/22/2009	8/25/2009	1,818	0	1,867	-49			0	0	0	-49	
739	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		2/13/2009	7/25/2009	1,028	0	1,059	-31			0	0	0	-31	
740	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		1/22/2009	7/25/2009	2,228	0	2,288	-60			0	0	0	-60	
741	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		2/13/2009	6/25/2009	1,082	0	1,114	-32			0	0	0	-32	
742	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		1/22/2009	5/25/2009	2,344	0	2,408	-64			0	0	0	-64	
743	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		2/13/2009	5/25/2009	978	0	1,008	-30			0	0	0	-30	
744	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		1/22/2009	5/25/2009	2,120	0	2,178	-58			0	0	0	-58	
745	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		2/13/2009	4/25/2009	1,013	0	1,043	-30			0	0	0	-30	
746	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		1/22/2009	4/25/2009	2,195	0	2,254	-59			0	0	0	-59	
747	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		2/13/2009	3/25/2009	1,058	0	1,089	-31			0	0	0	-31	
748	FNMA POOL #745418	5 5% 4/01/36	31403DDX4		1/22/2009	3/25/2009	2,291	0	2,354	-63			0	0	0	-63	
749	FNMA POOL #745134	5 5% 10/01/35	31403CY70		5/15/2009	12/30/2009	24,646	0	24,455	191			0	0	0	191	
750	FNMA POOL #745134	5 5% 10/17/2035	31403CY70		5/15/2009	12/25/2009	256	0	266	-10			0	0	0	-10	
751	FNMA POOL #745134	5 5% 10/01/35	31403CY70		5/15/2009	11/25/2009	294	0	307	-13			0	0	0	-13	
752	FNMA POOL #745134	5 5% 10/01/35	31403CY70		5/15/2009	10/25/2009	232	0	242	-10			0	0	0	-10	
753	FNMA POOL #745134	5 5% 10/01/35	31403CY70		5/15/2009	9/25/2009	705	0	735	-30			0	0	0	-30	
754	FNMA POOL #745134	5 5% 10/01/35	31403CY70		5/15/2009	9/1/2009	9,495	0	9,476	19			0	0	0	19	
755	FNMA POOL #745134	5 5% 10/01/35	31403CY70		5/15/2009	8/25/2009	827	0	861	-34			0	0	0	-34	
756	FNMA POOL #745134	5 5% 10/01/35	31403CY70		5/15/2009	7/25/2009	748	0	779	-31			0	0	0	-31	
757	FNMA POOL #745134	5 5% 10/01/35	31403CY70		5/15/2009	6/25/2009	722	0	752	-30			0	0	0	-30	
758	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		2/12/2009	10/25/2009	2,718	0	2,784	-66			0	0	0	-66	
759	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		2/12/2009	10/9/2009	153,282	0	151,183	2,099			0	0	0	2,099	
760	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		1/22/2009	10/9/2009	81,600	0	80,483	1,117			0	0	0	1,117	
761	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		2/12/2009	9/25/2009	1,894	0	1,941	-47			0	0	0	-47	
762	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		1/22/2009	9/25/2009	990	0	1,014	-24			0	0	0	-24	
763	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		2/12/2009	8/25/2009	2,626	0	2,690	-64			0	0	0	-64	
764	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		1/22/2009	8/25/2009	1,372	0	1,406	-34			0	0	0	-34	
765	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		2/12/2009	7/25/2009	3,406	0	3,489	-83			0	0	0	-83	
766	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		1/22/2009	7/25/2009	1,780	0	1,824	-44			0	0	0	-44	
767	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		2/12/2009	6/25/2009	3,670	0	3,760	-90			0	0	0	-90	
768	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		1/22/2009	6/25/2009	1,918	0	1,965	-47			0	0	0	-47	
769	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		2/12/2009	5/25/2009	3,210	0	3,288	-78			0	0	0	-78	
770	FNMA POOL #745275	5 0% 2/01/36	31403C6L0		1/22/2009	5/25/2009	1,678	0	1,719	-41			0	0	0	-41	
771	CIGNA CORP		125509109		4/7/2009	8/18/2009	5,292	0	3,112	2,180			0	0	0	2,180	
772	CIGNA CORP		125509109		4/6/2009	8/18/2009	9,407	0	5,782	3,625			0	0	0	3,625	
773	CIGNA CORP		125509109		5/29/2009	7/13/2009	1,703	0	1,255	438			0	0	0	438	
774	CIGNA CORP		125509109		5/29/2009	7/13/2009	5,353	0	4,813	540			0	0	0	540	
775	CIGNA CORP		125509109		5/29/2009	6/25/2009	713	0	656	57			0	0	0	57	
776	CIGNA CORP		125509109		6/24/2009	6/25/2009	2,613	0	2,674	-61			0	0	0	-61	
777	CIGNA CORP		125509109		4/6/2009	5/12/2009	434	0	361	73			0	0	0	73	
778	BURLINGTON RESOURCES	7 4% 12/01/15	12201PAN6		11/19/2008	12/10/2009	5,799	0	4,770	1,029			0	0	0	1,029	
779	BURLINGTON NORTH SAN	7 12% 12/15/15	12189TAS3		11/19/2008	8/10/2009	36,917	0	36,620	297			0	0	0	297	
780	BROADCOM CORP	CL A	111320107		2/23/2009	11/3/2009	76,656	0	47,500	29,156			0	0	0	29,156	

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
			2,039	0									
	Kind(s) of Property Sold	CUSIP #	Date Acquired	Date Sold									
781	BROADCOM CORP CL A	111320107	2/23/2009	9/14/2009		6,333	0	3,370	2,963			0	2,963
782	BRITISH TELECOM PLC 9 125% 12/15/3	111021AE1	11/19/2008	7/12/2009		10,772	0	9,913	859			0	859
783	BRINKER INTL INC	109641100	6/24/2009	7/23/2009		1,161	0	1,102	59			0	59
784	BRINKER INTL INC	109641100	4/24/2009	7/23/2009		9,456	0	10,660	-1,204			0	-1,204
785	BRINKER INTL INC	109641100	4/24/2009	5/12/2009		164	0	187	-23			0	-23
786	BOSTON PROPERTIES INC 6 25% 1/15/	10112RAB0	11/19/2008	10/26/2009		10,552	0	9,082	1,470			0	1,470
787	BORG WARNER INC	099724106	2/27/2009	8/21/2009		7,051	0	4,001	3,050			0	3,050
788	BORG WARNER INC	099724106	12/5/2008	8/21/2009		307	0	225	82			0	82
789	BORG WARNER INC	099724106	12/5/2008	7/31/2009		4,171	0	2,927	1,244			0	1,244
790	BORG WARNER INC	099724106	4/23/2009	7/31/2009		2,246	0	1,851	395			0	395
791	BORG WARNER INC	099724106	1/5/2009	7/31/2009		4,171	0	3,108	1,063			0	1,063
792	BORG WARNER INC	099724106	6/24/2009	7/30/2009		3,169	0	3,120	49			0	49
793	BORG WARNER INC	099724106	4/23/2009	7/30/2009		3,831	0	3,173	658			0	658
794	BORG WARNER INC	099724106	4/29/2009	7/30/2009		1,596	0	1,382	214			0	214
795	BORG WARNER INC	099724106	4/29/2009	6/11/2009		2,842	0	2,211	631			0	631
796	FNMA POOL 745275 5 0% 2/01/36	31403C6L0	2/12/2009	4/25/2009		3,060	0	3,135	-75			0	-75
797	FNMA POOL 745275 5 0% 2/01/36	31403C6L0	1/22/2009	4/25/2009		1,600	0	1,639	-39			0	-39
798	FNMA POOL 745275 5 0% 2/01/36	31403C6L0	2/12/2009	3/25/2009		3,238	0	3,317	-79			0	-79
799	FNMA POOL 745275 5 0% 2/01/36	31403C6L0	1/22/2009	3/25/2009		1,693	0	1,734	-41			0	-41
800	FEDERAL NATL MTG AS 5 125% 7/13/0	31398AFAS	6/11/2009	7/13/2009		185,000	0	185,787	-787			0	-787
801	FEDL NATL MTG ASSN 5 375% 6/12/17	31398ADM1	11/19/2008	3/30/2009		22,640	0	20,849	1,791			0	1,791
802	DR PEPPER SNAPPLE GROUP-WI	26138E109	6/24/2009	1/16/2009		791	0	637	154			0	154
803	DR PEPPER SNAPPLE GROUP-WI	26138E109	1/25/2008	1/16/2009		3,956	0	2,388	1,568			0	1,568
804	DR PEPPER SNAPPLE GROUP-WI	26138E109	6/24/2009	9/14/2009		1,619	0	1,274	345			0	345
805	DR PEPPER SNAPPLE GROUP-WI	26138E109	1/25/2008	5/13/2009		862	0	637	225			0	225
806	DR PEPPER SNAPPLE GROUP-WI	26138E109	4/30/2009	5/13/2009		2,370	0	2,277	93			0	93
807	DR PEPPER SNAPPLE GROUP-WI	26138E109	11/19/2008	1/12/2009		213	0	207	6			0	6
808	DOVER CORP 5 45% 3/15/18	260003AH1	11/19/2008	1/12/2009		10,148	0	9,557	591			0	591
809	DOMINION RESOURCES INC 5 15% 7/15/	25746UAW9	11/19/2008	1/23/2009		14,368	0	13,232	1,136			0	1,136
810	DOLLAR TREE INC	256746108	2/27/2009	4/24/2009		6,853	0	6,290	563			0	563
811	DOLLAR TREE INC	256746108	1/20/2008	4/24/2009		13,278	0	10,683	2,595			0	2,595
812	DOLLAR TREE INC	256746108	2/27/2009	4/6/2009		3,796	0	3,538	258			0	258
813	DISNEY WALT CO NEW 6 375% 3/01/11	25466PBX3	11/19/2008	8/10/2009		10,975	0	10,524	451			0	451
814	DIGITAL RIV INC	25388B104	6/24/2009	10/12/2009		249	0	363	-114			0	-114
815	DIGITAL RIV INC	25388B104	5/13/2009	10/12/2009		9,721	0	13,413	-3,692			0	-3,692
816	DIGITAL RIV INC	25388B104	6/24/2009	9/14/2009		1,086	0	1,089	-3			0	-3
817	DIGITAL REALTY TRUST INC	253868103	7/13/2009	12/15/2009		1,932	0	1,425	507			0	507
818	DIGITAL REALTY TRUST INC	253868103	10/13/2009	12/15/2009		6,280	0	5,880	400			0	400
819	DIGITAL REALTY TRUST INC	253868103	7/13/2009	9/14/2009		1,791	0	1,425	366			0	366
820	DIGITAL REALTY TRUST INC	253868103	2/27/2009	5/12/2009		362	0	299	63			0	63
821	DIGITAL REALTY TRUST INC	253868103	11/20/2008	2/6/2009		332	0	208	124			0	124
822	DIGITAL REALTY TRUST INC	253868103	11/25/2008	2/6/2009		1,660	0	1,354	306			0	306
823	DICKS SPORTING GOODS INC	253393102	6/24/2009	10/9/2009		2,343	0	1,636	707			0	707
824	DICKS SPORTING GOODS INC	253393102	4/23/2009	10/9/2009		11,012	0	9,012	2,000			0	2,000
825	PRAXAIR INC	74005P104	11/20/2008	12/10/2009		4,100	0	2,580	1,520			0	1,520
826	PRAXAIR INC	74005P104	11/20/2008	9/14/2009		6,993	0	4,644	2,349			0	2,349
827	PRAXAIR INC	74005P104	11/20/2008	3/10/2009		41,963	0	37,671	4,312			0	4,312
828	PLAINS EXPLORATION & PR-WI	726505100	7/23/2009	12/15/2009		6,473	0	7,545	-1,072			0	-1,072
829	PLAINS EXPLORATION & PR-WI	726505100	7/23/2009	9/14/2009		1,421	0	1,572	-151			0	-151
830	PLAINS EXPLORATION & PR-WI	726505100	11/21/2008	1/30/2009		7,657	0	6,088	1,569			0	1,569
831	PITNEY BOWES INC 4 875% 8/15/14	72447WU3	11/19/2008	3/10/2009		14,720	0	13,707	1,013			0	1,013
832	PHILLIPS VAN HEUSEN CORP	718592108	11/25/2008	1/20/2009		536	0	466	70			0	70
833	PHILLIPS VAN HEUSEN CORP	718592108	11/21/2008	1/20/2009		4,107	0	3,215	892			0	892
834	PHILIP MORRIS INTERNAT-WI	718172109	11/20/2008	12/10/2009		6,851	0	5,242	1,609			0	1,609
835	PHILIP MORRIS INTERNAT-WI	718172109	11/20/2008	9/14/2009		11,970	0	9,361	2,609			0	2,609
836	PHILIP MORRIS INTERNAT-WI	718172109	12/2/2008	9/14/2009		479	0	400	79			0	79
837	PHARMACEUTICAL PROD DEV INC	717124101	11/25/2008	1/27/2009		4,324	0	4,666	-342			0	-342
838	PHARMACEUTICAL PROD DEV INC	717124101	11/21/2008	1/27/2009		7,738	0	7,194	544			0	544
839	Pfizer Inc	717081103	7/7/2009	12/10/2009		1,611	0	1,294	317			0	317
840	Pfizer Inc	717081103	7/8/2009	12/10/2009		10,839	0	8,721	2,118			0	2,118

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		Amount		Long Term CG Distributions		Short Term CG Distributions				Totals		23,072,571		0		21,592,563		1,480,008		0		0		1,480,008	
		2,039		0																					
		CUSIP #		Kind(s) of Property Sold	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										
841		717081103		PFIZER INC		7/8/2009	9/14/2009	12,991	0	11,755	1,236			0	1,236										
842		717081103		PFIZER INC		7/8/2009	9/14/2009	6,007	0	5,440	567			0	567										
843		717081103		PFIZER INC		7/8/2009	9/14/2009	1,677	0	1,520	157			0	157										
844		717081103		PFIZER INC		12/2/2008	9/14/2009	488	0	473	15			0	15										
845		716495106		PETROHAWK ENERGY CORP		2/27/2009	12/15/2009	4,804	0	3,508	1,296			0	1,296										
846		716495106		PETROHAWK ENERGY CORP		6/24/2009	9/14/2009	961	0	852	109			0	109										
847		716495106		PETROHAWK ENERGY CORP		6/24/2009	9/14/2009	1,428	0	1,279	149			0	149										
848		716495106		PETROHAWK ENERGY CORP		2/27/2009	5/12/2009	494	0	351	143			0	143										
849		716495106		PETROHAWK ENERGY CORP		2/27/2009	4/21/2009	4,358	0	3,858	500			0	500										
850		716495106		PETROHAWK ENERGY CORP		1/12/12/2008	2/12/2009	598	0	406	192			0	192										
851		716495106		PETROHAWK ENERGY CORP		1/12/25/2008	2/12/2009	1,195	0	1,010	185			0	185										
852		71645WAM3		PETROBRAS INT'L FIN		11/19/2008	4/14/2009	14,267	0	12,789	1,478			0	1,478										
853		716442AH1		PETRO-CANADA		11/19/2008	12/10/2009	8,953	0	8,082	2,871			0	2,871										
854		714290103		PERRIGO CO		2/27/2009	4/7/2009	7,567	0	6,426	1,141			0	1,141										
855		253393102		DICKS SPORTING GOODS INC		4/23/2009	10/8/2009	707	0	575	132			0	132										
856		253393102		DICKS SPORTING GOODS INC		4/29/2009	10/8/2009	4,946	0	4,046	900			0	900										
857		253393102		DICKS SPORTING GOODS INC		4/29/2009	9/14/2009	1,342	0	1,156	186			0	186										
858		253393102		DICKS SPORTING GOODS INC		4/29/2009	5/12/2009	368	0	385	-17			0	-17										
859		253393102		DICKS SPORTING GOODS INC		4/24/2009	5/8/2009	4,761	0	5,084	-323			0	-323										
860		251893103		DEVRY INC DEL		10/13/2009	12/7/2009	1,552	0	1,629	-77			0	-77										
861		251893103		DEVRY INC DEL		6/24/2009	12/7/2009	3,103	0	2,834	269			0	269										
862		251893103		DEVRY INC DEL		11/20/2008	12/7/2009	9,310	0	8,867	443			0	443										
863		251893103		DEVRY INC DEL		10/13/2009	11/6/2009	6,624	0	6,516	108			0	108										
864		251893103		DEVRY INC DEL		11/20/2009	9/14/2009	508	0	493	15			0	15										
865		251893103		DEVRY INC DEL		2/27/2009	9/14/2009	1,015	0	1,044	-29			0	-29										
866		251893103		DEVRY INC DEL		2/27/2009	8/28/2009	9,951	0	9,921	30			0	30										
867		251893103		DEVRY INC DEL		2/27/2009	6/10/2009	1,828	0	2,089	-261			0	-261										
868		251893103		DEVRY INC DEL		1/30/2009	6/10/2009	1,828	0	2,159	-331			0	-331										
869		251893103		DEVRY INC DEL		11/25/2008	6/10/2009	1,371	0	1,649	-278			0	-278										
870		251893103		DEVRY INC DEL		11/25/2008	5/12/2009	898	0	1,099	-201			0	-201										
871		25179SA02		DEVON FINANCING CORP		11/19/2008	2/5/2009	5,395	0	4,758	637			0	637										
872		099724106		BORG WARNER INC		4/29/2009	5/12/2009	1,167	0	1,105	62			0	62										
873		097023A19		BOEING CO		11/19/2008	1/7/2009	5,037	0	4,467	570			0	570										
874		09247X101		BLACKROCK INC		4/24/2009	12/10/2009	4,331	0	2,856	1,475			0	1,475										
875		09247X101		BLACKROCK INC		4/24/2009	9/14/2009	8,009	0	6,014	1,995			0	1,995										
876		089302103		BIG LOTS INC		6/24/2009	11/30/2009	1,386	0	1,218	168			0	168										
877		089302103		BIG LOTS INC		4/15/2009	11/30/2009	9,700	0	10,064	-364			0	-364										
878		089302103		BIG LOTS INC		9/14/2009	9/14/2009	511	0	479	32			0	32										
879		089302103		BIG LOTS INC		4/14/2009	9/14/2009	511	0	482	29			0	29										
880		089302103		BIG LOTS INC		3/17/2009	5/12/2009	743	0	724	19			0	19										
881		086516101		BEST BUY INC		4/17/2009	9/11/2009	115,772	0	92,500	23,272			0	23,272										
882		084664AT8		BERKSHIRE HATHAWAY FI		11/19/2008	12/3/2009	10,323	0	9,743	580			0	580										
883		084423102		BERKLEY W R CORP		11/25/2008	2/12/2009	3,719	0	4,287	-568			0	-568										
884		912828JF8		UNITED STATES TREASUR		11/19/2008	5/26/2009	92,338	0	93,451	-1,113			0	-1,113										
885		912828JB7		UNITED STATES TREAS		11/19/2008	12/10/2009	96,208	0	97,775	-1,567			0	-1,567										
886		912828JA9		UNITED STATES TREAS		11/19/2008	5/15/2009	35,764	0	36,295	-532			0	-532										
887		912828JA9		UNITED STATES TREAS		11/19/2008	5/14/2009	51,084	0	51,850	-766			0	-766										
888		912828JA9		UNITED STATES TREAS		11/19/2008	5/5/2009	86,842	0	88,145	-1,303			0	-1,303										
889		912828H26		UNITED STATES TREAS		11/19/2008	4/24/2009	40,886	0	41,480	-594			0	-594										
890		912828H26		UNITED STATES TREAS		11/19/2008	12/10/2009	48,919	0	47,221	-302			0	-302										
891		912828H26		UNITED STATES TREAS		11/19/2008	5/27/2009	15,485	0	15,740	-255			0	-255										
892		912828H7		UNITED STATES TREAS		11/19/2009	12/15/2009	95,445	0	95,572	-127			0	-127										
893		912828H7		UNITED STATES TREAS		10/22/2009	11/16/2009	109,547	0	109,745	-98			0	-98										
894		912828H7		UNITED STATES TREAS		10/22/2009	11/10/2009	8,050	0	8,055	-5			0	-5										
895		912828H7		UNITED STATES TREAS		10/22/2009	11/10/2009	116,720	0	116,793	-73			0	-73										
896		912828H7		UNITED STATES TREAS		10/22/2009	11/10/2009	117,726	0	117,800	-74			0	-74										
897		912828H7		UNITED STATES TREAS		10/19/2009	11/10/2009	78,484	0	78,558	-74			0	-74										
898		912828HR4		UNITED STATES TREAS		11/19/2008	2/2/2009	42,347	0	41,295	1,052			0	1,052										
899		912828H2		UNITED STATES TREAS		9/17/2009	10/20/2009	42,138	0	42,246	-108			0	-108										
900		912828H2		UNITED STATES TREAS		9/25/2009	10/20/2009	15,049	0	15,081	-32			0	-32										

