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

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

OMB No 1545-0052

2009

For calendar year 2009, or tax year beginning , 2009, and ending , 20

G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return
☐ Amended return ☐ Address change ☐ Name change

Use the IRS label. Otherwise, print or type. See Specific Instructions.		
Name of foundation: WELCH FAMILY FOUNDATION		A Employer identification number: 43-1388861
Number and street (or P O box number if mail is not delivered to street address): PO BOX 14244	Room/suite	B Telephone number (see page 10 of the instructions): 816-741-7799
City or town, state, and ZIP code: KANSAS CITY, MO 64152		C If exemption application is pending, check here ▶ ☐
		D 1. Foreign organizations, check here ▶ ☐

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

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

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 2,771,992

J Accounting method ☐ Cash ☒ Accrual
☐ Other (specify)
(Part I, column (d) must be on cash basis)

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

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

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

	Line	Description	(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)				
	2	Check ▶ ☐ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	96,423	96,423		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	5,013			
	b	Gross sales price for all assets on line 6a 517,959				
	7	Capital gain net income (from Part IV, line 2)		5,013		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less: Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)	0			
	11	Other income (attach schedule)				
	12	**Total.** Add lines 1 through 11	101,436	101,436	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc				
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule) Schedule #1	414			
	b	Accounting fees (attach schedule) Schedule #1	1,241			
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see page 14 of the instructions) Sch #1	90	80		
	19	Depreciation (attach schedule) and depletion Sch #8	4,695			
	20	Occupancy				
	21	Travel, conferences, and meetings	715			
	22	Printing and publications				
	23	Other expenses (attach schedule) Schedule #1	17,849	11,176		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	25,004	11,256	0	0
	25	Contributions, gifts, grants paid Schedule #4	193,535			
	26	**Total expenses and disbursements.** Add lines 24 and 25	218,539	11,256	0	0
	27	Subtract line 26 from line 12:				
	a	**Excess of revenue over expenses and disbursements**	(117,103)			
	b	**Net investment income** (if negative, enter -0-)		90,180		
	c	**Adjusted net income** (if negative, enter -0-)			0	

RECEIVED
NOV 19 2010
OGDEN, UT
IRS-OSC

SCANNED NOV 24 2010

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

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 (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets			
1 Cash—non-interest-bearing			
2 Savings and temporary cash investments	509,280	324,852	324,852
3 Accounts receivable ▶ Less: allowance for doubtful accounts ▶			
4 Pledges receivable ▶ Less: allowance for doubtful accounts ▶			
5 Grants receivable			
6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
7 Other notes and loans receivable (attach schedule) ▶ 6,715 Sch #5 Less allowance for doubtful accounts ▶ 0	6,985	6,715	6,715
8 Inventories for sale or use			
9 Prepaid expenses and deferred charges			
10a Investments—U S and state government obligations (attach schedule)	1,166,619	1,157,164	1,189,638
b Investments—corporate stock (attach schedule) Sch #6	198,718	211,227	225,428
c Investments—corporate bonds (attach schedule) Sch #6	753,663	830,076	927,418
11 Investments—land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
12 Investments—mortgage loans			
13 Investments—other (attach schedule)			
14 Land, buildings, and equipment basis ▶ 135,919 Less accumulated depreciation (attach schedule) ▶ 37,978	102,636	97,941	97,941
15 Other assets (describe ▶)			
16 **Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	2,737,901	2,627,975	2,771,992
Liabilities			
17 Accounts payable and accrued expenses	6,044	13,221	
18 Grants payable			
19 Deferred revenue			
20 Loans from officers, directors, trustees, and other disqualified persons			
21 Mortgages and other notes payable (attach schedule)			
22 Other liabilities (describe ▶)			
23 **Total liabilities** (add lines 17 through 22)	6,044	13,221	
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			
28 Paid-in or capital surplus, or land, bldg , and equipment fund			
29 Retained earnings, accumulated income, endowment, or other funds	2,731,857	2,614,754	
30 **Total net assets or fund balances** (see page 17 of the instructions)	2,731,857	2,614,754	
31 **Total liabilities and net assets/fund balances** (see page 17 of the instructions)	2,737,901	2,627,975	

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	2,731,857
2 Enter amount from Part I, line 27a	2	(117,103)
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	2,614,754
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	2,614,754

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 SCHEDULE #7	P	VARIOUS	VARIOUS
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	517,959		512,946	5,013
b				
c				
d				
e				

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

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

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	5,013
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8	3	

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

(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	203,468	2,843,197	0.0716
2007	219,741	3,001,976	0.0732
2006	253,228	3,020,424	0.0838
2005	251,749	3,069,852	0.0820
2004	232,029	3,162,928	0.0734

2 **Total** of line 1, column (d)	2	0.3840
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.0768
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	2,623,615
5 Multiply line 4 by line 3	5	201,494
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	902
7 Add lines 5 and 6	7	202,396
8 Enter qualifying distributions from Part XII, line 4	8	193,535

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 Date of ruling or determination letter ______ (attach copy of letter if necessary—see instructions)				
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b			1	1,804
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)				
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			2	
3	Add lines 1 and 2			3	1,804
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	1,804
6	Credits/Payments.				
a	2009 estimated tax payments and 2008 overpayment credited to 2009	6a	1,853		
b	Exempt foreign organizations—tax withheld at source	6b			
c	Tax paid with application for extension of time to file (Form 8868)	6c	2,000		
d	Backup withholding erroneously withheld	6d			
7	Total credits and payments. Add lines 6a through 6d			7	3,853
8	Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached			8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	2,049
11	Enter the amount of line 10 to be **Credited to 2010 estimated tax** ▶ 2,049 **Refunded** ▶			11	0

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		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)?	1b		X
	*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.*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		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.*	2		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*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	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*	5		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?	6	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*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ MISSOURI			
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*	8b	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*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

Part VII-A Statements Regarding Activities *(continued)*

		Line	Yes	No
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 ▶ DAVID H. BRENTANO Telephone no ▶ 816-891-8804

Located at ▶ 7810 NW PAMPAS LANE, KANSAS CITY, MO ZIP+4 ▶ 64152

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.

		Line	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)?	1b	N/A	
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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

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

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

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

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

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

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) ☐ Yes ☒ No

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

b If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? **5b** N/A

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

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

If "Yes," attach the statement required by Regulations section 53 4945–5(d).

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

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

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? **7b** N/A

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE SCHEDULE #3				

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 ▶

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		

Total number of others receiving over $50,000 for professional services ▶ 0

Part IX-A Summary of Direct Charitable Activities

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities	1a	2,095,725
b	Average of monthly cash balances	1b	463,187
c	Fair market value of all other assets (see page 24 of the instructions)	1c	104,657
d	**Total** (add lines 1a, b, and c)	1d	2,663,569
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	2,663,569
4	Cash deemed held for charitable activities Enter 1½% of line 3 (for greater amount, see page 25 of the instructions)	4	39,954
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	2,623,615
6	**Minimum investment return.** Enter 5% of line 5	6	131,181

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	131,181
2a	Tax on investment income for 2009 from Part VI, line 5	2a	1,804		
b	Income tax for 2009 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	1,804
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	129,377
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	129,377
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	129,377

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	193,535
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	193,535
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	193,535

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				129,377
2	Undistributed income, if any, as of the end of 2009				
a	Enter amount for 2008 only				
b	Total for prior years 20____ ,20____ ,20____				
3	Excess distributions carryover, if any, to 2009				
a	From 2004 77,094				
b	From 2005 100,712				
c	From 2006 107,209				
d	From 2007 74,652				
e	From 2008 64,407				
f	**Total** of lines 3a through e	424,074			
4	Qualifying distributions for 2009 from Part XII, line 4. ▶ $ 193,535				
a	Applied to 2008, but not more than line 2a				
b	Applied to undistributed income of prior years (Election required—see page 26 of the instructions)				
c	Treated as distributions out of corpus (Election required—see page 26 of the instructions)				
d	Applied to 2009 distributable amount				129,499
e	Remaining amount distributed out of corpus	64,036			
5	Excess distributions carryover applied to 2009 *(If an amount appears in column (d), the same amount must be shown in column (a))*				
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	488,110			
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)	77,094			
9	**Excess distributions carryover to 2010.** Subtract lines 7 and 8 from line 6a	411,016			
10	Analysis of line 9:				
a	Excess from 2005 . . 100,712				
b	Excess from 2006 . . 107,209				
c	Excess from 2007 . . 74,652				
d	Excess from 2008 . . 64,407				
e	Excess from 2009 . . 64,036				

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

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

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year	Prior 3 years			
	(a) 2009	(b) 2008	(c) 2007	(d) 2006	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a	0	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter					
(1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter ⅔ of minimum investment return shown in Part X, line 6 for each year listed					0
c "Support" alternative test—enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year—see page 27 of the instructions.)

1 Information Regarding Foundation Managers:

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

LANTZ WELCH TIMOTHY L. BRAKE

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

SEE SCHEDULE #2

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

SEE SCHEDULE #2

c Any submission deadlines

SEE SCHEDULE #2

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

SEE SCHEDULE #2

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
SEE SCHEDULE #4				193,535
Total ▶ **3a**				193,535
b *Approved for future payment*				
Total ▶ **3b**				0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See page 28 of the instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
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	96,423	
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	5,013	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0		101,436	0

13 **Total.** Add line 12, columns (b), (d), and (e) 13 101,436

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

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See page 28 of the instructions)

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

			Yes	No
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?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of:			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions.			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements

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

Sign Here

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

▶ X [signature] 11/15/10 ▶ X Secy.

Signature of officer or trustee | Date | Title

Paid Preparer's Use Only

Preparer's signature ▶ [signature]	Date 11/15/10	Check if self-employed ▶ ☐
Preparer's identifying number (see Signature on page 30 of the instructions)	P00080714	
Firm's name (or yours if self-employed), address, and ZIP code ▶ MEARA WELCH BROWNE, P.C.	EIN ▶ 43-1618427	
800 W. 47TH ST., STE. 430 KC, MO 64112	Phone no 816-561-1400	

Schedule #1

Form 990PF
Welch Family Foundation
43-1388861

Part 1, Line 16a

Legal Fees	Column A	Column B
Legal Services	$414	-
	$414	**-**

Part 1, Line 16c

Accounting Fees	Column A	Column B
Accounting and Tax Preparation Fees	$1,241	-
	$1,241	**-**

Part 1, Line 18

Taxes	Column A	Column B
Annual Registration	$10	-
Foreign Taxes	80	80
	$90	**$80**

Part 1, Line 23

Other Expenses	Column A	Column B
Bank management fees	$10,182	$10,182
Bank service charges	994	994
Contract labor	700	-
Miscellaneous	5,973	-
	$17,849	**$11,176**

Schedule #2

Welch Family Foundation

LANTZ WELCH,
CHAIRMAN OF THE BOARD

LAURA WELCH, PRESIDENT

P. O. BOX 14244
KANSAS CITY, MISSOURI 64152

DAVID H. BRENTANO,
PRINCIPAL MANAGER

FEIN 43-1388961

The Board of Directors of the Welch Family Foundation (f/k/a The Lantz Welch Charitable Foundation) meets twice a year to consider grant requests. Deadlines for receipt of applications are April 1 and October 1. Grant applications to the Welch Family Foundation should be sent to the following address:

Laura Welch, President
Welch Family Foundation
P.O. Box 14244
Kansas City, Missouri 64152

GRANT APPLICATION GUIDELINES

- Applicants for funding must be tax exempt under the provisions of Section 501(c)(3) of the Internal Revenue Code.
- The Foundation will not participate in any political campaign on behalf of any candidate.
- The Foundation prefers to fund specific programs and special projects that have measurable results.
- The Foundation prefers to allocate funds to organizations once in a calendar year unless there are unusual financial circumstances.
- The Foundation prefers to support organizations in the Kansas City metropolitan area.

All grant requests to the Welch Family Foundation should include the following information:

1. Name, address, telephone number and contact person
2. Purpose of the organization
3. Copy of most recent determination letter from the Internal Revenue Service recognizing tax exempt status of organization under Section 501(c)(3) of the Internal Revenue Code
4. Amount requested from the Welch Family Foundation
5. Description of the project - what, where, why, when and how
6. The community need this project serves
7. Anticipated budget for the project and other sources of funds
8. Dates when the Foundation can expect a progress report prior to its implementation and a final report once the project is completed.
9. Copy of the organization's most recent financial statements.

Schedule #3

Form 990PF
The Lantz Welch Charitable Foundation
43-1388861
Part VIII, Item 1

Name and Address	Title, and Average Hours Per Week Devoted To Position	Contributions To Employee Benefit Plans	Expense Account, Other Allowances	Compensation
Lantz Welch 10000 NW 75th Kansas City, MO 64152	Chairman of the Board, Treasurer and Director -1-	-0-	-0-	-0-
John W. Meara 800 W. 47th St., Ste. 430 Kansas City, MO 64112	Vice President & Director -1-	-0-	-0-	-0-
Laura Welch 10000 NW 75th Kansas City, MO 64152	President, Secretary & Director -1-	-0-	-0-	-0-
David H. Brentano 7810 NW Pampas Ln. Kansas City, MO 64152	Principal Manager -4-	-0-	-0-	-0-
G. Robert Fisher 1231 W. 56th St. Kansas City, MO 64113	Asst. Secretary -0-	-0-	-0-	-0-
B. John Readey, III 637 Westover Road Kansas City, MO 64113	Asst. Secretary -0-	-0-	-0-	-0-

Schedule #4 Form 990PF

Welch Family Foundation
43-1388861

Donations

CHARITY	RELATIONSHIP	STATUS	PURPOSE	AMOUNT
ALPHAPOINTE ASSOCIATION	None	Public	Fundraiser	$500 00
ALVIN AILEY DANCE FOUNDATION	None	Public	Fundraiser	$373 39
ASPEN YOUTH EXPERIENCE	None	Public	Fundraiser	$193 80
AVILA UNIVERSITY	None	Public	General operating	$2,500 00
CHILDRENS CENTER	None	Public	Fundraiser	$1,000 00
CROSS THAT RIVER	None	Public	Fundraiser	$300 00
DELASALLE EDUCATION CE	None	Public	General operating	$2,500 00
ENERGY MEDICINE INSTITUTE	None	Public	Underwrite program	$4,346 34
FINCA INT'L	None	Public	Fundraiser	$6,000 00
FRIENDS OF PARKVILLE ANIMAL SHELTER	None	Public	Underwrite program	$5,405 00
FRIENDS OF THE ASPEN ANIMAL SHELTER	None	Public	General operating	$2,500 00
GREATER KANSAS CITY COMMUNITY FOUNDATION	None	Public	Underwrite program	$45,450 00
HOPE HOUSE INC	None	Public	General operating	$1,500 00
HOUSE OF MENUHA	None	Public	General operating	$1,500 00
J A S	None	Public	Underwrite program	$17,650 00
JOSEPH A SHERMAN COMMUNITY SERVICE AWARD	None	Public	Underwrite program	$1,000 00
KAHILU THEATRE FOUNDATION	None	Public	Underwrite program	$2,400 00
MEDICAL MISSIONS FOUNDATION	None	Public	Underwrite program	$2,738 51
MIDWESTERN INNOCENCE PROJECT	None	Public	Underwrite program	$10,000 00
OPERATION BREAKTHROUGH	None	Public	Underwrite program	$5,425 00
PARK UNIVERSITY	None	Public	Fundraiser	$2,800 00
PATHFINDERS	None	Public	General operating	$2,500 00
QUALITY HILL PRODUCTIONS	None	Public	General operating	$5,000 00
RAISING A READER	None	Public	Underwrite program	$2,500 00
REACHING OUT FROM WITHIN	None	Public	Underwrite program	$2,500 00
RENNER PTA	None	Public .	General operating	$100 00
RESTART	None	Public	General operating	$5,000 00
SOUTHERN PLATTE COUNTY ATHLETIC ASSOCIATION	None	Public	Underwrite program	$10,000 00
ST LUKES FOUNDATION	None	Public	Fundraiser	$3,172 50
ST THERESE PARISH	None	Public	Fundraiser	$1,000 00
SUMMIT FOR LIFE	None	Public	Fundraiser	$150 00
THE HARVEST BALL	None	Public	Fundraiser	$1,500 00
THE KANSAS CITY CHORALE	None	Public	Underwrite program	$2,500 00
THE WOMEN'S FOUNDATION OF GREATER KANSAS CITY	None	Public	Underwrite program	$20,000 00
US SKI EDUCATIONAL FDN	None	Public	General operating	$10,000 00
WEATHERBY LAKE ENTRANCE FUNDRAISER	None	Public	Fundraiser	$280 00
WEATHERBY LAKE FIREWORKS FUND	None	Public	Underwrite program	$250 00
WEATHERBY LAKE YACHT CLUB	None	Public	Underwrite program	$1,000 00
WILLIAM JEWELL CO	None	Public	Underwrite program	$10,000 00
				$193,534 54

