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

OMB No. 1545-0052

2009

Department of the Treasury
Internal Revenue Service

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

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

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 Crossroads Youth Ranch, Inc.		A Employer identification number 74-3013051
	Number and street (or P.O. box number if mail is not delivered to street address) Room/suite 62300 Russell Town Road		B Telephone number (see the instructions) (504) 416-2407
	City or town State ZIP code Roseland LA 70456		C If exemption application is pending, 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		D 1 Foreign organizations, check here ☐ 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, column (c), line 16) \$ 5,480,008.	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 the instructions).)		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
REVENUE	1 Contributions, gifts, grants, etc., received (att sch)	238,040.			
	2 Cl ☐ if the foundn is not req to att Sch B				
	3 Interest on savings and temporary cash investments	0.	0.	0.	
	4 Dividends and interest from securities	160,552.	160,552.	160,552.	
	5a Gross rents				
	b Net rental income or (loss)	0.	L-6a Stmt		
	6a Net gain/(loss) from sale of assets not on line 10	-30,002.			
	b Gross sales price for all assets on line 6a	460,000.			
	7 Capital gain net income (from Part IV, line 2)		0.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances	0.			
b Less. Cost of goods sold	0.				
c Gross profit/(loss) (att sch)	0.				
11 Other income (attach schedule)					
	Program fees	35,894.		35,894.	
12 Total. Add lines 1 through 11		404,484.	160,552.	196,446.	
ADMINISTRATIVE AND OPERATING EXPENSES	13 Compensation of officers, directors, trustees, etc	40,000.	1,000.	1,000.	39,000.
	14 Other employee salaries and wages	9,000.	0.	9,000.	0.
	15 Pension plans, employee benefits	0.	0.	0.	0.
	16a Legal fees (attach schedule)	700.	0.	700.	0.
	b Accounting fees (attach sch)				
	c Other prof fees (attach sch)				
	17 Interest	4,243.	0.	4,243.	0.
	18 Taxes (attach schedule)(see instr)				
	19 Depreciation (attach sch) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)				
		See Line 23 Stmt	102,725.	0.	0.
24 Total operating and administrative expenses. Add lines 13 through 23		156,668.	1,000.	14,943.	141,725.
25 Contributions, gifts, grants paid		250,000.			250,000.
26 Total expenses and disbursements. Add lines 24 and 25		406,668.	1,000.	14,943.	391,725.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		-2,184.			
b Net investment income (if negative, enter -0-)			159,552.		
c Adjusted net income (if negative, enter -0-)				181,503.	

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions.)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
ASSETS	1 Cash – non-interest-bearing	3,947.	13,148.	13,148.
	2 Savings and temporary cash investments		181,205.	181,205.
	3 Accounts receivable			
	Less: allowance for doubtful accounts	7,486.	0.	0.
	4 Pledges receivable			
	Less: allowance for doubtful accounts			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see the instructions)			
	7 Other notes and loans receivable (attach sch)			
	Less: allowance for doubtful accounts			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments – U.S. and state government obligations (attach schedule)			
	b Investments – corporate stock (attach schedule)			
	c Investments – corporate bonds (attach schedule)			
	11 Investments – land, buildings, and equipment: basis			
LIABILITIES	Less: accumulated depreciation (attach schedule)			
	12 Investments – mortgage loans			
	13 Investments – other (attach schedule)	5,000,000.	4,940,398.	4,940,398.
	14 Land, buildings, and equipment: basis	477,628.		
	Less: accumulated depreciation (attach schedule)	132,371.	729,151.	345,257.
	15 Other assets (describe)			
	16 Total assets (to be completed by all filers – see instructions. Also, see page 1, item l)	5,740,584.	5,480,008.	5,480,008.
	17 Accounts payable and accrued expenses	37,652.	0.	
	18 Grants payable			
	19 Deferred revenue			
NET ASSETS OR FUND BALANCES	20 Loans from officers, directors, trustees, & other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)	493,693.	0.	
	22 Other liabilities (describe)	120,000.	269,967.	
	23 Total liabilities (add lines 17 through 22)	651,345.	269,967.	
	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	5,000,000.	5,000,000.	
	28 Paid-in or capital surplus, or land, building, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	89,239.	210,041.	
	30 Total net assets or fund balances (see the instructions)	5,089,239.	5,210,041.	
	31 Total liabilities and net assets/fund balances (see the instructions)	5,740,584.	5,480,008.	

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	5,089,239.
2 Enter amount from Part I, line 27a	2	-2,184.
3 Other increases not included in line 2 (itemize) <u>Book up fixed assests</u>	3	122,986.
4 Add lines 1, 2, and 3	4	5,210,041.
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	5,210,041.

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 shares MLC Company)		(b) How acquired P — Purchase D — Donation	(c) Date acquired (month, day, year)	(d) Date sold (month, day, year)
1 a				
b				
c				
d				
e				

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

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (h))
(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	
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
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):		
If gain, also enter in Part I, line 8, column (c) (see the instructions). If (loss), enter -0- in Part I, line 8		3

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

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

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

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

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

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries.			
(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (column (b) divided by column (c))
2008			
2007			
2006			
2005			
2004			

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

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

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter 'N/A' on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary - see instr.)		
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1 3,191.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, column (b)		
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2 0.
3 Add lines 1 and 2		3 3,191.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4 0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5 3,191.
6 Credits/Payments		
a 2009 estimated tax pmts and 2008 overpayment credited to 2009	6a 0.	
b Exempt foreign organizations — tax withheld at source	6b	
c Tax paid with application for extension of time to file (Form 8868)	6c	
d Backup withholding erroneously withheld	6d	
7 Total credits and payments. Add lines 6a through 6d	7 0.	
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8 79.	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9 3,270.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10 0.	
11 Enter the amount of line 10 to be Credited to 2010 estimated tax	Refunded	11

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see the instructions for definition)? <i>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.</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation \$ (2) On foundation managers \$		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If 'Yes,' attach a detailed description of the activities.</i>		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? <i>If 'Yes,' attach a conformed copy of the changes</i>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If 'Yes,' has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If 'Yes,' attach the statement required by General Instruction T.</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If 'Yes,' complete Part II, column (c), and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see the instructions) <u>LA - Louisiana</u>		
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? <i>If 'No,' attach explanation</i>	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)? <i>If 'Yes,' complete Part XIV</i>	X	
10 Did any persons become substantial contributors during the tax year? <i>If 'Yes,' attach a schedule listing their names and addresses.</i>		X

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Part VII-A Statements Regarding Activities Continued

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If 'Yes', attach schedule (see 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: Gary Martinez Telephone no.: (504) 416-2407			
Located at: 62300 Russell Town Road Roseland LA ZIP + 4: 70456				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15		

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check 'No' if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes ☒ No	
b If any answer is 'Yes' to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see the instructions)? Organizations relying on a current notice regarding disaster assistance check here	1b	
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? If 'Yes,' list the years: 20__, 20__, 20__, 20__	☐ Yes ☒ No	
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 the instructions.)	2b	X
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here: 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	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?	4b	X

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see 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 instructions)?