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Long Term CG Distributions		Short Term CG Distributions		Amount		Totals		23,072,571		0		21,592,563		1,480,008		0		0		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses		1,480,008	
	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													
901	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/17/2009	10/20/2009	41,134	0	41,240	-106			0													
902	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/17/2009	10/20/2009	1,003	0	1,006	-3			0													
903	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	69,226	0	69,372	-146			0													
904	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/17/2009	10/20/2009	1,003	0	1,006	-3			0													
905	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/17/2009	10/20/2009	4,013	0	4,023	-10			0													
906	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	23,075	0	23,124	-49			0													
907	BELLSOUTH TELECOMMUN 7 000% 10/01/98	079867AM9		11/19/2008	10/28/2009	10,499	0	8,715	1,784			0													
908	BECKMAN COULTER INC	075811109		2/27/2009	12/23/2009	3,951	0	2,722	1,229			0													
909	VALE SA-SP ADR	91912E105		11/20/2008	9/14/2009	7,476	0	3,209	4,267			0													
910	URBAN OUTFITTERS INC	917047102		9/9/2009	12/15/2009	1,689	0	1,518	171			0													
911	URBAN OUTFITTERS INC	917047102		11/3/2009	12/15/2009	5,403	0	5,189	214			0													
912	URBAN OUTFITTERS INC	917047102		9/9/2009	9/14/2009	1,213	0	1,214	-1			0													
913	URBAN OUTFITTERS INC	917047102		2/27/2009	4/15/2009	6,583	0	6,883	-300			0													
914	URBAN OUTFITTERS INC	917047102		1/20/2009	4/15/2009	3,372	0	3,260	112			0													
915	URBAN OUTFITTERS INC	917047102		12/5/2008	4/15/2009	3,051	0	3,893	-842			0													
916	URBAN OUTFITTERS INC	917047102		12/5/2008	4/14/2009	1,463	0	1,844	-381			0													
917	UNITED THERAPEUTICS CORP DEL	91307C102		2/27/2009	12/15/2009	3,753	0	2,694	1,059			0													
918	UNITED THERAPEUTICS CORP DEL	91307C102		5/27/2009	12/15/2009	2,814	0	2,341	473			0													
919	UNITED STATES TREASUR 2 75% 7/31/11	912828JF8		11/19/2008	6/11/2009	81,837	0	83,067	-1,230			0													
920	UNITED THERAPEUTICS CORP DEL	91307C102		6/24/2009	9/14/2009	1,986	0	1,643	343			0													
921	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/25/2009	10/20/2009	20,066	0	20,107	-41			0													
922	UNITED THERAPEUTICS CORP DEL	91307C102		5/27/2009	6/10/2009	3,296	0	3,122	174			0													
923	UNITED TECHNOLOGIES CO 7 5% 9/15/11	913017BA6		11/19/2008	10/8/2009	6,147	0	5,259	888			0													
924	UNITED STS STL CORP NEW	912909108		11/30/2009	12/15/2009	4,392	0	4,009	383			0													
925	U S TREASURY NOTE 2 75% 10/31/13	912828JQ4		11/19/2008	2/17/2009	78,644	0	77,425	1,219			0													
926	UNITED STATES TREAS 3 125% 8/31/11	912828JK7		11/19/2008	10/28/2009	15,695	0	15,836	-141			0													
927	UNITED STATES TREAS 3 125% 8/31/11	912828JK7		11/19/2008	10/16/2009	57,492	0	58,066	-574			0													
928	UNITED STATES TREAS 3 125% 8/31/11	912828JK7		11/19/2008	8/18/2009	83,315	0	84,459	-1,144			0													
929	AMERICAN EAGLE OUTFITTERS INC NE02553E106			6/26/2009	12/15/2009	3,582	0	3,146	436			0													
930	AMERICAN EAGLE OUTFITTERS INC NE02553E106			6/26/2009	12/15/2009	814	0	716	98			0													
931	AMERICAN EAGLE OUTFITTERS INC NE02553E106			4/14/2009	12/15/2009	1,465	0	1,233	232			0													
932	AMERICAN EAGLE OUTFITTERS INC NE02553E106			6/26/2009	9/14/2009	2,275	0	2,004	271			0													
933	AMERICAN EAGLE OUTFITTERS INC NE02553E106			4/14/2009	5/12/2009	587	0	548	39			0													
934	AMERICAN EAGLE OUTFITTERS INC NE02553E106			1/5/2009	2/26/2009	2,340	0	2,622	-282			0													
935	AMERICA MOVIL SAB DE 5 625% 11/15/11	02364WAN5		11/19/2008	1/22/2009	9,204	0	8,232	972			0													
936	ALLSTATE CORP 7 5% 6/15/13	020002AC5		11/19/2008	9/11/2009	16,713	0	15,124	1,589			0													
937	ALLIANT TECHSYSTEMS INC	018804104		2/27/2009	5/14/2009	5,901	0	4,988	913			0													
938	ALLIANT TECHSYSTEMS INC	018804104		11/20/2008	5/14/2009	6,744	0	5,808	936			0													
939	ALLIANT TECHSYSTEMS INC	018804104		11/20/2008	5/12/2009	875	0	726	149			0													
940	ALLIANT TECHSYSTEMS INC	018804104		11/25/2008	1/12/2009	3,365	0	3,121	244			0													
941	ALLIANCE DATA SYS CORP	018581108		11/20/2008	12/10/2009	4,412	0	2,633	1,779			0													
942	ALLIANCE DATA SYS CORP	018581108		11/20/2008	9/14/2009	8,229	0	5,266	2,963			0													
943	ALLIANCE DATA SYS CORP	018581108		12/2/2008	9/14/2009	588	0	405	183			0													
944	ALLIANCE DATA SYS CORP	018581108		11/25/2008	2/19/2009	888	0	1,309	-421			0													
945	ALLIANCE DATA SYS CORP	018581108		11/20/2008	2/19/2009	5,622	0	7,133	-1,511			0													
946	ALEXANDRIA REAL ESTATE EQUITIES	015271109		2/27/2009	4/6/2009	5,159	0	5,591	-432			0													
947	ALEXANDRIA REAL ESTATE EQUITIES	015271109		12/17/2008	4/6/2009	2,579	0	3,610	-1,031			0													
948	ALEXANDRIA REAL ESTATE EQUITIES	015271109		11/25/2008	4/6/2009	368	0	427	-59			0													
949	ALEXANDRIA REAL ESTATE EQUITIES	015271109		11/20/2008	4/6/2009	3,685	0	4,181	-496			0													
950	ALEXANDRIA REAL ESTATE EQUITIES	015271109		12/17/2008	2/6/2009	1,697	0	1,547	150			0													
951	ALCOA INC 5 55% 2/01/17	013817AL5		11/19/2008	2/11/2009	10,351	0	11,185	-834			0													
952	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	52,201	0	52,321	-120			0													
953	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	83,816	0	80,778	3,038			0													
954	FNMA POOL #745870 5 0% 10/01/36	31403DDX4		6/11/2009	10/9/2009	997	0	998	-1			0													
955	FNMA POOL #745870 5 0% 10/01/36	31403DDX4		6/11/2009	9/25/2009	1,749	0	1,751	-2			0													
956	FNMA POOL #745870 5 0% 10/01/36	31403DDX4		6/11/2009	8/25/2009	491	0	505	-14			0													
957	FNMA POOL #745418 5 5% 4/01/36	31403DDX4		2/13/2009	12/25/2009	528	0	543	-15			0			</										

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 of Losses
			2,039	0											
961	FNMA POOL #745418 5.5% 4/01/36	31403DDX4				2/13/2009	10/25/2009	463	0	477	-14			0	1,480,008
962	FNMA POOL #745418 5.5% 4/01/36	31403DDX4				1/22/2009	10/25/2009	1,204	0	1,237	-33			0	-33
963	FNMA POOL #745418 5.5% 4/01/36	31403DDX4				2/13/2009	9/25/2009	658	0	678	-20			0	-20
964	ENDO PHARMACEUTICALS HLDGS INC	29264F205				8/28/2009	12/15/2009	6,492	0	7,492	-1,000			0	-1,000
965	ENDO PHARMACEUTICALS HLDGS INC	29264F205				8/28/2009	9/14/2009	2,531	0	2,497	34			0	34
966	EMERSON ELECTRIC CO	291011104				11/20/2008	3/17/2009	27,867	0	32,598	-4,731			0	-4,731
967	EMERSON ELECTRIC CO	291011104				11/20/2008	3/16/2009	29,139	0	33,341	-4,202			0	-4,202
968	ELECTRONIC DATA SYS 6.0% 8/01/13	285661AD6				11/19/2008	3/17/2009	15,693	0	15,238	455			0	455
969	EDWARDS LIFSCIENCES CORP	28176E108				3/31/2009	8/28/2009	3,713	0	3,652	61			0	61
970	EDWARDS LIFSCIENCES CORP	28176E108				6/24/2009	8/28/2009	1,238	0	1,310	-72			0	-72
971	EDWARDS LIFSCIENCES CORP	28176E108				3/31/2009	8/28/2009	1,245	0	1,217	28			0	28
972	EDWARDS LIFSCIENCES CORP	28176E108				3/2/2009	8/28/2009	8,094	0	7,029	1,065			0	1,065
973	EATON VANCE CORP	278265103				4/2/2009	9/25/2009	8,580	0	7,754	826			0	826
974	EATON VANCE CORP	278265103				4/2/2009	9/24/2009	1,375	0	1,212	163			0	163
975	EATON VANCE CORP	278265103				4/2/2009	9/23/2009	7,082	0	6,058	1,024			0	1,024
976	EATON VANCE CORP	278265103				6/24/2009	9/23/2009	567	0	509	58			0	58
977	EATON VANCE CORP	278265103				6/24/2009	9/14/2009	1,455	0	1,272	183			0	183
978	DEVON FING CORP 6.875% 9/30/11	25179SAC4				2/6/2009	5/26/2009	16,157	0	15,879	278			0	278
979	DEVON FING CORP 6.875% 9/30/11	25179SAC4				2/6/2009	5/20/2009	16,145	0	15,879	266			0	266
980	DEUTSCHE TELEKOM IN 8.75% 6/15/3	25156PAC7				11/19/2008	11/2/2009	6,112	0	4,752	1,360			0	1,360
981	DECKERS OUTDOOR CORP	243537107				2/27/2009	11/5/2009	4,634	0	2,104	2,530			0	2,530
982	DECKERS OUTDOOR CORP	243537107				2/27/2009	11/4/2009	3,646	0	1,683	1,963			0	1,963
983	DECKERS OUTDOOR CORP	243537107				11/20/2008	11/4/2009	1,823	0	969	854			0	854
984	AMPHENOL CORP NEW	032095101				6/24/2009	12/15/2009	886	0	625	261			0	261
985	AMPHENOL CORP NEW	032095101				6/24/2009	9/14/2009	1,147	0	937	210			0	210
986	AMPHENOL CORP NEW	032095101				2/27/2009	5/12/2009	315	0	259	56			0	56
987	AMPHENOL CORP NEW	032095101				11/20/2008	2/6/2009	581	0	385	196			0	196
988	AMPHENOL CORP NEW	032095101				11/25/2008	2/6/2009	1,162	0	886	276			0	276
989	AMGEN INC	031162100				11/20/2008	12/10/2009	5,628	0	5,175	453			0	453
990	AMGEN INC	031162100				11/20/2008	9/14/2009	13,031	0	11,385	1,646			0	1,646
991	AMETEK INC NEW	031100100				11/20/2008	12/15/2009	3,064	0	2,265	799			0	799
992	AMETEK INC NEW	031100100				6/24/2009	12/15/2009	1,149	0	1,000	149			0	149
993	AMETEK INC NEW	031100100				5/27/2009	12/15/2009	2,681	0	2,227	454			0	454
994	AMETEK INC NEW	031100100				6/24/2009	9/14/2009	1,726	0	1,667	59			0	59
995	AMETEK INC NEW	031100100				11/20/2008	5/12/2009	313	0	283	30			0	30
996	AMETEK INC NEW	031100100				11/25/2008	5/12/2009	313	0	328	-15			0	-15
997	AMERIPRISE FINANCIAL INC	03076C106				11/21/2009	12/10/2009	3,015	0	1,533	1,482			0	1,482
998	AMERIPRISE FINANCIAL INC	03076C106				11/21/2009	9/14/2009	4,671	0	2,875	1,796			0	1,796
999	AMERIGROUP CORP	03073T102				2/27/2009	5/27/2009	4,682	0	3,986	696			0	696
1,000	AMERIGROUP CORP	03073T102				11/27/2009	5/27/2009	585	0	595	-10			0	-10
1,001	AMERIGROUP CORP	03073T102				11/27/2009	5/27/2009	5,246	0	5,354	-108			0	-108
1,002	AMERIGROUP CORP	03073T102				11/27/2009	5/12/2009	300	0	297	3			0	3
1,003	AMERICAN INTL GROUP 5.6% 10/18/14	02687QB0C1				11/19/2008	10/7/2009	7,645	0	6,027	1,618			0	1,618
1,004	AMERICAN GEN FIN COR 5.375% 10/01/02	02635PRT2				11/19/2008	2/26/2009	6,750	0	7,284	-534			0	-534
1,005	AMERICAN EAGLE OUTFITTERS INC NE	02553E106				4/15/2009	12/15/2009	2,442	0	2,047	395			0	395
1,006	DREYFUS NEWTON INTERN EQTY-I	26203E604				11/20/2008	6/22/2009	95,581	0	81,308	14,273			0	14,273
1,007	DREYFUS NEWTON INTERN EQTY-I	26203E604				12/15/2008	6/22/2009	47,419	0	44,969	2,450			0	2,450
1,008	DREYFUS PR GL R/E SEC FD CL I	261986582				11/24/2008	9/14/2009	84,000	0	55,957	28,043			0	28,043
1,009	DREYFUS PR GL R/E SEC FD CL I	261986582				12/29/2008	6/23/2009	51,767	0	44,974	6,793			0	6,793
1,010	DREYFUS PR GL R/E SEC FD CL I	261986582				11/24/2008	6/23/2009	6,233	0	5,985	248			0	248
1,011	DREYFUS PREM LT TRM HI YLD-I	261980759				9/14/2009	12/10/2009	30,006	0	28,883	1,123			0	1,123
1,012	DREYFUS PREM LT TRM HI YLD-I	261980759				11/30/2009	12/10/2009	4,429	0	4,374	55			0	55
1,013	DREYFUS PREM LT TRM HI YLD-I	261980759				10/30/2009	12/10/2009	4,484	0	4,428	56			0	56
1,014	DREYFUS PREM LT TRM HI YLD-I	261980759				9/30/2009	12/10/2009	4,082	0	3,992	90			0	90
1,015	DR PEPPER SNAPPLE GROUP-WI	26138E109				11/20/2008	12/15/2009	6,486	0	6,280	206			0	206
1,016	DR PEPPER SNAPPLE GROUP-WI	26138E109				11/20/2008	11/6/2009	2,110	0	1,181	929			0	929
1,017	CVS CORP 6.125% 8/15/16	126650BE9				11/19/2008	8/10/2009	10,718	0	8,948	1,770			0	1,770
1,018	CVS CAREMARK CORP	126650100				11/20/2008	12/10/2009	9,135	0	8,040	1,095			0	1,095
1,019	CVS CAREMARK CORP	126650100				11/20/2008	9/14/2009	21,517	0	16,357	5,160			0	5,160
1,020	CIT GROUP INC 4.25% 2/01/10	125581AQ1				11/19/2008	9/29/2009	34,605	0	35,613	-1,008			0	-1,008