WELCH FAMILY FOUNDATION
FORM 990-PF
43-1388861

SCHEDULE #5

Part II, Line 7, Other Notes and Loans Receivable

Other Notes Receivable

WLHTF Loan	$	6,715

Schedule #6

Welch Family Foundation Portfolio Value
As of 12/31/2009

Description	Quantity	Market Value	Cost	Unrealized Gain/Loss
Cash & Cash Equivalents		-$23,703.95	-$23,703 95	$0.00
Unsettled Trades				
NORTHERN INSTL DIVERSIFIED ASST (PRINCIPAL)	339119 5	$339,119.50	$339,119 50	$0.00
Total Cash & Cash Equivalents		$315,415.55	$315,415 55	$0 00
Fixed Income Securities				
Governments				
US TREASURY INFLATION INDEX BON 2.000% DUE 01/15/2026	42128.400	$42,391.87	$42,061.14	$330.73
US TREASURY INFLATION INDEX BON 1.750% DUE 01/15/2028	15000.000	$14,421.15	$15,392.36	-$971 21
US TREASURY INFLATION INDEX BON 3.625% DUE 04/15/2028	13320.400	$16,497.58	$16,486 08	$11 50
FHLB 4 500% DUE 08/13/2019	20000 000	$20,062.50	$20,000.00	$62.50
GNMA I POOL #431501X 6.500% DUE 09/15/2011	698.420	$743.80	$698.42	$45.38
GNMA I POOL #780458X 6.500% DUE 10/15/2011	636 040	$660.27	$634.95	$25.32
GNMA II POOL #002385M 7.000% DUE 02/20/2012	476.940	$506.01	$478.12	$27 89
GNMA I POOL #447330X 6.500% DUE 06/15/2012	3492.530	$3,743.50	$3,460.89	$282.61
GNMA I POOL #462280X 6.500% DUE 11/15/2012	1670.910	$1,790.98	$1,666.74	$124.24
GNMA I POOL #430635X 6 000% DUE 04/15/2013	1404.200	$1,503.70	$1,412.53	$91.17
GNMA I POOL #443676X 6.000% DUE 05/15/2013	4339.920	$4,647.45	$4,365.70	$281.75
GNMA I POOL #456868X 6 000% DUE 05/15/2013	3224.490	$3,452.98	$3,243.62	$209.36
GNMA II POOL #002609M 6.000% DUE 06/20/2013	2951 990	$3,109.48	$2,969.52	$139.96
GNMA I POOL #480739X 5.500% DUE 12/15/2013	5798.260	$6,170.45	$5,737.56	$432.89
GNMA I POOL #497348X 6.250% DUE 12/15/2013	678.690	$728.18	$685.90	$42.28
GNMA II POOL #002695M 6.000% DUE 12/20/2013	7228.930	$7,614.59	$7,263 28	$351 31
GNMA I POOL #487248X 6.000% DUE 01/15/2014	12642.510	$13,550 87	$12,699.82	$851 05
GNMA I POOL #416500X 6.000% DUE 02/15/2014	3198.280	$3,428 08	$3,201.80	$226 28
GNMA I POOL #491240X 6.000% DUE 02/15/2014	3150.320	$3,376 67	$3,145.89	$230 78
GNMA II POOL #002747M				

6 000% DUE 04/20/2014	6563.100	$6,924.92	$6,552.86	$372.06
GNMA I POOL #519690X				
7 000% DUE 09/15/2014	631.870	$681.86	$633.02	$48 84
GNMA I POOL #577480X				
5.500% DUE 12/15/2016	10990 970	$11,734 18	$11,422.01	$312.17
GNMA I POOL #496496X				
6.000% DUE 02/15/2019	1484.270	$1,581 33	$1,555 70	$25.63
GNMA I POOL #677073X				
5.000% DUE 07/15/2023	35232.049	$37,067.64	$34,934.77	$2,132.87
GNMA I POOL #371916X				
6.000% DUE 02/15/2024	2150.780	$2,291.81	$2,236.30	$55.51
GNMA II POOL #001817M				
6.000% DUE 07/20/2024	515.650	$550.75	$513.44	$37.31
GNMA I POOL #422506X				
6.500% DUE 03/15/2026	1230.500	$1,322.55	$1,239.74	$82 81
GNMA I POOL #780770X				
6.000% DUE 04/15/2028	6169.110	$6,576.27	$6,421.67	$154.60
GNMA II POOL #002589M				
6.000% DUE 05/20/2028	1260 630	$1,348.71	$1,272.84	$75.87
GNMA II POOL #002615M				
6.500% DUE 07/20/2028	732.170	$793.83	$745.24	$48.59
GNMA I POOL #464454X				
6 000% DUE 01/15/2029	2427.730	$2,593.50	$2,499.05	$94.45
GNMA I POOL #489678X				
5.500% DUE 01/15/2029	2879.980	$3,043.56	$2,955.56	$88.00
GNMA I POOL #502968X				
6.000% DUE 03/15/2029	6486.040	$6,928.91	$6,686.00	$242.91
GNMA I POOL #503577X				
6.000% DUE 04/15/2029	5119.760	$5,469 34	$5,311.78	$157.56
GNMA I POOL #574450X				
5.500% DUE 02/15/2032	9221.020	$9,732.88	$9,269.03	$463.85
GNMA I POOL #584297X				
6.000% DUE 03/15/2032	887.280	$947.86	$903.90	$43.96
GNMA I POOL #586974X				
6.000% DUE 03/15/2032	5674.100	$6,061.53	$5,821.28	$240.25
GNMA I POOL #781414X				
5 500% DUE 03/15/2032	5462.220	$5,759.47	$5,545.83	$213.64
GNMA I POOL #570007X				
5 500% DUE 07/15/2032	7913.290	$8,352.56	$8,017.14	$335.42
GNMA I POOL #389770X				
5.500% DUE 11/15/2032	10002.500	$10,557.74	$10,149.40	$408.34
GNMA I POOL #587611X				
5.750% DUE 11/15/2032	4388.920	$4,660.59	$4,542.53	$118.06
GNMA I POOL #603323X				
5.500% DUE 12/15/2032	4921.540	$5,194.73	$4,918.45	$276.28
GNMA I POOL #595624X				
5.500% DUE 02/15/2033	10141.650	$10,701.47	$10,507.69	$193.78
GNMA I POOL #604046X				
5.500% DUE 02/15/2033	21406.190	$22,587.81	$21,566.73	$1,021 08
GNMA I POOL #587564X				
5.500% DUE 03/15/2033	9281.980	$9,794.35	$9,583 63	$210 72
GNMA I POOL #553193X				
6.000% DUE 04/15/2033	3660.340	$3,905.69	$3,790.75	$114 94

GNMA I POOL #611422X 5 750% DUE 04/15/2033	31607.230	$33,538 75	$31,730.70	$1,808.05
GNMA I POOL #588279X 5.500% DUE 05/15/2033	4641.350	$4,897 55	$4,737.06	$160 49
GNMA I POOL #603771X 5.500% DUE 05/15/2033	7574.300	$7,992.40	$7,640.22	$352.18
GNMA I POOL #613767X 5.500% DUE 05/15/2033	7895.210	$8,331.03	$8,019.81	$311.22
GNMA II POOL #003389M 5.000% DUE 05/20/2033	7881.550	$8,157.64	$8,126.61	$31.03
GNMA I POOL #614625X 5.500% DUE 07/15/2033	8139 090	$8,588.37	$8,309.51	$278.86
GNMA II POOL #003415M 5 500% DUE 07/20/2033	14142.410	$14,910.91	$13,930.28	$980.63
GNMA I POOL #620527X 5 500% DUE 08/15/2033	5666.860	$5,979.67	$5,766.03	$213.64
GNMA I POOL #615945X 5.000% DUE 09/15/2033	8612.840	$8,924.80	$8,752.79	$172.01
GNMA I POOL #619613X 5.000% DUE 09/15/2033	7812.250	$8,095.21	$7,798.80	$296.41
GNMA II POOL #003442M 5.000% DUE 09/20/2033	10146.940	$10,508.17	$10,026.46	$481.71
GNMA II POOL #003443M 5.500% DUE 09/20/2033	20496.151	$21,609.91	$20,454.50	$1,155.41
GNMA II POOL #003515M 5.500% DUE 02/20/2034	8991.080	$9,467.07	$9,305.78	$161.29
GNMA II POOL #003530M 5.500% DUE 03/20/2034	8535.620	$8,987.50	$8,530.26	$457.24
GNMA II POOL #003568M 5.000% DUE 06/20/2034	23249.101	$24,046.78	$23,190.96	$855 82
GNMA II POOL #003569M 5.500% DUE 06/20/2034	19918.850	$20,973.35	$19,859.11	$1,114 24
GNMA II POOL #003677M 5.000% DUE 02/20/2035	12579.380	$12,984.06	$12,618.71	$365.35
GNMA II POOL #003701M 5 000% DUE 04/20/2035	13256.070	$13,682.52	$13,239.51	$443.01
GNMA II POOL #003735M 5.000% DUE 07/20/2035	28220.860	$29,128.73	$27,970.90	$1,157.83
GNMA I POOL #655576X 6.000% DUE 08/15/2036	13234 405	$14,020.13	$13,403.98	$616.15
GNMA II POOL #003931M 6.000% DUE 12/20/2036	12089.638	$12,830.61	$12,048.08	$782.53
GNMA I POOL #658419X 5 500% DUE 02/15/2037	26836.719	$28,162.99	$26,970.90	$1,192 09
GNMA I POOL #004006M 6 000% DUE 07/20/2037	12927.422	$13,747.28	$12,927.42	$819.86
GNMA II POOL #004028M 6.000% DUE 09/20/2037	11578.190	$12,283.53	$11,780.81	$502.72
GNMA II POOL #004084M 5.500% DUE 02/20/2038	48750.735	$51,167.31	$49,045.27	$2,122.04
GNMA I POOL #684749 5.500% DUE 04/15/2038	18127.029	$19,014.35	$18,279.97	$734.38
GNMA II POOL #004144M				

5 500% DUE 05/20/2038	18443 210	$19,357.44	$18,627 63	$729.81
GNMA II POOL #004169M				
5 500% DUE 06/20/2038	74447.111	$78,137.45	$74,051 62	$4,085.83
GNMA II POOL #004194M				
5 500% DUE 07/20/2038	38110.902	$40,000.06	$37,372.51	$2,627 55
GNMA II POOL #004221M				
5.500% DUE 08/20/2038	18740 571	$19,669.54	$19,255.93	$413.61
GNMA II POOL #004496M				
5.000% DUE 07/20/2039	24472 733	$25,198.59	$24,977 48	$221.11
GNMA II POOL #004513M				
5.000% DUE 08/20/2039	47673.288	$48,654.88	$49,751 55	-$1,096 67
GNMA II POOL #004540M				
4.500% DUE 09/20/2039	24860.921	$24,875.09	$25,327.07	-$451 98
GNMA II POOL #004541M				
5.000% DUE 09/20/2039	49640.370	$51,112.70	$51,214.90	-$102 20
GNMA I POOL #723241X				
5.000% DUE 10/15/2039	24893.994	$25,705.54	$25,990.89	-$285 35
GNMA II POOL #004593M				
5.000% DUE 12/20/2039	25000.000	$25,514.75	$25,957.03	-$442 28
FNMA				
4.000% DUE 08/10/2016	15000.000	$15,002 33	$14,971.88	$30.45
FHLMC STEP				
3.000% DUE 12/28/2016	15000.000	$14,896 88	$15,000.00	-$103.12
FNMA				
4.050% DUE 10/27/2017	15000.000	$14,770.35	$15,000.00	-$229 65
FNMA				
4.300% DUE 10/29/2019	25000.000	$24,429.63	$25,000.00	-$570 37
FNMA				
4.200% DUE 12/23/2019	15000.000	$14,716.43	$15,000.00	-$283 57
Total Governments		$1,189,638.23	$1,157,163.58	$32,474.65
Corporates				
COMCAST CORP				
4.950% DUE 06/15/2016	25000	$25,674.50	$23,038.25	$2,636.25
DUKE ENERGY CORP SR NT				
5.625% DUE 11/30/2012	35000	$38,209.85	$35,269.00	$2,940.85
NEW YORK TEL CO DEB				
6.125% DUE 01/15/2010	15000	$15,015.60	$16,054.80	-$1,039 20
SBC COMMUNICATIONS INC GLBL NT				
5.100% DUE 09/15/2014	25000	$26,891.50	$25,160.00	$1,731.50
VERIZON GLOBAL				
4.375% DUE 06/01/2013	10000	$10,493.30	$9,183.20	$1,310.10
VERIZON NEW ENG INC NT				
4.750% DUE 10/01/2013	90000	$93,605.40	$87,822.05	$5,783.35
WAL MART STORES INC				
4.125% DUE 02/15/2011	15000	$15,537.75	$14,700.00	$837 75
Total Corporates		$225,427.90	$211,227.30	$14,200 60
Total Fixed Income Securities		$1,415,066.13	$1,368,390.88	$46,675.25
Equities				
Energy				
B P AMOCO PLC-SPONS ADR	325	$18,840.25	$19,803.79	-$963 54
CHEVRON CORPORATION	200	$15,398 00	$7,964 46	$7,433.54

CONOCOPHILLIPS	300	$15,321.00	$10,720.38	$4,600.62
HALLIBURTON COMPANY	250	$7,522.50	$1,862.76	$5,659.74
HELMERICH & PAYNE INC	150	$5,982.00	$3,692.49	$2,289.51
MARATHON OIL CORPORATION	600	$18,732.00	$7,660.80	$11,071.20
ROYAL DUTCH SHELL PLC ADR B	300	$17,439.00	$13,903.71	$3,535.29
SCHLUMBERGER LTD	150	$9,763.50	$3,478.50	$6,285.00
SPECTRA ENERGY CORP	700	$14,357.00	$11,220.00	$3,137.00
WILLIAMS COS INC	1000	$21,080.00	$14,400.00	$6,680.00
Total Energy		$144,435.25	$94,706.89	$49,728.36
Materials				
ALCOA INCORPORATED	500	$8,060 00	$14,710.69	-$6,650 69
CABOT CORP	300	$7,869.00	$7,013.50	$855.50
CALGON CARBON CORP	200	$2,780.00	$910.00	$1,870.00
DU PONT E I DE NEMOURS & COM	300	$10,101.00	$13,320.54	-$3,219 54
INTERNATIONAL PAPER COMPANY	350	$9,373.00	$11,244.95	-$1,871 95
NEWMONT MINING CORP	350	$16,558 50	$8,186 08	$8,372.42
PPG INDUSTRIES	100	$5,854.00	$4,209.41	$1,644.59
SONOCO PRODS CO	150	$4,387.50	$4,570.05	-$182 55
TITANIUM METALS CORP	400	$5,008.00	$6,015 32	-$1,007 32
WORTHINGTON INDS INC	1000	$13,070.00	$13,496.57	-$426 57
Total Materials		$83,061.00	$83,677.11	-$616 11
Industrials				
3M CO	100	$8,267.00	$7,385.00	$882.00
AVERY DENNISON CORP	400	$14,596.00	$17,398.51	-$2,802 51
BOEING COMPANY	300	$16,239.00	$10,994.19	$5,244.81
BRIGGS & STRATTON CORP	400	$7,484.00	$6,564.54	$919.46
CATERPILLAR INC	300	$17,097.00	$9,340 11	$7,756.89
EMERSON ELECTRIC COMPANY	350	$14,910.00	$10,876.83	$4,033.17
FEDERAL SIGNAL CORP	800	$4,816.00	$14,491 28	-$9,675.28
GENERAL ELECTRIC CORPORATION	300	$4,539.00	$10,278.00	-$5,739 00
INSITUFORM TECHNOLOGIES INC	500	$11,360.00	$7,973.52	$3,386 48
LAWSON PRODS INC	200	$3,530.00	$7,119.99	-$3,589 99
RAYTHEON CO COM NEW	150	$7,728 00	$3,295.54	$4,432 46
TYCO INTERNATIONAL LTD	300	$10,704.00	$7,679.25	$3,024.75
WASTE MANAGEMENT INC NEW	500	$16,905.00	$13,098.53	$3,806 47
Total Industrials		$138,175.00	$126,495.29	$11,679.71
Consumer Discretionary				
BLOCK H & R INCORPORATED	500	$11,310.00	$7,949.69	$3,360 31
CBS CORP NEW	150	$2,107.50	$3,120.00	-$1,012 50
GANNETT INC	100	$1,485.00	$5,444.77	-$3,959 77
GENUINE PARTS COMPANY	500	$18,980.00	$16,355.20	$2,624.80
HILLENBRAND INC	500	$9,420.00	$9,890.17	-$470.17
KONINKLIJKE PHILIPS ELECTRONICS	500	$14,720.00	$10,137.93	$4,582.07
LEGGETT & PLATT INC	400	$8,160.00	$8,494.00	-$334 00
MCDONALDS CORPORATION	150	$9,366.00	$2,289.04	$7,076 96
NEWELL RUBBERMAID INC COM	500	$7,505.00	$10,950.92	-$3,445 92
PANASONIC CORP ADR	300	$4,305.00	$5,814 03	-$1,509 03
SONY CORP-SPONSORED ADR	400	$11,600.00	$14,219.37	-$2,619.37
TIME WARNER INC NEW	200	$5,828.00	$8,358.11	-$2,530 11
Total Consumer Discretionary		$104,786.50	$103,023.23	$1,763 27