Organizations relying on a current notice regarding disaster assistance check here

☐**5b** X**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** 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** X**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 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
Gary M. Martinez 40433 Hoffman Court Hammond LA 70403	President 80.00	24,000.	0.	0.
Leslie H. Martinez 40433 Hoffman Court Hammond LA 70403	Vice-President 80.00	16,000.	0.	0.
Scott Martinez 62300 Russell Town Road Roseland LA 70456	Counselor 60.00	9,000.	0.	0.
See Information about Officers, Directors, Trustees, Etc.		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1— see 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				
0				
0				
0				
0				

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

None

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 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 None

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 Providing housing, remedial education, counseling, and supervision using sliding scale fees.	141,725.
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	5,080,276.
b	Average of monthly cash balances	1b	99,150.
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	5,179,426.
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	5,179,426.
4	Cash deemed held for charitable activities. Enter 1-1/2% of line 3 (for greater amount, see instructions)	4	77,691.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	5,101,735.
6	Minimum investment return. Enter 5% of line 5	6	255,087.

Part XI Distributable Amount (see 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	255,087.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	3,191.
b	Income tax for 2009 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	3,191.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	251,896.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	251,896.
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	251,896.

Part XII Qualifying Distributions (see 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	391,725.
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	391,725.
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 instructions)	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	391,725.

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 instructions)

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				251,896.
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				
b From 2005				
c From 2006				
d From 2007				
e From 2008				
f Total of lines 3a through e				
4 Qualifying distributions for 2009 from Part XII, line 4: ▶ \$ 391,725.				
a Applied to 2008, but not more than line 2a				
b Applied to undistributed income of prior years (Election required – see instructions)				
c Treated as distributions out of corpus (Election required – see instructions)				
d Applied to 2009 distributable amount				
e Remaining amount distributed out of corpus	391,725.			
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	391,725.			
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 instructions		0.		
e Undistributed income for 2008. Subtract line 4a from line 2a. Taxable amount – see instructions			0.	
f Undistributed income for 2009. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2010				251,896.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2004 not applied on line 5 or line 7 (see instructions)	0.			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	391,725.			
10 Analysis of line 9				
a Excess from 2005	0.			
b Excess from 2006	0.			
c Excess from 2007	0.			
d Excess from 2008	0.			
e Excess from 2009	391,725.			

Part XIV Private Operating Foundations (see 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**b** Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☒ 4942(j)(5)**2a** Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years			
(a) 2009	(b) 2008	(c) 2007	(d) 2006	(e) Total
181,503.	0.	0.	0.	N/A
154,278.				N/A
391,725.	0.	0.	0.	391,725.
250,000.	0.	0.	0.	250,000.
141,725.	0.	0.	0.	141,725.

b 85% of line 2a**c** Qualifying distributions from Part XII, line 4 for each year listed**d** Amounts included in line 2c not used directly for active conduct of exempt activities**e** Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c.**3** Complete 3a, b, or c for the alternative test relied upon:**a** 'Assets' alternative test – enter:**(1)** Value of all assets**(2)** Value of assets qualifying under section 4942(j)(3)(B)(i)**b** 'Endowment' alternative test – enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed**c** 'Support' alternative test – enter:**(1)** Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)**(2)** Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)**(3)** Largest amount of support from an exempt organization**(4)** Gross investment income**Part XV Supplementary Information** (Complete this part only if the organization had \$5,000 or more in assets at any time during the year – see instructions.)**1 Information Regarding Foundation Managers:****a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)**b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

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 instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.**a** The name, address, and telephone number of the person to whom applications should be addressed:**b** The form in which applications should be submitted and information and materials they should include.**c** Any submission deadlines:**d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<i>a Paid during the year</i>				
Grace Baptist Church 3900 N. Rampart St. New Orleans LA 70117		501(c)3	summer camp	3,000.
ACT's Inc. God's Storehouse 122 NE Central Ave Amite LA 70422		501(c)3	clothing for needy yout	3,000.
Southeast Spouse Abuse Program P.O. Box 1946 Hammond LA 70404		502(c)3	helping abused mother's with child	25,000.
Avoyelles Animal Welfare Society 223 Highway 1187 Mansure LA 71350		501(c)3	funds towards consturction of an a	100,000.
Second Harvest Food Bank of Greater New Orleans 1201 Sams Ave. New Orleans LA 70123		501(c)3	providing food for hungry children	3,000.
Ronald McDonald House 120 Northpark Blvd. Covington LA 70433		501(c)3	housing for families with youth wi	3,000.
Boy's Hope Girl's Hope 4333 S. Carrollton Ave. New Orleans LA 70119		501(c)3	education for at-risk youth	25,000.
Magnolia School Inc. 100 Central Ave. Jefferson LA 70121		501(c)3	resources for special need individ	13,000.
Family Ministries, Inc. 40433 Hoffman Court Hammond LA 70403		501(C)3	helping families with kids with se	34,000.
See Line 3a statement				41,000.
Total			3a	250,000.
<i>b Approved for future payment</i>				
Total			3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (see the instructions)
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		
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					
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			3	-30,002.	
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)				-30,002.	
13	Total. Add line 12, columns (b), (d), and (e)					-30,002.

(See worksheet in the instructions for line 13 to verify calculations)

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

[illegible]

Schedule B
(Form 990, 990-EZ,
or 990-PF)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

► **Attach to Form 990, 990-EZ, or 990-PF**

OMB No 1545-0047

2009

Name of the organization

Crossroads Youth Ranch, Inc.

Employer identification number

74-3013051

Organization type (check one):

Filers of:

Form 990 or 990-EZ

Section:

- ☐ 501(c)() (enter number) organization
☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
☐ 527 political organization

Form 990-PF

- ☒ 501(c)(3) exempt private foundation
☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.

Note: Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule –

- ☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. (Complete Parts I and II.)

Special Rules –

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ, that met the 33-1/3% support test of the regulations under sections 509(a)(1)/170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ, that received from any one contributor, during the year, aggregate contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ, that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. ► \$

Caution: An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF) but it **must** answer 'No' on Part IV, line 2 of their Form 990, or check the box on line H of its Form 990-EZ, or on line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

BAA For Privacy Act and Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF.

Schedule B (Form 990, 990-EZ, or 990-PF) (2009)

Name of organization

Employer identification number

Crossroads Youth Ranch, Inc.

74-3013051

Part I Contributors (see instructions.)

(a) Number	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	House on the Rock Church P.O. Box 355 Amite LA 70422	\$ 13,040.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
2	Grace Community Church 62300 Russell Town Road Roseland LA 70456	\$ 225,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

Form 990-PF
Part I, Line 6a

Net Gain or Loss From Sale of Assets

2009

Name Crossroads Youth Ranch, Inc.	Employer Identification Number 74-3013051
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Asset Information:

Description of Property: Crossroads Buildings - original buildings used for housing, schooling, and living
Date Acquired: 07/01/02 How Acquired: Purchased
Date Sold: 03/27/09 Name of Buyer: Minnie Hughes
Sales Price: 220,000. Cost or other basis (do not reduce by depreciation) 300,000.
Sales Expense: 0. Valuation Method: Fair Market Value
Total Gain (Loss): -30,002. Accumulation Depreciation: 49,998.