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											
						Totals	23,072,571	0	21,592,563	1,480,008	0	0	0	1,480,008
1,021	CIGNA CORP 6 15% 11/15/36				11/19/2008	11/2/2009	7,425	0	6,209	1,216			0	1,216
1,022	CIGNA CORP 125509109				6/19/2009	12/10/2009	3,183	0	2,246	937			0	937
1,023	CIGNA CORP 125509109				6/19/2009	9/14/2009	5,380	0	4,242	1,138			0	1,138
1,024	PERRIGO CO 714290103				1/30/2009	4/7/2009	1,655	0	2,067	-412			0	-412
1,025	PERRIGO CO 714290103				1/27/2009	4/7/2009	1,419	0	1,770	-351			0	-351
1,026	PERRIGO CO 714290103				11/21/2008	4/7/2009	473	0	650	-177			0	-177
1,027	PERRIGO CO 714290103				11/21/2008	4/6/2009	5,242	0	7,154	-1,912			0	-1,912
1,028	PEPSICO INC 7 9% 11/01/18				2/26/2009	7/14/2009	24,748	0	24,218	530			0	530
1,029	PEPSICO INC 7 9% 11/01/18				2/26/2009	7/14/2009	12,374	0	12,109	265			0	265
1,030	PEPSICO INC 7 9% 11/01/18				2/26/2009	7/9/2009	24,775	0	24,218	557			0	557
1,031	PEPSICO INC 713448108				11/20/2008	12/10/2009	7,430	0	6,162	1,268			0	1,268
1,032	PEPSICO INC 713448108				11/20/2008	9/14/2009	15,857	0	13,864	1,993			0	1,993
1,033	PEPSI BOTTLING GROUP INC 713409100				2/27/2009	6/3/2009	7,007	0	3,941	3,066			0	3,066
1,034	PEPSI BOTTLING GROUP INC 713409100				2/12/2009	6/3/2009	4,671	0	3,128	1,543			0	1,543
1,035	PEPSI BOTTLING GROUP INC 713409100				2/12/2009	5/13/2009	2,870	0	2,011	859			0	859
1,036	PEPSI BOTTLING GROUP INC 713409100				2/12/2009	5/12/2009	321	0	223	98			0	98
1,037	PENTAIR INC 709631105				2/27/2009	9/21/2009	6,047	0	4,258	1,789			0	1,789
1,038	PENTAIR INC 709631105				1/12/2009	9/21/2009	5,442	0	4,279	1,163			0	1,163
1,039	PENTAIR INC 709631105				2/27/2009	9/21/2009	1,210	0	852	358			0	358
1,040	HUNT J B TRANSPORT SERVICES INC 445658107				2/27/2009	10/13/2009	1,009	0	621	388			0	388
1,041	HUNT J B TRANSPORT SERVICES INC 445658107				7/29/2009	10/13/2009	2,355	0	1,886	469			0	469
1,042	HUNT J B TRANSPORT SERVICES INC 445658107				11/25/2008	10/13/2009	2,019	0	1,486	533			0	533
1,043	HUNT J B TRANSPORT SERVICES INC 445658107				11/20/2008	10/13/2009	8,411	0	5,570	2,841			0	2,841
1,044	HUNT J B TRANSPORT SERVICES INC 445658107				7/29/2009	9/18/2009	7,472	0	6,196	1,276			0	1,276
1,045	HUNT J B TRANSPORT SERVICES INC 445658107				6/24/2009	9/18/2009	650	0	604	46			0	46
1,046	HUNT J B TRANSPORT SERVICES INC 445658107				6/24/2009	9/14/2009	1,802	0	1,509	293			0	293
1,047	HUNT J B TRANSPORT SERVICES INC 445658107				11/25/2008	5/12/2009	270	0	248	22			0	22
1,048	HUMAN GENOME SCIENCES INC 444903108				12/3/2009	12/10/2009	3,340	0	3,463	-123			0	-123
1,049	HOST HOTELS & RESORTS INC 44107P104				12/23/2009	12/30/2009	7	0	7	0			0	0
1,050	HOST HOTELS & RESORTS INC 44107P104				4/24/2009	12/15/2009	6,773	0	5,081	1,692			0	1,692
1,051	HOST HOTELS & RESORTS INC 44107P104				10/13/2009	12/15/2009	1,075	0	1,138	-63			0	-63
1,052	HOST HOTELS & RESORTS INC 44107P104				4/24/2009	9/14/2009	1,937	0	1,452	485			0	485
1,053	HOST HOTELS & RESORTS INC 44107P104				4/24/2009	5/12/2009	429	0	403	26			0	26
1,054	HOSPITALITY PROP TRU 5 625% 3/15/11				11/19/2008	4/29/2009	9,385	0	7,908	1,477			0	1,477
1,055	HOSPITALITY PROP TRU 5 625% 3/15/11				11/20/2008	12/10/2009	4,810	0	2,692	2,118			0	2,118
1,056	HOSPITALITY PROP TRU 5 625% 3/15/11				11/20/2008	9/14/2009	9,015	0	5,923	3,092			0	3,092
1,057	HORMEL FOODS CORP 440452100				6/24/2009	12/4/2009	766	0	682	84			0	84
1,058	HORMEL FOODS CORP 440452100				12/23/2008	12/4/2009	1,532	0	1,217	315			0	315
1,059	HORMEL FOODS CORP 440452100				11/25/2008	12/4/2009	1,532	0	1,141	391			0	391
1,060	HORMEL FOODS CORP 440452100				11/20/2008	12/4/2009	10,721	0	7,493	3,228			0	3,228
1,061	HORMEL FOODS CORP 440452100				6/24/2009	9/14/2009	1,122	0	1,022	100			0	100
1,062	HORMEL FOODS CORP 440452100				2/27/2009	5/12/2009	324	0	323	1			0	1
1,063	HORMEL FOODS CORP 440452100				2/27/2009	4/30/2009	8,955	0	9,361	-406			0	-406
1,064	HONEYWELL INTERNATNL 5 4% 3/15/11				11/19/2008	2/9/2009	15,603	0	14,354	1,249			0	1,249
1,065	HONEYWELL INTL INC 438516106				11/20/2008	12/10/2009	4,849	0	2,899	1,950			0	1,950
1,066	HONEYWELL INTL INC 438516106				11/20/2008	9/14/2009	9,154	0	5,557	3,597			0	3,597
1,067	HAROT 2006-3 A4 5 11% 4/15/12				4/17/2009	12/15/2009	3,262	0	3,346	-84			0	-84
1,068	HAROT 2006-3 A4 5 11% 4/15/12				4/17/2009	11/15/2009	1,840	0	1,887	-47			0	-47
1,069	HOME DEPOT INC 437076102				8/28/2009	12/10/2009	8,937	0	8,871	66			0	66
1,070	HOME DEPOT INC 437076102				8/28/2009	9/14/2009	16,811	0	16,910	-99			0	-99
1,071	EATON VANCE CORP 26864L109				4/2/2009	5/12/2009	277	0	242	35			0	35
1,072	EQT CORP 26864L109				11/20/2008	6/25/2009	4,022	0	2,990	1,032			0	1,032
1,073	EQT CORP 26864L109				11/20/2008	6/24/2009	673	0	498	175			0	175
1,074	EQT CORP 26864L109				6/24/2009	6/24/2009	678	0	498	180			0	180
1,075	EQT CORP 26864L109				6/24/2009	6/24/2009	1,355	0	1,367	-12			0	-12
1,076	EQT CORP 26864L109				4/29/2009	6/24/2009	7,792	0	8,270	-478			0	-478
1,077	EQT CORP 26864L109				4/29/2009	5/12/2009	744	0	719	25			0	25
1,078	EQT CORP 26864L109				11/20/2008	4/2/2009	328	0	249	79			0	79
1,079	EQT CORP 26864L109				2/27/2009	4/2/2009	4,920	0	4,718	202			0	202
1,080	E M C CORP MASS 26864L102				7/29/2009	12/10/2009	6,289	0	5,830	459			0	459

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

		Amount		Totals		23,072,571		0		21,592,563		1,480,008		0		0		0		1,480,008	
		Long Term CG Distributions		Short Term CG Distributions		2,039		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								
1,081	E M C CORP MASS	268648102		7/29/2009	9/14/2009	11,823	0	10,740	1,083			0	1,083								
1,082	DUKE ENERGY CAROLINAS 5 1% 4/15/2008	26442CAD6		11/19/2008	5/11/2009	10,106	0	9,154	952			0	952								
1,083	DUKE REALTY LP 6 5% 1/15/18	26441YAQ0		11/19/2008	12/10/2009	9,592	0	7,041	2,551			0	2,551								
1,084	SPECTRA ENERGY CAPITAL 8% 10/17/2008	26439RAH9		11/19/2008	1/12/2009	5,204	0	4,540	664			0	664								
1,085	DUKE ENERGY CORP 6 45% 10/15/32	26439ED4		11/19/2008	2/17/2009	5,122	0	4,296	826			0	826								
1,086	E I DU PONT DE NEMOUR 5 25% 12/15/11	263534B01		11/19/2008	3/17/2009	19,632	0	18,719	913			0	913								
1,087	DU PONT EI DE NEMOUR 6 875% 10/15/11	263534BJ7		11/19/2008	10/15/2009	10,000	0	10,341	-341			0	-341								
1,088	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	12/10/2009	2,231	0	1,877	354			0	354								
1,089	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/14/2009	5,453	0	4,557	896			0	896								
1,090	DREYFUS-NEWTON INTERN EQTY-I	26203E604		11/20/2008	9/14/2009	43,389	0	32,016	11,373			0	11,373								
1,091	DREYFUS-NEWTON INTERN EQTY-I	26203E604		6/24/2009	9/14/2009	8,611	0	7,485	1,126			0	1,126								
1,092	OMNICARE INC	681904108		2/27/2009	9/14/2009	959	0	1,033	-74			0	-74								
1,093	OMNICARE INC	681904108		9/14/2009	9/14/2009	4,801	0	4,814	-13			0	-13								
1,094	OMNICARE INC	681904108		6/24/2009	9/14/2009	1,920	0	1,958	-38			0	-38								
1,095	OMNICARE INC	681904108		2/27/2009	9/14/2009	6,481	0	6,973	-492			0	-492								
1,096	OMNICARE INC	681904108		2/27/2009	9/12/2009	565	0	517	48			0	48								
1,097	OLD REPUBLIC INTL CORP	680223104		2/27/2009	12/15/2009	2,725	0	2,406	319			0	319								
1,098	OLD REPUBLIC INTL CORP	680223104		6/24/2009	12/15/2009	2,725	0	2,468	257			0	257								
1,099	OLD REPUBLIC INTL CORP	680223104		6/24/2009	9/14/2009	120	0	95	25			0	25								
1,100	OLD REPUBLIC INTL CORP	680223104		5/8/2009	9/14/2009	1,681	0	1,442	239			0	239								
1,101	OLD REPUBLIC INTL CORP	680223104		5/8/2009	7/13/2009	1,035	0	1,133	-98			0	-98								
1,102	OLD REPUBLIC INTL CORP	680223104		4/20/2009	7/13/2009	4,047	0	4,966	-919			0	-919								
1,103	OLD REPUBLIC INTL CORP	680223104		4/20/2009	5/12/2009	806	0	924	-118			0	-118								
1,104	OLD REPUBLIC INTL CORP	680223104		11/21/2008	2/6/2009	1,537	0	1,054	483			0	483								
1,105	CROWN HLDGS INC	228368106		2/27/2009	4/20/2009	3,998	0	3,617	381			0	381								
1,106	CREDIT SUISSE FB USA 6 5% 1/15/12	22541LAC7		11/19/2008	5/5/2009	20,928	0	20,512	416			0	416								
1,107	COVENTRY HEALTH CARE INC	222862104		2/27/2009	3/2/2009	3,364	0	4,157	-793			0	-793								
1,108	COVENTRY HEALTH CARE INC	222862104		1/27/2009	3/2/2009	4,037	0	6,328	-2,291			0	-2,291								
1,109	CORRECTIONS CORP AMER NEW	22025Y407		2/27/2009	4/6/2009	5,437	0	4,258	1,179			0	1,179								
1,110	CORRECTIONS CORP AMER NEW	22025Y407		11/25/2008	4/6/2009	1,952	0	2,282	-330			0	-330								
1,111	CORRECTIONS CORP AMER NEW	22025Y407		11/20/2008	4/6/2009	4,461	0	4,604	-143			0	-143								
1,112	DOMINION RESOURCES INC 5 0% 12/01/11	209615CA9		11/19/2008	8/20/2009	5,275	0	4,524	751			0	751								
1,113	CONSOLIDATED EDISON 5 3% 12/01/11	209111EP4		11/19/2008	8/20/2009	26,218	0	22,873	3,345			0	3,345								
1,114	CONSOL ENERGY INC	20854P109		2/27/2009	3/31/2009	2,543	0	2,815	-272			0	-272								
1,115	CONSOL ENERGY INC	20854P109		2/26/2009	3/31/2009	2,797	0	3,099	-302			0	-302								
1,116	CONOCOPHILLIPS	20825C104		11/20/2008	12/10/2009	6,096	0	5,151	945			0	945								
1,117	CONOCOPHILLIPS	20825C104		11/20/2008	9/14/2009	11,114	0	10,301	813			0	813								
1,118	CONOCOPHILLIPS	20825C104		11/20/2008	3/17/2009	16,798	0	19,315	-2,517			0	-2,517								
1,119	CONOCOPHILLIPS	20825C104		11/20/2008	3/17/2009	25,739	0	29,616	-3,877			0	-3,877								
1,120	CONOCOPHILLIPS	20825C104		12/2/2008	3/17/2009	373	0	492	-119			0	-119								
1,121	CONCHO RESOURCES INC	20605P101		6/24/2009	9/3/2009	1,588	0	1,338	250			0	250								
1,122	CONCHO RESOURCES INC	20605P101		2/27/2009	9/3/2009	5,400	0	3,434	1,966			0	1,966								
1,123	CONCHO RESOURCES INC	20605P101		11/20/2008	9/3/2009	6,671	0	3,292	3,379			0	3,379								
1,124	CONCHO RESOURCES INC	20605P101		2/27/2009	5/28/2009	2,450	0	1,616	834			0	834								
1,125	CONCHO RESOURCES INC	20605P101		2/27/2009	5/12/2009	303	0	202	101			0	101								
1,126	CONCHO RESOURCES INC	20605P101		2/27/2009	4/6/2009	772	0	606	166			0	166								
1,127	CONCHO RESOURCES INC	20605P101		1/30/2009	4/6/2009	2,058	0	2,002	56			0	56								
1,128	CONCHO RESOURCES INC	20605P101		11/25/2008	4/6/2009	1,544	0	1,259	285			0	285								
1,129	CON-WAY INC	205944101		11/25/2008	1/9/2009	4,216	0	4,464	-248			0	-248								
1,130	CONAGRA FOODS INC 7 875% 9/15/11	2059887AW2		11/19/2008	5/11/2009	4,270	0	4,061	209			0	209								
1,131	COMPLETE PRODUCTION SERVICES	20453E109		12/1/2009	12/15/2009	2,746	0	2,556	190			0	190								
1,132	COMMSCOPE INC	203372107		4/29/2009	12/15/2009	4,668	0	4,361	307			0	307								
1,133	COMMSCOPE INC	203372107		6/24/2009	12/15/2009	1,037	0	978	59			0	59								
1,134	COMMSCOPE INC	203372107		6/24/2009	9/14/2009	1,451	0	1,223	228			0	228								
1,135	COMMSCOPE INC	203372107		4/29/2009	5/12/2009	473	0	485	-12			0	-12								
1,136	COMMERCIAL METALS CO	201723103		6/24/2009	7/23/2009	1,898	0	1,676	222			0	222								
1,137	COMMERCIAL METALS CO	201723103		4/20/2009	7/23/2009	16,561	0	12,901	3,660			0	3,660								
1,138	COMMERCIAL METALS CO	201723103		4/20/2009	6/17/2009	1,235	0	1,075	160			0	160								
1,139	COMMERCIAL METALS CO	201723103		4/29/2009	6/17/2009	3,086	0	2,942	146			0	146								
1,140	COMMERCIAL METALS CO	201723103		4/29/2009	5/12/2009	474	0	441	33			0	33								

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

Amount		Long Term CG Distributions		Short Term CG Distributions		Totals		23,072,571		0		21,592,563		1,480,008		0		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses	