Consumer Staples				
CAMPBELL SOUP CO COM	500	$16,900 00	$13,276.63	$3,623.37
CLOROX CO	150	$9,150.00	$6,244 36	$2,905 64
COCA COLA ENTERPRISES INC	250	$5,300.00	$5,024.70	$275.30
CONAGRA FOODS INC	700	$16,135 00	$17,249 96	-$1,114 96
DEL MONTE FOODS CO	500	$5,670 00	$2,755.00	$2,915.00
HERSHEY FOODS COMPANY	200	$7,158 00	$9,550 12	-$2,392 12
KIMBERLY-CLARK CORP	150	$9,556.50	$7,132.23	$2,424.27
MCCORMICK & CO INC	250	$9,032 50	$7,867.62	$1,164 88
MEAD JOHNSON NUTRITION CO	272.72	$11,917.86	$10,263.04	$1,654 82
PROCTOR & GAMBLE	100	$6,063 00	$2,933.34	$3,129 66
SARA LEE CORP	800	$9,744.00	$9,285.90	$458.10
Total Consumer Staples		$106,626.86	$91,582.90	$15,043.96
Health Care				
ABBOTT LABORATORIES INC	200	$10,798.00	$8,629.34	$2,168.66
BAXTER INTL INC	200	$11,736.00	$5,130.00	$6,606.00
BRISTOL-MYERS-SQUIBB COMPANY	368	$9,292.00	$8,779 45	$512.55
GLAXOSMITHKLINE PLC ADR	400	$16,900.00	$17,342.84	-$442 84
HILL ROM HOLDINGS INC	100	$2,399.00	$2,933 42	-$534 42
JOHNSON & JOHNSON	200	$12,882.00	$10,012 73	$2,869.27
MEDTRONIC INC	150	$6,597.00	$4,755 82	$1,841.18
MERCK & CO INC NEW	400	$14,616.00	$17,608.81	-$2,992 81
MYLAN INC	800	$14,744.00	$11,568.34	$3,175 66
PFIZER INCORPORATED	147	$2,673.93	$2,574.70	$99.23
Total Health Care		$102,637.93	$89,335.45	$13,302.48
Financials				
CHUBB CORP	300	$14,754.00	$11,875.68	$2,878.32
COMMERCE BANCSHARES INC	157	$6,079.04	$4,495.11	$1,583.93
Total Financials		$20,833 04	$16,370.79	$4,462.25
Information Technology				
AOL INC	18	$419.04	$603.32	-$184 28
HEWLETT PACKARD COMPANY	75	$3,863.25	$1,296.88	$2,566.37
INTERNATIONAL BUSINESS MACHINE	100	$13,090.00	$9,480.00	$3,610 00
MICROSOFT CORPORATION	200	$6,096.00	$9,787 50	-$3,691 50
MOTOROLA	150	$1,164.00	$1,161.01	$2.99
NOVELL INCORPORATED	1000	$4,150.00	$6,071.10	-$1,921 10
PAYCHEX INCORPORATED	400	$12,256.00	$12,576.95	-$320 95
Total Information Technology		$41,038.29	$40,976.76	$61.53
Telecommunication Services				
AT&T INC COM	500	$14,015.00	$12,733.43	$1,281.57
TELECOM CORP NEW ZEALAND LTD	500	$4,495.00	$7,232.38	-$2,737.38
VERIZON COMMUNICATIONS	400	$13,252.00	$12,847.81	$404.19
WINDSTREAM CORP	155	$1,703.45	$1,371.27	$332.18
Total Telecommunication Services		$33,465.45	$34,184.89	-$719.44
Utilities				
AMEREN CORP	300	$8,385.00	$13,138.56	-$4,753 56
BLACK HILLS CORP	300	$7,989.00	$6,956 81	$1,032.19

CALIFORNIA WTR SVC GROUP	200	$7,364 00	$7,230 00	$134.00
DPL INC COM	500	$13,800 00	$10,689.35	$3,110.65
DUKE ENERGY CORP NEW	300	$5,163.00	$4,584.60	$578.40
EMPIRE DIST ELEC CO	765	$14,328.45	$15,718.54	-$1,390 09
GREAT PLAINS ENERGY INC	700	$13,573.00	$18,306.24	-$4,733 24
INTEGRYS ENERGY GROUP INC	200	$8,398.00	$10,039 50	-$1,641 50
NISOURCE INC COM	900	$13,842.00	$9,892.59	$3,949.41
PROGRESS ENERGY INC	450	$18,454 50	$18,604.13	-$149 63
SCANA CORP NEW	450	$16,956.00	$15,492.35	$1,463.65
SOUTHWEST WATER COMPANY	1000	$5,890.00	$3,578 90	$2,311.10
TECO ENERGY INC	800	$12,976.00	$8,959 08	$4,016.92
Total Utilities		$147,118.95	$143,190 65	$3,928.30
International Equity ETFS				
JAPAN EQUITY FUND	1000	$5,240.00	$6,531.72	-$1,291 72
Total International Equity ETFS		$5,240 00	$6,531.72	-$1,291 72
Total Equities		$927,418.27	$830,075.68	$97,342.59
Total		$2,657,899.95	$2,513,882.11	$144,017.84
Accrued Income		$9,436.62	$9,436 62	
Total Investments		$2,667,336.57	$2,523,318 73	$144,017.84

Page 2, Part 2, Line 2

Total Savings and Temporary Cash Investments:	2(b) Book Value	2(c) Fair Market Value
Cash and Cash Equivalents:	315,416	315,416
Accrued Income:	9,436	9,436
Total Savings and Temporary Cash Investments:	324,852	324,852

Schedule #7 Form 990PF

Welch Family Foundation
43-1388861

Capital Gains & Losses

Shares	Description		Date Acquired	Date Sold	Gross Sales Price	Cost	Long Term Gain/Loss	Short Term Gain/Loss
999.64	COLSON SERVICES CORP	6.325% DUE 02/23/2009	11/06/06	01/01/09	999.64	-999.64	0 00	0.00
10000	BELLSOUTH TELECOMMUNICT	5.875% DUE 01/15/2009	10/07/02	01/15/09	10000.00	-10530.00	-530 00	0.00
28.11	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	01/15/09	28.11	-29.12	-1.01	0 00
59.56	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	01/15/09	59.56	-59.52	0 04	0.00
162.96	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	01/15/09	162.96	-164.38	-1 42	0.00
188.95	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	01/15/09	188.95	-190.37	0.00	-1 42
21.93	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	01/15/09	21.93	-22.22	-0.29	0 00
31.39	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	01/15/09	31.39	-31.55	-0.08	-0.08
130.23	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	01/15/09	130.23	-135.34	-5.11	0 00
4.56	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	01/15/09	4.56	-4.65	-0.09	0 00
68.83	GNMA I POOL #586974X	6.000% DUE 03/15/2032	08/21/03	01/15/09	68.83	-70.62	-1 79	0 00
439.21	GNMA I POOL #587564X	5 500% DUE 03/15/2033	04/16/03	01/15/09	439.21	-453.48	-14 27	0.00
6.93	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	01/15/09	6.93	-7.17	-0 24	0.00
44.12	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	01/15/09	44.12	-45.03	-0.91	0 00
77.44	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	01/15/09	77.44	-77.75	-0 50	0.19
14.09	GNMA I POOL #368512X	6.500% DUE 03/15/2009	03/16/94	01/15/09	14.12	-14.05	0 07	0.00
15.49	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	01/15/09	15.49	-16.11	-0 62	0.00
277.44	GNMA I POOL #389770X	5 500% DUE 11/15/2032	12/04/03	01/15/09	277.44	-281.51	-4.07	0.00
91.36	GNMA I POOL #415177X	6.000% DUE 02/15/2011	07/15/98	01/15/09	91 36	-91.16	0.20	0 00
84 81	GNMA I POOL #416500X	6 000% DUE 02/15/2014	03/22/99	01/15/09	84 81	-84 90	-0.09	0 00
5.48	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	01/15/09	5.48	-5.52	-0.04	0 00
57.63	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	01/15/09	57.63	-57.97	-0.34	0 00
31 58	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	01/15/09	31.58	-31.58	0.00	0 00
116.96	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	01/15/09	116.96	-117.65	-0.69	0.00
106.24	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	01/15/09	106.24	-105.28	0.96	0.00
102.07	GNMA I POOL #456868X	6.000% DUE 05/15/2013	02/08/99	01/15/09	102.07	-102.68	-0.61	0.00
45.37	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	01/15/09	45 37	-45.26	0.11	0.00
9.58	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	01/15/09	9.58	-9 86	-0.28	0.00
145.18	GNMA I POOL #480739X	5 500% DUE 12/15/2013	01/19/99	01/15/09	145.18	-143.66	1.52	0 00
538 27	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	01/15/09	538.27	-540.71	-2.44	0 00
10.99	GNMA I POOL #489678X	5 500% DUE 01/15/2029	10/01/03	01/15/09	10.99	-11.28	-0.29	0.00
95.71	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	01/15/09	95.71	-95.58	0 13	0.00
311.62	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	01/15/09	311.62	-326.61	-14.99	0.00
63.3	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	01/15/09	63 30	-63.97	-0 67	0 00
353.33	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	01/15/09	353.33	-364.23	-8.84	-2.06
15.12	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	01/15/09	15.12	-15.69	-0.57	0 00
20 75	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	01/15/09	20.75	-20.79	-0.04	0.00
4 05	GNMA I POOL #535419X	6 000% DUE 11/15/2031	03/24/06	01/15/09	4.05	-4.12	-0 07	0 00
106.79	GNMA I POOL #553193X	6.000% DUE 04/15/2033	09/08/03	01/15/09	106 79	-110.59	-3.80	0.00

87.72	GNMA I POOL #780458X	6 500% DUE 10/15/2011	01/15/03	01/15/09	87.72	-87.57	0.15	0.00
73.49	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	01/15/09	73.49	-76.50	-3 01	0.00
48.91	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	01/15/09	48 91	-49.66	-0.75	0.00
15.18	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	01/15/09	15.18	-15.42	-0 24	0 00
1065.3	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	01/15/09	1065 30	-1087.61	-22.31	0.00
151.56	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	01/15/09	151.56	-154.02	-2.46	0.00
18.73	GNMA I POOL #619613X	5 000% DUE 09/15/2033	07/21/05	01/15/09	18.73	-18 70	0 03	0.00
14.51	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	01/15/09	14.51	-14.76	-0.25	0 00
562.42	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	01/15/09	562.42	-569 63	-7.21	0.00
315.98	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	01/15/09	315.98	-317.56	0.00	-1.58
215.73	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	01/15/09	215.73	-213.91	0.00	1.82
525.53	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	01/15/09	525.53	-529.96	0 00	-4.43
5.33	GNMA II POOL #001817M	6 000% DUE 07/20/2024	05/14/02	01/20/09	5.33	-5.31	0.02	0.00
147.32	GNMA II POOL #002385M	7 000% DUE 02/20/2012	02/24/97	01/20/09	147.32	-147.69	-0.37	0 00
15 78	GNMA II POOL #002589M	6 000% DUE 05/20/2028	07/12/02	01/20/09	15.78	-15.93	-0 15	0.00
355.91	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	01/20/09	355.91	-358.02	-2 11	0.00
7.42	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	01/20/09	7.42	-7.55	-0.13	0.00
163.64	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	01/20/09	163.64	-164.42	-0.45	-0 33
145.22	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	01/20/09	145 22	-144.99	0.23	0 00
97.22	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	01/20/09	97.22	-100 24	-3.02	0.00
182.17	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	01/20/09	182.17	-179.44	2.73	0.00
89.38	GNMA II POOL #003442M	5.000% DUE 09/20/2033	10/04/05	01/20/09	89.38	-88.32	1.06	0.00
246.34	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	01/20/09	246.34	-245.84	0.00	0 50
133.17	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	01/20/09	133.17	-137 83	-4.66	0.00
122 65	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	01/20/09	122.65	-122.57	0.08	0.00
274.03	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	01/20/09	274.03	-273.34	0.00	0.69
329.31	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	01/20/09	329.31	-328.32	0.99	0.00
179.32	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	01/20/09	179.32	-179.88	-0.56	0.00
209.54	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	01/20/09	209.54	-209.28	0.26	0 00
351.58	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	01/20/09	351.58	-348 47	3.11	0 00
412.98	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	01/20/09	412.98	-411.56	0.00	1.42
416.56	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	01/20/09	416.56	-416.56	0.00	0.00
544 18	GNMA II POOL #004028M	6 000% DUE 09/20/2037	07/16/08	01/20/09	544.18	-553.70	0 00	-9 52
1471.12	GNMA II POOL #004084M	5.500% DUE 02/20/2038	03/04/08	01/20/09	1471.12	-1480 01	0.00	-8 89
310 7	GNMA II POOL #004144M	5 500% DUE 05/20/2038	05/03/08	01/20/09	310.70	-313.81	0 00	-3.11
1165.57	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	01/20/09	1165.57	-1159 37	0.00	6 20
381.07	GNMA II POOL #004194M	5 500% DUE 07/20/2038	07/29/08	01/20/09	381 07	-373.69	0 00	7 38
4292.43	GNMA REMIC TRUST 2008-7 Cl	5 000% DUE 08/20/2037	02/05/08	01/20/09	4292.43	-4262 92	0.00	29 51
4761.57	GNMA REMIC TRUST 2008-6 Cl	5.250% DUE 04/20/2037	02/15/08	01/20/09	4761 57	-4752.64	0 00	8.93
25000	FHLMC STEP	5.000% DUE 10/23/2012	10/10/07	01/23/09	25000.00	-25000.00	0.00	0.00
801.2	COLSON SERVICES CORP	6 325% DUE 02/23/2009	11/06/06	01/31/09	801 20	-801.20	0 00	0 00

200	CALIFORNIA WTR SVC GROUP		06/19/07	02/02/09	9061.35	-7158.66	1902 69	0 00
619.44	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	02/17/09	619.44	-641.80	-22.36	0.00
51.1	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	02/17/09	51.10	-51.07	0 03	0 00
424.32	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	02/17/09	424.32	-428 02	-3 70	0.00
347 8	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	02/17/09	347.80	-350.41	0.00	-2.61
446.34	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	02/17/09	446.34	-452.20	-5.86	0 00
30.25	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	02/17/09	30 25	-30.41	-0.08	-0.08
130.89	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	02/17/09	130.89	-136.02	-5.13	0.00
4.32	GNMA I POOL #584297X	6 000% DUE 03/15/2032	09/03/03	02/17/09	4.32	-4.40	-0.08	0.00
74.04	GNMA I POOL #586974X	6 000% DUE 03/15/2032	08/21/03	02/17/09	74 04	-75 96	-1.92	0.00
273.94	GNMA I POOL #587564X	5.500% DUE 03/15/2033	04/16/03	02/17/09	273 94	-282.84	-8.90	0.00
6.97	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	02/17/09	6 97	-7 21	-0.24	0 00
131.33	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	02/17/09	131 33	-134 04	-2.71	0.00
2568.91	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	02/17/09	2568.91	-2578.94	-16.45	6 42
12 59	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	02/17/09	12 59	-13.09	-0 50	0.00
23.93	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	02/17/09	23.93	-24 28	-0.35	0.00
91.86	GNMA I POOL #415177X	6.000% DUE 02/15/2011	07/15/98	02/17/09	91.86	-91.66	0.20	0.00
537 21	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	02/17/09	537.21	-537.80	-0.59	0.00
4.79	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	02/17/09	4.79	-4.82	-0.03	0 00
57.71	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	02/17/09	57.71	-58 05	-0.34	0 00
31.77	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	02/17/09	31.77	-31.77	0.00	0 00
117.6	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	02/17/09	117.60	-118.30	-0.70	0.00
106.86	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	02/17/09	106 86	-105 89	0 97	0 00
523.27	GNMA I POOL #456868X	6 000% DUE 05/15/2013	02/08/99	02/17/09	523.27	-526.38	-3.11	0 00
45.64	GNMA I POOL #462280X	6 500% DUE 11/15/2012	06/02/99	02/17/09	45.64	-45 53	0.11	0 00
9 5	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	02/17/09	9.50	-9.78	-0 28	0 00
145 68	GNMA I POOL #480739X	5.500% DUE 12/15/2013	01/19/99	02/17/09	145.68	-144.16	1.52	0 00
566 7	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	02/17/09	566 70	-569.27	-2.57	0.00
11 04	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	02/17/09	11.04	-11.33	-0.29	0.00
115.41	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	02/17/09	115.41	-115 25	0.16	0 00
11.31	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	02/17/09	11.31	-11.85	-0 54	0 00
44.1	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	02/17/09	44.10	-44.57	-0.47	0 00
32.7	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	02/17/09	32.70	-33.71	-0.82	-0 19
15.6	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	02/17/09	15.60	-16.19	-0 59	0 00
20.88	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	02/17/09	20.88	-20 92	-0.04	0.00
4.08	GNMA I POOL #535419X	6.000% DUE 11/15/2031	03/24/06	02/17/09	4.08	-4 15	-0.07	0.00
237.02	GNMA I POOL #553193X	6 000% DUE 04/15/2033	09/08/03	02/17/09	237.02	-245.46	-8.44	0.00
84.91	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	02/17/09	84.91	-84.76	0 15	0.00
164 24	GNMA I POOL #780770X	6 000% DUE 04/15/2028	12/13/02	02/17/09	164 24	-170.96	-6.72	0.00
40.36	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	02/17/09	40.36	-40.98	-0.62	0.00
15.72	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	02/17/09	15.72	-15.97	-0 25	0.00