Description of Property: 81.67 acres of bottom land L0ts 9,10,& 13, section 48, T3S R7E
Date Acquired: 01/25/02 How Acquired: Purchased
Date Sold: 03/27/09 Name of Buyer: Minnie Hughes
Sales Price: 240,000. Cost or other basis (do not reduce by depreciation) 240,000.
Sales Expense: 0. Valuation Method: Fair Market Value
Total Gain (Loss): 0. Accumulation Depreciation: 0.

Description of Property: _____
Date Acquired: _____ How Acquired: _____
Date Sold: _____ Name of Buyer: _____
Sales Price: _____ Cost or other basis (do not reduce by depreciation) _____
Sales Expense: _____ Valuation Method: _____
Total Gain (Loss): _____ Accumulation Depreciation: _____

Description of Property: _____
Date Acquired: _____ How Acquired: _____
Date Sold: _____ Name of Buyer: _____
Sales Price: _____ Cost or other basis (do not reduce by depreciation) _____
Sales Expense: _____ Valuation Method: _____
Total Gain (Loss): _____ Accumulation Depreciation: _____

Description of Property: _____
Date Acquired: _____ How Acquired: _____
Date Sold: _____ Name of Buyer: _____
Sales Price: _____ Cost or other basis (do not reduce by depreciation) _____
Sales Expense: _____ Valuation Method: _____
Total Gain (Loss): _____ Accumulation Depreciation: _____

Description of Property: _____
Date Acquired: _____ How Acquired: _____
Date Sold: _____ Name of Buyer: _____
Sales Price: _____ Cost or other basis (do not reduce by depreciation) _____
Sales Expense: _____ Valuation Method: _____
Total Gain (Loss): _____ Accumulation Depreciation: _____

Description of Property: _____
Date Acquired: _____ How Acquired: _____
Date Sold: _____ Name of Buyer: _____
Sales Price: _____ Cost or other basis (do not reduce by depreciation) _____
Sales Expense: _____ Valuation Method: _____
Total Gain (Loss): _____ Accumulation Depreciation: _____

Description of Property: _____
Date Acquired: _____ How Acquired: _____
Date Sold: _____ Name of Buyer: _____
Sales Price: _____ Cost or other basis (do not reduce by depreciation) _____
Sales Expense: _____ Valuation Method: _____
Total Gain (Loss): _____ Accumulation Depreciation: _____

Form 990-PF, Page 1, Part I, Line 23

Line 23 Stmt

Other expenses:	Rev/Exp Book	Net Inv Inc	Adj Net Inc	Charity Disb
Payroll Taxes	3,809.	0.	0.	3,809.
Animal Care	1,132.	0.	0.	1,132.
Paintball Supplies	579.	0.	0.	579.
Challenge Course Equipment	1,743.	0.	0.	1,743.
Subscriptions	357.	0.	0.	357.
Educational Resoruces for CRYR b	12,045.	0.	0.	12,045.
Entertainment for CRYR boys	1,475.	0.	0.	1,475.
Fuel	2,785.	0.	0.	2,785.
Garbage pickup	1,019.	0.	0.	1,019.
Food for meals for CRYR boys	6,664.	0.	0.	6,664.
Insurance for program	10,987.	0.	0.	10,987.
Medical	7,732.	0.	0.	7,732.
Uniforms	1,275.	0.	0.	1,275.
Woodworking supplies	1,187.	0.	0.	1,187.
Maintenance & Repair	16,457.	0.	0.	16,457.
Renovations to buldqs	19,875.	0.	0.	19,875.
Utilities	13,604.	0.	0.	13,604.
Total	102,725.	0.	0.	102,725.

Form 990-PF, Page 6, Part VIII, Line 1

Information about Officers, Directors, Trustees, Etc.

(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
Person ☒ Business ☐ Carl Hunter 6112 Amhurst Street Metairie LA 70002	Director 0.00	0.	0.	0.
Person ☒ Business ☐ Dianne Hunter 6112 Amhurst Street Metairie LA 70002	Director 0.00	0.	0.	0.

Total

0. 0. 0.

Form 990-PF, Page 11, Part XV, line 3a

Line 3a statement

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Founda- tion status of re- cipient	Purpose of grant or contribution	Person or Business Checkbox Amount
a Paid during the year				
Save Audubon PARK				Person or ☐
618 Audubon Street				Business ☒
New Orleans LA 70118		502(c)3	saving the park for youth	1,000.
Jefferson Council on Aging				Person or ☐
6640 Riverside Dr. Suite 230				Business ☒
Metairie LA 70003		501(c)3	Providing meals to senio	20,000.
Tangipahoa Parish Animal Control				Person or ☐
618 Club Deluxe Rd				Business ☒
Hammond LA 70403		501(c)3	starting a spay and neut	20,000.

Total

41,000.

Form 990-PF, Page 2, Part II, Line 14

L-14 Stmt

Line 14b - Description of Land, Buildings, and Equipment	(a) Cost/Other Basis	(b) Accumulated Depreciation	(c) Book Value
Main House - Meeting area, bunks	100,000.	25,452.	74,548.
Mobile Home - residential quarters	56,048.	14,267.	41,781.
Machine Shop - mechanics, woodworking	75,000.	13,461.	61,539.
Hay Barn - riding - climbing	30,000.	5,383.	24,617.
Bunk House & Staff Housing	30,000.	12,726.	17,274.
Recreation center	70,000.	1,014.	68,986.
45 acres of land	54,000.	0.	54,000.
Ford Diesel Tractor	15,000.	15,000.	0.
John Deer Tractor	17,580.	15,068.	2,512.
Small Ford Tractor	12,000.	12,000.	0.
Hay Equipment	18,000.	18,000.	0.
Total	<u>477,628.</u>	<u>132,371.</u>	<u>345,257.</u>

Supporting Statement of:

Form 990-PF, p1/Line 1(a)

Description	Amount
House on the Rock Church's support of Crossroads' exempt activities	13,040.
Grace Community Church's support pf Crossroads's exempt activities	225,000.
Total	<u>238,040.</u>

Supporting Statement of:

Net Gain or Loss From Sale of Assets/Accumulated Depreciation-1

Description	Amount
100% business use; life 39; SL/MM; \$7692	49,998.
Total	<u>49,998.</u>