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

Long Term CG Distributions										Amount		2,039	
Short Term CG Distributions										0		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
1,201	AVNET INC	053807103		11/18/2009	12/15/2009	7,262	0	7,029	233			0	233
1,202	AUTOLIV INC	052800109		7/31/2009	12/17/2009	2,169	0	1,785	384			0	384
1,203	AUTOLIV INC	052800109		7/31/2009	12/15/2009	6,534	0	5,355	1,179			0	1,179
1,204	AUTOLIV INC	052800109		6/10/2009	12/10/2009	4,041	0	3,141	900			0	900
1,205	AUTOLIV INC	052800109		7/31/2009	11/19/2009	1,586	0	1,428	158			0	158
1,206	AUTOLIV INC	052800109		10/14/2009	11/19/2009	1,586	0	1,431	155			0	155
1,207	AUTOLIV INC	052800109		7/31/2009	9/14/2009	1,396	0	1,428	-32			0	-32
1,208	AUTOLIV INC	052800109		6/10/2009	9/14/2009	6,281	0	5,654	627			0	627
1,209	UNITED STATES TREAS	4 25% 11/15/11	912828BR0	9/10/2009	12/10/2009	32,975	0	32,733	242			0	242
1,210	UNITED STATES TREAS	4 25% 11/15/11	912828BR0	11/19/2008	12/10/2009	10,992	0	11,077	-85			0	-85
1,211	UNITED STATES TREAS	4 25% 11/15/11	912828BR0	11/19/2008	10/28/2009	49,050	0	49,847	-797			0	-797
1,212	U S TREASURY NOTE	3 625% 5/15/13	912828BA7	11/19/2008	12/10/2009	75,187	0	75,325	-138			0	-138
1,213	U S TREASURY NOTE	3 875% 2/15/13	912828AU4	11/19/2008	5/15/2009	54,359	0	54,945	-586			0	-586
1,214	U S TREASURY NOTE	4 875% 2/15/12	9128277L0	11/19/2008	5/26/2009	65,850	0	67,578	-1,728			0	-1,728
1,215	U S TREASURY NOTE	4 875% 2/15/12	9128277L0	11/19/2008	5/15/2009	22,020	0	22,526	-506			0	-506
1,216	U S TREASURY NOTE	5 0% 8/15/11	9128277B2	11/19/2008	1/22/2009	66,405	0	67,300	-895			0	-895
1,217	U S TREASURY NOTE	5 0% 2/15/11	9128276T4	11/19/2008	5/14/2009	21,476	0	22,028	-552			0	-552
1,218	U S TREASURY NOTE	5 0% 2/15/11	9128276T4	11/19/2008	4/23/2009	59,078	0	60,578	-1,500			0	-1,500
1,219	U S TREASURY NOTE	5 75% 8/15/10	9128276J6	11/19/2008	5/26/2009	79,728	0	82,352	-2,624			0	-2,624
1,220	U S TREASURY NOTE	6 5% 2/15/10	9128275Z1	11/19/2008	4/20/2009	10,489	0	10,839	-350			0	-350
1,221	U S TREASURY NOTE	6 5% 2/15/10	9128275Z1	11/19/2008	3/30/2009	21,026	0	21,679	-653			0	-653
1,222	U S TREASURY NOTE	6 0% 8/15/09	9128275N8	11/19/2008	2/13/2009	159,177	0	163,079	-3,902			0	-3,902
1,223	UNITED STATES TREAS	BD 5 0% 5/15/13	912810PU6	11/19/2008	1/5/2009	41,607	0	35,013	6,594			0	6,594
1,224	U S TREASURY NOTE	4 75% 2/15/37	912810PT9	11/19/2008	1/2/2009	33,356	0	28,429	4,927			0	4,927
1,225	U S TREASURY BD	4 5% 2/15/36	912810FT0	11/19/2008	1/2/2009	52,576	0	43,541	9,035			0	9,035
1,226	UNITED STATES TREAS	5 375% 2/15/31	912810FP8	11/19/2008	1/5/2009	46,402	0	41,505	4,897			0	4,897
1,227	UNITED STATES TREAS	6 25% 5/15/30	912810FM5	11/19/2008	1/5/2009	50,826	0	45,232	5,594			0	5,594
1,228	U S TREASURY BONDS	6 125% 8/15/21	912810FJ2	11/19/2008	1/6/2009	27,783	0	25,634	2,149			0	2,149
1,229	U S TREASURY BONDS	5 25% 11/15/21	912810FF0	11/19/2008	1/9/2009	19,019	0	17,151	1,868			0	1,868
1,230	U S TREASURY BONDS	5 5% 8/15/28	912810FE3	11/19/2008	1/9/2009	19,525	0	17,843	1,682			0	1,682
1,231	U S TREASURY BONDS	6 125% 11/15/21	912810FB9	11/19/2008	1/12/2009	41,624	0	37,632	3,992			0	3,992
1,232	U S TREASURY BONDS	6 375% 8/15/21	912810FA1	11/19/2008	1/14/2009	28,952	0	26,026	2,926			0	2,926
1,233	U S TREASURY BONDS	6 625% 2/15/21	912810EZ7	11/19/2008	1/14/2009	7,401	0	6,666	735			0	735
1,234	U S TREASURY BONDS	6 5% 11/15/26	912810EY0	11/19/2008	1/21/2009	42,439	0	38,954	3,485			0	3,485
1,235	U S TREASURY BONDS	6 875% 08/15/21	912810EV6	11/19/2008	1/26/2009	35,455	0	33,910	1,545			0	1,545
1,236	ONEOK INC	682680103		2/27/2009	8/31/2009	4,021	0	2,756	1,265			0	1,265
1,237	ASIAN DEVELOPMENT BK	5 593% 7/16/04	045167AY9	11/19/2008	8/10/2009	15,856	0	16,981	-1,125			0	-1,125
1,238	ASHLAND INC	044209104		5/6/2009	10/29/2009	18,631	0	14,071	4,560			0	4,560
1,239	ASHLAND INC	044209104		5/6/2009	9/14/2009	1,613	0	1,042	571			0	571
1,240	ASHLAND INC	044209104		6/24/2009	8/21/2009	3,115	0	2,399	716			0	716
1,241	ASHLAND INC	044209104		5/6/2009	6/17/2009	3,681	0	3,909	-228			0	-228
1,242	ASHLAND INC	044209104		5/6/2009	6/11/2009	2,606	0	2,345	261			0	261
1,243	ASHLAND INC	044209104		5/6/2009	5/12/2009	474	0	521	-47			0	-47
1,244	ARROW ELECTRS INC	042735100		11/20/2008	11/18/2009	4,378	0	1,922	2,456			0	2,456
1,245	ARROW ELECTRS INC	042735100		11/20/2008	11/18/2009	5,757	0	2,523	3,234			0	3,234
1,246	ARROW ELECTRS INC	042735100		2/27/2009	11/18/2009	5,757	0	3,564	2,193			0	2,193
1,247	ARROW ELECTRS INC	042735100		11/25/2008	11/18/2009	548	0	263	285			0	285
1,248	ARROW ELECTRS INC	042735100		2/27/2009	11/17/2009	1,385	0	849	536			0	536
1,249	ARROW ELECTRS INC	042735100		2/27/2009	11/17/2009	832	0	509	323			0	323
1,250	ARROW ELECTRS INC	042735100		2/27/2009	11/17/2009	277	0	170	107			0	107
1,251	ARROW ELECTRS INC	042735100		6/24/2009	11/17/2009	1,109	0	823	286			0	286
1,252	ARROW ELECTRS INC	042735100		6/24/2009	9/14/2009	1,419	0	1,029	390			0	390
1,253	ARROW ELECTRS INC	042735100		2/27/2009	5/12/2009	428	0	339	89			0	89
1,254	ARCHER-DANIELS-MIDL	5 935% 10/01/17	039483AT9	11/19/2008	1/7/2009	4,561	0	3,771	790			0	790
1,255	ARCH COAL INC	039380100		12/17/2008	2/26/2009	1,148	0	1,334	-186			0	-186
1,256	ARCH COAL INC	039380100		11/20/2008	2/26/2009	2,008	0	1,489	519			0	519
1,257	U S TREASURY NOTE	6 25% 8/15/23	912810EQ7	9/18/2009	10/8/2009	25,248	0	24,666	582			0	582
1,258	U S TREASURY NOTE	6 25% 8/15/23	912810EQ7	7/29/2009	10/8/2009	6,312	0	5,976	336			0	336
1,259	U S TREASURY NOTE	6 25% 8/15/23	912810EQ7	11/19/2008	10/8/2009	31,560	0	31,102	458			0	458
1,260	U S TREASURY NOTE	6 25% 8/15/23	912810EQ7	11/19/2008	4/20/2009	25,659	0	24,882	777			0	777

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Long Term CG Distributions				Amount		Totals																
Short Term CG Distributions				2,039	0			23,072,571		0		21,592,563		1,480,008		0		0		1,480,008		
	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									
1,261	U S TREASURY BONDS 7 125% 02/15/29	912810EP9		11/19/2008	1/26/2009	40,969	0	39,970	999			0	999									
1,262	U S TREASURY BONDS 7 625% 11/15/29	912810EN4		11/19/2008	1/26/2009	28,395	0	27,365	1,030			0	1,030									
1,263	U S TREASURY BONDS 8 000% 11/15/29	912810EL8		11/19/2008	1/26/2009	57,714	0	55,563	2,151			0	2,151									
1,264	U S TREASURY BONDS 8 125% 08/15/29	912810EK0		11/19/2008	1/21/2009	7,414	0	7,080	334			0	334									
1,265	U S TREASURY BONDS 8 125% 05/15/29	912810EJ3		11/19/2008	1/26/2009	14,486	0	13,920	566			0	566									
1,266	OLD REPUBLIC INTL CORP	680223104		11/25/2008	2/6/2009	1,098	0	874	224			0	224									
1,267	OHIO PWR CO 6 6% 2/15/33	677415CF6		11/19/2008	1/23/2009	9,404	0	8,253	1,151			0	1,151									
1,268	OEKB OEST KONTROLLB 3 625% 6/17/76	676167AX7		11/19/2008	1/23/2009	46,446	0	47,597	-1,151			0	-1,151									
1,269	OCEANEERING INTL INC	675232102		6/24/2009	9/30/2009	1,707	0	1,348	359			0	359									
1,270	OCEANEERING INTL INC	675232102		6/11/2009	9/30/2009	9,105	0	8,743	362			0	362									
1,271	OCEANEERING INTL INC	675232102		6/11/2009	9/30/2009	9,105	0	8,605	500			0	500									
1,272	OCEANEERING INTL INC	675232102		6/11/2009	9/14/2009	1,753	0	1,639	114			0	114									
1,273	OCCIDENTAL PETROLEUM 6 75% 1/15/67	674599BV6		11/19/2008	1/12/2009	15,955	0	15,948	7			0	7									
1,274	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	12/10/2009	3,817	0	2,777	1,040			0	1,040									
1,275	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	9/14/2009	8,437	0	6,109	2,328			0	2,328									
1,276	GLOBAL PMTS INC	37940X102		11/20/2008	5/12/2009	334	0	314	20			0	20									
1,277	GLAXOSMITHKLINE CAP 6 375% 5/15/33	3737372AE7		11/19/2008	2/26/2009	15,750	0	13,520	2,230			0	2,230									
1,278	GILEAD SCIENCES INC	375558103		12/12/2009	12/22/2009	27,538	0	28,856	-1,318			0	-1,318									
1,279	GILEAD SCIENCES INC	375558103		12/12/2009	12/12/2009	73,587	0	77,405	-3,818			0	-3,818									
1,280	GILEAD SCIENCES INC	375558103		12/12/2009	9/14/2009	7,443	0	7,799	-356			0	-356									
1,281	GENWORTH FINL INC -CL A	37247D106		6/25/2009	12/15/2009	3,941	0	2,300	1,641			0	1,641									
1,282	GENWORTH FINL INC -CL A	37247D106		6/25/2009	10/13/2009	1,879	0	1,117	762			0	762									
1,283	GENWORTH FINL INC -CL A	37247D106		6/25/2009	9/14/2009	1,243	0	723	520			0	520									
1,284	GENWORTH FINL INC -CL A	37247D106		6/25/2009	7/13/2009	7,638	0	9,001	-1,363			0	-1,363									
1,285	GENERAL MLS INC 6 0% 2/15/12	370334AS3		11/19/2008	8/20/2009	10,823	0	10,218	605			0	605									
1,286	GENERAL ELEC CAP CORP 5 45% 1/15/36	36962GZY3		11/19/2008	5/5/2009	10,053	0	9,975	78			0	78									
1,287	GEN ELEC CAP CORP 6 0% 6/15/12	36962GYY4		11/19/2008	2/6/2009	10,199	0	10,293	-94			0	-94									
1,288	GENERAL ELEC CAP 5 375% 10/20/16	36962GY40		11/19/2008	2/17/2009	4,778	0	4,632	146			0	146									
1,289	GENERAL ELEC CAP CORP 6 75% 3/15/36	36962GX22		11/19/2008	2/6/2009	17,384	0	17,955	-571			0	-571									
1,290	GENERAL ELEC CAP COR 4 875% 10/21/36	36962GS62		11/19/2008	5/7/2009	15,274	0	14,996	278			0	278									
1,291	GENERAL ELEC CAP CORP 6 9% 9/15/36	36962GLF9		11/19/2008	1/23/2009	5,125	0	5,113	12			0	12									
1,292	GENERAL ELEC CAP CORP 4 8% 5/01/36	36962G319		11/19/2008	1/22/2009	19,602	0	19,070	532			0	532									
1,293	GENERAL ELECTRIC COMPANY	369604103		11/20/2008	12/10/2009	6,873	0	5,614	1,259			0	1,259									
1,294	GENERAL ELECTRIC COMPANY	369604103		11/20/2008	9/14/2009	13,546	0	11,356	2,190			0	2,190									
1,295	GEN-PROBE INC NEW	36866T103		2/27/2009	6/12/2009	6,484	0	6,115	369			0	369									
1,296	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	1,004	0	1,006	-2			0	-2									
1,297	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	1,004	0	1,006	-2			0	-2									
1,298	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	51,197	0	51,315	-118			0	-118									
1,299	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	1,004	0	1,006	-2			0	-2									
1,300	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/17/2009	10/8/2009	1,004	0	1,006	-2			0	-2									
1,301	U S TREASURY NT 3 125% 11/30/09	912828HJ2		9/15/2009	10/8/2009	52,201	0	52,321	-120			0	-120									
1,302	U S TREASURY NOTE 4 25% 11/15/17	912828HH6		11/19/2008	2/22/2009	67,017	0	64,586	2,431			0	2,431									
1,303	UNITED STATES TREAS 4 75% 8/15/17	912828HA1		10/30/2009	12/10/2009	80,612	0	78,499	2,113			0	2,113									
1,304	U S TREASURY NT 4 5% 5/15/17	912828GS3		11/19/2008	12/10/2009	10,985	0	10,912	73			0	73									
1,305	U S TREASURY NT 4 5% 5/15/17	912828GS3		11/19/2008	12/10/2009	43,940	0	43,661	279			0	279									
1,306	U S TREASURY NT 4 5% 5/15/17	912828GS3		11/19/2008	1/22/2009	22,915	0	21,830	1,085			0	1,085									
1,307	U S TREASURY NOTE 4 5% 5/15/10	912828GR5		11/19/2008	4/23/2009	57,264	0	57,886	-622			0	-622									
1,308	U S TREASURY NOTE 4 5% 5/15/10	912828GR5		11/19/2008	4/22/2009	52,049	0	52,624	-575			0	-575									
1,309	U S TREASURY NT 4 5% 4/30/12	912828GQ7		11/19/2008	1/22/2009	49,755	0	49,708	47			0	47									
1,310	U S TREASURY NOTE 4 625% 2/15/17	912828GH7		11/19/2008	2/4/2009	56,519	0	55,666	853			0	853									
1,311	U S TREASURY NOTE 4 75% 2/15/10	912828GG9		11/19/2008	4/30/2009	25,850	0	26,484	-634			0	-634									
1,312	U S TREASURY NOTE 4 75% 2/15/10	912828GG9		11/19/2008	3/10/2009	25,914	0	26,484	-570			0	-570									
1,313	UNITED STATES TREAS 4 625% 11/15/05	912828FY1		11/19/2008	12/10/2009	61,050	0	60,487	563			0	563									
1,314	U S TREASURY NOTE 4 625% 11/15/05	912828FX3		11/19/2008	2/17/2009	92,665	0	93,234	-569			0	-569									
1,315	UNITED STATES TREAS 4 875% 8/15/16	912828FQ8		11/19/2008	12/10/2009	28,145	0	28,282	-137			0	-137									
1,316	U S TREASURY NOTE 4 875% 7/31/11	912828FNS		11/19/2008	4/22/2009	48,865	0	50,116	-1,251			0	-1,251									
1,317	U S TREASURY NOTE 4 875% 7/31/11	912828FNS		11/19/2008	1/22/2009	27,482	0	27,842	-360			0	-360									
1,318	U S TREASURY NT 4 875% 5/31/11	912828FH8		11/19/2008	1/22/2009	65,601	0	67,068	-1,467			0	-1,467									
1,319	U S TREASURY NOTE 4 875% 4/30/11	912828FD7		11/19/2008	5/15/2009	86,165	0	87,517	-1,352			0	-1,352									
1,320	U S TREASURY NOTE 4 25% 1/15/11	912828ES5		6/29/2009	12/10/2009	15,634	0	15,783	-149			0	-149									

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

Long Term CG Distributions										Amount		Short Term CG Distributions																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													
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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	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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

Amount										Long Term CG Distributions										Short Term CG Distributions									
										2,039										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	CROWN HLDGS INC		228368106		12/5/2008	6/3/2009	2,386	0	1,670	716			0	716															
1,442	CROWN HLDGS INC		228368106		11/25/2008	6/3/2009	1,909	0	1,198	711			0	711															
1,443	CROWN HLDGS INC		228368106		11/20/2008	6/3/2009	6,680	0	3,986	2,694			0	2,694															
1,444	CROWN HLDGS INC		228368106		12/5/2008	5/12/2009	488	0	334	134			0	134															
1,445	BECKMAN COULTER INC		075811109		11/25/2008	12/23/2009	1,976	0	1,279	697			0	697															
1,446	BECKMAN COULTER INC		075811109		11/20/2008	12/23/2009	10,537	0	6,461	4,076			0	4,076															
1,447	BECKMAN COULTER INC		075811109		2/27/2009	12/15/2009	5,451	0	3,629	1,822			0	1,822															
1,448	BECKMAN COULTER INC		075811109		6/24/2009	12/15/2009	1,363	0	1,116	247			0	247															
1,449	BECKMAN COULTER INC		075811109		6/24/2009	9/14/2009	2,134	0	1,674	460			0	460															
1,450	BECKMAN COULTER INC		075811109		2/27/2009	5/12/2009	542	0	454	88			0	88															
1,451	BECKMAN COULTER INC		075811109		2/27/2009	3/2/2009	1,649	0	1,815	-166			0	-166															
1,452	BECKMAN COULTER INC		075811109		12/7/2009	3/2/2009	824	0	950	-126			0	-126															
1,453	BEAR STEARNS CO INC	6.95% 8/10/12	073928X73		11/19/2008	1/23/2009	36,784	0	36,102	682			0	682															
1,454	BEAR STEARNS CO INC	7.25% 20/1/18	073902RU4		11/19/2008	2/18/2009	5,354	0	5,059	295			0	295															
1,455	B E AEROSPACE INC		073302101		9/22/2009	12/15/2009	4,395	0	3,887	508			0	508															
1,456	B E AEROSPACE INC		073302101		9/22/2009	12/15/2009	615	0	545	70			0	70															
1,457	BARD C R INC		067383109		9/15/2009	9/14/2009	8,136	0	8,180	-44			0	-44															
1,458	BARD C R INC		067383109		9/14/2009	9/14/2009	9,763	0	9,745	18			0	18															
1,459	BANK HAWAII CORP		062540109		6/24/2009	7/30/2009	1,524	0	1,429	95			0	95															
1,460	BANK HAWAII CORP		062540109		2/27/2009	7/30/2009	7,239	0	6,289	950			0	950															
1,461	BANK HAWAII CORP		062540109		6/24/2009	7/29/2009	385	0	357	28			0	28															
1,462	BANK HAWAII CORP		062540109		11/25/2008	7/29/2009	3,848	0	4,287	-439			0	-439															
1,463	ONEOK INC		682680103		2/27/2009	8/28/2009	4,836	0	3,215	1,621			0	1,621															
1,464	ONEOK INC		682680103		4/29/2009	8/28/2009	5,927	0	4,242	1,285			0	1,285															
1,465	ONEOK INC		682680103		11/21/2008	8/28/2009	9,327	0	6,485	2,842			0	2,842															
1,466	ONEOK INC		682680103		6/24/2009	6/24/2009	2,545	0	2,551	-6			0	-6															
1,467	ONEOK INC		682680103		4/29/2009	5/12/2009	278	0	265	13			0	13															
1,468	ONEOK INC		682680103		4/29/2009	5/6/2009	1,392	0	1,326	66			0	66															
1,469	ONEOK INC		682680103		11/25/2008	5/6/2009	1,392	0	1,402	-10			0	-10															
1,470	ONCOR ELECTRIC DELIVE	7.25% 1/15/15	68233DAP2		11/19/2008	1/7/2009	4,474	0	4,194	280			0	280															
1,471	ON SEMICONDUCTOR CORP		682189105		2/27/2009	12/15/2009	5,167	0	2,238	2,929			0	2,929															
1,472	ON SEMICONDUCTOR CORP		682189105		9/30/2009	12/15/2009	1,440	0	1,408	32			0	32															
1,473	ON SEMICONDUCTOR CORP		682189105		9/30/2009	10/19/2009	2,976	0	3,229	-253			0	-253															
1,474	ON SEMICONDUCTOR CORP		682189105		2/27/2009	9/14/2009	1,366	0	587	779			0	779															
1,475	ON SEMICONDUCTOR CORP		682189105		6/24/2009	9/14/2009	256	0	192	64			0	64															
1,476	ON SEMICONDUCTOR CORP		682189105		6/24/2009	8/28/2009	3,405	0	2,682	723			0	723															
1,477	ON SEMICONDUCTOR CORP		682189105		6/24/2009	8/28/2009	2,398	0	1,853	545			0	545															
1,478	ON SEMICONDUCTOR CORP		682189105		6/24/2009	8/28/2009	496	0	392	104			0	104															
1,479	ON SEMICONDUCTOR CORP		682189105		6/24/2009	7/23/2009	3,854	0	3,271	583			0	583															
1,480	ON SEMICONDUCTOR CORP		682189105		2/27/2009	5/12/2009	401	0	257	144			0	144															
1,481	ON SEMICONDUCTOR CORP		682189105		12/10/2008	1/20/2009	1,489	0	1,231	258			0	258															
1,482	OMNICOM GROUP INC		681919106		11/20/2008	12/10/2009	3,706	0	2,259	1,447			0	1,447															
1,483	OMNICOM GROUP INC		681919106		11/20/2008	9/14/2009	8,586	0	5,197	3,389			0	3,389															
1,484	OMNICARE INC		681904108		9/14/2009	12/15/2009	5,789	0	5,777	12			0	12															
1,485	OMNICARE INC		681904108		9/14/2009	9/15/2009	3,840	0	3,851	-11			0	-11															
1,486	U S TREASURY NOTE	4.25% 1/15/11	912828ES5		2/2/2009	9/17/2009	15,706	0	16,031	-325			0	-325															
1,487	U S TREASURY NOTE	4.25% 1/15/11	912828ES5		2/2/2009	8/13/2009	41,926	0	42,749	-823			0	-823															
1,488	U S TREASURY NOTE	4.25% 1/15/11	912828ES5		2/2/2009	7/29/2009	110,118	0	112,215	-2,097			0	-2,097															
1,489	U S TREASURY NOTE	4.25% 1/15/11	912828ES5		1/23/2009	7/29/2009	5,244	0	5,353	-109			0	-109															
1,490	U S TREASURY NOTE	4.25% 1/15/11	912828ES5		1/13/2009	7/29/2009	5,244	0	5,371	-127			0	-127															
1,491	U S TREASURY NOTE	4.5% 11/15/15	912828EN6		12/10/2009	12/14/2009	11,051	0	11,116	-65			0	-65															
1,492	U S TREASURY NOTE	4.5% 11/15/15	912828EN6		11/19/2008	6/22/2009	26,963	0	27,827	-864			0	-864															
1,493	U S TREASURY NOTE	4.25% 8/15/15	912828EE6		11/19/2008	2/2/2009	62,161	0	60,869	1,292			0	1,292															
1,494	U S TREASURY NOTE	4.25% 5/15/15	912828DV9		11/19/2008	6/1/2009	57,541	0	60,017	-2,476			0	-2,476															
1,495	U S TREASURY NOTES	3.875% 5/15/11	912828DU1		11/19/2008	4/23/2009	77,607	0	78,304	-697			0	-697															
1,496	U S TREASURY NOTE	4.0% 3/15/10	912828DP2		11/19/2008	3/10/2009	36,107	0	36,662	-555			0	-555															
1,497	U S TREASURY NOTE	3.5% 2/15/10	912828DL1		11/19/2008	4/22/2009	5,123	0	5,209	-86			0	-86															
1,498	U S TREASURY NOTE	3.5% 2/15/10	912828DL1		11/19/2008	4/20/2009	40,983	0	41,672	-689			0	-689															
1,499	PENTAIR INC		709631105		5/29/2009	9/18/2009	3,072	0	2,489	583			0	583															
1,500	PENTAIR INC		709631105		1/12/2009	9/18/2009	1,228	0	951	277			0	277															
															1,480,008														