23.7	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	02/17/09	23.70	-24.20	-0.50	0.00
202.34	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	02/17/09	202 34	-205 63	-3 29	0 00
263.33	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	02/17/09	263.33	-262.88	0.45	0.00
12.23	GNMA I POOL #620527X	5 500% DUE 08/15/2033	10/08/03	02/17/09	12.23	-12.44	-0.21	0 00
18.42	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	02/17/09	18 42	-18.66	-0.24	0.00
1274.16	GNMA I POOL #658419X	5 500% DUE 02/15/2037	05/28/08	02/17/09	1274.16	-1280.53	0.00	-6.37
200.24	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	02/17/09	200 24	-198 55	0 00	1.69
520.39	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	02/17/09	520.39	-524.78	0 00	-4.39
65	LIFE TECHNOLOGIES CORP		12/26/03	02/19/09	1982.71	-1364.03	618.68	0.00
5.3	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	02/20/09	5.30	-5.28	0.02	0 00
23.91	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	02/20/09	23.91	-23 97	-0 06	0.00
6 8	GNMA II POOL #002589M	6.000% DUE 05/20/2028	07/12/02	02/20/09	6.80	-6.87	-0.07	0 00
110.78	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	02/20/09	110.78	-111.44	-0.66	0.00
12.96	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	02/20/09	12 96	-13 19	-0.23	0.00
164.31	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	02/20/09	164 31	-165 09	-0.45	-0.33
146.84	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	02/20/09	146 84	-146.61	0.23	0.00
108.36	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	02/20/09	108.36	-111.73	-3.37	0 00
162.47	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	02/20/09	162 47	-160.03	2.44	0.00
99.07	GNMA II POOL #003442M	5.000% DUE 09/20/2033	10/04/05	02/20/09	99.07	-97.89	1.18	0 00
256.94	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	02/20/09	256.94	-256 42	0.00	0.52
106.29	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	02/20/09	106.29	-110.01	-3 72	0.00
90.02	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	02/20/09	90.02	-89.96	0.06	0 00
260.04	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	02/20/09	260.04	-259.39	0.00	0.65
273.26	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	02/20/09	273.26	-272 44	0.82	0.00
128.98	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	02/20/09	128.98	-129.38	-0.40	0 00
167.5	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	02/20/09	167.50	-167.29	0.21	0.00
403.25	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	02/20/09	403.25	-399.68	3.57	0.00
574.95	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	02/20/09	574.95	-572.97	0.00	1.98
704.31	GNMA I POOL #004006M	6 000% DUE 07/20/2037	10/30/08	02/20/09	704.31	-704.31	0.00	0 00
844.38	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	02/20/09	844.38	-859.16	0.00	-14 78
2154.88	GNMA II POOL #004084M	5 500% DUE 02/20/2038	03/04/08	02/20/09	2154.88	-2167.90	-4.04	-8.98
522.43	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	02/20/09	522.43	-527.65	0.00	-5.22
2052.95	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	02/20/09	2052.95	-2042.05	0.00	10.90
864.54	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	02/20/09	864.54	-847 79	0.00	16.75
7254.72	GNMA REMIC TRUST 2008-7 Cl	5.000% DUE 08/20/2037	02/05/08	02/20/09	7254 72	-7204.84	49 88	0.00
5710.09	GNMA REMIC TRUST 2008-6 Cl	5.250% DUE 04/20/2037	02/15/08	02/20/09	5710 09	-5699.38	10 71	0.00
798.33	COLSON SERVICES CORP	6.325% DUE 02/23/2009	11/06/06	02/27/09	798.33	-798 33	0.00	0.00
456.54	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	03/16/09	456.54	-473 02	-16.48	0 00
154.73	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	03/16/09	154.73	-154.63	0.10	0 00
141 17	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	03/16/09	141.17	-142.40	-1.23	0 00
673.19	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	03/16/09	673.19	-678.24	0.00	-5.05

19.1	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	03/16/09	19.10	-19.35	-0.25	0 00
32.08	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	03/16/09	32.08	-32.24	-0.08	-0.08
138.11	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	03/16/09	138.11	-143.53	-5 42	0 00
4.61	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	03/16/09	4.61	-4.70	-0 09	0 00
113.26	GNMA I POOL #586974X	6.000% DUE 03/15/2032	08/21/03	03/16/09	113.26	-116.20	-2.94	0 00
214.58	GNMA I POOL #587564X	5.500% DUE 03/15/2033	04/16/03	03/16/09	214 58	-221 55	-6.97	0.00
7	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	03/16/09	7.00	-7.24	-0.24	0 00
105.03	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	03/16/09	105.03	-107 20	-2.17	0 00
71.78	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	03/16/09	71.78	-72.06	-0.46	0.18
15.61	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	03/16/09	15 61	-16.23	-0 62	0 00
308.36	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	03/16/09	308 36	-312.89	-4.53	0 00
92.36	GNMA I POOL #415177X	6.000% DUE 02/15/2011	07/15/98	03/16/09	92.36	-92.16	0.20	0 00
149.08	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	03/16/09	149.08	-149.24	-0.16	0.00
5.27	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	03/16/09	5.27	-5.31	-0 04	0 00
906.77	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	03/16/09	906 77	-912.16	-5.39	0.00
31.95	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	03/16/09	31.95	-31.95	0.00	0.00
118.61	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	03/16/09	118 61	-119.31	-0.70	0.00
107.48	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	03/16/09	107.48	-106.51	0.97	0.00
88.78	GNMA I POOL #456868X	6 000% DUE 05/15/2013	02/08/99	03/16/09	88.78	-89.31	-0.53	0.00
45.9	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	03/16/09	45 90	-45 78	0 12	0 00
9.55	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	03/16/09	9 55	-9 83	-0.28	0 00
145 23	GNMA I POOL #480739X	5.500% DUE 12/15/2013	01/19/99	03/16/09	145 23	-143 71	1 52	0 00
580.17	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	03/16/09	580.17	-582.80	-2.63	0.00
10.83	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	03/16/09	10.83	-11.11	-0.28	0.00
1193.41	GNMA I POOL #491240X	6 000% DUE 02/15/2014	04/22/99	03/16/09	1193.41	-1191.73	1 68	0.00
11.35	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	03/16/09	11.35	-11.90	-0.55	0.00
57.12	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	03/16/09	57.12	-57.73	-0.61	0.00
524.35	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	03/16/09	524.35	-540.51	-13.10	-3.06
16.09	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	03/16/09	16.09	-16.69	-0.60	0.00
21.01	GNMA I POOL #519690X	7 000% DUE 09/15/2014	01/15/03	03/16/09	21.01	-21.05	-0 04	0 00
4.1	GNMA I POOL #535419X	6 000% DUE 11/15/2031	03/24/06	03/16/09	4 10	-4 17	-0.07	0 00
85.84	GNMA I POOL #553193X	6.000% DUE 04/15/2033	09/08/03	03/16/09	85.84	-88.90	-3 06	0 00
98.07	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	03/16/09	98.07	-97.90	0.17	0 00
220.56	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	03/16/09	220 56	-229 59	-9 03	0.00
61.45	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	03/16/09	61 45	-62.39	-0.94	0.00
16.07	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	03/16/09	16 07	-16.32	-0.25	0.00
23.82	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	03/16/09	23.82	-24.32	-0 50	0 00
21.99	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	03/16/09	21.99	-22.35	-0.36	0.00
19.31	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	03/16/09	19 31	-19.28	0.03	0 00
12.52	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	03/16/09	12.52	-12.74	-0.22	0 00
18.16	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	03/16/09	18.16	-18.39	-0.23	0.00

222.35	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	03/16/09	222.35	-223.46	0.00	-1 11
459.65	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	03/16/09	459 65	-455.77	0.00	3.88
440 71	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	03/16/09	440.71	-444.43	0.00	-3 72
3.89	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	03/20/09	3.89	-3.87	0.02	0 00
24.05	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	03/20/09	24.05	-24.11	-0 06	0.00
15.91	GNMA II POOL #002589M	6 000% DUE 05/20/2028	07/12/02	03/20/09	15.91	-16.06	-0.15	0.00
120.96	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	03/20/09	120.96	-121.68	-0.72	0 00
13 51	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	03/20/09	13.51	-13.75	-0.24	0.00
158.09	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	03/20/09	158.09	-158.84	-0.44	-0 31
148.3	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	03/20/09	148.30	-148.07	0.23	0.00
140.41	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	03/20/09	140.41	-144.78	-4.37	0.00
217.38	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	03/20/09	217.38	-214.12	3 26	0.00
127.15	GNMA II POOL #003442M	5.000% DUE 09/20/2033	10/04/05	03/20/09	127.15	-125 64	1.51	0.00
248.02	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	03/20/09	248 02	-247.52	0 00	0 50
146.5	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	03/20/09	146.50	-151 63	-5.13	0.00
142.31	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	03/20/09	142.31	-142.22	0.09	0 00
248.78	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	03/20/09	248.78	-248.16	0.00	0.62
354.4	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	03/20/09	354.40	-353.34	1 06	0 00
167.24	GNMA II POOL #003677M	5 000% DUE 02/20/2035	02/24/05	03/20/09	167.24	-167.76	-0 52	0.00
248.99	GNMA II POOL #003701M	5 000% DUE 04/20/2035	04/20/05	03/20/09	248.99	-248.68	0.31	0.00
398.13	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	03/20/09	398.13	-394.60	3 53	0.00
620 03	GNMA II POOL #003931M	6 000% DUE 12/20/2036	10/15/08	03/20/09	620.03	-617.90	0.00	2 13
801.92	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	03/20/09	801.92	-801 92	0.00	0.00
871.44	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	03/20/09	871.44	-886.69	0.00	-15.25
2265.81	GNMA II POOL #004084M	5 500% DUE 02/20/2038	03/04/08	03/20/09	2265.81	-2279.50	-13.69	0 00
497 17	GNMA II POOL #004144M	5 500% DUE 05/20/2038	05/03/08	03/20/09	497.17	-502.14	0.00	-4 97
1889.76	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	03/20/09	1889 76	-1879.72	0.00	10.04
852.78	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	03/20/09	852.78	-836 26	0.00	16 52
2844.32	GNMA REMIC TRUST 2008-6 Cl	5.250% DUE 04/20/2037	02/15/08	03/20/09	2844.32	-2838.99	5.33	0 00
6841.55	GNMA REMIC TRUST 2008-7 Cl	5.000% DUE 08/20/2037	02/05/08	03/20/09	6841.55	-6794.52	47.03	0.00
25.97	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	04/15/09	25.97	-26 91	-0.94	0 00
89.55	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	04/15/09	89.55	-89.49	0.06	0 00
287.99	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	04/15/09	287 99	-290.50	-2.51	0.00
652.9	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	04/15/09	652.90	-657 80	0 00	-4 90
18 1	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	04/15/09	18.10	-18.34	-0 24	0.00
31.87	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	04/15/09	31.87	-32.03	-0.08	-0.08
131.47	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	04/15/09	131 47	-136.63	-5 16	0.00
600.06	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	04/15/09	600.06	-611.30	-11.24	0 00
89.47	GNMA I POOL #586974X	6.000% DUE 03/15/2032	08/21/03	04/15/09	89.47	-91 79	-2.32	0.00
19.45	GNMA I POOL #587564X	5.500% DUE 03/15/2033	04/16/03	04/15/09	19.45	-20.08	-0.63	0.00
7.03	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	04/15/09	7.03	-7.28	-0.25	0.00

87 31	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	04/15/09	87.31	-89.11	-1.80	0 00
72.89	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	04/15/09	72.89	-73.17	-0 46	0.18
595 86	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	04/15/09	595.86	-619 56	-23.70	0 00
130.29	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	04/15/09	130.29	-132.20	-1.91	0 00
92.86	GNMA I POOL #415177X	6.000% DUE 02/15/2011	07/15/98	04/15/09	92 86	-92.66	0 20	0 00
75 43	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	04/15/09	75.43	-75.51	-0 08	0.00
56.26	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	04/15/09	56 26	-56.69	-0 43	0.00
65.13	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	04/15/09	65.13	-65.52	-0 39	0.00
32.14	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	04/15/09	32.14	-32.14	0.00	0 00
118.83	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	04/15/09	118.83	-119.54	-0.71	0 00
109.79	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	04/15/09	109.79	-108 80	0 99	0.00
90.44	GNMA I POOL #456868X	6 000% DUE 05/15/2013	02/08/99	04/15/09	90.44	-90.98	-0 54	0.00
46.17	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	04/15/09	46.17	-46 05	0.12	0.00
140.42	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	04/15/09	140.42	-144.54	-4.12	0 00
145.83	GNMA I POOL #480739X	5.500% DUE 12/15/2013	01/19/99	04/15/09	145 83	-144.30	1 53	0 00
858.18	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	04/15/09	858 18	-862.07	-3.89	0.00
10.88	GNMA I POOL #489678X	5 500% DUE 01/15/2029	10/01/03	04/15/09	10.88	-11.17	-0.29	0.00
74.64	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	04/15/09	74.64	-74.54	0.10	0 00
11.52	GNMA I POOL #496496X	6 000% DUE 02/15/2019	02/21/03	04/15/09	11 52	-12.07	-0.55	0.00
35.9	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	04/15/09	35.90	-36.28	-0.38	0.00
202.5	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	04/15/09	202.50	-208.74	-5 06	-1.18
16.61	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	04/15/09	16.61	-17.23	-0.62	0.00
21.14	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	04/15/09	21 14	-21.18	-0.04	0.00
4 12	GNMA I POOL #535419X	6.000% DUE 11/15/2031	03/24/06	04/15/09	4.12	-4.20	-0.08	0.00
11.82	GNMA I POOL #553193X	6.000% DUE 04/15/2033	09/08/03	04/15/09	11 82	-12.24	-0.42	0.00
70.77	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	04/15/09	70.77	-70.65	0.12	0.00
185.74	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	04/15/09	185.74	-193.34	-7.60	0.00
123.4	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	04/15/09	123.40	-125.29	-1.89	0 00
15.73	GNMA I POOL #613767X	5 500% DUE 05/15/2033	10/30/03	04/15/09	15.73	-15.98	-0.25	0.00
23.93	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	04/15/09	23.93	-24.43	-0.50	0.00
133 38	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	04/15/09	133.38	-135.55	-2.17	0.00
118.27	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	04/15/09	118.27	-118.07	0.20	0.00
12.24	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	04/15/09	12.24	-12.45	-0.21	0 00
571.88	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	04/15/09	571.88	-579.21	-7.33	0.00
1904.03	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	04/15/09	1904.03	-1913.55	0 00	-9.52
710.18	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	04/15/09	710.18	-704.19	0.00	5.99
468.17	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	04/15/09	468.17	-472.12	0.00	-3 95
0 57	TIME WARNER CABLE INC CL A		03/14/02	04/17/09	16.51	-43.82	-27 31	0.00
0 33	TIME WARNER INC NEW		03/14/02	04/20/09	7.29	-19.54	-12.25	0.00
6.2	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	04/20/09	6.20	-6.17	0 03	0.00
24.21	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	04/20/09	24.21	-24.27	-0.06	0 00

4.24	GNMA II POOL #002589M	6.000% DUE 05/20/2028	07/12/02	04/20/09	4 24	-4.28	-0.04	0.00
156.51	GNMA II POOL #002609M	6 000% DUE 06/20/2013	02/11/99	04/20/09	156 51	-157.44	-0.93	0.00
13.22	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	04/20/09	13.22	-13.46	-0.24	0.00
160.56	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	04/20/09	160.56	-161.32	-0.44	-0.32
221.19	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	04/20/09	221.19	-220 84	0.35	0.00
133.23	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	04/20/09	133 23	-137 37	-4.14	0 00
216.56	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	04/20/09	216.56	-213 31	3.25	0.00
129.9	GNMA II POOL #003442M	5.000% DUE 09/20/2033	10/04/05	04/20/09	129 90	-128 36	1.54	0.00
336.24	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	04/20/09	336 24	-335.56	0.00	0 68
183.27	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	04/20/09	183.27	-189.68	-6.41	0 00
158.78	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	04/20/09	158.78	-158 68	0.10	0 00
251.38	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	04/20/09	251.38	-250 75	0.63	0 00
304.02	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	04/20/09	304 02	-303 11	0.91	0 00
254 26	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	04/20/09	254.26	-255.05	-0 79	0.00
171.01	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	04/20/09	171 01	-170.80	0.21	0.00
474.47	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	04/20/09	474 47	-470 27	4.20	0.00
654.04	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	04/20/09	654.04	-651 79	0.00	2.25
692.25	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	04/20/09	692.25	-692 25	0.00	0.00
797.22	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	04/20/09	797.22	-811.17	0 00	-13.95
1969.85	GNMA II POOL #004084M	5.500% DUE 02/20/2038	03/04/08	04/20/09	1969 85	-1981.75	-11.90	0.00
469.8	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	04/20/09	469.80	-474 50	0.00	-4 70
1805.23	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	04/20/09	1805.23	-1795.64	0.00	9.59
868.69	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	04/20/09	868.69	-851.86	0.00	16.83
457.85	GNMA II POOL #004221M	5.500% DUE 08/20/2038	02/27/09	04/20/09	457.85	-470.44	0.00	-12.59
5958.81	GNMA REMIC TRUST 2008-7 CI	5.000% DUE 08/20/2037	02/05/08	04/20/09	5958 81	-5917.84	40 97	0.00
100	LIFE TECHNOLOGIES CORP		06/05/02	04/29/09	3670.45	-2098.50	1571.95	0 00
74	ASHLAND INC NEW		02/25/04	04/30/09	1637.10	-1303.14	333 96	0.00
24.78	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	05/15/09	24.78	-25.67	-0.89	0 00
56.11	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	05/15/09	56 11	-56.07	0.04	0.00
16.91	GNMA I POOL #603771X	5 500% DUE 05/15/2033	03/24/06	05/15/09	16.91	-17.05	-0.14	0.00
628.95	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	05/15/09	628.95	-633 67	0.00	-4 72
18.35	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	05/15/09	18.35	-18.59	-0 24	0.00
30.87	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	05/15/09	30.87	-31.03	-0.08	-0 08
1506 9	GNMA I POOL #577480X	5 500% DUE 12/15/2016	09/25/03	05/15/09	1506.90	-1565.99	-59.09	0 00
3.29	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	05/15/09	3.29	-3.35	-0.06	0.00
283.8	GNMA I POOL #586974X	6 000% DUE 03/15/2032	08/21/03	05/15/09	283.80	-291.16	-7.36	0 00
242.53	GNMA I POOL #587564X	5.500% DUE 03/15/2033	04/16/03	05/15/09	242.53	-250.41	-7.88	0.00
7.07	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	05/15/09	7.07	-7.32	-0.25	0.00
229.38	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	05/15/09	229.38	-234.11	-4 73	0.00
1144.68	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	05/15/09	1144 68	-1149.15	-7.33	2.86
10.72	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	05/15/09	10.72	-11.15	-0 43	0.00