Trade Date	Settlement Date	Post Date	Tax Code Description	Description	Quantity	Cost(\$)	Principal(\$)	Income(\$)	Cusip
3/23/2009	3/23/2009	3/23/2009	Misc Receipt	Cash Receipt Portfolio PRINCIPAL 0USDPR-AA-7	0.00	0.00	5,000,000.00	0.00	00USDPRAA7
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of FHLB 5 250% 6/18/14 Settlement Date. 03/31/2009 Portfolio INCOME 3133X7-FK-5	0.00	0.00	0.00	-2,403.33	3133X7FK5
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC 2 875% 11/23/10 Settlement Date 03/31/2009 Portfolio INCOME 3137EA-BV-0	0.00	0.00	0.00	-2,799.53	3137EABV0
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC POOL #E84024F 6 000% 6/01/16 Settlement Date 03/31/2009 Portfolio INCOME 3128GL-PH-9	0.00	0.00	0.00	-349.02	3128GLPH9
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of FNMA 2 500% 4/09/10 Settlement Date 03/31/2009 Portfolio INCOME 31398A-MV-1	0.00	0.00	0.00	-2,388.89	31398AMV1
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of FNMA 4 875% 5/18/12 Settlement Date 03/31/2009 Portfolio INCOME 31398A-BX-9	0.00	0.00	0.00	-4,142.39	31398ABX9
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of FNMA 6 000% 5/15/11 Settlement Date 03/31/2009 Portfolio INCOME 31359M-JH-7	0.00	0.00	0.00	-6,006.67	31359MJH7
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of U S TREAS BDS 1 125% 1/15/12 Settlement Date: 03/31/2009 Portfolio INCOME 912828-KB-5	0.00	0.00	0.00	-640.97	912828KB5
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of U S TREAS BDS 11 250% 2/15/15 Settlement Date 03/31/2009 Portfolio INCOME 912810-DP-0	0.00	0.00	0.00	-1,846.00	912810DP0
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of U S TREAS NTS 4 875% 6/30/12 Settlement Date 03/31/2009 Portfolio INCOME 912828-GW-4	0.00	0.00	0.00	-3,030.04	912828GW4
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of U S TREAS NTS 4 875% 7/31/11 Settlement Date 03/31/2009 Portfolio INCOME 912828-FN-5	0.00	0.00	0.00	-2,264.45	912828FN5
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of U S TREAS NTS 6 500% 2/15/10 Settlement Date 03/31/2009 Portfolio INCOME 912827-SZ-1	0.00	0.00	0.00	-1,698.62	912827SZ1
3/31/2009	3/31/2009	3/31/2009	Purchase	Paid Accrued Interest on the purchase of US STATES TREAS NTS 1 500% 10/31/10 Settlement Date 03/31/2009 Portfolio INCOME 912828-JP-6	0.00	0.00	0.00	-2,127.35	912828JP6
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset FHLB 5 250% 6/18/14 AssetID 3133X7FK5 Portfolio PRINCIPAL 3133X7-FK-5	160,000.00	180,160.16	-180,160.16	0.00	3133X7FK5
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset FHLMC 2 875% 11/23/10 AssetID 3137EABV0 Portfolio PRINCIPAL 3137EA-BV-0	205,000.00	210,455.46	-210,455.46	0.00	3137EABV0
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset FHLMC POOL #E84024F 6 000% 6/01/16 AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	69,803.43	73,435.39	-73,435.39	0.00	3128GLPH9
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset FNMA 2 500% 4/09/10 AssetID 31398AMV1 Portfolio PRINCIPAL 31398A-MV-1	200,000.00	203,120.00	-203,120.00	0.00	31398AMV1

3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset FNMA 4 875% 5/18/12 AssetID 31398ABX9 Portfolio PRINCIPAL	230,000.00	251,014.64	-251,014.64	0.00	31398ABX9
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset FNMA 6 000% 5/15/11 AssetID 31398A-BX-9 Portfolio PRINCIPAL	265,000.00	290,057.87	-290,057.87	0.00	31398A-BX-9
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset U S TREAS BDS 1 125% 1/15/12 AssetID 31359MJH7 Portfolio PRINCIPAL	275,000.00	274,709.96	-274,709.96	0.00	31359MJH7
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset U S TREAS BDS 11 250% 2/15/15 AssetID 912828KB5 Portfolio PRINCIPAL	135,000.00	203,301.56	-203,301.56	0.00	912828KB5
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset U S TREAS BDS 4 875% 6/30/12 AssetID 912810DP0 Portfolio PRINCIPAL	250,000.00	278,476.56	-278,476.56	0.00	912810DP0
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset U S TREAS BDS 4 875% 7/31/11 AssetID 912828GW4 Portfolio PRINCIPAL	285,000.00	310,961.72	-310,961.72	0.00	912828GW4
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset U S TREAS BDS 6 500% 2/15/10 AssetID 912828FN5 Portfolio PRINCIPAL	215,000.00	226,069.14	-226,069.14	0.00	912828FN5
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset U S TREAS SEC STRIPPED 2/15/14 AssetID 912833DF4 Portfolio PRINCIPAL	225,000.00	203,170.50	-203,170.50	0.00	912833DF4
3/30/2009	3/31/2009	3/31/2009	Purchase	Purchase an Asset U S STATES TREAS NTS 1 500% 10/31/10 AssetID 912828JP6 Portfolio PRINCIPAL	340,000.00	343,758.59	-343,758.59	0.00	912828JP6
3/31/2009	3/31/2009	3/31/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6 000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL	0.00	-1.39	0.00	0.00	3128GLPH9
3/31/2009	3/31/2009	3/31/2009	Return of Capital	Return of Capital U S TREAS BDS 1 125% 1/15/12 Recognized as Return of Capital AssetID 912828KB5 Portfolio PRINCIPAL	0.00	0.28	0.00	0.00	912828KB5
3/31/2009	3/31/2009	3/31/2009	Return of Capital	Return of Capital U S TREAS BDS 11 250% 2/15/15 Recognized as Return of Capital AssetID 912810DP0 Portfolio PRINCIPAL	0.00	-30.31	0.00	0.00	912810DP0
3/31/2009	3/31/2009	3/31/2009	Return of Capital	Return of Capital U S TREAS NTS 4 875% 6/30/12 Recognized as Return of Capital AssetID 912828GW4 Portfolio PRINCIPAL	0.00	-23.58	0.00	0.00	912828GW4
3/31/2009	3/31/2009	3/31/2009	Return of Capital	Return of Capital U S TREAS NTS 4 875% 7/31/11 Recognized as Return of Capital AssetID 912828FN5 Portfolio PRINCIPAL	0.00	-30.61	0.00	0.00	912828FN5
3/31/2009	3/31/2009	3/31/2009	Return of Capital	Return of Capital U S TREAS NTS 6 500% 2/15/10 Recognized as Return of Capital AssetID 9128275Z1 Portfolio PRINCIPAL	0.00	-34.75	0.00	0.00	9128275Z1
3/31/2009	3/31/2009	3/31/2009	Return of Capital	Return of Capital U S TREAS SEC STRIPPED 2/15/14 Recognized as Return of Capital AssetID 912833DF4 Portfolio PRINCIPAL	0.00	11.74	0.00	0.00	912833DF4
3/31/2009	3/31/2009	3/31/2009	Return of Capital	Return of Capital U S STATES TREAS NTS 1 500% 10/31/10 Recognized as Return of Capital AssetID 912828JP6 Portfolio PRINCIPAL	0.00	-6.50	0.00	0.00	912828JP6
3/31/2009	3/31/2009	3/31/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-3,078,388.81	-3,078,388.81	3,078,388.81	0.00	481990232