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

Long Term CG Distributions		Amount		Totals		23,072,571		0		21,592,563		1,480,008		0		0		1,480,008	
Short Term CG Distributions		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					
	Kind(s) of Property Sold																		
1,501	PENTAIR INC	709631105			6/24/2009	9/18/2009	1,841	0	1,472	369			0	369					
1,502	PENTAIR INC	709631105			5/29/2009	9/18/2009	614	0	498	116			0	116					
1,503	PENTAIR INC	709631105			5/29/2009	9/14/2009	1,535	0	1,245	290			0	290					
1,504	PENTAIR INC	709631105			1/12/2009	5/12/2009	524	0	475	49			0	49					
1,505	PEMEX PROJ FDG MASTE 7 375% 12/15/706451AH4				11/19/2008	1/22/2009	10,200	0	9,893	307			0	307					
1,506	PARKER HANNIFIN CORP	701094104			5/14/2009	12/15/2009	3,911	0	3,037	874			0	874					
1,507	PARKER HANNIFIN CORP	701094104			12/24/2008	12/10/2009	3,775	0	2,756	1,019			0	1,019					
1,508	PARKER HANNIFIN CORP	701094104			12/24/2008	9/14/2009	7,845	0	5,906	1,939			0	1,939					
1,509	PARKER HANNIFIN CORP	701094104			5/14/2009	9/14/2009	1,046	0	868	178			0	178					
1,510	PALM INC	696643105			4/2/2009	12/21/2009	733	0	622	111			0	111					
1,511	PALM INC	696643105			4/2/2009	12/18/2009	1,184	0	1,067	117			0	117					
1,512	PALM INC	696643105			4/2/2009	12/15/2009	3,954	0	2,934	1,020			0	1,020					
1,513	PALM INC	696643105			6/24/2009	12/15/2009	599	0	696	-97			0	-97					
1,514	PALM INC	696643105			6/24/2009	9/14/2009	1,424	0	1,393	31			0	31					
1,515	PALM INC	696643105			4/2/2009	6/11/2009	2,543	0	1,778	765			0	765					
1,516	PALM INC	696643105			4/2/2009	5/12/2009	445	0	356	89			0	89					
1,517	PACTIV CORP	695257105			11/25/2008	2/26/2009	968	0	1,431	-463			0	-463					
1,518	PACTIV CORP	695257105			11/20/2008	2/26/2009	2,741	0	3,628	-887			0	-887					
1,519	PACKAGING CORP AMER	695156109			6/24/2009	6/25/2009	1,794	0	1,757	37			0	37					
1,520	BANK HAWAII CORP	062540109			11/20/2008	7/29/2009	4,617	0	4,549	68			0	68					
1,521	BANK HAWAII CORP	062540109			11/25/2008	5/12/2009	398	0	429	-31			0	-31					
1,522	BANK OF AMERICA CORP 6 0% 9/01/11	060505DH4			11/19/2008	5/6/2009	24,940	0	27,960	-3,020			0	-3,020					
1,523	RIO TINTO ALCAN INC 7 25% 3/15/31	013716AQ8			11/19/2008	3/25/2009	11,400	0	10,940	460			0	460					
1,524	ALBERTA ENERGY CO LT 7 375% 11/01/01	012873AK1			11/19/2008	2/4/2009	4,123	0	4,077	46			0	46					
1,525	ALBEMARLE CORP	012653101			8/31/2009	12/15/2009	6,006	0	5,793	813			0	813					
1,526	ALBEMARLE CORP	012653101			8/31/2009	10/19/2009	1,039	0	965	74			0	74					
1,527	ALBEMARLE CORP	012653101			8/25/2009	10/19/2009	2,079	0	1,949	130			0	130					
1,528	ALBEMARLE CORP	012653101			8/25/2009	10/19/2009	1,386	0	1,292	94			0	94					
1,529	ALBEMARLE CORP	012653101			8/24/2009	10/19/2009	2,079	0	1,949	130			0	130					
1,530	ALBEMARLE CORP	012653101			8/24/2009	9/14/2009	340	0	325	15			0	15					
1,531	ALBEMARLE CORP	012653101			8/26/2009	9/14/2009	2,383	0	2,276	107			0	107					
1,532	ALBEMARLE CORP	012653101			6/24/2009	6/26/2009	744	0	746	-2			0	-2					
1,533	ALBEMARLE CORP	012653101			6/24/2009	6/25/2009	998	0	995	3			0	3					
1,534	ALBEMARLE CORP	012653101			4/27/2009	6/25/2009	1,996	0	2,164	-168			0	-168					
1,535	ALBEMARLE CORP	012653101			4/27/2009	6/25/2009	998	0	1,081	-83			0	-83					
1,536	ALBEMARLE CORP	012653101			4/27/2009	6/24/2009	983	0	1,082	-99			0	-99					
1,537	ALBEMARLE CORP	012653101			4/27/2009	6/24/2009	1,481	0	1,623	-142			0	-142					
1,538	ALBEMARLE CORP	012653101			4/27/2009	6/24/2009	6,910	0	7,584	-674			0	-674					
1,539	ALBEMARLE CORP	012653101			4/24/2009	6/24/2009	2,715	0	2,979	-264			0	-264					
1,540	ALBEMARLE CORP	012653101			4/24/2009	6/24/2009	247	0	271	-24			0	-24					
1,541	ALBEMARLE CORP	012653101			4/27/2009	5/12/2009	536	0	542	-6			0	-6					
1,542	ALABAMA POWER CO 5 5% 10/15/17	010392DZ8			11/19/2008	8/19/2009	10,602	0	9,170	1,432			0	1,432					
1,543	AIRGAS INC	009363102			3/12/2009	4/2/2009	6,860	0	5,980	880			0	880					
1,544	AETNA INC 6 75% 12/15/37	00817YAG3			11/19/2008	1/6/2009	8,547	0	7,727	820			0	820					
1,545	AETNA INC	00817Y108			11/20/2008	6/15/2009	32,921	0	27,602	5,319			0	5,319					
1,546	AETNA INC	00817Y108			11/20/2008	6/15/2009	23,207	0	19,444	3,763			0	3,763					
1,547	AETNA INC	00817Y108			11/20/2008	3/5/2009	21,098	0	20,678	420			0	420					
1,548	PACKAGING CORP AMER	695156109			4/29/2009	6/25/2009	4,634	0	4,933	-299			0	-299					
1,549	PACKAGING CORP AMER	695156109			2/27/2009	6/25/2009	4,186	0	2,999	1,187			0	1,187					
1,550	PACKAGING CORP AMER	695156109			2/26/2009	6/25/2009	4,933	0	4,173	760			0	760					
1,551	PACKAGING CORP AMER	695156109			4/29/2009	5/14/2009	2,468	0	2,546	-78			0	-78					
1,552	PACKAGING CORP AMER	695156109			4/29/2009	5/12/2009	672	0	637	35			0	35					
1,553	PACKAGING CORP AMER	695156109			4/29/2009	5/6/2009	2,566	0	2,546	20			0	20					
1,554	PACIFICORP 7 7% 11/15/31	695114BT4			11/19/2008	4/28/2009	5,863	0	4,898	965			0	965					
1,555	PSEG POWER LLC 5 0% 4/01/14	69362BAP7			11/19/2008	1/22/2009	14,506	0	12,718	1,788			0	1,788					
1,556	PNC FINANCIAL SERVICES GROUP	693475105			12/2/2008	2/4/2009	294	0	449	-155			0	-155					
1,557	PNC FINANCIAL SERVICES GROUP	693475105			11/20/2008	2/4/2009	12,034	0	19,015	-6,981			0	-6,981					
1,558	OWENS ILL INC	690768403			10/29/2009	12/1/2009	6,194	0	6,284	-90			0	-90					
1,559	OWENS ILL INC	690768403			6/24/2009	12/1/2009	2,787	0	2,548	239			0	239					
1,560	OWENS ILL INC	690768403			6/24/2009	12/1/2009	1,239	0	1,118	121			0	121					

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

Amount																
Long Term CG Distributions																
Short Term CG Distributions																
2,039																
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		
1,561	OWENS ILL INC		690768403		6/3/2009	12/1/2009	7,742	0	7,339	403			0			403
1,562	OWENS ILL INC		690768403		6/3/2009	9/14/2009	1,470	0	1,174	296			0			296
1,563	OWENS ILL INC		690768403		6/3/2009	8/28/2009	2,795	0	2,348	447			0			447
1,564	OSHKOSH CORPORATION		688239201		7/29/2009	12/15/2009	2,539	0	1,846	693			0			693
1,565	OSHKOSH CORPORATION		688239201		12/4/2009	12/15/2009	3,264	0	3,734	-470			0			-470
1,566	OSHKOSH CORPORATION		688239201		7/29/2009	11/6/2009	3,228	0	2,374	854			0			854
1,567	OSHKOSH CORPORATION		688239201		7/29/2009	9/14/2009	1,907	0	1,583	324			0			324
1,568	OSHKOSH CORPORATION		688239201		7/29/2009	8/28/2009	2,342	0	1,846	496			0			496
1,569	ORACLE CORP	6 5% 4/15/38	68389XAE5		11/19/2008	1/12/2009	5,617	0	4,429	1,188			0			1,188
1,570	ORACLE CORP		68389X105		11/20/2008	12/10/2009	6,554	0	4,503	2,051			0			2,051
1,571	ORACLE CORP		68389X105		11/20/2008	9/14/2009	12,458	0	8,541	3,917			0			3,917
1,572	ORACLE CORP		68389X105		12/2/2008	9/14/2009	227	0	158	69			0			69
1,573	ONTARIO (PROVINCE OF)	4 5% 2/03/15	6683234WQ7		11/19/2008	2/5/2009	15,244	0	15,655	-411			0			-411
1,574	HELMERICH & PAYNE INC		423452101		6/24/2009	12/17/2009	2,780	0	2,066	714			0			714
1,575	HELMERICH & PAYNE INC		423452101		4/21/2009	12/17/2009	6,753	0	5,179	1,574			0			1,574
1,576	HELMERICH & PAYNE INC		423452101		10/19/2009	12/15/2009	6,720	0	7,441	-721			0			-721
1,577	HELMERICH & PAYNE INC		423452101		4/21/2009	9/14/2009	759	0	609	150			0			150
1,578	HELMERICH & PAYNE INC		423452101		4/21/2009	9/3/2009	12,258	0	11,576	682			0			682
1,579	HELMERICH & PAYNE INC		423452101		4/21/2009	5/12/2009	1,326	0	1,219	107			0			107
1,580	HELI ENERGY SOLUTIONS GROUP INC		42330P107		10/27/2009	11/27/2009	6,400	0	8,567	-2,167			0			-2,167
1,581	AETNA INC		00817Y108		12/2/2008	3/5/2009	194	0	202	-8			0			-8
1,582	ADOBE SYSTEMS INC		00724F101		11/20/2008	2/23/2009	51,382	0	63,900	-12,518			0			-12,518
1,583	ADDITIONAL NATIONAL PLC	7 95% 10/26/29	002920AC0		11/19/2008	2/2/2009	4,209	0	4,091	118			0			118
1,584	ABBOTT LABORATORIES		002824100		11/20/2008	5/1/2009	93,220	0	115,120	-21,900			0			-21,900
1,585	SWEDISH EXPORT CRD	5 125% 3/01/11	00254EBZ4		11/19/2008	8/10/2009	10,129	0	10,663	-534			0			-534
1,586	NEW CINGULAR WRLSS	8 75% 3/01/13	00209AAF3		11/19/2008	10/28/2009	6,545	0	4,988	1,557			0			1,557
1,587	AT&T INC	6 3% 1/15/38	00206RAG7		11/19/2008	10/28/2009	15,693	0	12,453	3,240			0			3,240
1,588	AT & T INC		00206R102		11/20/2008	12/10/2009	7,759	0	7,048	711			0			711
1,589	AT & T INC		00206R102		11/20/2008	9/14/2009	14,586	0	13,845	741			0			741
1,590	AT & T CORP	7 3% 11/15/11	001957BC2		11/19/2008	10/28/2009	33,336	0	30,639	2,697			0			2,697
1,591	AOL INC		00184X105		12/4/2008	12/29/2009	17	0	12	5			0			5
1,592	AOL TIME WARNER INC	7 7% 5/01/32	00184AAG0		11/19/2008	4/8/2009	13,202	0	13,333	-131			0			-131
1,593	AOL TIME WARNER INC	6 75% 4/15/11	00184AAB1		11/19/2008	4/8/2009	20,401	0	19,184	1,217			0			1,217
1,594	AMB PROPERTY CORP REIT		00163T109		8/28/2009	10/13/2009	2,921	0	3,008	-87			0			-87
1,595	AMB PROPERTY CORP REIT		00163T109		6/24/2009	10/13/2009	3,146	0	2,431	715			0			715
1,596	AMB PROPERTY CORP REIT		00163T109		4/24/2009	10/13/2009	2,696	0	2,308	388			0			388
1,597	AMB PROPERTY CORP REIT		00163T109		4/20/2009	10/13/2009	4,045	0	3,088	957			0			957
1,598	AMB PROPERTY CORP REIT		00163T109		4/6/2009	10/13/2009	16,853	0	12,933	3,920			0			3,920
1,599	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		2/12/2009	9/15/2009	724	0	749	-25			0			-25
1,600	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		2/12/2009	9/1/2009	59,842	0	59,135	707			0			707
1,601	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		2/12/2009	8/15/2009	1,349	0	1,394	-45			0			-45
1,602	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		2/12/2009	7/15/2009	1,701	0	1,758	-57			0			-57
1,603	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		2/12/2009	6/15/2009	1,955	0	2,020	-65			0			-65
1,604	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		2/12/2009	5/15/2009	1,896	0	1,959	-63			0			-63
1,605	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		2/12/2009	4/15/2009	1,475	0	1,524	-49			0			-49
1,606	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		2/12/2009	3/15/2009	1,609	0	1,662	-53			0			-53
1,607	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		8/6/2009	12/15/2009	5,111	0	5,272	-161			0			-161
1,608	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		8/6/2009	12/11/2009	7,095	0	6,918	177			0			177
1,609	FHLMC GOLD C01847	5 5% 6/01/34	31292JBQ2		8/6/2009	11/15/2009	288	0	297	-9			0			-9
1,610	CROWN HLDGS INC		228368106		2/27/2009	5/12/2009	234	0	213	21			0			21
1,611	CROWN HLDGS INC		228368106		2/27/2009	4/23/2009	4,832	0	4,468	364			0			364
1,612	GOOGLE INC - CL A		38259P508		8/21/2009	9/14/2009	14,246	0	13,928	318			0			318
1,613	GOODRICH CORP		382388106		7/12/2009	9/18/2009	13,330	0	12,240	1,090			0			1,090
1,614	GOODRICH CORP		382388106		7/12/2009	9/14/2009	562	0	510	52			0			52
1,615	GOLDMAN SACHS GROUP	6 25% 9/01/38144LAB6	382388106		11/19/2008	12/11/2009	21,709	0	17,499	4,210			0			4,210
1,616	GOLDMAN SACHS GROUP	6 45% 5/01/38143YAC7	382388106		11/19/2008	9/1/2009	9,466	0	6,440	3,026			0			3,026
1,617	GOLDMAN SACHS GROUP	5 35% 1/15/38141GEE0	382388106		11/19/2008	2/17/2009	9,094	0	8,357	737			0			737
1,618	GOLDMAN SACHS GROUP	6 6% 1/15/38141GBU7	382388106		11/19/2008	7/15/2009	16,056	0	14,726	1,330			0			1,330
1,619	GOLDMAN SACHS GROUP	7 35% 10/01/38141GAD6	382388106		11/19/2008	8/20/2009	20,126	0	20,109	17			0			17
1,620	GOLDMAN SACHS GROUP INC		38141G104		12/2/2008	3/10/2009	837	0	643	194			0			194