189.36	GNMA I POOL #389770X	5 500% DUE 11/15/2032	12/04/03	05/15/09	189.36	-192.14	-2 78	0.00
93.36	GNMA I POOL #415177X	6 000% DUE 02/15/2011	07/15/98	05/15/09	93.36	-93.16	0.20	0.00
74.92	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	05/15/09	74.92	-75.00	-0 08	0.00
5.6	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	05/15/09	5.60	-5.64	-0.04	0.00
43.01	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	05/15/09	43.01	-43.27	-0.26	0.00
32.33	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	05/15/09	32 33	-32.33	0.00	0.00
119.96	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	05/15/09	119 96	-120.67	-0.71	0.00
109.17	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	05/15/09	109.17	-108.18	0.99	0 00
150.62	GNMA I POOL #456868X	6.000% DUE 05/15/2013	02/08/99	05/15/09	150.62	-151.51	-0.89	0.00
46.44	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	05/15/09	46.44	-46.32	0.12	0 00
276 14	GNMA I POOL #464454X	6 000% DUE 01/15/2029	08/11/03	05/15/09	276.14	-284.25	-8 11	0 00
146.56	GNMA I POOL #480739X	5 500% DUE 12/15/2013	01/19/99	05/15/09	146.56	-145.03	1 53	0 00
445.71	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	05/15/09	445.71	-447.73	-2.02	0.00
11.1	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	05/15/09	11.10	-11.39	-0.29	0 00
73.06	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	05/15/09	73.06	-72.96	0.10	0 00
11.58	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	05/15/09	11.58	-12.14	-0.56	0.00
815.88	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	05/15/09	815 88	-824.54	-8.66	0.00
227.89	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	05/15/09	227.89	-234.91	-5.69	-1 33
16.7	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	05/15/09	16.70	-17.33	-0.63	0.00
21.27	GNMA I POOL #519690X	7 000% DUE 09/15/2014	01/15/03	05/15/09	21.27	-21.31	-0.04	0.00
4.14	GNMA I POOL #535419X	6 000% DUE 11/15/2031	03/24/06	05/15/09	4.14	-4 22	-0.08	0.00
134.95	GNMA I POOL #553193X	6.000% DUE 04/15/2033	09/08/03	05/15/09	134.95	-139.76	-4.81	0.00
55.71	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	05/15/09	55.71	-55.61	0.10	0.00
190.42	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	05/15/09	190.42	-198.22	-7 80	0 00
67.1	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	05/15/09	67.10	-68 13	-1 03	0.00
198.75	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	05/15/09	198 75	-201.89	-3.14	0 00
24.05	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	05/15/09	24.05	-24.55	-0.50	0.00
25.75	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	05/15/09	25 75	-26.17	-0.42	0.00
260.22	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	05/15/09	260.22	-259.77	0.45	0.00
12.51	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	05/15/09	12.51	-12 73	-0 22	0 00
18.11	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	05/15/09	18.11	-18 34	-0.23	0.00
1295.74	GNMA I POOL #658419X	5 500% DUE 02/15/2037	05/28/08	05/15/09	1295.74	-1302.22	0.00	-6 48
876.62	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	05/15/09	876.62	-869.22	0 00	7 40
767.55	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	05/15/09	767.55	-774.03	-6 48	0 00
3.91	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	05/20/09	3.91	-3.89	0.02	0.00
173.73	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	05/20/09	173.73	-174.17	-0.44	0.00
12	GNMA II POOL #002589M	6.000% DUE 05/20/2028	07/12/02	05/20/09	12.00	-12.12	-0.12	0 00
93.86	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	05/20/09	93.86	-94.42	-0.56	0.00
11 75	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	05/20/09	11.75	-11.96	-0.21	0 00
163 87	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	05/20/09	163.87	-164.65	-0.45	-0.33
210.15	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	05/20/09	210.15	-209.82	0.33	0.00

153.58	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	05/20/09	153.58	-158.36	-4 78	0 00
229.59	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	05/20/09	229.59	-226 15	3.44	0 00
156.11	GNMA II POOL #003442M	5 000% DUE 09/20/2033	10/04/05	05/20/09	156.11	-154 26	1.85	0.00
321 47	GNMA II POOL #003443M	5 500% DUE 09/20/2033	08/21/08	05/20/09	321.47	-320.82	0.00	0.65
159 93	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	05/20/09	159.93	-165.53	-5.60	0.00
185.79	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	05/20/09	185 79	-185.67	0.12	0 00
252.43	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	05/20/09	252.43	-251.80	0 63	0 00
404.65	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	05/20/09	404.65	-403.44	1.21	0.00
176.78	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	05/20/09	176.78	-177 33	-0.55	0.00
203.87	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	05/20/09	203 87	-203 62	0.25	0 00
584.65	GNMA II POOL #003735M	5 000% DUE 07/20/2035	09/22/05	05/20/09	584.65	-579.47	5.18	0.00
726.51	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	05/20/09	726.51	-724.01	0.00	2 50
762.74	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	05/20/09	762.74	-762.74	0.00	0 00
797.04	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	05/20/09	797 04	-810.99	0 00	-13.95
2384.19	GNMA II POOL #004084M	5.500% DUE 02/20/2038	03/04/08	05/20/09	2384.19	-2398 59	-14 40	0.00
646.49	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	05/20/09	646.49	-652.95	-6.46	0.00
2386.26	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	05/20/09	2386.26	-2373.58	0 00	12 68
1238.16	GNMA II POOL #004194M	5 500% DUE 07/20/2038	07/29/08	05/20/09	1238.16	-1214.17	0.00	23 99
677.12	GNMA II POOL #004221M	5 500% DUE 08/20/2038	02/27/09	05/20/09	677.12	-695.74	0.00	-18.62
5804.56	GNMA REMIC TRUST 2008-7 Cl	5.000% DUE 08/20/2037	02/05/08	05/20/09	5804 56	-5764.66	39.90	0.00
100	LIFE TECHNOLOGIES CORP		06/05/02	06/09/09	3954 00	-2098.50	1855 50	0.00
30.05	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	06/15/09	30.05	-31.13	-1 08	0 00
101.76	GNMA I POOL #603323X	5 500% DUE 12/15/2032	06/17/04	06/15/09	101.76	-101.70	0.06	0 00
258.37	GNMA I POOL #603771X	5 500% DUE 05/15/2033	03/24/06	06/15/09	258.37	-260.61	-2.24	0 00
576.74	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	06/15/09	576.74	-581.07	0.00	-4 33
17.92	GNMA I POOL #570007X	5 500% DUE 07/15/2032	11/06/03	06/15/09	17.92	-18 16	-0.24	0.00
2460.57	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	06/15/09	2460.57	-2473.38	-6.66	-6 15
125.91	GNMA I POOL #577480X	5 500% DUE 12/15/2016	09/25/03	06/15/09	125.91	-130.85	-4.94	0 00
535	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	06/15/09	535.00	-545.03	-10 03	0.00
120.63	GNMA I POOL #586974X	6.000% DUE 03/15/2032	08/21/03	06/15/09	120.63	-123.76	-3 13	0 00
233.71	GNMA I POOL #587564X	5 500% DUE 03/15/2033	04/16/03	06/15/09	233 71	-241 31	-7 60	0.00
7.11	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	06/15/09	7.11	-7 36	-0.25	0.00
64 01	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	06/15/09	64.01	-65 33	-1.32	0.00
1126.72	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	06/15/09	1126 72	-1131 12	-7.22	2 82
12.72	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	06/15/09	12.72	-13.23	-0.51	0.00
257.44	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	06/15/09	257.44	-261.22	-3.78	0.00
93.87	GNMA I POOL #415177X	6.000% DUE 02/15/2011	07/15/98	06/15/09	93.87	-93.66	0 21	0.00
200.23	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	06/15/09	200.23	-200.45	-0.22	0.00
4 83	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	06/15/09	4.83	-4 86	-0 03	0 00
43 23	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	06/15/09	43.23	-43.49	-0.26	0.00
32 52	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	06/15/09	32.52	-32.52	0.00	0.00

128 34	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	06/15/09	128.34	-129.10	-0.76	0.00
109.62	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	06/15/09	109.62	-108.63	0.99	0.00
92.32	GNMA I POOL #456868X	6.000% DUE 05/15/2013	02/08/99	06/15/09	92.32	-92 87	-0 55	0.00
46.71	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	06/15/09	46.71	-46.59	0 12	0.00
338.66	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	06/15/09	338.66	-348.61	-9.95	0 00
147 42	GNMA I POOL #480739X	5.500% DUE 12/15/2013	01/19/99	06/15/09	147 42	-145.88	1.54	0.00
589.75	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	06/15/09	589.75	-592.42	-2.67	0.00
11.13	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	06/15/09	11.13	-11.42	-0.29	0.00
77.72	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	06/15/09	77.72	-77.61	0 11	0 00
11.61	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	06/15/09	11.61	-12.17	-0.56	0 00
26.41	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	06/15/09	26.41	-26.69	-0 28	0.00
24.79	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	06/15/09	24.79	-25 56	-0 62	-0.15
15.81	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	06/15/09	15.81	-16 40	-0.59	0.00
21.4	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	06/15/09	21.40	-21.44	-0.04	0.00
4.16	GNMA I POOL #535419X	6.000% DUE 11/15/2031	03/24/06	06/15/09	4.16	-4.23	-0.07	0.00
19.22	GNMA I POOL #553193X	6.000% DUE 04/15/2033	09/08/03	06/15/09	19.22	-19.90	-0 68	0.00
69.25	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	06/15/09	69.25	-69.13	0.12	0 00
44.39	GNMA I POOL #780770X	6 000% DUE 04/15/2028	12/13/02	06/15/09	44.39	-46.21	-1.82	0.00
127.44	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	06/15/09	127.44	-129 39	-1.95	0.00
15.7	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	06/15/09	15.70	-15.95	-0.25	0.00
25.25	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	06/15/09	25.25	-25.78	-0.53	0 00
178.7	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	06/15/09	178.70	-181.60	-2 90	0 00
17.96	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	06/15/09	17.96	-17.93	0.03	0.00
339.4	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	06/15/09	339 40	-345.34	-5.94	0.00
17.28	GNMA I POOL #655576X	6 000% DUE 08/15/2036	09/19/06	06/15/09	17.28	-17.50	-0.22	0 00
2176.02	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	06/15/09	2176.02	-2186.90	-10.88	0 00
2389.94	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	06/15/09	2389.94	-2369 77	0 00	20.17
1019.21	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	06/15/09	1019.21	-1027.81	-8.60	0 00
5.47	GNMA II POOL #001817M	6 000% DUE 07/20/2024	05/14/02	06/20/09	5.47	-5.45	0.02	0.00
18.79	GNMA II POOL #002385M	7 000% DUE 02/20/2012	02/24/97	06/20/09	18.79	-18.84	-0 05	0.00
4.14	GNMA II POOL #002589M	6.000% DUE 05/20/2028	07/12/02	06/20/09	4.14	-4.18	-0.04	0.00
94.7	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	06/20/09	94.70	-95.26	-0.56	0.00
18.01	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	06/20/09	18.01	-18.33	-0.32	0.00
249.75	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	06/20/09	249 75	-250.94	-0 69	-0 50
140.29	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	06/20/09	140 29	-140.07	0 22	0.00
175.92	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	06/20/09	175 92	-181.39	-5 47	0.00
312.29	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	06/20/09	312.29	-307.61	4.68	0 00
159	GNMA II POOL #003442M	5.000% DUE 09/20/2033	10/04/05	06/20/09	159.00	-157.11	1.89	0.00
450.44	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	06/20/09	450.44	-449.53	0 00	0 91
210.39	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	06/20/09	210 39	-217.75	-7.36	0 00
212 07	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	06/20/09	212.07	-211 94	0.13	0 00

459.98	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	06/20/09	459.98	-458 83	1.15	0.00
473.58	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	06/20/09	473.58	-472.16	1.42	0 00
293.42	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	06/20/09	293.42	-294.34	-0.92	0.00
290.32	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	06/20/09	290.32	-289.96	0.36	0.00
702.9	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	06/20/09	702.90	-696.68	6.22	0.00
798 2	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	06/20/09	798.20	-795.46	0.00	2.74
844.94	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	06/20/09	844.94	-844 94	0.00	0.00
817.81	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	06/20/09	817.81	-832.12	0.00	-14 31
730.62	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	06/20/09	730 62	-737.93	-7.31	0.00
2773.05	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	06/20/09	2773.05	-2758.32	-12.13	26.86
1463.59	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	06/20/09	1463.59	-1435.23	0.00	28.36
817.46	GNMA II POOL #004221M	5.500% DUE 08/20/2038	02/27/09	06/20/09	817 46	-839.94	0.00	-22.48
2838.69	GNMA REMIC TRUST 2008-7 Cl	5.000% DUE 08/20/2037	02/05/08	06/20/09	2838 69	-2819.17	19.52	0.00
2251.22	GNMA II POOL #004084M	5 500% DUE 02/20/2038	03/04/08	06/20/09	2251.22	-2264.82	-13.60	0 00
150	AMERICAN GREETINGS CORP		04/26/01	07/09/09	1795.47	-1630.50	164 97	0 00
3	FAIRPOINT COMMUNICATIONS INC		03/07/08	07/14/09	1.74	-24.42	-22.68	0.00
300	HEAD N V		12/20/02	07/14/09	73.50	-507.13	-433.63	0.00
80.12	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	07/15/09	80.12	-83.01	-2.89	0.00
42.42	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	07/15/09	42.42	-42.39	0.03	0.00
736.36	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	07/15/09	736 36	-742.77	-6 41	0 00
765.6	GNMA I POOL #604046X	5 500% DUE 02/15/2033	09/23/08	07/15/09	765.60	-771 34	0 00	-5 74
21.49	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	07/15/09	21.49	-21.77	-0.28	0 00
20.24	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	07/15/09	20 24	-20.34	-0.05	-0 05
123.94	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	07/15/09	123 94	-128 80	-4.86	0.00
2.29	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	07/15/09	2.29	-2.33	-0 04	0.00
138.98	GNMA I POOL #586974X	6.000% DUE 03/15/2032	08/21/03	07/15/09	138.98	-142.58	-3 60	0.00
19.31	GNMA I POOL #587564X	5.500% DUE 03/15/2033	04/16/03	07/15/09	19.31	-19.94	-0 63	0.00
8.21	GNMA I POOL #587611X	5 750% DUE 11/15/2032	02/25/03	07/15/09	8.21	-8.50	-0.29	0.00
55 23	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	07/15/09	55.23	-56.37	-1.14	0.00
1192.77	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	07/15/09	1192 77	-1197 43	-7 64	2.98
12.07	GNMA I POOL #371916X	6 000% DUE 02/15/2024	10/07/02	07/15/09	12.07	-12.55	-0.48	0 00
24.02	GNMA I POOL #389770X	5 500% DUE 11/15/2032	12/04/03	07/15/09	24.02	-24.37	-0.35	0.00
94.37	GNMA I POOL #415177X	6.000% DUE 02/15/2011	07/15/98	07/15/09	94.37	-94 16	0.21	0 00
326.21	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	07/15/09	326 21	-326.57	-0.36	0.00
5.36	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	07/15/09	5.36	-5 40	-0.04	0 00
43.46	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	07/15/09	43.46	-43.72	-0.26	0 00
32.7	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	07/15/09	32.70	-32.70	0.00	0 00
129.61	GNMA I POOL #443676X	6 000% DUE 05/15/2013	02/08/99	07/15/09	129 61	-130 38	-0.77	0 00
110 26	GNMA I POOL #447330X	6 500% DUE 06/15/2012	07/10/97	07/15/09	110.26	-109.26	1 00	0.00
114.78	GNMA I POOL #456868X	6.000% DUE 05/15/2013	02/08/99	07/15/09	114 78	-115.46	-0.68	0.00
46.98	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	07/15/09	46.98	-46.86	0.12	0.00