4/2/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Paid Accrued Interest on the purchase of BB & T CORP 4 750% 10/01/12 Settlement Date 04/02/2009 Portfolio INCOME 054937-AD-9	0.00	0.00	0.00	0.00	-2.64	054937AD9
4/2/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Paid Accrued Interest on the purchase of CATERPILLAR FINL MTN 6 125% 2/17/14 Settlement Date 04/02/2009 Portfolio INCOME 149121-4F-5	0.00	0.00	0.00	0.00	-170.14	1491214F5
4/2/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Paid Accrued Interest on the purchase of ELECTRONIC DATA SYS 6 000% 8/01/13 Settlement Date 04/02/2009 Portfolio INCOME 285661-AD-6	0.00	0.00	0.00	0.00	-254.17	285661AD6
4/2/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Paid Accrued Interest on the purchase of GOLDMAN SACHS GROUP 3 250% 6/15/12 Settlement Date 04/02/2009 Portfolio INCOME 38146F-AA-9	0.00	0.00	0.00	0.00	-819.27	38146FAA9
4/2/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Paid Accrued Interest on the purchase of MERRILL LYNCH MTN 6 050% 8/15/12 Settlement Date 04/02/2009 Portfolio INCOME 59018Y-J3-6	0.00	0.00	0.00	0.00	-118.48	59018YJ36
3/30/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Purchase an Asset BB & T CORP 4 750% 10/01/12 AssetID 054937AD9 Portfolio PRINCIPAL 054937-AD-9	20,000.00	19,389.20	19,389.20	-19,389.20	0.00	054937AD9
3/30/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Purchase an Asset CATERPILLAR FINL MTN 6 125% 2/17/14 AssetID 1491214F5 Portfolio PRINCIPAL 149121-4F-5	20,000.00	19,360.20	19,360.20	-19,360.20	0.00	1491214F5
3/30/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Purchase an Asset ELECTRONIC DATA SYS 6 000% 8/01/13 AssetID 285661AD6 Portfolio PRINCIPAL 285661-AD-6	25,000.00	26,330.25	26,330.25	-26,330.25	0.00	285661AD6
3/30/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Purchase an Asset GOLDMAN SACHS GROUP 3 250% 6/15/12 AssetID 38146FAA9 Portfolio PRINCIPAL 38146F-AA-9	75,000.00	78,035.63	78,035.63	-78,035.63	0.00	38146FAA9
3/30/2009	4/2/2009	4/2/2009	4/2/2009	Purchase	Purchase an Asset MERRILL LYNCH MTN 6 050% 8/15/12 AssetID 59018YJ36 Portfolio PRINCIPAL 59018Y-J3-6	15,000.00	12,830.85	12,830.85	-12,830.85	0.00	59018YJ36
4/2/2009	4/2/2009	4/2/2009	4/2/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-157,209.67	-157,209.67	157,209.67	157,209.67	0.00	481990232
4/3/2009	4/3/2009	4/3/2009	4/3/2009	Purchase	Paid Accrued Interest on the purchase of CITIGROUP INC 6 000% 2/21/12 Settlement Date 04/03/2009 Portfolio INCOME 172967-BJ-9	0.00	0.00	0.00	0.00	-280.00	172967BJ9
4/3/2009	4/3/2009	4/3/2009	4/3/2009	Purchase	Paid Accrued Interest on the purchase of TRANSCANADA PIPELINE 4 000% 6/15/13 Settlement Date 04/03/2009 Portfolio INCOME 89352H-AA-7	0.00	0.00	0.00	0.00	-240.00	89352HAA7
3/31/2009	4/3/2009	4/3/2009	4/3/2009	Purchase	Purchase an Asset CITIGROUP INC 6 000% 2/21/12 AssetID 172967BJ9 Portfolio PRINCIPAL 172967-BJ-9	40,000.00	36,600.40	36,600.40	-36,600.40	0.00	172967BJ9
3/31/2009	4/3/2009	4/3/2009	4/3/2009	Purchase	Purchase an Asset TRANSCANADA PIPELINE 4 000% 6/15/13 AssetID 89352HAA7 Portfolio PRINCIPAL 89352H-AA-7	20,000.00	19,248.00	19,248.00	-19,248.00	0.00	89352HAA7
4/3/2009	4/3/2009	4/3/2009	4/3/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-56,368.40	-56,368.40	56,368.40	56,368.40	0.00	481990232
4/6/2009	4/6/2009	4/6/2009	4/6/2009	Purchase	Paid Accrued Interest on the purchase of ABBOTT LABORATORIES 5 150% 11/30/12 Settlement Date 04/06/2009 Portfolio INCOME 002819-AA-8	0.00	0.00	0.00	0.00	-270.38	002819AA8
4/6/2009	4/6/2009	4/6/2009	4/6/2009	Purchase	Paid Accrued Interest on the purchase of BANK NEW YORK MTN 4 950% 11/01/12 Settlement Date 04/06/2009 Portfolio INCOME 06406H-BE-8	0.00	0.00	0.00	0.00	-532.81	06406HBE8