08	1	88	88	14	37	33	88	26	24	24	38	46	47	37	37	57	53	75	27	12	37	49	85	55	55	78	76	75	45	11	11	60	57	16	91	63	12	23	53	15	41	84	41	91	09
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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	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 of Losses
		Long Term CG Distributions	Short Term CG Distributions												
		2,039	0					23,072,571	0	21,592,563	1,480,008	0	0	0	1,480,008
1,681	TYCO INTERNATIONAL 6.875% 1/15/25	902118A4			11/19/2008	2/4/2009		3,578	0	3,638	-60			0	-60
1,682	TUPPERWARE BRANDS CORP	899896104			6/10/2009	12/15/2009		7,381	0	3,960	3,421			0	3,421
1,683	TUPPERWARE BRANDS CORP	899896104			6/10/2009	10/8/2009		5,243	0	3,432	1,811			0	1,811
1,684	TUPPERWARE BRANDS CORP	899896104			6/10/2009	9/14/2009		2,035	0	1,320	715			0	715
1,685	CITIGROUP INC 6.125% 5/15/18	172967E56			11/19/2008	5/7/2009		29,911	0	31,355	-1,444			0	-1,444
1,686	CITIGROUP INC 5.875% 2/22/33	172967BU4			11/19/2008	8/20/2009		3,608	0	3,564	44			0	44
1,687	CITIGROUP INC 6.5% 1/18/11	172967BC4			11/19/2008	8/19/2009		41,355	0	40,830	535			0	535
1,688	CISCO SYSTEMS INC 5.25% 2/22/11	17275RAB8			11/19/2008	2/6/2009		31,778	0	30,867	911			0	911
1,689	CISCO SYSTEMS INC	17275R102			11/20/2008	9/14/2009		10,777	0	6,591	4,186			0	4,186
1,690	CISCO SYSTEMS INC	17275R102			11/20/2008	9/14/2009		19,987	0	12,889	7,078			0	7,078
1,691	CISCO SYSTEMS INC	17275R102			11/20/2008	2/23/2009		24,324	0	24,166	158			0	158
1,692	CISCO SYSTEMS INC	17275R102			12/2/2008	2/23/2009		295	0	301	-6			0	-6
1,693	CINCINNATI GAS & ELEC 5.7% 9/15/12	172070CN2			11/19/2008	9/1/2009		5,436	0	4,921	515			0	515
1,694	CHUBB CORP	171232101			11/20/2008	12/10/2009		4,357	0	3,958	399			0	399
1,695	CHUBB CORP	171232101			11/20/2008	9/14/2009		7,846	0	7,036	810			0	810
1,696	CHUBB CORP	171232101			11/20/2008	1/21/2009		86,105	0	89,703	-3,598			0	-3,598
1,697	CHILDRENS PLACE	168905107			9/9/2009	12/15/2009		4,151	0	3,764	387			0	387
1,698	CHILDRENS PLACE	168905107			9/9/2009	9/14/2009		1,684	0	1,613	51			0	51
1,699	REPUBLIC OF CHILE 5.5% 1/15/13	168863AS7			11/19/2008	5/5/2009		10,679	0	10,466	213			0	213
1,700	CHICOS FAS INC	168615102			6/24/2009	6/26/2009		1,753	0	1,849	-96			0	-96
1,701	CHICOS FAS INC	168615102			5/8/2009	6/26/2009		14,766	0	13,024	1,742			0	1,742
1,702	CHICOS FAS INC	168615102			5/8/2009	5/12/2009		721	0	733	-12			0	-12
1,703	CHARLES RIV LABORATORIES INTL INC	159864107			6/1/2009	7/23/2009		4,953	0	5,071	-118			0	-118
1,704	CHARLES RIV LABORATORIES INTL INC	159864107			6/1/2009	7/23/2009		6,178	0	6,338	-160			0	-160
1,705	CHARLES RIV LABORATORIES INTL INC	159864107			6/24/2009	7/23/2009		2,471	0	2,548	-77			0	-77
1,706	CHARLES RIV LABORATORIES INTL INC	159864107			6/1/2009	7/23/2009		4,324	0	4,440	-116			0	-116
1,707	CERNER CORP	156782104			7/13/2009	8/31/2009		11,107	0	10,641	466			0	466
1,708	CEPHALON INC	156708109			11/20/2009	12/15/2009		5,871	0	5,970	-99			0	-99
1,709	CEPHALON INC	156708109			6/10/2009	9/14/2009		585	0	580	5			0	5
1,710	CEPHALON INC	156708109			6/10/2009	8/28/2009		5,054	0	5,220	-166			0	-166
1,711	CEPHALON INC	156708109			11/25/2008	2/6/2009		2,368	0	2,113	255			0	255
1,712	CEPHALON INC	156708109			11/20/2008	2/6/2009		6,314	0	5,622	692			0	692
1,713	CELANESE CORP -SER A	150870103			6/24/2009	8/31/2009		5,090	0	4,348	742			0	742
1,714	CELANESE CORP -SER A	150870103			6/24/2009	8/31/2009		8,652	0	7,403	1,249			0	1,249
1,715	CELANESE CORP -SER A	150870103			6/24/2009	8/21/2009		1,860	0	1,524	336			0	336
1,716	CELANESE CORP -SER A	150870103			6/24/2009	7/21/2009		2,431	0	2,177	254			0	254
1,717	CELANESE CORP -SER A	150870103			6/25/2009	7/21/2009		1,458	0	1,346	112			0	112
1,718	CARDIONET INC	14159L103			6/30/2009	7/1/2009		2,569	0	4,310	-1,741			0	-1,741
1,719	CARDIONET INC	14159L103			6/24/2009	7/1/2009		682	0	1,075	-383			0	-383
1,720	CARDIONET INC	14159L103			6/12/2009	7/1/2009		6,424	0	11,893	-5,469			0	-5,469
1,721	CARDINAL HEALTH INC 5.85% 12/15/17	14149YAH1			11/19/2008	2/4/2009		17,864	0	16,510	1,354			0	1,354
1,722	CANADIAN NATL RES 6.45% 6/30/33	136385AE1			11/19/2008	1/23/2009		3,615	0	4,018	-403			0	-403
1,723	CANADIAN NATL RAILWA 6.375% 10/15/15	136375BF8			11/19/2008	3/10/2009		15,947	0	14,951	996			0	996
1,724	CALIFORNIA ST 7.55% 4/01/39	13063A5G5			4/22/2009	10/6/2009		27,032	0	25,344	1,688			0	1,688
1,725	CALIFORNIA ST 7.55% 4/01/39	13063A5G5			4/22/2009	5/11/2009		10,268	0	10,138	130			0	130
1,726	CALIFORNIA ST 7.55% 4/01/39	13063A5G5			4/22/2009	5/11/2009		5,139	0	5,069	70			0	70
1,727	CALIFORNIA ST 7.55% 4/01/39	13063A5G5			4/22/2009	5/11/2009		10,265	0	10,138	127			0	127
1,728	CALIFORNIA ST 7.55% 4/01/39	13063A5G5			4/22/2009	4/23/2009		20,663	0	20,147	516			0	516
1,729	CALIFORNIA ST 7.55% 4/01/34	13063A5E0			4/22/2009	4/22/2009		15,568	0	15,110	458			0	458
1,730	APPLE INC	037833100			9/3/2009	12/10/2009		13,180	0	11,144	2,036			0	2,036
1,731	APPLE INC	037833100			9/3/2009	9/14/2009		22,515	0	21,622	893			0	893
1,732	APACHE CORP	037411105			11/20/2008	12/10/2009		7,576	0	5,041	2,535			0	2,535
1,733	APACHE CORP	037411105			11/20/2008	9/14/2009		13,696	0	9,453	4,243			0	4,243
1,734	ANSYS INC	03662Q105			8/31/2009	12/15/2009		5,746	0	4,940	806			0	806
1,735	ANSYS INC	03662Q105			4/2/2009	12/15/2009		2,463	0	1,589	874			0	874
1,736	ANSYS INC	03662Q105			8/31/2009	9/14/2009		2,662	0	2,470	192			0	192
1,737	ANSYS INC	03662Q105			4/2/2009	7/29/2009		1,861	0	1,589	272			0	272
1,738	ANSYS INC	03662Q105			6/24/2009	7/29/2009		2,481	0	2,470	11			0	11
1,739	ANSYS INC	03662Q105			4/2/2009	5/12/2009		809	0	795	14			0	14
1,740	ANHEUSER-BUSCH COS INC 6.8% 8/20/35	035229CJ0			11/19/2008	1/15/2009		4,536	0	3,968	568			0	568

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		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									
	Kind(s) of Property Sold	CUSIP #		How Acquired	Date Acquired	Date Sold						
1,741	ANADARKO PETROLEUM CO 5.95% 9/1/03	2511AX5	0		11/19/2008	2/18/2009	13,740	13,100	640		0	1,480,008
1,742	ANADARKO FINANCE CO 6.75% 5/01/11	032479AC1	0		11/19/2008	9/1/2009	5,308	4,985	323		0	323
1,743	AMPHENOL CORP NEW	032095101	0		2/27/2009	12/15/2009	3,987	2,327	1,660		0	1,660
1,744	NORTHEAST UTILITIES	664397106	0		2/26/2009	9/14/2009	478	443	36		0	36
1,745	NORTHEAST UTILITIES	664397106	0		7/1/2009	9/14/2009	479	459	20		0	20
1,746	NORTHEAST UTILITIES	664397106	0		7/1/2009	7/29/2009	4,754	4,823	-69		0	-69
1,747	NORTHEAST UTILITIES	664397106	0		2/26/2009	5/12/2009	640	665	-25		0	-25
1,748	STATOIL HYDRO ASA 7.25% 9/23/27	656531AM2	0		11/19/2008	5/8/2009	3,638	3,768	-130		0	-130
1,750	NORFOLK SOUTHERN CORP 7.05% 5/06/55	655844AF5	0		11/19/2008	11/2/2009	10,357	5,070	341		0	341
1,751	NORFOLK SOUTHERN CORP 7.7% 5/15/65	655844AE8	0		11/19/2008	2/26/2009	10,839	10,503	336		0	336
1,752	NORFOLK SOUTHERN CORP	655844108	0		11/4/2009	12/10/2009	5,228	4,985	243		0	243
1,753	NOKIA CORP-SPON ADR	654902204	0		11/20/2008	7/16/2009	25,446	24,200	1,246		0	1,246
1,754	NATIONAL OILWELL VARCO INC	637071101	0		12/30/2008	4/24/2009	25,546	20,168	5,378		0	5,378
1,755	NATIONAL OILWELL VARCO INC	637071101	0		12/29/2008	4/24/2009	4,722	3,712	1,010		0	1,010
1,756	NATIONAL OILWELL VARCO INC	637071101	0		12/29/2008	4/24/2009	14,831	11,704	3,127		0	3,127
1,757	NATIONAL OILWELL VARCO INC	637071101	0		12/30/2008	4/23/2009	36,616	29,870	6,746		0	6,746
1,758	NATIONAL FUEL GAS CO N J	636180101	0		8/28/2009	12/15/2009	6,886	6,309	577		0	577
1,759	NATIONAL FUEL GAS CO N J	636180101	0		8/28/2009	9/14/2009	1,363	1,352	11		0	11
1,760	MYLAN INC	628530107	0		8/28/2009	12/15/2009	4,553	3,556	997		0	997
1,761	MYLAN INC	628530107	0		8/28/2009	10/19/2009	8,134	7,261	873		0	873
1,762	MYLAN INC	628530107	0		8/28/2009	9/14/2009	1,980	1,976	54		0	54
1,763	MOTOROLA INC 7.5% 5/15/25	620076AH2	0		11/19/2008	1/8/2009	2,586	3,255	-669		0	-669
1,764	MOSAIC CO	61945A107	0		11/20/2008	4/14/2009	34,487	18,142	16,345		0	16,345
1,765	MORGAN STANLEY 5.3% 3/01/13	617446HR3	0		11/19/2008	7/22/2009	20,641	17,958	2,683		0	2,683
1,766	MORGAN STANLEY	617446448	0		5/21/2009	12/10/2009	4,834	4,504	330		0	330
1,767	MORGAN STANLEY	617446448	0		5/21/2009	9/14/2009	9,415	9,290	125		0	125
1,768	MOLSON COORS BREWING CO-B	60871R209	0		11/20/2008	3/13/2009	48,026	68,475	-19,449		0	-19,449
1,769	MIDAMERICAN ENERGY 5.875% 10/01/11	59562VAF4	0		11/19/2008	2/18/2009	15,606	14,849	757		0	757
1,770	MICROSOFT CORPORATION	594918104	0		11/20/2008	12/10/2009	6,877	4,071	2,806		0	2,806
1,771	MICROSOFT CORPORATION	594918104	0		11/20/2008	9/14/2009	11,263	7,965	3,298		0	3,298
1,772	METLIFE INC 6.125% 12/01/11	59156RAC2	0		11/19/2008	8/20/2009	15,964	14,838	1,126		0	1,126
1,773	MERRILL LYNCH & CO 4.25% 2/08/10	59018YU22	0		11/19/2008	8/19/2009	20,176	19,808	368		0	368
1,774	MERRILL LYNCH & CO 6.875% 11/15/18	590188JN9	0		11/19/2008	5/6/2009	8,270	9,387	-1,117		0	-1,117
1,775	FIFTH THIRD BANCORP	316773100	0		8/31/2009	9/14/2009	2,750	3,022	-272		0	-272
1,776	FIFTH THIRD BANCORP	316773100	0		12/2/2008	1/26/2009	56	170	-114		0	-114
1,777	FIFTH THIRD BANCORP	316773100	0		11/20/2008	1/26/2009	16,991	46,966	-29,975		0	-29,975
1,778	FIDELITY NATIONAL FINANCIAL INC	31620R105	0		10/13/2009	12/15/2009	7,229	8,388	-1,159		0	-1,159
1,779	FIDELITY NATIONAL FINANCIAL INC	31620R105	0		2/17/2009	9/14/2009	1,522	1,373	149		0	149
1,780	FIDELITY NATIONAL FINANCIAL INC	31620R105	0		2/17/2009	4/24/2009	1,332	1,191	141		0	141
1,781	FIDELITY NATIONAL FINANCIAL INC	31620R105	0		11/20/2008	4/24/2009	13,703	5,173	8,530		0	8,530
1,782	FIDELITY NATIONAL FINANCIAL INC	31620R105	0		2/17/2009	4/7/2009	2,513	2,212	301		0	301
1,783	FIDELITY NATIONAL FINANCIAL INC	31620R105	0		2/17/2009	4/6/2009	7,828	6,806	1,023		0	1,023
1,784	F5 NETWORKS INC	315616102	0		2/17/2009	5/13/2009	7,855	6,099	1,756		0	1,756
1,785	F5 NETWORKS INC	315616102	0		11/20/2008	5/13/2009	7,070	5,634	1,436		0	1,436
1,786	F5 NETWORKS INC	315616102	0		11/25/2008	5/6/2009	2,602	2,143	459		0	459
1,787	FEDEX CORP	31428X106	0		11/20/2008	12/10/2009	4,406	2,905	1,501		0	1,501
1,788	FEDEX CORP	31428X106	0		11/20/2008	9/14/2009	5,487	4,067	1,420		0	1,420
1,789	FNMA POOL # A00132 6% 9/1/2039	31418MEEB	0		9/23/2009	12/25/2009	2,913	3,067	-154		0	-154
1,790	FNMA POOL # A00132 6.0% 9/01/39	31418MEEB	0		9/23/2009	12/25/2009	2,834	2,984	-150		0	-150
1,791	FNMA POOL # MAC259 5% 12/1/2039	31417YJ00	0		10/9/2009	12/25/2009	165	171	-6		0	-6
1,792	FNMA POOL # AC5401 5% 10/1/2039	31417SAB6	0		10/9/2009	12/25/2009	372	385	-13		0	-13
1,793	FNMA POOL # AC1520 4% 9/1/2024	31417KVNA	0		10/14/2009	12/25/2009	236	239	-3		0	-3
1,794	FNMA POOL # A48389 4.5% 6/1/2039	31416SKB6	0		6/11/2009	12/25/2009	180	175	5		0	5
1,795	FNMA POOL # A48389 4.5% 6/01/39	31416SKB6	0		6/11/2009	12/25/2009	560	545	15		0	15
1,796	FNMA POOL # A48389 4.5% 6/01/39	31416SKB6	0		6/11/2009	10/25/2009	151	147	4		0	4
1,797	FNMA POOL # A48389 4.5% 6/01/39	31416SKB6	0		6/11/2009	9/25/2009	996	970	26		0	26
1,798	FNMA POOL # A48389 4.5% 6/01/39	31416SKB6	0		6/11/2009	8/25/2009	553	538	15		0	15
1,799	FNMA POOL # 981644 4.5% 6/1/2023	31415BBM0	0		10/14/2009	12/25/2009	1,943	2,018	-75		0	-75