8.38	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	07/15/09	8.38	-8.63	-0.25	0.00
148.26	GNMA I POOL #480739X	5.500% DUE 12/15/2013	01/19/99	07/15/09	148 26	-146.71	1.55	0.00
628.32	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	07/15/09	628.32	-631.17	-2 85	0 00
11.18	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	07/15/09	11.18	-11.47	-0.29	0 00
72.11	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	07/15/09	72.11	-72 01	0.10	0 00
13.02	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	07/15/09	13 02	-13.65	-0 63	0 00
23.16	GNMA I POOL #497348X	6 250% DUE 12/15/2013	01/19/99	07/15/09	23 16	-23 41	-0.25	0.00
24.25	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	07/15/09	24.25	-24.99	-0.60	-0.14
16.22	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	07/15/09	16.22	-16.83	-0.61	0 00
21.54	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	07/15/09	21.54	-21.58	-0 04	0 00
2298.47	GNMA I POOL #535419X	6.000% DUE 11/15/2031	03/24/06	07/15/09	2298.47	-2340.14	-41.67	0.00
42.91	GNMA I POOL #553193X	6.000% DUE 04/15/2033	09/08/03	07/15/09	42.91	-44.44	-1.53	0.00
61 23	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	07/15/09	61.23	-61 12	0 11	0 00
81.97	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	07/15/09	81.97	-85.33	-3.36	0 00
95 93	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	07/15/09	95 93	-97.40	-1.47	0 00
16.33	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	07/15/09	16.33	-16.59	-0.26	0.00
27.24	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	07/15/09	27.24	-27.81	-0 57	0 00
132.11	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	07/15/09	132.11	-134.26	-2.15	0.00
173.05	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	07/15/09	173.05	-172.75	0.30	0.00
12.14	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	07/15/09	12 14	-12.35	-0 21	0 00
563.68	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	07/15/09	563.68	-570.90	-7.22	0.00
2233.34	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	07/15/09	2233.34	-2244.51	-11.17	0.00
1015.08	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	07/15/09	1015 08	-1006.52	0 00	8 56
691.1	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	07/15/09	691.10	-696.93	-5.83	0.00
50	HEWLETT PACKARD COMPANY		08/30/01	07/16/09	1955 19	-1040.54	914 65	0 00
5.5	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	07/20/09	5.50	-5.48	0.02	0 00
18.91	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	07/20/09	18.91	-18.96	-0.05	0.00
35.21	GNMA II POOL #002589M	6.000% DUE 05/20/2028	07/12/02	07/20/09	35.21	-35.55	-0.34	0 00
95.23	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	07/20/09	95.23	-95.80	-0.57	0.00
10.55	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	07/20/09	10.55	-10 74	-0 19	0.00
543 44	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	07/20/09	543.44	-546.02	-1 50	-1 08
154 36	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	07/20/09	154.36	-154.12	0.24	0 00
184.93	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	07/20/09	184.93	-190.68	-5.75	0 00
283.56	GNMA II POOL #003415M	5 500% DUE 07/20/2033	04/12/06	07/20/09	283.56	-279 31	4.25	0.00
168.74	GNMA II POOL #003442M	5.000% DUE 09/20/2033	10/04/05	07/20/09	168 74	-166.74	2 00	0.00
434.39	GNMA II POOL #003443M	5 500% DUE 09/20/2033	08/21/08	07/20/09	434.39	-433.51	0.00	0 88
167.4	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	07/20/09	167.40	-173.26	-5.86	0 00
161.35	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	07/20/09	161.35	-161.25	0.10	0 00
449 01	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	07/20/09	449 01	-447.89	1.12	0.00
506.45	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	07/20/09	506.45	-504.93	1.52	0.00
327.11	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	07/20/09	327.11	-328 13	-1 02	0.00

396.22	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	07/20/09	396 22	-395.72	0 50	0.00
804.6	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	07/20/09	804 60	-797.48	7.12	0.00
657 34	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	07/20/09	657.34	-655.08	0.00	2.26
596 5	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	07/20/09	596.50	-596.50	0.00	0 00
679.2	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	07/20/09	679.20	-691.09	-11.89	0 00
1682.18	GNMA II POOL #004084M	5.500% DUE 02/20/2038	03/04/08	07/20/09	1682.18	-1692.35	-10 17	0.00
510.04	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	07/20/09	510 04	-515.14	-5.10	0 00
2137.01	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	07/20/09	2137.01	-2125.65	-9.34	20.70
1105.16	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	07/20/09	1105.16	-1083 75	0.00	21 41
609	GNMA II POOL #004221M	5.500% DUE 08/20/2038	02/27/09	07/20/09	609.00	-625 75	0 00	-16 75
200	DEL MONTE FOODS CO		11/19/08	07/23/09	1944.03	-1102.00	0.00	842 03
50	PPG INDUSTRIES		01/13/09	07/30/09	2709.88	-2104.71	0.00	605 17
100	EASTMAN KODAK COMPANY		03/22/01	08/04/09	401.99	-4064.00	-3662.01	0.00
50	HEWLETT PACKARD COMPANY		02/12/02	08/13/09	2220.49	-960 04	1260 45	0.00
434.06	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	08/17/09	434.06	-449.73	-15.67	0.00
194.95	GNMA I POOL #603323X	5 500% DUE 12/15/2032	06/17/04	08/17/09	194.95	-194.83	0.12	0 00
16.06	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	08/17/09	16.06	-16.20	-0.14	0.00
497.69	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	08/17/09	497.69	-501 42	0 00	-3.73
19.01	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	08/17/09	19.01	-19.26	-0.25	0.00
20.34	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	08/17/09	20.34	-20.45	-0.06	-0.05
124.56	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	08/17/09	124.56	-129 44	-4 88	0.00
438.22	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	08/17/09	438 22	-446.43	-8.21	0.00
56.46	GNMA I POOL #586974X	6.000% DUE 03/15/2032	08/21/03	08/17/09	56 46	-57 92	-1.46	0 00
18.74	GNMA I POOL #587564X	5.500% DUE 03/15/2033	04/16/03	08/17/09	18 74	-19.35	-0.61	0.00
6.12	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	08/17/09	6.12	-6.33	-0.21	0.00
8.91	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	08/17/09	8 91	-9.09	-0.18	0.00
994.28	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	08/17/09	994 28	-998.16	-3.88	0.00
10.75	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	08/17/09	10.75	-11.18	-0.43	0 00
181.02	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	08/17/09	181.02	-183.68	-2.66	0.00
94.88	GNMA I POOL #415177X	6 000% DUE 02/15/2011	07/15/98	08/17/09	94.88	-94.67	0.21	0.00
376.62	GNMA I POOL #416500X	6 000% DUE 02/15/2014	03/22/99	08/17/09	376.62	-377.03	-0.41	0.00
5.48	GNMA I POOL #422506X	6 500% DUE 03/15/2026	06/16/06	08/17/09	5.48	-5.52	-0.04	0.00
43.7	GNMA I POOL #430635X	6 000% DUE 04/15/2013	02/08/99	08/17/09	43.70	-43.96	-0.26	0.00
32.9	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	08/17/09	32 90	-32 90	0 00	0.00
128.65	GNMA I POOL #443676X	6 000% DUE 05/15/2013	02/08/99	08/17/09	128.65	-129 41	-0 76	0 00
110.9	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	08/17/09	110.90	-109.90	1.00	0.00
117.89	GNMA I POOL #456868X	6 000% DUE 05/15/2013	02/08/99	08/17/09	117.89	-118.59	-0.70	0.00
47.26	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	08/17/09	47.26	-47.14	0.12	0.00
8.48	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	08/17/09	8.48	-8.73	-0.25	0.00
816.42	GNMA I POOL #480739X	5.500% DUE 12/15/2013	01/19/99	08/17/09	816.42	-807.87	8.55	0.00
322.14	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	08/17/09	322.14	-323.60	-1 46	0 00

11.24	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	08/17/09	11.24	-11.54	-0.30	0.00
74.24	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	08/17/09	74.24	-74.14	0.10	0.00
11.7	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	08/17/09	11.70	-12.26	-0.56	0.00
26.69	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	08/17/09	26 69	-26 97	-0.28	0.00
31.14	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	08/17/09	31.14	-32.10	-0.78	-0.18
16 28	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	08/17/09	16.28	-16.89	-0.61	0.00
21.67	GNMA I POOL #519690X	7 000% DUE 09/15/2014	01/15/03	08/17/09	21.67	-21.71	-0 04	0 00
69.25	GNMA I POOL #553193X	6 000% DUE 04/15/2033	09/08/03	08/17/09	69.25	-71.72	-2.47	0.00
70	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	08/17/09	70 00	-69.88	0.12	0.00
146.65	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	08/17/09	146 65	-152.65	-6.00	0.00
181.37	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	08/17/09	181.37	-184.15	-2.78	0.00
15.47	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	08/17/09	15.47	-15.71	-0.24	0.00
19.95	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	08/17/09	19 95	-20 37	-0.42	0.00
21 27	GNMA I POOL #615945X	5 000% DUE 09/15/2033	03/25/04	08/17/09	21 27	-21.62	-0.35	0.00
17.55	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	08/17/09	17 55	-17.52	0.03	0.00
293.8	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	08/17/09	293 80	-298 94	-5.14	0.00
599.58	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	08/17/09	599.58	-607.26	-7.68	0 00
1948.57	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	08/17/09	1948.57	-1958.31	-9.74	0.00
2362.56	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	08/17/09	2362 56	-2342.63	19.93	0.00
552.02	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	08/17/09	552.02	-556.68	-4.66	0 00
5.52	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	08/20/09	5.52	-5.50	0 02	0 00
19 03	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	08/20/09	19.03	-19.08	-0 05	0.00
12.23	GNMA II POOL #002589M	6.000% DUE 05/20/2028	07/12/02	08/20/09	12.23	-12.35	-0.12	0.00
96.38	GNMA II POOL #002609M	6 000% DUE 06/20/2013	02/11/99	08/20/09	96 38	-96.95	-0 57	0.00
14.85	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	08/20/09	14.85	-15.11	-0 26	0 00
151.23	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	08/20/09	151 23	-151.95	-0.42	-0 30
247.84	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	08/20/09	247 84	-247 45	0.39	0 00
161.45	GNMA II POOL #003389M	5 000% DUE 05/20/2033	05/23/03	08/20/09	161 45	-166.47	-5.02	0 00
239.68	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	08/20/09	239 68	-236.09	3.59	0.00
149.06	GNMA II POOL #003442M	5.000% DUE 09/20/2033	10/04/05	08/20/09	149.06	-147 29	1.77	0.00
345.44	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	08/20/09	345.44	-344.74	0 00	0 70
169.98	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	08/20/09	169 98	-175 93	-5.95	0 00
179.14	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	08/20/09	179.14	-179.03	0.11	0.00
616 59	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	08/20/09	616.59	-615.05	1 54	0.00
471.23	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	08/20/09	471.23	-469 81	1 42	0.00
315.1	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	08/20/09	315.10	-316 09	-0.99	0 00
383 07	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	08/20/09	383.07	-382.59	0.48	0.00
659.86	GNMA II POOL #003735M	5 000% DUE 07/20/2035	09/22/05	08/20/09	659.86	-654.01	5 85	0 00
526.82	GNMA II POOL #003931M	6 000% DUE 12/20/2036	10/15/08	08/20/09	526.82	-525.01	0.00	1.81
571.45	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	08/20/09	571.45	-571 45	0.00	0 00
542.07	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	08/20/09	542.07	-551.56	-9.49	0.00

1467.61	GNMA II POOL #004084M	5.500% DUE 02/20/2038	03/04/08	08/20/09	1467.61	-1476.48	-8.87	0.00
371.81	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	08/20/09	371.81	-375.53	-3.72	0.00
1511.16	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	08/20/09	1511.16	-1503 13	8.03	0.00
783.89	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	08/20/09	783.89	-768.70	15.19	0 00
411.52	GNMA II POOL #004221M	5.500% DUE 08/20/2038	02/27/09	08/20/09	411.52	-422.84	0.00	-11 32
100	INTERNATIONAL PAPER COMPANY		09/20/04	08/21/09	2123.95	-3812.50	-1688.55	0.00
58	TIME WARNER CABLE INC CL A		02/26/04	08/25/09	2092.91	-3555.82	-1462 91	0 00
300	DEL MONTE FOODS CO		11/19/08	09/03/09	3315.36	-1653.00	0 00	1662.36
150	MOTOROLA		04/07/03	09/09/09	1199.97	-1759.72	-559 75	0.00
100	NEWELL RUBBERMAID INC COM		09/11/03	09/09/09	1463.96	-2371.00	-907 04	0.00
200	EASTMAN KODAK COMPANY		08/08/02	09/15/09	1284.25	-7046.72	-5762.47	0.00
100	HALLIBURTON COMPANY		05/29/02	09/15/09	2643.97	-905.53	1738 44	0.00
266.66	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	09/15/09	266.66	-276.28	-9 62	0.00
143.1	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	09/15/09	143.10	-143.01	0 09	0.00
174.31	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	09/15/09	174 31	-175.83	-1.52	0.00
459.17	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	09/15/09	459.17	-462.61	0.00	-3.44
17.64	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	09/15/09	17.64	-17 87	-0.23	0.00
23.8	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	09/15/09	23 80	-23.93	-0 07	-0.06
125.29	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	09/15/09	125.29	-130 20	-4.91	0 00
1.49	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	09/15/09	1 49	-1.52	-0.03	0 00
74.55	GNMA I POOL #586974X	6.000% DUE 03/15/2032	08/21/03	09/15/09	74.55	-76 48	-1 93	0.00
749.34	GNMA I POOL #587564X	5.500% DUE 03/15/2033	04/16/03	09/15/09	749.34	-773.69	-24 35	0.00
7.22	GNMA I POOL #587611X	5 750% DUE 11/15/2032	02/25/03	09/15/09	7.22	-7 47	-0.25	0.00
197 34	GNMA I POOL #588279X	5 500% DUE 05/15/2033	11/24/03	09/15/09	197.34	-201.41	-4.07	0 00
1245.47	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	09/15/09	1245.47	-1250 33	-4.86	0 00
124.54	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	09/15/09	124 54	-129.49	-4.95	0.00
275.87	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	09/15/09	275.87	-279.92	-4.05	0.00
95.4	GNMA I POOL #415177X	6.000% DUE 02/15/2011	07/15/98	09/15/09	95 40	-95.19	0 21	0.00
391.32	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	09/15/09	391 32	-391.75	-0 43	0.00
5.14	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	09/15/09	5 14	-5 18	-0.04	0.00
43.93	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	09/15/09	43.93	-44.19	-0.26	0 00
33.09	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	09/15/09	33.09	-33 09	0.00	0 00
130.56	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	09/15/09	130.56	-131.34	-0 78	0.00
111.56	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	09/15/09	111.56	-110.55	1.01	0.00
88 82	GNMA I POOL #456868X	6 000% DUE 05/15/2013	02/08/99	09/15/09	88.82	-89.35	-0.53	0 00
47.54	GNMA I POOL #462280X	6 500% DUE 11/15/2012	06/02/99	09/15/09	47.54	-47 42	0.12	0.00
8.53	GNMA I POOL #464454X	6 000% DUE 01/15/2029	08/11/03	09/15/09	8.53	-8.78	-0.25	0 00
112.89	GNMA I POOL #480739X	5 500% DUE 12/15/2013	01/19/99	09/15/09	112.89	-111.71	1.18	0 00
328.01	GNMA I POOL #487248X	6 000% DUE 01/15/2014	02/23/99	09/15/09	328.01	-329.50	-1.49	0.00
11.3	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	09/15/09	11.30	-11.60	-0 30	0 00
1036.41	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	09/15/09	1036.41	-1034.95	1 46	0.00

11.74	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	09/15/09	11.74	-12.30	-0 56	0 00
23.45	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	09/15/09	23.45	-23.70	-0.25	0 00
27.8	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	09/15/09	27.80	-28.66	-0 70	-0 16
15.65	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	09/15/09	15.65	-16 24	-0.59	0.00
21.81	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	09/15/09	21.81	-21 85	-0 04	0.00
14.24	GNMA I POOL #553193X	6.000% DUE 04/15/2033	09/08/03	09/15/09	14.24	-14.75	-0.51	0.00
74.15	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	09/15/09	74.15	-74.02	0.13	0.00
72.54	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	09/15/09	72.54	-75.51	-2.97	0 00
57 08	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	09/15/09	57.08	-57 95	-0.87	0 00
16 18	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	09/15/09	16.18	-16.44	-0.26	0.00
557.13	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	09/15/09	557.13	-568.79	-11.66	0 00
107.27	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	09/15/09	107.27	-109 01	-1.74	0.00
208.11	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	09/15/09	208.11	-207.75	0 36	0.00
11.47	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	09/15/09	11.47	-11.67	-0 20	0 00
16 45	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	09/15/09	16.45	-16 66	-0.21	0.00
1748.67	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	09/15/09	1748.67	-1757 41	-8.74	0.00
2279.85	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	09/15/09	2279 85	-2260.61	19.24	0 00
258.01	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	09/15/09	258 01	-260.19	-2.18	0 00
4.02	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	09/20/09	4.02	-4 00	0 02	0.00
19.14	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	09/20/09	19 14	-19.19	-0.05	0.00
26.72	GNMA II POOL #002589M	6.000% DUE 05/20/2028	07/12/02	09/20/09	26.72	-26.98	-0 26	0.00
96.29	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	09/20/09	96.29	-96.86	-0 57	0 00
12.53	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	09/20/09	12.53	-12.75	-0.22	0.00
151.78	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	09/20/09	151.78	-152.50	-0.42	-0.30
138 78	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	09/20/09	138.78	-138.56	0.22	0 00
137.57	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	09/20/09	137.57	-141.85	-4.28	0 00
421.49	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	09/20/09	421.49	-415.17	6.32	0.00
201.75	GNMA II POOL #003442M	5 000% DUE 09/20/2033	10/04/05	09/20/09	201.75	-199.35	2.40	0 00
548.19	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	09/20/09	548.19	-547.08	1 11	0.00
255.96	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	09/20/09	255 96	-264.92	-8 96	0.00
166.26	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	09/20/09	166.26	-166 16	0.10	0 00
388 9	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	09/20/09	388.90	-387.93	0.97	0 00
410.56	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	09/20/09	410 56	-409.33	1 23	0.00
154.39	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	09/20/09	154.39	-154 87	-0.48	0 00
221 67	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	09/20/09	221.67	-221.39	0.28	0 00
435 7	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	09/20/09	435.70	-431.85	3 85	0.00
437.13	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	09/20/09	437.13	-435 63	0.00	1 50
477.13	GNMA I POOL #004006M	6 000% DUE 07/20/2037	10/30/08	09/20/09	477.13	-477.13	0 00	0 00
531.47	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	09/20/09	531 47	-540.77	-9 30	0.00
1693.21	GNMA II POOL #004084M	5 500% DUE 02/20/2038	03/04/08	09/20/09	1693.21	-1703.44	-10.23	0 00
456.75	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	09/20/09	456 75	-461.32	-4 57	0.00