4/1/2009	4/6/2009	4/6/2009	4/6/2009	Purchase	Purchase an Asset ABBOTT LABORATORIES 5.150% 11/30/12 AssetID 002819AA8 Portfolio PRINCIPAL	15,000.00	16,188.45	-16,188.45	0.00	001819AA8
4/1/2009	4/6/2009	4/6/2009	4/6/2009	Purchase	Purchase an Asset BANK NEW YORK MTN 4.950% 11/01/12 AssetID 06406HBE8 Portfolio PRINCIPAL	25,000.00	25,644.00	-25,644.00	0.00	06406HBE8
4/6/2009	4/6/2009	4/6/2009	4/6/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 06406H-BE-8	-42,635.64	-42,635.64	42,635.64	0.00	481990232
4/7/2009	4/7/2009	4/7/2009	4/7/2009	Purchase	Paid Accrued Interest on the purchase of ALLSTATE LIFE MTN 5.375% 4/30/13 Settlement Date 04/07/2009 Portfolio INCOME 02003M-BQ-6	0.00	0.00	0.00	-468.82	02003MBQ6
4/7/2009	4/7/2009	4/7/2009	4/7/2009	Purchase	Paid Accrued Interest on the purchase of PRINCIPAL LIFE MTN 5.300% 4/24/13 Settlement Date 04/07/2009 Portfolio INCOME 74254P-YE-6	0.00	0.00	0.00	-479.94	74254PYE6
4/7/2009	4/7/2009	4/7/2009	4/7/2009	Purchase	Paid Accrued Interest on the purchase of SUNTRUST BKS 5.250% 11/05/12 Settlement Date 04/07/2009 Portfolio INCOME 867914-BB-8	0.00	0.00	0.00	-443.33	867914BB8
3/31/2009	4/7/2009	4/7/2009	4/7/2009	Purchase	Purchase an Asset ALLSTATE LIFE MTN 5.375% 4/30/13 AssetID 02003MBQ6 Portfolio PRINCIPAL	20,000.00	19,586.60	-19,586.60	0.00	02003MBQ6
3/31/2009	4/7/2009	4/7/2009	4/7/2009	Purchase	Purchase an Asset PRINCIPAL LIFE MTN 5.300% 4/24/13 AssetID 74254PYE6 Portfolio PRINCIPAL	20,000.00	18,296.40	-18,296.40	0.00	74254PYE6
4/2/2009	4/7/2009	4/7/2009	4/7/2009	Purchase	Purchase an Asset SUNTRUST BKS 5.250% 11/05/12 AssetID 867914BB8 Portfolio PRINCIPAL	20,000.00	19,557.60	-19,557.60	0.00	867914BB8
4/7/2009	4/7/2009	4/7/2009	4/7/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 867914-BB-8	-58,832.69	-58,832.69	58,832.69	0.00	481990232
4/8/2009	4/8/2009	4/8/2009	4/8/2009	Purchase	Paid Accrued Interest on the purchase of CAPITAL ONE BK MTN 5.750% 9/15/10 Settlement Date 04/08/2009 Portfolio INCOME 14040E-HH-8	0.00	0.00	0.00	-55.10	14040EHH8
4/3/2009	4/8/2009	4/8/2009	4/8/2009	Purchase	Purchase an Asset CAPITAL ONE BK MTN 5.750% 9/15/10 AssetID 14040EHH8 Portfolio PRINCIPAL	15,000.00	14,951.10	-14,951.10	0.00	14040EHH8
4/8/2009	4/8/2009	4/8/2009	4/8/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-15,006.20	-15,006.20	15,006.20	0.00	481990232
4/9/2009	4/9/2009	4/9/2009	4/9/2009	Asset Income	Cash Receipt of Dividend FNMA AssetID 31398AMV1 Portfolio INCOME 31398A-MV-1	0.00	0.00	0.00	2,500.00	31398AMV1
4/9/2009	4/9/2009	4/9/2009	4/9/2009	Purchase	Paid Accrued Interest on the purchase of NATIONAL CITY CORP 4.900% 1/15/15 Settlement Date 04/09/2009 Portfolio INCOME 635405-AQ-6	0.00	0.00	0.00	-171.50	635405AQ6
4/3/2009	4/9/2009	4/9/2009	4/9/2009	Purchase	Purchase an Asset NATIONAL CITY CORP 4.900% 1/15/15 AssetID 635405AQ6 Portfolio PRINCIPAL	15,000.00	13,334.85	-13,334.85	0.00	635405AQ6
4/9/2009	4/9/2009	4/9/2009	4/9/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-11,006.35	-11,006.35	11,006.35	0.00	481990232
4/13/2009	4/13/2009	4/13/2009	4/13/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC POOL #M30281F 5.000% 11/01/17 Settlement Date 04/13/2009 Portfolio INCOME 31282C-J2-4	0.00	0.00	0.00	-44.55	31282CJ24
4/13/2009	4/13/2009	4/13/2009	4/13/2009	Purchase	Paid Accrued Interest on the purchase of FNMA POOL #440734A 6.000% 12/01/18 Settlement Date 04/13/2009 Portfolio INCOME 31380H-SX-6	0.00	0.00	0.00	-108.98	31380HSX6

4/13/2009	4/13/2009	4/13/2009	Purchase	Paid Accrued Interest on the purchase of GLAXOSMITHKLINE 4 375% 4/15/14 Settlement Date 04/13/2009 Portfolio INCOME 377372-AA-5	0.00	0.00	0.00	-324.48	377372AAS
4/7/2009	4/13/2009	4/13/2009	Purchase	Purchase an Asset FHLIC POOL #M30281F 5 000% 11/01/17 AssetID 31282CJ24 Portfolio PRINCIPAL	26,727.65	27,546.18	-27,546.18	0.00	31282CJ24
4/7/2009	4/13/2009	4/13/2009	Purchase	Purchase an Asset FNMA POOL #440734A 6 000% 12/01/18 AssetID 31380HSX6 Portfolio PRINCIPAL	54,489.96	57,214.46	-57,214.46	0.00	31380HSX6
4/7/2009	4/13/2009	4/13/2009	Purchase	Purchase an Asset GLAXOSMITHKLINE 4 375% 4/15/14 AssetID 377372AA5 Portfolio PRINCIPAL	15,000.00	15,167.40	-15,167.40	0.00	377372AA5
4/13/2009	4/13/2009	4/13/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-100,406.05	-100,406.05	100,406.05	0.00	481990232
4/14/2009	4/14/2009	4/14/2009	Purchase	Paid Accrued Interest on the purchase of HOUSEHOLD FIN CORP 7 000% 5/15/12 Settlement Date 04/14/2009 Portfolio INCOME 441812-JY-1	0.00	0.00	0.00	-1,303.75	441812JY1
4/8/2009	4/14/2009	4/14/2009	Purchase	Purchase an Asset HOUSEHOLD FIN CORP 7 000% 5/15/12 AssetID 441812JY1 Portfolio PRINCIPAL	45,000.00	40,050.00	-40,050.00	0.00	441812JY1
4/14/2009	4/14/2009	4/14/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-41,353.75	-41,353.75	41,353.75	0.00	481990232
4/15/2009	4/15/2009	4/15/2009	Asset Income	Cash Receipt of Dividend FHLIC POOL #E84024F 6 000% 6/01/16 / On Due AssetID 3128GLPH9 Portfolio INCOME 481990-23-2	0.00	0.00	0.00	349.02	3128GLPH9
4/15/2009	4/15/2009	4/15/2009	Asset Income	Cash Receipt of Dividend GLAXOSMITHKLINE 4 375% 4/15/14 / On Due AssetID 377372AAS Portfolio INCOME 377372-AA-5	0.00	0.00	0.00	328.13	377372AAS
4/15/2009	4/15/2009	4/15/2009	Purchase	Paid Accrued Interest on the purchase of AMERICAN EXP MTN 5.875% 5/02/13 Settlement Date 04/15/2009 Portfolio INCOME 0258M0-CW-7	0.00	0.00	0.00	-532.01	0258M0CW7
4/15/2009	4/15/2009	4/15/2009	Purchase	Paid Accrued Interest on the purchase of BHP BILLITON FIN USA 5 500% 4/01/14 Settlement Date 04/15/2009 Portfolio INCOME 055451-AG-3	0.00	0.00	0.00	-61.11	055451AG3
4/7/2009	4/15/2009	4/15/2009	Purchase	Purchase an Asset AMERICAN EXP MTN 5 875% 5/02/13 AssetID 0258M0CW7 Portfolio PRINCIPAL	20,000.00	17,640.20	-17,640.20	0.00	0258M0CW7
4/7/2009	4/15/2009	4/15/2009	Purchase	Purchase an Asset BHP BILLITON FIN USA 5 500% 4/01/14 AssetID 055451AG3 Portfolio PRINCIPAL	20,000.00	20,192.40	-20,192.40	0.00	055451AG3
4/15/2009	4/15/2009	4/15/2009	Return of Capital	Return of Capital FHLIC POOL #E84024F 6 000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0.00	-19.41	0.00	0.00	3128GLPH9
4/15/2009	4/15/2009	4/15/2009	Sale	Sell an Asset FHLIC POOL #E84024F 6 000% 6/01/16 AssetID 3128GLPH9 Portfolio PRINCIPAL	-719.68	-756.91	719.68	0.00	3128GLPH9
4/15/2009	4/15/2009	4/15/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-37,028.89	-37,028.89	37,028.89	0.00	481990232
4/16/2009	4/16/2009	4/16/2009	Purchase	Paid Accrued Interest on the purchase of FHLIC POOL #E95760F 4 500% 4/01/18 Settlement Date 04/16/2009 Portfolio INCOME 3128H3-MH-1	0.00	0.00	0.00	-160.73	3128H3MH1
4/16/2009	4/16/2009	4/16/2009	Purchase	Paid Accrued Interest on the purchase of FNMA POOL #747785A 4 000% 10/01/18 Settlement Date 04/16/2009 Portfolio INCOME 31403F-XN-9	0.00	0.00	0.00	-123.01	31403FXN9