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	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
			2,039	0									
	Kind(s) of Property Sold	CUSIP #	Date Acquired	Date Sold									
1,801	FNMA POOL # 875116 5% 5/1/2038	31414SYM9	9/23/2009	12/25/2009		1,386	0	1,431	-35			0	-35
1,802	FNMA POOL # 875116 5.0% 5/01/38	31414SYM9	9/23/2009	12/11/2009		13,178	0	12,957	221			0	221
1,803	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	5/20/2009	12/30/2009		18,692	0	18,697	-5			0	-5
1,804	FNMA POOL # 962301 4.5% 3/1/2023	31414CRW0	5/20/2009	12/25/2009		2,580	0	2,655	-75			0	-75
1,805	FNMA POOL 962301 4.5% 3/01/23	31414CRW0	5/20/2009	11/25/2009		3,402	0	3,501	-99			0	-99
1,806	FNMA POOL 962301 4.5% 3/01/23	31414CRW0	5/20/2009	10/25/2009		2,306	0	2,373	-67			0	-67
1,807	FNMA POOL 962301 4.5% 3/01/23	31414CRW0	5/20/2009	9/25/2009		2,853	0	2,936	-83			0	-83
1,808	FNMA POOL 962301 4.5% 3/01/23	31414CRW0	5/20/2009	8/25/2009		1,559	0	1,605	-46			0	-46
1,809	FHLMC GOLD PL# G05509 6.0% 6/01/35 3128M7N28		8/6/2009	12/15/2009		1,067	0	1,115	-48			0	-48
1,810	FHLMC GOLD PL# G05509 6.0% 6/01/35 3128M7N28		8/6/2009	12/15/2009		3,629	0	3,774	-145			0	-145
1,811	FHLMC GOLD PL# G05509 6.0% 6/01/35 3128M7N28		8/6/2009	11/15/2009		754	0	788	-34			0	-34
1,812	FHLMC GOLD PL# G05509 6.0% 6/01/35 3128M7N28		8/6/2009	11/15/2009		2,563	0	2,665	-102			0	-102
1,813	FHLMC GOLD PL# G05509 6.0% 6/01/35 3128M7N28		8/6/2009	10/15/2009		752	0	785	-33			0	-33
1,814	FHLMC GOLD PL# G05509 6.0% 6/01/35 3128M7N28		8/6/2009	10/15/2009		2,556	0	2,658	-102			0	-102
1,815	FHLMC GOLD PL# G05509 6.0% 6/01/35 3128M7N28		8/6/2009	9/15/2009		940	0	983	-43			0	-43
1,816	FHLMC GOLD PL# G05509 6.0% 6/01/35 3128M7N28		8/6/2009	9/15/2009		3,198	0	3,325	-127			0	-127
1,817	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	12/15/2009		1,000	0	1,028	-28			0	-28
1,818	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	11/15/2009		1,077	0	1,108	-31			0	-31
1,819	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	10/15/2009		1,014	0	1,043	-29			0	-29
1,820	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	9/15/2009		1,430	0	1,471	-41			0	-41
1,821	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	8/15/2009		1,764	0	1,814	-50			0	-50
1,822	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	7/15/2009		1,825	0	1,878	-53			0	-53
1,823	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	6/15/2009		1,550	0	1,595	-45			0	-45
1,824	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	5/15/2009		1,757	0	1,808	-51			0	-51
1,825	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	4/15/2009		2,156	0	2,218	-62			0	-62
1,826	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	3/15/2009		1,640	0	1,687	-47			0	-47
1,827	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4		1/22/2009	2/15/2009		1,278	0	1,314	-36			0	-36
1,828	FHLMC GOLD G04425 6.0% 5/01/38 3128M6HA9		2/9/2009	12/15/2009		735	0	761	-26			0	-26
1,829	FHLMC GOLD G04425 6.0% 5/01/38 3128M6HA9		2/9/2009	11/15/2009		317	0	328	-11			0	-11
1,830	FHLMC GOLD G04425 6.0% 5/01/38 3128M6HA9		2/9/2009	10/15/2009		4,363	0	4,517	-154			0	-154
1,831	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	12/15/2009		203	0	208	-5			0	-5
1,832	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	11/15/2009		183	0	189	-6			0	-6
1,833	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	10/15/2009		172	0	177	-5			0	-5
1,834	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	9/15/2009		665	0	684	-19			0	-19
1,835	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	8/15/2009		44,833	0	44,123	710			0	710
1,836	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	7/15/2009		1,056	0	1,086	-30			0	-30
1,837	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	6/15/2009		1,870	0	1,924	-54			0	-54
1,838	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	5/15/2009		2,149	0	2,211	-62			0	-62
1,839	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	4/15/2009		1,739	0	1,789	-50			0	-50
1,840	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	3/15/2009		1,473	0	1,515	-42			0	-42
1,841	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	2/15/2009		1,826	0	1,878	-52			0	-52
1,842	FHLMC GOLD # G08046 5.5% 3/01/35 3128MJBQ2		1/22/2009	1/15/2009		1,241	0	1,277	-36			0	-36
1,843	FHLMC GOLD POOL G05669 6.5% 4/01/13 3128M7T22		9/10/2009	12/15/2009		1,968	0	2,097	-129			0	-129
1,844	FHLMC GOLD POOL G05669 6.5% 4/01/13 3128M7T22		9/10/2009	11/15/2009		5,034	0	5,362	-328			0	-328
1,845	FNMA POOL # 888279 4.5% 1/01/36 31410F2L8		1/1/2009	5/25/2009		557	0	572	-15			0	-15
1,846	FHLMC GOLD G05580 6.5% 4/01/39 3128M7Q90		9/1/2009	12/15/2009		2,707	0	2,886	-179			0	-179
1,847	FHLMC GOLD G05580 6.5% 4/01/39 3128M7Q90		9/1/2009	11/15/2009		3,482	0	3,712	-230			0	-230
1,848	FHLMC GOLD G05580 6.5% 4/01/39 3128M7Q90		9/1/2009	10/15/2009		2,867	0	3,057	-190			0	-190
1,849	FHLMC GOLD G05521 5.5% 5/01/37 3128M7PE0		8/20/2009	12/15/2009		708	0	739	-31			0	-31
1,850	FHLMC GOLD G05521 5.5% 5/01/37 3128M7PE0		8/20/2009	11/15/2009		28,070	0	27,648	422			0	422
1,851	FHLMC GOLD G05521 5.5% 5/01/37 3128M7PE0		8/20/2009	10/15/2009		666	0	695	-29			0	-29
1,852	FHLMC GOLD G05521 5.5% 5/01/37 3128M7PE0		8/20/2009	9/15/2009		2,404	0	2,508	-104			0	-104
1,853	FHLMC GOLD G05521 5.5% 5/01/37 3128M7PE0		8/20/2009	8/23/2009		102,090	0	101,785	305			0	305
1,854	FHLMC GOLD G05521 5.5% 5/01/37 3128M7PE0		8/20/2009	9/15/2009		3,040	0	3,171	-131			0	-131
1,855	COLGATE-PALMOLIVE CO 194162103		11/20/2008	8/28/2009		41,243	0	35,199	6,044			0	6,044
1,856	COGNIZANT TECHNOLOGY SOLUTIONS 192446102		4/29/2009	12/15/2009		6,114	0	3,439	2,675			0	2,675
1,857	COGNIZANT TECHNOLOGY SOLUTIONS 192446102		6/24/2009	12/15/2009		437	0	252	185			0	185
1,858	COGNIZANT TECHNOLOGY SOLUTIONS 192446102		6/24/2009	11/17/2009		2,283	0	1,260	1,023			0	1,023
1,859	COGNIZANT TECHNOLOGY SOLUTIONS 192446102		6/24/2009	5/15/2009		913	0	512	401			0	401
1,860	GNMA POOL # 702369 6.0% 10/15/38 36296VJN9		2/4/2009	5/15/2009		11,376	0	11,707	-331			0	-331

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

Long Term CG Distributions		Amount		Totals		23,072,571		0		21,592,563		1,480,008		0		0		0		0		0		0		1,480,008		0		1,480,008	
			2,039																												
	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																		
1,861	GNMA POOL # 702369 6 0% 10/15/38	36296VJN9		2/4/2009	4/15/2009	10,709	0	11,021	-312			0	-312																		
1,862	GNMA POOL # 702369 6 0% 10/15/38	36296VJN9		2/4/2009	3/15/2009	8,068	0	8,303	-235			0	-235																		
1,863	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		5/15/2009	12/15/2009	2,274	0	2,399	-125			0	-125																		
1,864	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		5/15/2009	11/15/2009	1,027	0	1,084	-57			0	-57																		
1,865	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		5/15/2009	10/15/2009	329	0	347	-18			0	-18																		
1,866	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		5/15/2009	9/15/2009	763	0	805	-42			0	-42																		
1,867	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		5/15/2009	8/15/2009	53	0	56	-3			0	-3																		
1,868	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		5/15/2009	7/15/2009	2,046	0	2,159	-113			0	-113																		
1,869	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		5/15/2009	6/15/2009	3,285	0	3,466	-181			0	-181																		
1,870	GNMA POOL # 782368 6% 7/15/2038	36241KTZ1		9/17/2009	12/23/2009	38,010	0	37,782	228			0	228																		
1,871	GNMA POOL # 782368 6 0% 7/15/38	36241KTZ1		9/17/2009	12/15/2009	4,067	0	4,289	-222			0	-222																		
1,872	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		9/17/2009	11/15/2009	3,217	0	3,393	-176			0	-176																		
1,873	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		5/15/2009	12/30/2009	9,835	0	9,941	-106			0	-106																		
1,874	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		5/15/2009	12/15/2009	161	0	168	-7			0	-7																		
1,875	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		5/15/2009	11/15/2009	132	0	138	-6			0	-6																		
1,876	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		5/15/2009	10/15/2009	129	0	135	-6			0	-6																		
1,877	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		5/15/2009	9/15/2009	126	0	131	-5			0	-5																		
1,878	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		5/15/2009	8/15/2009	94	0	98	-4			0	-4																		
1,879	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		5/15/2009	7/15/2009	183	0	190	-7			0	-7																		
1,880	GNMA POOL # 782011 5 0% 12/15/35	36241KTZ1		5/15/2009	6/15/2009	158	0	165	-7			0	-7																		
1,881	GE GLOBAL INS HLDG 7 000% 2/15/26	36158FAA8		11/19/2008	10/30/2009	9,594	0	8,680	914			0	914																		
1,882	FREPORT MCMORAN COPPER & GOL	35671D857		3/12/2009	4/20/2009	3,995	0	3,636	359			0	359																		
1,883	FREPORT MCMORAN COPPER & GOL	35671D857		3/9/2009	4/20/2009	7,191	0	6,016	1,175			0	1,175																		
1,884	FRANKLIN RES INC	354613101		1/21/2009	12/10/2009	3,377	0	1,585	1,792			0	1,792																		
1,885	FRANKLIN RES INC	354613101		1/21/2009	9/14/2009	7,878	0	4,090	3,788			0	3,788																		
1,886	FORMFACTOR INC	346375108		10/21/2009	12/15/2009	4,188	0	3,901	287			0	287																		
1,887	FOREST CITY ENTERPRISES INC CL A	345550107		10/13/2009	12/15/2009	8,241	0	8,441	-200			0	-200																		
1,888	FLORIDA PWR & LT CO 4 85% 2/01/13	341081EN3		11/19/2008	10/28/2009	10,634	0	10,187	447			0	447																		
1,889	FLEET FINANCIAL GRO 7 375% 12/01/09	33901AAA6		11/19/2008	12/1/2009	10,000	0	10,536	-536			0	-536																		
1,890	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	12/10/2009	3,594	0	1,859	1,735			0	1,735																		
1,891	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	12/10/2009	5	0	2	3			0	3																		
1,892	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	2/25/2009	4	0	3	1			0	1																		
1,893	FIFTH THIRD BANCORP	316773100		7/29/2009	12/15/2009	2,554	0	2,283	271			0	271																		
1,894	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	10/29/2009	9	0	5	4			0	4																		
1,895	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	9/14/2009	6,230	0	3,488	2,742			0	2,742																		
1,896	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	8/27/2009	13	0	7	6			0	6																		
1,897	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	5/22/2009	9	0	6	3			0	3																		
1,898	FHLMC GOLD POOL A82899 5 5% 11/01/11	312929GG1		8/6/2009	10/15/2009	5,523	0	5,696	-173			0	-173																		
1,899	FHLMC GOLD POOL A82899 5 5% 11/01/11	312929GG1		8/6/2009	9/15/2009	2,829	0	2,917	-88			0	-88																		
1,900	FEDERAL HM LN MTG CORP 5 9% 6/15/13	3128X6DE3		3/30/2009	10/28/2009	69,388	0	70,771	-1,383			0	-1,383																		
1,901	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		6/24/2009	10/19/2009	5,127	0	3,328	1,799			0	1,799																		
1,902	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		6/24/2009	9/14/2009	2,587	0	1,792	795			0	795																		
1,903	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		4/29/2009	5/12/2009	255	0	246	9			0	9																		
1,904	COCA COLA ENTERPRISE 6 950% 11/15/17	191219AY0		11/19/2008	2/4/2009	4,949	0	4,553	396			0	396																		
1,905	COCA COLA ENTERPRISES INC	191219104		11/20/2008	12/10/2009	3,568	0	1,377	2,191			0	2,191																		
1,906	COCA COLA ENTERPRISES INC	191219104		6/24/2009	10/13/2009	1,671	0	1,363	308			0	308																		
1,907	COCA COLA ENTERPRISES INC	191219104		6/3/2009	10/13/2009	12,324	0	10,212	2,112			0	2,112																		
1,908	COCA COLA ENTERPRISES INC	191219104		11/20/2008	9/14/2009	7,420	0	2,755	4,665			0	4,665																		
1,909	COCA COLA ENTERPRISES INC	191219104		6/3/2009	9/14/2009	1,031	0	865	166			0	166																		
1,910	COCA COLA CO 5 35% 11/15/17	191216AK6		11/19/2008	2/26/2009	5,235	0	4,821	414			0	414																		
1,911	COACH INC	189754104		6/26/2009	12/15/2009	730	0	542	188			0	188																		
1,912	COACH INC	189754104		10/8/2009	12/15/2009	5,478	0	5,113	365			0	365																		
1,913	COACH INC	189754104		6/26/2009	9/14/2009	955	0	813	142			0	142																		
1,914	COACH INC	189754104		11/20/2008	1/23/2009	25,557	0	24,711	846			0	846																		
1,915	COACH INC	189754104		11/20/2008	1/21/2009	25,547	0	25,128	419			0	419																		
1,916	COACH INC	189754104		12/2/2008	1/21/2009	282	0	337	-55			0	-55																		
1,917	CLOROX CO	189054109		6/24/2009	8/28/2009	1,173	0	1,116	57			0	57																		
1,918	CLOROX CO	189054109		5/12/2009	8/28/2009	587	0	520	67			0	67																		
1,919	CLOROX CO	189054109		2/27/2009	8/28/2009	8,211	0	6,863	1,348			0	1,348																		
1,920	CLOROX CO	189054109		2/6/2009	8/28/2009	2,346	0	2,150	196			0	196																		

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	Amount												
	Short Term CG Distributions	2.039												
		0												
1,921	CLOXOX CO	189054109		11/20/2008	8/28/2009		1,173		0	1,151	22		0	1,480,008
1,922	CLOXOX CO	189054109		11/20/2008	4/6/2009		4,770		0	5,180	-410		0	-410
1,923	CLOXOX CO	189054109		11/25/2008	4/6/2009		1,590		0	1,740	-150		0	-150
1,924	CLIFFS NATS RES INC	18683K101		9/18/2009	12/17/2009		10,324		0	7,888	2,436		0	2,436
1,925	CLIFFS NATS RES INC	18683K101		9/18/2009	12/15/2009		1,819		0	1,372	447		0	447
1,926	CLIFFS NATS RES INC	18683K101		10/29/2009	12/15/2009		8,184		0	6,266	1,918		0	1,918
1,927	CLIFFS NATS RES INC	18683K101		10/19/2009	12/15/2009		3,183		0	2,751	432		0	432
1,928	CLIFFS NATS RES INC	18683K101		10/19/2009	11/30/2009		2,631		0	2,358	273		0	273
1,929	CLIFFS NATS RES INC	18683K101		2/27/2009	6/11/2009		2,322		0	1,298	1,024		0	1,024
1,930	CLIFFS NATS RES INC	18683K101		11/20/2008	6/11/2009		2,902		0	1,399	1,503		0	1,503
1,931	CLIFFS NATS RES INC	18683K101		2/27/2009	5/13/2009		230		0	162	68		0	68
1,932	CLIFFS NATS RES INC	18683K101		4/23/2009	5/13/2009		5,038		0	4,849	409		0	409
1,933	CLIFFS NATS RES INC	18683K101		3/31/2009	5/13/2009		3,679		0	2,848	831		0	831
1,934	CITY NATL CORP	178566105		8/31/2009	11/17/2009		2,283		0	2,369	-86		0	-86
1,935	CITY NATL CORP	178566105		12/23/2008	11/17/2009		3,044		0	3,623	-579		0	-579
1,936	CITY NATL CORP	178566105		12/23/2008	11/17/2009		380		0	449	-69		0	-69
1,937	CITY NATL CORP	178566105		8/31/2009	11/17/2009		4,920		0	5,133	-213		0	-213
1,938	CITY NATL CORP	178566105		7/29/2009	11/17/2009		5,298		0	5,373	-75		0	-75
1,939	CITY NATL CORP	178566105		6/24/2009	11/17/2009		1,514		0	1,383	131		0	131
1,940	CITY NATL CORP	178566105		2/27/2009	11/17/2009		4,920		0	4,270	650		0	650
1,941	CITY NATL CORP	178566105		12/23/2008	9/14/2009		2,359		0	2,717	-358		0	-358
1,942	CITY NATL CORP	178566105		12/23/2008	5/12/2009		410		0	453	-43		0	-43
1,943	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/23/2009		1,425		0	1,529	-104		0	-104
1,944	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/23/2009		1,268		0	1,338	-70		0	-70
1,945	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/21/2009		1,636		0	1,721	-85		0	-85
1,946	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/21/2009		909		0	956	-47		0	-47
1,947	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/18/2009		1,472		0	1,529	-57		0	-57
1,948	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/18/2009		553		0	574	-21		0	-21
1,949	TRINITY INDUSTRIES INC	896522109		9/18/2009	12/15/2009		4,211		0	4,206	5		0	5
1,950	TRINITY INDUSTRIES INC	896522109		9/18/2009	11/6/2009		3,543		0	3,824	-281		0	-281
1,951	TRACTOR SUPPLY COMPANY	892356106		6/24/2009	7/22/2009		1,901		0	1,548	353		0	353
1,952	TRACTOR SUPPLY COMPANY	892356106		4/29/2009	7/22/2009		1,901		0	1,628	273		0	273
1,953	TRACTOR SUPPLY COMPANY	892356106		4/29/2009	7/21/2009		2,342		0	2,035	307		0	307
1,954	TRACTOR SUPPLY COMPANY	892356106		4/29/2009	7/21/2009		8,911		0	7,734	1,177		0	1,177
1,955	TRACTOR SUPPLY COMPANY	892356106		4/29/2009	5/12/2009		362		0	407	-45		0	-45
1,956	TIME WARNER CABLE INC	88732J207		12/4/2008	6/11/2009		26,288		0	24,149	2,119		0	2,119
1,957	TIME WARNER CABLE INC	88732J207		12/4/2008	4/22/2009		27		0	27	0		0	0
1,958	TIME WARNER INC	887317AD7		4/8/2009	6/3/2009		12,585		0	12,210	375		0	375
1,959	TIME WARNER INC	887317303		12/4/2008	12/10/2009		3,349		0	2,193	1,156		0	1,156
1,960	TIME WARNER INC	887317303		12/4/2008	9/14/2009		6,140		0	4,492	1,648		0	1,648
1,961	TIFFANY & CO NEW	886547108		12/10/2008	2/26/2009		4,367		0	5,562	-1,195		0	-1,195
1,962	THORATEC CORPORATION	885175307		9/18/2009	12/15/2009		4,909		0	5,163	-254		0	-254
1,963	THOMPSON CREEK METALS CO INC	884768102		7/27/2009	9/29/2009		4,167		0	4,021	146		0	146
1,964	THOMPSON CREEK METALS CO INC	884768102		7/27/2009	9/29/2009		238		0	291	-53		0	-53
1,965	THOMPSON CREEK METALS CO INC	884768102		7/24/2009	9/29/2009		595		0	728	-133		0	-133
1,966	THOMPSON CREEK METALS CO INC	884768102		7/24/2009	9/29/2009		595		0	717	-122		0	-122
1,967	THOMPSON CREEK METALS CO INC	884768102		7/23/2009	9/29/2009		119		0	146	-27		0	-27
1,968	THOMPSON CREEK METALS CO INC	884768102		7/23/2009	9/29/2009		2,738		0	3,332	-594		0	-594
1,969	THOMPSON CREEK METALS CO INC	884768102		7/23/2009	9/29/2009		5,953		0	7,125	-1,172		0	-1,172
1,970	THOMPSON CREEK METALS CO INC	884768102		7/24/2009	9/14/2009		1,258		0	1,462	-204		0	-204
1,971	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	12/10/2009		7,285		0	6,730	555		0	555
1,972	THERMO FISHER SCIENTIFIC INC	883556102		11/20/2008	9/14/2009		6,189		0	3,873	2,316		0	2,316
1,973	THERMO FISHER SCIENTIFIC INC	883556102		11/20/2008	3/5/2009		22,537		0	19,661	2,876		0	2,876
1,974	FED HOME LN MTGE CORP	3128X5V70		2/26/2009	10/28/2009		31,455		0	31,638	-183		0	-183
1,975	FEDERAL NATL MTGE ASSN POOL #7431403C6L0			1/12/2009	2/25/2009		1,017		0	1,042	-25		0	-25
1,976	FHLMC GOLD C31186	5.0%		1/22/2009	12/15/2009		903		0	922	-19		0	-19
1,977	FHLMC GOLD C31186	5.0%		1/22/2009	11/15/2009		416		0	425	-9		0	-9
1,978	FHLMC GOLD C31186	5.0%		1/22/2009	10/15/2009		674		0	688	-14		0	-14
1,979	FHLMC GOLD C31186	5.0%		1/22/2009	9/15/2009		520		0	531	-11		0	-11
1,980	FHLMC GOLD C31186	5.0%		1/22/2009	8/15/2009		777		0	794	-17		0	-17