1599.48	GNMA II POOL #004169M	5 500% DUE 06/20/2038	07/23/08	09/20/09	1599.48	-1590.99	8 49	0 00
752.11	GNMA II POOL #004194M	5 500% DUE 07/20/2038	07/29/08	09/20/09	752.11	-737.54	14 57	0.00
341.65	GNMA II POOL #004221M	5.500% DUE 08/20/2038	02/27/09	09/20/09	341.65	-351.05	0 00	-9.40
54.37	GNMA II POOL #004496M	5.000% DUE 07/20/2039	08/06/09	09/20/09	54.37	-55.49	0.00	-1.12
150	COCA COLA ENTERPRISES INC		11/15/06	09/23/09	3164.92	-3014.82	150.10	0.00
250	AMERICAN GREETINGS CORP		05/02/01	09/24/09	4300.99	-2717.50	1583.49	0.00
33	TIME WARNER INC NEW		03/14/02	10/01/09	1000.23	-1936.09	-935 86	0.00
50	CHUBB CORP		05/11/09	10/06/09	2492 44	-1980 00	0 00	512.44
50	HELMERICH & PAYNE INC		09/07/06	10/08/09	2055.52	-1230.83	824.69	0.00
150	INTERNATIONAL PAPER COMPANY		06/19/01	10/09/09	3464 91	-5460 00	-1995.09	0.00
50	WYETH		04/22/09	10/12/09	2450.94	-2114.19	0.00	336 75
50	PPG INDUSTRIES		01/13/09	10/14/09	3066.95	-2104.70	0.00	962 25
250	BAKER HUGHES INC		09/19/01	10/15/09	11777.50	-7612.50	4165 00	0 00
25.87	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	10/15/09	25.87	-26.80	-0.93	0.00
69.41	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	10/15/09	69.41	-69.37	0.04	0.00
16.7	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	10/15/09	16.70	-16.85	-0.15	0.00
18.41	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	10/15/09	18.41	-18.65	-0.24	0.00
25 78	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	10/15/09	25.78	-25.92	-0.07	-0.07
123 23	GNMA I POOL #577480X	5 500% DUE 12/15/2016	09/25/03	10/15/09	123.23	-128.06	-4 83	0 00
1.5	GNMA I POOL #584297X	6 000% DUE 03/15/2032	09/03/03	10/15/09	1 50	-1 53	-0 03	0 00
154.23	GNMA I POOL #586974X	6 000% DUE 03/15/2032	08/21/03	10/15/09	154 23	-158 23	-4.00	0.00
18.14	GNMA I POOL #587564X	5.500% DUE 03/15/2033	04/16/03	10/15/09	18 14	-18.73	-0 59	0 00
7.26	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	10/15/09	7.26	-7.51	-0.25	0 00
8.44	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	10/15/09	8.44	-8.61	-0.17	0 00
1595.56	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	10/15/09	1595 56	-1601 79	-6.23	0 00
11.53	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	10/15/09	11 53	-11 99	-0.46	0 00
144 91	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	10/15/09	144.91	-147.04	-2 13	0 00
95.92	GNMA I POOL #415177X	6 000% DUE 02/15/2011	07/15/98	10/15/09	95 92	-95 71	0 21	0 00
60.44	GNMA I POOL #416500X	6 000% DUE 02/15/2014	03/22/99	10/15/09	60.44	-60.51	-0.07	0.00
5.42	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	10/15/09	5.42	-5.46	-0.04	0.00
463.07	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	10/15/09	463 07	-465 82	-2 75	0 00
33.28	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	10/15/09	33 28	-33 28	0.00	0 00
122 71	GNMA I POOL #443676X	6 000% DUE 05/15/2013	02/08/99	10/15/09	122.71	-123.44	-0.73	0.00
112.21	GNMA I POOL #447330X	6 500% DUE 06/15/2012	07/10/97	10/15/09	112.21	-111.19	1.02	0.00
89.24	GNMA I POOL #456868X	6.000% DUE 05/15/2013	02/08/99	10/15/09	89.24	-89.77	-0.53	0 00
47.81	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	10/15/09	47.81	-47.69	0.12	0 00
8.58	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	10/15/09	8 58	-8 83	-0.25	0.00
116.49	GNMA I POOL #480739X	5 500% DUE 12/15/2013	01/19/99	10/15/09	116.49	-115.27	1.22	0.00
1315.22	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	10/15/09	1315.22	-1321 18	-5.96	0.00
11.35	GNMA I POOL #489678X	5 500% DUE 01/15/2029	10/01/03	10/15/09	11.35	-11.65	-0.30	0 00
54.7	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	10/15/09	54.70	-54 62	0 08	0.00

15.32	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	10/15/09	15.32	-16.06	-0 74	0 00
23.55	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	10/15/09	23 55	-23 80	-0 25	0.00
29 01	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	10/15/09	29.01	-29.91	-0.73	-0 17
17 28	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	10/15/09	17.28	-17.93	-0.65	0.00
21.94	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	10/15/09	21 94	-21 98	-0 04	0 00
18.37	GNMA I POOL #553193X	6 000% DUE 04/15/2033	09/08/03	10/15/09	18 37	-19 02	-0 65	0 00
61.47	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	10/15/09	61.47	-61.36	0.11	0.00
142.12	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	10/15/09	142.12	-147.94	-5.82	0.00
109 24	GNMA I POOL #781414X	5 500% DUE 03/15/2032	12/04/02	10/15/09	109.24	-110.91	-1.67	0.00
198.22	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	10/15/09	198.22	-201.35	-3.13	0.00
1193.25	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	10/15/09	1193 25	-1218.23	-24.98	0.00
20.27	GNMA I POOL #615945X	5 000% DUE 09/15/2033	03/25/04	10/15/09	20.27	-20.60	-0.33	0.00
106.72	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	10/15/09	106.72	-106.54	0.18	0 00
11.73	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	10/15/09	11.73	-11.94	-0.21	0.00
16.66	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	10/15/09	16.66	-16.87	-0.21	0.00
1339.59	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	10/15/09	1339.59	-1346.29	-6.70	0.00
166.04	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	10/15/09	166.04	-164.64	1.40	0.00
450.39	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	10/15/09	450.39	-454.19	-3.80	0.00
531 46	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	10/15/09	531.46	-535 45	-3.99	0 00
150	WYETH		04/22/09	10/16/09	7537.84	-6342.57	0.00	1195 27
50000	FHLB	5 500% DUE 10/19/2016	12/07/07	10/19/09	50000.00	-50675.00	-675.00	0.00
0.75	PFIZER INCORPORATED		04/22/09	10/20/09	13.46	-13 14	0 00	0 32
6.35	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	10/20/09	6.35	-6.32	0 03	0.00
19.27	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	10/20/09	19.27	-19.32	-0.05	0.00
9.11	GNMA II POOL #002589M	6 000% DUE 05/20/2028	07/12/02	10/20/09	9.11	-9.20	-0.09	0.00
273.19	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	10/20/09	273.19	-274.81	-1.62	0.00
9 21	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	10/20/09	9.21	-9.37	-0.16	0 00
526.54	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	10/20/09	526.54	-529.04	-1 45	-1.05
136.63	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	10/20/09	136.63	-136.42	0 21	0.00
125.63	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	10/20/09	125.63	-129.54	-3.91	0 00
276.27	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	10/20/09	276.27	-272.13	4.14	0.00
157.45	GNMA II POOL #003442M	5 000% DUE 09/20/2033	10/04/05	10/20/09	157.45	-155.58	1 87	0.00
321.2	GNMA II POOL #003443M	5 500% DUE 09/20/2033	08/21/08	10/20/09	321.20	-320 55	0.65	0 00
155.26	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	10/20/09	155.26	-160.69	-5.43	0 00
146.71	GNMA II POOL #003530M	5 500% DUE 03/20/2034	10/26/05	10/20/09	146 71	-146.62	0.09	0.00
327.88	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	10/20/09	327 88	-327.06	0.82	0 00
399.29	GNMA II POOL #003569M	5 500% DUE 06/20/2034	06/25/04	10/20/09	399 29	-398.09	1.20	0.00
227.31	GNMA II POOL #003677M	5.000% DUE 02/20/2035	02/24/05	10/20/09	227 31	-228.02	-0 71	0.00
320.56	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	10/20/09	320.56	-320.16	0 40	0.00
548.95	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	10/20/09	548 95	-544.08	4.87	0.00
814.94	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	10/20/09	814 94	-812.14	2.80	0.00

1343.25	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	10/20/09	1343 25	-1343 25	0.00	0.00
1207.09	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	10/20/09	1207.09	-1228.21	-21.12	0 00
1613.29	GNMA II POOL #004084M	5.500% DUE 02/20/2038	03/04/08	10/20/09	1613 29	-1623 03	-9.74	0.00
480.66	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	10/20/09	480.66	-485.47	-4.81	0.00
1674.38	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	10/20/09	1674 38	-1665.49	8 89	0.00
862.42	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	10/20/09	862.42	-845.71	16 71	0.00
481.92	GNMA II POOL #004221M	5.500% DUE 08/20/2038	02/27/09	10/20/09	481 92	-495 17	0.00	-13.25
59.61	GNMA II POOL #004496M	5.000% DUE 07/20/2039	08/06/09	10/20/09	59.61	-60 84	0.00	-1.23
75.86	GNMA II POOL #004541M	5.000% DUE 09/20/2039	09/17/09	10/20/09	75.86	-78 27	0.00	-2.41
50	SCHLUMBERGER LTD		11/05/03	10/21/09	3494.91	-1159 50	2335.41	0.00
100	KIMBERLY-CLARK CORP		03/07/03	11/10/09	6434.58	-4314.65	2119.93	0 00
50	MCCORMICK & CO INC		08/14/09	11/12/09	1796 73	-1582.89	0.00	213 84
50	COMMERCE BANCSHARES INC		05/27/09	11/16/09	2035.79	-1503.15	0 00	532.64
25.93	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	11/16/09	25.93	-26.87	-0.94	0 00
43.42	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	11/16/09	43 42	-43.39	0.03	0 00
551.68	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	11/16/09	551 68	-556.48	-4.80	0 00
600.39	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	11/16/09	600.39	-604.89	-4 50	0.00
18.5	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	11/16/09	18.50	-18.74	-0.24	0 00
25.91	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	11/16/09	25.91	-26.04	-0.07	-0.06
126.55	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	11/16/09	126.55	-131.51	-4 96	0 00
1.51	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	11/16/09	1 51	-1.54	-0.03	0 00
94.5	GNMA I POOL #586974X	6 000% DUE 03/15/2032	08/21/03	11/16/09	94.50	-96 95	-2.45	0 00
481.66	GNMA I POOL #587564X	5 500% DUE 03/15/2033	04/16/03	11/16/09	481.66	-497.31	-15.65	0.00
8.15	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	11/16/09	8.15	-8.44	-0 29	0.00
45.03	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	11/16/09	45.03	-45.96	-0.93	0.00
1086.57	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	11/16/09	1086 57	-1090.82	-4.25	0.00
11.13	GNMA I POOL #371916X	6.000% DUE 02/15/2024	10/07/02	11/16/09	11.13	-11.57	-0.44	0.00
22.62	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	11/16/09	22.62	-22.95	-0.33	0.00
96.43	GNMA I POOL #415177X	6 000% DUE 02/15/2011	07/15/98	11/16/09	96.43	-96.22	0 21	0.00
60.82	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	11/16/09	60 82	-60.89	-0 07	0.00
70.52	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	11/16/09	70 52	-71.05	-0.53	0.00
33.88	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	11/16/09	33.88	-34.08	-0 20	0.00
33 48	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	11/16/09	33 48	-33.48	0.00	0.00
132.15	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	11/16/09	132.15	-132.94	-0.79	0.00
112 86	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	11/16/09	112.86	-111.84	1 02	0.00
152.05	GNMA I POOL #456868X	6.000% DUE 05/15/2013	02/08/99	11/16/09	152 05	-152.95	-0.90	0.00
48.09	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	11/16/09	48 09	-47.97	0.12	0 00
8.63	GNMA I POOL #464454X	6 000% DUE 01/15/2029	08/11/03	11/16/09	8.63	-8.88	-0 25	0 00
118.26	GNMA I POOL #480739X	5 500% DUE 12/15/2013	01/19/99	11/16/09	118.26	-117.02	1 24	0.00
338.47	GNMA I POOL #487248X	6.000% DUE 01/15/2014	02/23/99	11/16/09	338.47	-340 00	-1 53	0.00
749.58	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	11/16/09	749.58	-769.25	-19.67	0 00

54.99	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	11/16/09	54 99	-54 91	0 08	0 00
16.82	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	11/16/09	16.82	-17.63	-0.81	0.00
17.37	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	11/16/09	17 37	-17.55	-0.18	0.00
29.31	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	11/16/09	29.31	-30.21	-0.73	-0.17
16.28	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	11/16/09	16.28	-16.89	-0.61	0.00
22.08	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	11/16/09	22.08	-22.12	-0.04	0.00
221.42	GNMA I POOL #553193X	6 000% DUE 04/15/2033	09/08/03	11/16/09	221 42	-229.31	-7 89	0.00
63.95	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	11/16/09	63 95	-63 84	0 11	0.00
96.31	GNMA I POOL #780770X	6 000% DUE 04/15/2028	12/13/02	11/16/09	96 31	-100 25	-3.94	0.00
110.75	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	11/16/09	110.75	-112.45	-1.70	0.00
212.59	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	11/16/09	212.59	-215.95	-3.36	0.00
21.17	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	11/16/09	21.17	-21.61	-0 44	0 00
53.72	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	11/16/09	53.72	-54.59	-0.87	0 00
17.95	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	11/16/09	17.95	-17.92	0.03	0.00
11.83	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	11/16/09	11.83	-12.04	-0.21	0 00
17.03	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	11/16/09	17.03	-17.25	-0.22	0.00
2287.07	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	11/16/09	2287.07	-2298.50	-11 43	0.00
731 45	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	11/16/09	731.45	-725.28	6.17	0.00
286.99	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	11/16/09	286.99	-289.41	-2.42	0.00
25	HEWLETT PACKARD COMPANY		02/12/02	11/17/09	1271.24	-446.64	824 60	0.00
5 61	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	11/20/09	5.61	-5.59	0.02	0.00
19.39	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	11/20/09	19.39	-19.44	-0 05	0.00
34.77	GNMA II POOL #002589M	6.000% DUE 05/20/2028	07/12/02	11/20/09	34.77	-35.11	-0 34	0 00
92.88	GNMA II POOL #002609M	6 000% DUE 06/20/2013	02/11/99	11/20/09	92.88	-93.43	-0 55	0 00
14.81	GNMA II POOL #002615M	6 500% DUE 07/20/2028	02/21/01	11/20/09	14.81	-15.07	-0.26	0 00
155.1	GNMA II POOL #002695M	6.000% DUE 12/20/2013	11/18/08	11/20/09	155.10	-155.84	-0 74	0.00
138.73	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	11/20/09	138.73	-138.51	0.22	0 00
192.41	GNMA II POOL #003389M	5 000% DUE 05/20/2033	05/23/03	11/20/09	192.41	-198.39	-5 98	0.00
335 47	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	11/20/09	335.47	-330.44	5.03	0.00
209 89	GNMA II POOL #003442M	5.000% DUE 09/20/2033	10/04/05	11/20/09	209.89	-207.40	2.49	0.00
358.66	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	11/20/09	358.66	-357 93	0.73	0 00
195 48	GNMA II POOL #003515M	5 500% DUE 02/20/2034	03/10/04	11/20/09	195.48	-202.32	-6 84	0.00
180.78	GNMA II POOL #003530M	5 500% DUE 03/20/2034	10/26/05	11/20/09	180.78	-180 67	0.11	0 00
460.9	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	11/20/09	460.90	-459.75	1.15	0.00
492.33	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	11/20/09	492.33	-490.86	1 47	0.00
371.18	GNMA II POOL #003677M	5 000% DUE 02/20/2035	02/24/05	11/20/09	371 18	-372 34	-1.16	0.00
357.21	GNMA II POOL #003701M	5.000% DUE 04/20/2035	04/20/05	11/20/09	357.21	-356.76	0 45	0 00
784.24	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	11/20/09	784.24	-777 30	6 94	0 00
440.99	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	11/20/09	440.99	-439 47	1.52	0 00
467.09	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	11/20/09	467.09	-467.09	0 00	0 00
483.59	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	11/20/09	483.59	-492.05	-8.46	0 00