4/16/2009	4/16/2009	4/16/2009	Purchase	Paid Accrued Interest on the purchase of GE CAP CORP MTN 6 000% 6/15/12 Settlement Date 04/16/2009 Portfolio INCOME 36962G-YY-4	0.00	0.00	0.00	-1,411.67	36962GYY4
4/1/2009	4/16/2009	4/16/2009	Purchase	Purchase an Asset FHLMC POOL #E95760F 4.500% 4/01/18 AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	85,723.51	88,723.83	-88,723.83	0.00	3128H3MH1
4/8/2009	4/16/2009	4/16/2009	Purchase	Purchase an Asset FNMA POOL #747785A 4 000% 10/01/18 AssetID 31403FXN9 Portfolio PRINCIPAL 31403F-XN-9	73,803.20	75,463.77	-75,463.77	0.00	31403FXN9
4/13/2009	4/16/2009	4/16/2009	Purchase	Purchase an Asset GE CAP CORP MTN 6 000% 6/15/12 AssetID 36962GYY4 Portfolio PRINCIPAL 36962G-YY-4	70,000.00	70,896.00	-70,896.00	0.00	36962GYY4
4/16/2009	4/16/2009	4/16/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-236,779.01	-236,779.01	236,779.01	0.00	481990232
4/17/2009	4/17/2009	4/17/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC MULTI 2617-GR 4 500% 5/15/18 Settlement Date. 04/17/2009 Portfolio. INCOME 31393R-6M-7	0.00	0.00	0.00	-60.00	31393R6M7
4/14/2009	4/17/2009	4/17/2009	Purchase	Purchase an Asset FHLMC MULTI 2617-GR 4.500% 5/15/18 AssetID 31393R6M7 Portfolio. PRINCIPAL 31393R-6M-7	30,000.00	30,525.00	-30,525.00	0.00	31393R6M7
4/17/2009	4/17/2009	4/17/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-30,585.00	-30,585.00	30,585.00	0.00	481990232
4/20/2009	4/20/2009	4/20/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC MULTI 2405-PE 6 000% 1/15/17 Settlement Date 04/20/2009 Portfolio INCOME 31339M-PV-4	0.00	0.00	0.00	-211.04	31339MPV4
4/20/2009	4/20/2009	4/20/2009	Purchase	Paid Accrued Interest on the purchase of MORGAN STANLEY D W 6 750% 4/15/11 Settlement Date 04/20/2009 Portfolio INCOME 617446-GM-5	0.00	0.00	0.00	-32.81	617446GM5
4/15/2009	4/20/2009	4/20/2009	Purchase	Purchase an Asset FHLMC MULTI 2405-PE 6 000% 1/15/17 AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	66,645.19	70,477.29	-70,477.29	0.00	31339MPV4
4/13/2009	4/20/2009	4/20/2009	Purchase	Purchase an Asset MORGAN STANLEY D W 6 750% 4/15/11 AssetID 617446GM5 Portfolio PRINCIPAL 617446-GM-5	35,000.00	35,612.50	-35,612.50	0.00	617446GM5
4/20/2009	4/20/2009	4/20/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-106,333.64	-106,333.64	106,333.64	0.00	481990232
4/21/2009	4/21/2009	4/21/2009	Purchase	Paid Accrued Interest on the purchase of FNMA POOL #734959A 4 000% 8/01/18 Settlement Date 04/21/2009 Portfolio INCOME 31402Q-QL-8	0.00	0.00	0.00	-110.20	31402QQL8
4/16/2009	4/21/2009	4/21/2009	Purchase	Purchase an Asset FNMA POOL #734959A 4 000% 8/01/18 AssetID 31402QQL8 Portfolio. PRINCIPAL 31402Q-QL-8	49,591.95	50,893.74	-50,893.74	0.00	31402QQL8
4/21/2009	4/21/2009	4/21/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-51,003.94	-51,003.94	51,003.94	0.00	481990232
4/22/2009	4/22/2009	4/22/2009	Purchase	Paid Accrued Interest on the purchase of DAIMLER CHRYSLER 7 750% 1/18/11 Settlement Date 04/22/2009 Portfolio. INCOME 23383S-AP-2	0.00	0.00	0.00	-505.90	23383SAP2
4/17/2009	4/22/2009	4/22/2009	Purchase	Purchase an Asset DAIMLER CHRYSLER 7 750% 1/18/11 AssetID 23383SAP2 Portfolio PRINCIPAL 23383S-AP-2	25,000.00	25,375.00	-25,375.00	0.00	23383SAP2
4/22/2009	4/22/2009	4/22/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-25,880.90	-25,880.90	25,880.90	0.00	481990232