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 or Losses
			2,039	0									
	Kind(s) of Property Sold	CUSIP #			Date Acquired	Date Sold							
1,981	FLHMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	7/15/2009	1,046	0	1,068	-22		0	-22
1,982	FLHMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	6/15/2009	1,392	0	1,422	-30		0	-30
1,983	FLHMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	5/15/2009	1,037	0	1,039	-22		0	-22
1,984	FLHMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	4/15/2009	1,189	0	1,224	-25		0	-25
1,985	FLHMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	3/15/2009	1,249	0	1,275	-26		0	-26
1,986	FLHMC GOLD C91186 5 0% 6/01/28	3128P7J79			1/22/2009	2/15/2009	820	0	838	-18		0	-18
1,987	FLHMC GOLD G08046 5 5% 3/01/35	3128MBQ2			1/22/2009	12/30/2009	16,297	0	15,972	325		0	325
1,988	THERMO FISHER SCIENTIFIC INC	883556102			11/20/2008	1/21/2009	44,941	0	37,236	7,705		0	7,705
1,989	TEXTRON INC 5 6% 12/01/17	883203BL4			11/19/2008	4/1/2009	8,856	0	12,245	-3,389		0	-3,389
1,990	TEXTRON INC	883203101			8/31/2009	12/15/2009	200	0	154	46		0	46
1,991	TEXTRON INC	883203101			8/28/2009	12/15/2009	4,210	0	3,298	912		0	912
1,992	TEXTRON INC	883203101			8/28/2009	12/15/2009	200	0	156	44		0	44
1,993	TEXTRON INC	883203101			9/2/2009	12/10/2009	4,093	0	3,688	405		0	405
1,994	TEXTRON INC	883203101			8/28/2009	10/27/2009	5,897	0	4,712	1,185		0	1,185
1,995	TEXTRON INC	883203101			8/28/2009	9/18/2009	4,445	0	3,613	832		0	832
1,996	TEXTRON INC	883203101			9/2/2009	9/14/2009	9,947	0	9,132	815		0	815
1,997	TEXTRON INC	883203101			8/28/2009	9/14/2009	2,104	0	1,728	376		0	376
1,998	TERRA INDUSTRIES INC	880915103			8/21/2009	12/15/2009	3,052	0	2,873	179		0	179
1,999	TERRA INDUSTRIES INC	880915103			8/28/2009	12/15/2009	5,086	0	4,843	243		0	243
2,000	TERRA INDUSTRIES INC	880915103			8/28/2009	9/14/2009	2,323	0	2,305	18		0	18
2,001	TERRA INDUSTRIES INC	880915103			1/5/2009	4/27/2009	3,506	0	2,328	1,178		0	1,178
2,002	TERRA INDUSTRIES INC	880915103			1/5/2009	4/24/2009	280	0	179	101		0	101
2,003	MERCK & CO INC	58933Y105			3/13/2009	12/10/2009	9,045	0	6,587	2,458		0	2,458
2,004	MERCK & CO INC	58933Y105			3/13/2009	12/8/2009	8	0	6	2		0	2
2,005	NALT 2007-A A3 5 2% 5/17/10	6547EPAC7			12/12/2008	6/15/2009	8,855	0	8,648	207		0	207
2,006	NALT 2007-A A3 5 2% 5/17/10	6547EPAC7			12/12/2008	5/15/2009	7,963	0	7,777	186		0	186
2,007	NALT 2007-A A3 5 2% 5/17/10	6547EPAC7			12/12/2008	4/15/2009	403	0	393	10		0	10
2,008	NEWS CORP INC	65248E203			11/20/2008	12/10/2009	7,706	0	3,119	4,587		0	4,587
2,009	NEWS CORP INC	65248E203			11/20/2008	9/14/2009	13,524	0	5,878	7,646		0	7,646
2,010	NEWFIELD EXPL CO	651290108			5/12/2009	12/15/2009	5,906	0	4,109	1,797		0	1,797
2,011	NEWFIELD EXPL CO	651290108			5/6/2009	12/15/2009	2,272	0	1,727	545		0	545
2,012	NEWFIELD EXPL CO	651290108			5/6/2009	9/30/2009	2,141	0	1,727	414		0	414
2,013	NEWFIELD EXPL CO	651290108			5/6/2009	9/14/2009	2,199	0	1,727	472		0	472
2,014	NEWFIELD EXPL CO	651290108			5/6/2009	5/12/2009	1,008	0	1,036	-28		0	-28
2,015	NEW YORK CMNTY BANCORP INC	649445103			6/24/2009	8/31/2009	2,228	0	2,175	53		0	53
2,016	NEW YORK CMNTY BANCORP INC	649445103			3/31/2009	8/31/2009	5,518	0	5,759	-241		0	-241
2,017	NEW YORK CMNTY BANCORP INC	649445103			2/27/2009	8/31/2009	5,942	0	5,699	243		0	243
2,018	NEW YORK CMNTY BANCORP INC	649445103			2/6/2009	8/31/2009	2,334	0	2,775	-441		0	-441
2,019	NEW YORK CMNTY BANCORP INC	649445103			1/16/2009	8/31/2009	4,244	0	4,961	-717		0	-717
2,020	NEW YORK CMNTY BANCORP INC	649445103			2/6/2009	5/12/2009	450	0	505	-55		0	-55
2,021	NEW JERSEY ST TPK AU 7 414% 1/01/14	646139W35			4/20/2009	4/20/2009	26,342	0	25,000	1,342		0	1,342
2,022	NATIONWIDE HEALTH PTPTYS INC	638620104			2/27/2009	4/24/2009	8,795	0	7,255	1,530		0	1,530
2,023	NATIONWIDE HEALTH PTPTYS INC	638620104			11/25/2008	4/24/2009	1,757	0	1,556	201		0	201
2,024	NATIONWIDE HEALTH PTPTYS INC	638620104			11/21/2008	4/24/2009	9,287	0	7,321	1,966		0	1,966
2,025	NATIONWIDE HEALTH PTPTYS INC	638620104			11/25/2008	2/6/2009	2,084	0	1,780	304		0	304
2,026	BANK OF AMERICA CORP 7 8% 9/15/11	638585AU3			11/19/2008	7/22/2009	10,065	0	9,839	226		0	226
2,027	NORTHEAST UTILITIES	664397106			2/26/2009	12/15/2009	4,121	0	3,546	575		0	575
2,028	TRINITY INDUSTRIES INC	67073Y106			9/18/2009	12/23/2009	1,962	0	2,103	-141		0	-141
2,029	NV ENERGY INC	67073Y106			11/25/2008	12/15/2009	5,837	0	4,437	1,400		0	1,400
2,030	NV ENERGY INC	67073Y106			6/24/2009	9/14/2009	248	0	209	39		0	39
2,031	NV ENERGY INC	67073Y106			6/24/2009	9/14/2009	1,406	0	1,254	152		0	152
2,032	NV ENERGY INC	67073Y106			6/24/2009	7/29/2009	681	0	627	54		0	54
2,033	NV ENERGY INC	67073Y106			7/12/2009	7/29/2009	4,879	0	4,760	119		0	119
2,034	NV ENERGY INC	67073Y106			11/25/2008	5/12/2009	417	0	378	39		0	39
2,035	NV ENERGY INC	67073Y106			11/25/2008	5/6/2009	629	0	566	63		0	63
2,036	NV ENERGY INC	67073Y106			1/30/2009	5/6/2009	2,515	0	2,609	-94		0	-94
2,037	NOVARTIS AG-ADR	66987V109			11/20/2008	4/27/2009	45,647	0	57,155	-11,508		0	-11,508
2,038	NOVARTIS AG-ADR	66987V109			11/20/2008	4/27/2009	15,898	0	19,896	-3,998		0	-3,998
2,039	NOVARTIS AG-ADR	66987V109			11/20/2008	4/27/2009	23,165	0	29,337	-6,172		0	-6,172
2,040	NOVARTIS AG-ADR	66987V109			11/20/2008	4/24/2009	15,849	0	19,804	-3,955		0	-3,955

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											
						Totals	23,072,571	0	21,592,563	1,480,008	0	0	0	1,480,008
2,041	NOVARTIS AG-ADR				11/20/2008	4/24/2009	39,771	0	49,740	-9,969			0	-9,969
2,042	NORTHERN GRUHAM SYST 7 75% 2/				11/19/2008	1/12/2009	12,081	0	10,723	1,358			0	1,358
2,043	NORTHERN TR CORP				1/21/2009	5/22/2009	20,067	0	20,573	-506			0	-506
2,044	NORTHERN TR CORP				1/21/2009	5/21/2009	17,937	0	18,703	-766			0	-766
2,045	NORTHERN TR CORP				2/4/2009	5/21/2009	7,687	0	9,068	-1,381			0	-1,381
2,046	NORTHERN TR CORP				2/4/2009	5/21/2009	3,587	0	4,236	-649			0	-649
2,047	NORTHERN TR CORP				1/21/2009	5/21/2009	17,351	0	18,169	-818			0	-818
2,048	NORTHERN TR CORP				1/21/2009	5/21/2009	6,424	0	6,680	-256			0	-256
2,049	FHLMC GOLD G04425 6 0% 5/01/38				2/9/2009	9/15/2009	1,320	0	1,366	-46			0	-46
2,050	FHLMC GOLD G04425 6 0% 5/01/38				2/9/2009	8/15/2009	3,252	0	3,366	-114			0	-114
2,051	FHLMC GOLD G04425 6 0% 5/01/38				2/9/2009	7/15/2009	362	0	375	-13			0	-13
2,052	FHLMC GOLD G04425 6 0% 5/01/38				2/9/2009	6/15/2009	675	0	699	-24			0	-24
2,053	FHLMC GOLD G04425 6 0% 5/01/38				2/9/2009	5/15/2009	3,040	0	3,147	-107			0	-107
2,054	FHLMC GOLD G04425 6 0% 5/01/38				2/9/2009	4/15/2009	1,822	0	1,886	-64			0	-64
2,055	FHLMC GOLD G04425 6 0% 5/01/38				2/9/2009	3/15/2009	753	0	780	-27			0	-27
2,056	FHLMC GOLD G04425 6 0% 5/01/38				1/1/2009	8/15/2009	4,376	0	4,551	-175			0	-175
2,057	FHLMC GOLD PL# G05509 6 0% 6/01/39				10/16/2009	12/15/2009	545	0	573	-28			0	-28
2,058	FHLMC GOLD PL# G05509 6 0% 6/01/39				10/16/2009	11/15/2009	435	0	458	-23			0	-23
2,059	F T I CONSULTING INC				7/13/2009	9/18/2009	14,585	0	16,713	-2,128			0	-2,128
2,060	F T I CONSULTING INC				7/13/2009	9/14/2009	1,826	0	2,089	-263			0	-263
2,061	F T I CONSULTING INC				4/6/2009	5/27/2009	9,412	0	8,450	962			0	962
2,062	F T I CONSULTING INC				4/6/2009	5/12/2009	998	0	939	59			0	59
2,063	FMC TECHNOLOGIES INC				11/25/2008	6/11/2009	1,678	0	1,014	664			0	664
2,064	FMC TECHNOLOGIES INC				2/27/2009	6/11/2009	9,232	0	5,998	3,234			0	3,234
2,065	FMC TECHNOLOGIES INC				11/25/2008	6/11/2009	2,099	0	1,268	831			0	831
2,066	NOKIA CORP-SPON ADR				12/2/2008	7/16/2009	133	0	138	-5			0	-5
2,067	NOKIA CORP-SPON ADR				11/20/2008	7/16/2009	30,539	0	29,014	1,525			0	1,525
2,068	NALT 2006-A 4 5 1% 7/16/12				12/23/2008	10/15/2009	2,281	0	2,228	33			0	33
2,069	NALT 2006-A 4 5 1% 7/16/12				12/12/2008	10/15/2009	3,015	0	2,921	94			0	94
2,070	NALT 2006-A 4 5 1% 7/16/12				12/12/2008	9/15/2009	7,097	0	6,993	104			0	104
2,071	NALT 2006-A 4 5 1% 7/16/12				12/23/2008	8/15/2009	9,462	0	9,167	295			0	295
2,072	NALT 2006-A 4 5 1% 7/16/12				12/23/2008	8/15/2009	7,368	0	7,260	108			0	108
2,073	NALT 2006-A 4 5 1% 7/16/12				12/12/2008	8/15/2009	9,824	0	9,517	307			0	307
2,074	NALT 2006-A 4 5 1% 7/16/12				12/23/2008	7/15/2009	7,522	0	7,412	110			0	110
2,075	NALT 2006-A 4 5 1% 7/16/12				12/12/2008	7/15/2009	10,030	0	9,716	314			0	314
2,076	NALT 2006-A 4 5 1% 7/16/12				12/23/2008	6/15/2009	5,752	0	5,668	84			0	84
2,077	NALT 2006-A 4 5 1% 7/16/12				12/12/2008	6/15/2009	7,689	0	7,429	240			0	240
2,078	NALT 2007-A 3 5 2% 5/17/10				12/12/2008	8/17/2009	10,305	0	10,063	242			0	242
2,079	NALT 2007-A 3 5 2% 5/17/10				12/12/2008	7/15/2009	12,474	0	12,181	293			0	293
2,080	GNMA POOL # 702369 6 0% 10/15/38				2/4/2009	8/15/2009	5,721	0	5,887	-166			0	-166
2,081	GNMA POOL # 702369 6 0% 10/15/38				2/4/2009	7/15/2009	5,079	0	5,226	-147			0	-147
2,082	GNMA POOL # 702369 6 0% 10/15/38				2/4/2009	6/15/2009	10,693	0	11,003	-310			0	-310
2,083	ENSCO				11/20/2008	1/2/2009	3,595	0	0	3,695			0	3,695
2,084	TEPPCO 1231 LOSS				1/1/2009	1/5/2009	0	0	443	-443			0	-443
2,085	ISHARES ST LOSS				1/1/2009	1/5/2009	15	0	0	15			0	15
2,086							0	0	0	0			0	0
2,087							0	0	0	0			0	0
2,088							0	0	0	0			0	0
2,089							0	0	0	0			0	0
2,090							0	0	0	0			0	0
2,091							0	0	0	0			0	0
2,092							0	0	0	0			0	0
2,093							0	0	0	0			0	0
2,094							0	0	0	0			0	0
2,095							0	0	0	0			0	0
2,096							0	0	0	0			0	0
2,097							0	0	0	0			0	0
2,098							0	0	0	0			0	0
2,099							0	0	0	0			0	0
2,100							0	0	0	0			0	0

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[illegible]

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	R. JEEP BRYANT		C/O BNY MELLON	NEW YORK	NY	10286		CHAIRMAN	NOMINAL	0
2	DAISEY HOLMES		C/O BNY MELLON	NEW YORK	NY	10286		PRESIDENT	NOMINAL	0
3	MICHAEL MCFADDEN		C/O BNY MELLON	NEW YORK	NY	10286		TREASURER	NOMINAL	0
4	LISA CONCEPCION		C/O BNY MELLON	NEW YORK	NY	10286		SECRETARY	NOMINAL	0
5	TORRY BERNSTEN		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
6	LLOYD W. BROWN, II		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
7	RAYMOND DORADO		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
8	STEVEN G. ELLIOTT		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
9	GERALD L. HASSELL		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
10	JOANNE JAXTIMER		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
11	DAVID F. LAMERE		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
12	JAMES P. McDONALD		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
13	DONALD R. MONKS		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0

[illegible]

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

	Date		Amount
1 Credit from prior year return		1	
2 First quarter estimated tax payment	5/12/2009	2	2,500
3 Second quarter estimated tax payment	6/10/2009	3	2,500
4 Third quarter estimated tax payment	9/9/2009	4	2,500
5 Fourth quarter estimated tax payment	12/9/2009	5	2,500
6 Other payments		6	0
7 Total		7	10,000

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 BNY MELLON FOUNDATION, INC	Employer identification number 31-1605320
	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	\$	48,748
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	\$	10,000
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	\$	45,000

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)