1703.88	GNMA II POOL #004084M	5.500% DUE 02/20/2038	03/04/08	11/20/09	1703.88	-1714 17	-10 29	0.00
550.33	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	11/20/09	550.33	-555.83	-5 50	0.00
2248.17	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	11/20/09	2248.17	-2236.23	11 94	0.00
1098.16	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	11/20/09	1098.16	-1076.88	21.28	0.00
570.02	GNMA II POOL #004221M	5.500% DUE 08/20/2038	02/27/09	11/20/09	570.02	-585.70	0.00	-15.68
158.81	GNMA II POOL #004496M	5 000% DUE 07/20/2039	08/06/09	11/20/09	158.81	-162.09	0.00	-3.28
41.83	GNMA II POOL #004540M	4 500% DUE 09/20/2039	10/06/09	11/20/09	41.83	-42.61	0.00	-0.78
124.42	GNMA II POOL #004541M	5.000% DUE 09/20/2039	09/17/09	11/20/09	124.42	-128.37	0.00	-3 95
100	NISOURCE INC COM		01/12/09	11/25/09	1427.96	-1100 00	0.00	327.96
50	MEDTRONIC INC		01/06/09	12/02/09	2164.64	-1585.28	0 00	579.36
50	JOHNSON & JOHNSON		03/15/07	12/14/09	3261.42	-3036.99	224.43	0 00
50	SCANA CORP NEW		04/15/08	12/14/09	1879.86	-1895.20	-15.34	0.00
25.11	GNMA I POOL #595624X	5.500% DUE 02/15/2033	04/22/03	12/15/09	25 11	-26 02	-0.91	0.00
94.52	GNMA I POOL #603323X	5.500% DUE 12/15/2032	06/17/04	12/15/09	94.52	-94.46	0 06	0 00
18.63	GNMA I POOL #603771X	5.500% DUE 05/15/2033	03/24/06	12/15/09	18 63	-18.79	-0.16	0.00
459.54	GNMA I POOL #604046X	5.500% DUE 02/15/2033	09/23/08	12/15/09	459.54	-462.99	-3.45	0.00
22.19	GNMA I POOL #570007X	5.500% DUE 07/15/2032	11/06/03	12/15/09	22.19	-22.48	-0.29	0.00
26.04	GNMA I POOL #574450X	5.500% DUE 02/15/2032	11/21/08	12/15/09	26 04	-26.18	-0.14	0 00
131.06	GNMA I POOL #577480X	5.500% DUE 12/15/2016	09/25/03	12/15/09	131.06	-136.20	-5 14	0 00
1.52	GNMA I POOL #584297X	6.000% DUE 03/15/2032	09/03/03	12/15/09	1.52	-1.55	-0.03	0.00
15.16	GNMA I POOL #586974X	6 000% DUE 03/15/2032	08/21/03	12/15/09	15.16	-15.55	-0.39	0 00
18.14	GNMA I POOL #587564X	5 500% DUE 03/15/2033	04/16/03	12/15/09	18.14	-18.73	-0.59	0.00
7.34	GNMA I POOL #587611X	5.750% DUE 11/15/2032	02/25/03	12/15/09	7.34	-7 60	-0.26	0.00
43.21	GNMA I POOL #588279X	5.500% DUE 05/15/2033	11/24/03	12/15/09	43.21	-44.10	-0.89	0 00
59.64	GNMA I POOL #611422X	5.750% DUE 04/15/2033	07/17/08	12/15/09	59.64	-59.87	-0.23	0.00
9.26	GNMA I POOL #371916X	6 000% DUE 02/15/2024	10/07/02	12/15/09	9.26	-9.63	-0.37	0.00
906.01	GNMA I POOL #389770X	5.500% DUE 11/15/2032	12/04/03	12/15/09	906.01	-919.32	-13.31	0 00
1304.14	GNMA I POOL #415177X	6 000% DUE 02/15/2011	07/15/98	12/15/09	1304.14	-1301.30	2.84	0.00
61.09	GNMA I POOL #416500X	6.000% DUE 02/15/2014	03/22/99	12/15/09	61.09	-61.16	-0.07	0.00
4.66	GNMA I POOL #422506X	6.500% DUE 03/15/2026	06/16/06	12/15/09	4.66	-4.70	-0.04	0 00
35.34	GNMA I POOL #430635X	6.000% DUE 04/15/2013	02/08/99	12/15/09	35.34	-35.55	-0.21	0 00
33.67	GNMA I POOL #431501X	6.500% DUE 09/15/2011	11/12/96	12/15/09	33.67	-33 67	0.00	0.00
124 79	GNMA I POOL #443676X	6.000% DUE 05/15/2013	02/08/99	12/15/09	124.79	-125.53	-0.74	0.00
113.52	GNMA I POOL #447330X	6.500% DUE 06/15/2012	07/10/97	12/15/09	113 52	-112.49	1.03	0.00
91.13	GNMA I POOL #456868X	6.000% DUE 05/15/2013	02/08/99	12/15/09	91.13	-91.67	-0.54	0.00
48.37	GNMA I POOL #462280X	6.500% DUE 11/15/2012	06/02/99	12/15/09	48.37	-48.25	0 12	0.00
8.67	GNMA I POOL #464454X	6.000% DUE 01/15/2029	08/11/03	12/15/09	8.67	-8.92	-0.25	0.00
116.52	GNMA I POOL #480739X	5.500% DUE 12/15/2013	01/19/99	12/15/09	116 52	-115.30	1.22	0.00
355.28	GNMA I POOL #487248X	6 000% DUE 01/15/2014	02/23/99	12/15/09	355.28	-356.89	-1.61	0.00
276.09	GNMA I POOL #489678X	5.500% DUE 01/15/2029	10/01/03	12/15/09	276.09	-283.34	-7.25	0.00
55.29	GNMA I POOL #491240X	6.000% DUE 02/15/2014	04/22/99	12/15/09	55.29	-55.21	0.08	0 00

16.91	GNMA I POOL #496496X	6.000% DUE 02/15/2019	02/21/03	12/15/09	16.91	-17 72	-0 81	0 00
30.22	GNMA I POOL #497348X	6.250% DUE 12/15/2013	01/19/99	12/15/09	30.22	-30.54	-0.32	0.00
249.84	GNMA I POOL #502968X	6.000% DUE 03/15/2029	11/21/08	12/15/09	249.84	-257.55	-7.71	0.00
16.91	GNMA I POOL #503577X	6.000% DUE 04/15/2029	09/05/02	12/15/09	16.91	-17 54	-0.63	0.00
910.23	GNMA I POOL #519690X	7.000% DUE 09/15/2014	01/15/03	12/15/09	910.23	-911.89	-1 66	0.00
183.75	GNMA I POOL #553193X	6.000% DUE 04/15/2033	09/08/03	12/15/09	183.75	-190.30	-6.55	0 00
60.55	GNMA I POOL #780458X	6.500% DUE 10/15/2011	01/15/03	12/15/09	60.55	-60.45	0.10	0 00
142.26	GNMA I POOL #780770X	6.000% DUE 04/15/2028	12/13/02	12/15/09	142.26	-148.08	-5.82	0 00
115.65	GNMA I POOL #781414X	5.500% DUE 03/15/2032	12/04/02	12/15/09	115.65	-117.42	-1 77	0.00
14.81	GNMA I POOL #613767X	5.500% DUE 05/15/2033	10/30/03	12/15/09	14.81	-15.04	-0 23	0.00
43.08	GNMA I POOL #614625X	5.500% DUE 07/15/2033	10/22/03	12/15/09	43.08	-43.98	-0.90	0.00
138.72	GNMA I POOL #615945X	5.000% DUE 09/15/2033	03/25/04	12/15/09	138.72	-140.97	-2 25	0 00
321.49	GNMA I POOL #619613X	5.000% DUE 09/15/2033	07/21/05	12/15/09	321.49	-320.94	0 55	0.00
172.15	GNMA I POOL #620527X	5.500% DUE 08/15/2033	10/08/03	12/15/09	172.15	-175.16	-3.01	0.00
17.07	GNMA I POOL #655576X	6.000% DUE 08/15/2036	09/19/06	12/15/09	17.07	-17.29	-0.22	0.00
1541.75	GNMA I POOL #658419X	5.500% DUE 02/15/2037	05/28/08	12/15/09	1541.75	-1549.46	-7.71	0.00
1714.65	GNMA I POOL #677073X	5.000% DUE 07/15/2023	07/29/08	12/15/09	1714 65	-1700 18	14.47	0.00
397.31	GNMA I POOL #684749	5.500% DUE 04/15/2038	05/13/08	12/15/09	397.31	-400.66	-3.35	0.00
0.18	AOL INC		03/14/02	12/16/09	4.47	-8.00	-3.53	0 00
150	CBS CORP NEW		06/11/08	12/16/09	2165.10	-3120.00	-954 90	0.00
0.5	COMMERCE BANCSHARES INC		05/27/09	12/16/09	19.32	-14 32	0 00	5 00
200	YRC WORLDWIDE INC		05/22/01	12/16/09	209.99	-3347.98	-3137 99	0.00
5.64	GNMA II POOL #001817M	6.000% DUE 07/20/2024	05/14/02	12/20/09	5.64	-5.62	0 02	0.00
19 52	GNMA II POOL #002385M	7.000% DUE 02/20/2012	02/24/97	12/20/09	19.52	-19 57	-0.05	0 00
4.04	GNMA II POOL #002589M	6 000% DUE 05/20/2028	07/12/02	12/20/09	4 04	-4.08	-0.04	0 00
93.16	GNMA II POOL #002609M	6.000% DUE 06/20/2013	02/11/99	12/20/09	93.16	-93.71	-0.55	0.00
11.33	GNMA II POOL #002615M	6.500% DUE 07/20/2028	02/21/01	12/20/09	11.33	-11.53	-0.20	0 00
148 44	GNMA II POOL #002695M	6 000% DUE 12/20/2013	11/18/08	12/20/09	148.44	-149.14	-0.70	0 00
284.25	GNMA II POOL #002747M	6.000% DUE 04/20/2014	04/16/99	12/20/09	284 25	-283.81	0.44	0 00
228.34	GNMA II POOL #003389M	5.000% DUE 05/20/2033	05/23/03	12/20/09	228.34	-235 44	-7.10	0.00
349.35	GNMA II POOL #003415M	5.500% DUE 07/20/2033	04/12/06	12/20/09	349.35	-344.11	5.24	0 00
194.95	GNMA II POOL #003442M	5 000% DUE 09/20/2033	10/04/05	12/20/09	194.95	-192.64	2 31	0.00
409.93	GNMA II POOL #003443M	5.500% DUE 09/20/2033	08/21/08	12/20/09	409.93	-409 10	0.83	0.00
228.99	GNMA II POOL #003515M	5.500% DUE 02/20/2034	03/10/04	12/20/09	228.99	-237.00	-8.01	0.00
218.19	GNMA II POOL #003530M	5.500% DUE 03/20/2034	10/26/05	12/20/09	218.19	-218.05	0.14	0 00
568.64	GNMA II POOL #003568M	5.000% DUE 06/20/2034	04/15/08	12/20/09	568.64	-567.22	1.42	0.00
459 86	GNMA II POOL #003569M	5.500% DUE 06/20/2034	06/25/04	12/20/09	459.86	-458.48	1 38	0.00
246.65	GNMA II POOL #003677M	5 000% DUE 02/20/2035	02/24/05	12/20/09	246 65	-247.42	-0.77	0.00
280.13	GNMA II POOL #003701M	5 000% DUE 04/20/2035	04/20/05	12/20/09	280.13	-279 78	0 35	0.00
637.61	GNMA II POOL #003735M	5.000% DUE 07/20/2035	09/22/05	12/20/09	637 61	-631.96	5.65	0.00
547.27	GNMA II POOL #003931M	6.000% DUE 12/20/2036	10/15/08	12/20/09	547.27	-545.39	1.88	0 00

561 79	GNMA I POOL #004006M	6.000% DUE 07/20/2037	10/30/08	12/20/09	561.79	-561.79	0 00	0.00
572.8	GNMA II POOL #004028M	6.000% DUE 09/20/2037	07/16/08	12/20/09	572.80	-582.82	-10.02	0 00
1881.17	GNMA II POOL #004084M	5 500% DUE 02/20/2038	03/04/08	12/20/09	1881.17	-1892.54	-11.37	0.00
550 71	GNMA II POOL #004144M	5.500% DUE 05/20/2038	05/03/08	12/20/09	550.71	-556.22	-5 51	0 00
2654.22	GNMA II POOL #004169M	5.500% DUE 06/20/2038	07/23/08	12/20/09	2654.22	-2640.12	14.10	0 00
1147.69	GNMA II POOL #004194M	5.500% DUE 07/20/2038	07/29/08	12/20/09	1147.69	-1125.45	22.24	0.00
610.24	GNMA II POOL #004221M	5.500% DUE 08/20/2038	02/27/09	12/20/09	610.24	-627.02	0.00	-16.78
208.76	GNMA II POOL #004496M	5.000% DUE 07/20/2039	08/06/09	12/20/09	208.76	-213.07	0.00	-4.31
59.74	GNMA II POOL #004540M	4.500% DUE 09/20/2039	10/06/09	12/20/09	59 74	-60 86	0.00	-1.12
159.35	GNMA II POOL #004541M	5 000% DUE 09/20/2039	09/17/09	12/20/09	159 35	-164.40	0.00	-5 05
100	TITANIUM METALS CORP		04/15/08	12/24/09	1282.75	-1503.83	-221.08	0.00
100	HILL ROM HOLDINGS INC		10/12/07	12/28/09	2411.04	-2933 43	-522.39	0.00
100	MOTOROLA		04/07/03	12/31/09	775.98	-774 01	1.97	0.00
100	NEWELL RUBBERMAID INC COM		09/11/03	12/31/09	1510.96	-2371.00	-860.04	0 00
					517959.04	-512945 69	-2744.00	7757.35
				Total Gain/Loss				5013.35

WELCH FAMILY FOUNDATION
FORM 990-PF
43-1388861

Schedule #8

Part I, Line 19, Depreciation

Depreciation Method - MACRS SL 39 Yrs, Mid-Month Convention

No. of Months 468

Name	Service Date	Cost	Accum. Depr	Curr. Depr	Net Book
Leasehold Improvements	10/1/2000	124,017	29,282	3,180	94,735
Leasehold Improvements	4/15/2001	1,260	279	32	981
Total		125,277	29,561	3,212	95,716

Depreciation Method - MACRS DDB 5 Yrs, Mid-Qtr Convention

No. of Months 60

Name	Service Date	Cost	Accum. Depr	Curr. Depr	Net Book
Computer Equipment	6/15/2001	4,668	4,668	-	-
Computer Equipment	6/10/2003	2,071	2,071	-	-
Computer Equipment	11/1/2009	3,903	1,678	1,483	2,225
Total		10,642	8,417	1,483	2,225

GRAND TOTAL	135,919	37,978	4,695	97,941

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

Application for Extension of Time To File an Exempt Organization Return

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

OMB No 1545-1709

- 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	Name of Exempt Organization LANTZ WELCH CHARITABLE FOUNDATION	**Employer identification number** 43-1388861
File by the due date for filing your return See instructions	Number, street, and room or suite no. If a P O box, see instructions PO BOX 14244	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. KANSAS CITY, MO 64152	

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 ▶ DAVID BRENTANO

Telephone No. ▶ 816-891-8804 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.

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until AUGUST 16 , 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 ____________, 20____, and ending ____________, 20____.

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

3a	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**	$ 3,853
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**	$ 1,853
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**	$ 2,000

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

● If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** and check this box . ▶ ☒

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

● If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1).

Part II **Additional (Not Automatic) 3-Month Extension of Time.** Only file the original (no copies needed).

Type or print	Name of Exempt Organization LANTZ WELCH CHARITABLE FOUNDATION	**Employer identification number** 43-1388861
File by the extended due date for filing the return See instructions	Number, street, and room or suite no If a P O box, see instructions PO BOX 14244	For IRS use only
	City, town or post office, state, and ZIP code For a foreign address, see instructions KANSAS CITY, MO 64152	

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

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

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

● The books are in the care of ▶ DAVID BRENTANO

Telephone No. ▶ 816-891-8804 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 is for.

4 I request an additional 3-month extension of time until NOVEMBER 15, 2010.

5 For calendar year 2009, or other tax year beginning ________, 20__, and ending ________, 20__.

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

7 State in detail why you need the extension THE TAXPAYER HAS BEEN UNABLE TO ACCUMULATE THE INFORMATION NECESSARY TO PREPARE A COMPLETE AND ACCURATE TAX RETURN

8a 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.	**8a**	$	3,853
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	**8b**	$	3,853
c **Balance Due.** Subtract line 8b from line 8a. 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.	**8c**	$	0

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature ▶ Julie A. Welch Title ▶ CPA Date ▶ 8/13/10

Meara Welch Browne, P C
800 W 47th Street, Suite 430
Kansas City, MO 64112-1246
43-1618427