4/23/2009	4/23/2009	4/23/2009	Purchase	Paid Accrued Interest on the purchase of HONDA AUTO 08-1-A4 4.880% 8/18/11 Settlement Date 04/23/2009 Portfolio INCOME 43812T-AD-6	0.00	0.00	0.00	-33.89	43812TAD6
4/20/2009	4/23/2009	4/23/2009	Purchase	Purchase an Asset HONDA AUTO 08-1-A4 4.880% 8/18/11 AssetID 43812TAD6 Portfolio PRINCIPAL	50,000.00	50,843.75	-50,843.75	0.00	43812TAD6
4/23/2009	4/23/2009	4/23/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 43812T-AD-6	-50,877.64	-50,877.64	50,877.64	0.00	481990232
4/24/2009	4/24/2009	4/24/2009	Asset Income	Cash Receipt of Dividend PRINCIPAL LIFE MTN 5.300% 4/24/13 / On Due AssetID: 74254PYE6 Portfolio INCOME 74254P-YE-6	0.00	0.00	0.00	530.00	74254PYE6
4/24/2009	4/24/2009	4/24/2009	Purchase	Paid Accrued Interest on the purchase of BOEING CAP CORP 6.500% 2/15/12 Settlement Date 04/24/2009 Portfolio INCOME 097014-AG-9	0.00	0.00	0.00	-249.17	097014AG9
4/21/2009	4/24/2009	4/24/2009	Purchase	Purchase an Asset BOEING CAP CORP 6.500% 2/15/12 AssetID 097014AG9 Portfolio PRINCIPAL	20,000.00	21,604.20	-21,604.20	0.00	097014AG9
4/24/2009	4/24/2009	4/24/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-21,323.37	-21,323.37	21,323.37	0.00	481990232
4/27/2009	4/27/2009	4/27/2009	Purchase	Paid Accrued Interest on the purchase of AT&T INC 4.950% 1/15/13 Settlement Date 04/27/2009 Portfolio INCOME 00206R-AF-9	0.00	0.00	0.00	-490.88	00206RAF9
4/27/2009	4/27/2009	4/27/2009	Purchase	Paid Accrued Interest on the purchase of DAIMLER 06-D-A4 4.940% 2/08/12 Settlement Date 04/27/2009 Portfolio INCOME 233880-AC-7	0.00	0.00	0.00	-143.40	233880AC7
4/27/2009	4/27/2009	4/27/2009	Purchase	Paid Accrued Interest on the purchase of MBNA CR CARD 05-3-A 4.100% 10/15/12 Settlement Date 04/27/2009 Portfolio INCOME 55264T-CZ-2	0.00	0.00	0.00	-68.33	55264TCZ2
4/27/2009	4/27/2009	4/27/2009	Purchase	Paid Accrued Interest on the purchase of SIMON PPTY GROUP L P 5.375% 6/01/11 Settlement Date 04/27/2009 Portfolio INCOME 828807-BR-7	0.00	0.00	0.00	-217.99	828807BR7
4/20/2009	4/27/2009	4/27/2009	Purchase	Purchase an Asset AT&T INC 4.950% 1/15/13 AssetID 00206RAF9 Portfolio PRINCIPAL	35,000.00	36,269.10	-36,269.10	0.00	00206RAF9
4/22/2009	4/27/2009	4/27/2009	Purchase	Purchase an Asset DAIMLER 06-D-A4 4.940% 2/08/12 AssetID 233880AC7 Portfolio PRINCIPAL	55,000.00	54,810.94	-54,810.94	0.00	233880AC7
4/22/2009	4/27/2009	4/27/2009	Purchase	Purchase an Asset MBNA CR CARD 05-3-A 4.100% 10/15/12 AssetID 55264TCZ2 Portfolio PRINCIPAL	50,000.00	50,609.38	-50,609.38	0.00	55264TCZ2
4/20/2009	4/27/2009	4/27/2009	Purchase	Purchase an Asset SIMON PPTY GROUP L P 5.375% 6/01/11 AssetID 828807BR7 Portfolio PRINCIPAL	10,000.00	9,495.00	-9,495.00	0.00	828807BR7
4/27/2009	4/27/2009	4/27/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-152,105.02	-152,105.02	152,105.02	0.00	481990232
4/29/2009	4/29/2009	4/29/2009	Purchase	Paid Accrued Interest on the purchase of WACHOVIA CORP NEW 5.300% 10/15/11 Settlement Date 04/29/2009 Portfolio INCOME 929903-CF-7	0.00	0.00	0.00	-51.53	929903CF7
4/24/2009	4/29/2009	4/29/2009	Purchase	Purchase an Asset WACHOVIA CORP NEW 5.300% 10/15/11 AssetID 929903CF7 Portfolio PRINCIPAL	25,000.00	25,304.25	-25,304.25	0.00	929903CF7
4/29/2009	4/29/2009	4/29/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-25,355.78	-25,355.78	25,355.78	0.00	481990232

4/30/2009	4/30/2009	4/30/2009	4/30/2009	Asset Income	Cash Receipt of Dividend ALLSTATE LIFE MTN 5 375% 4/30/13 / On Due AssetID 02003MBQ6 Portfolio' INCOME 02003M-BQ-6	0.00	0.00	0.00	537.50	02003MBQ6
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Asset Income	Cash Receipt of Dividend US STATES TREAS NTS 1 500% 10/31/10 / On Due AssetID 912828JP6 Portfolio' INCOME 912828-JP-6	0.00	0.00	0.00	2,550.00	912828JP6
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Purchase	Paid Accrued Interest on the purchase of GOLDMAN SACHS GROUP 5.250% 10/15/13 Settlement Date 04/30/2009 Portfolio INCOME 38141G-DQ-4	0.00	0.00	0.00	-109.37	38141GDDQ4
4/23/2009	4/30/2009	4/30/2009	4/30/2009	Purchase	Purchase an Asset GOLDMAN SACHS GROUP 5.250% 10/15/13 AssetID 38141GDDQ4 Portfolio PRINCIPAL 38141G-DQ-4	50,000.00	49,799.00	-49,799.00	0.00	38141GDDQ4
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital ABBOTT LABORATORIES 5 150% 11/30/12 Recognized as Return of Capital AssetID 002819AA8 Portfolio PRINCIPAL 002819-AA-8	0.00	-21.28	0.00	0.00	002819AA8
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital ALLSTATE LIFE MTN 5 375% 4/30/13 Recognized as Return of Capital AssetID 02003MBQ6 Portfolio PRINCIPAL 02003M-BQ-6	0.00	6.91	0.00	0.00	02003MBQ6
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital AMERICAN EXP MTN 5 875% 5/02/13 Recognized as Return of Capital AssetID 0258MOCW7 Portfolio PRINCIPAL 0258MD-CW-7	0.00	22.55	0.00	0.00	0258MOCW7
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital AT&T INC 4 950% 1/15/13 Recognized as Return of Capital AssetID 00206RAF9 Portfolio PRINCIPAL 00206R-AF-9	0.00	-3.38	0.00	0.00	00206RAF9
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital BANK NEW YORK MTN 4 950% 11/01/12 Recognized as Return of Capital AssetID 06406HBE8 Portfolio PRINCIPAL 06406H-BE-8	0.00	-10.86	0.00	0.00	06406HBE8
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital BB & T CORP 4 750% 10/01/12 Recognized as Return of Capital AssetID 054937AD9 Portfolio PRINCIPAL 054937-AD-9	0.00	11.90	0.00	0.00	054937AD9
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital BHP BILLITON FIN USA 5 500% 4/01/14 Recognized as Return of Capital AssetID 055451AG3 Portfolio PRINCIPAL 055451-AG-3	0.00	-1.90	0.00	0.00	055451AG3
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital BOEING CAP CORP 6 500% 2/15/12 Recognized as Return of Capital AssetID 097014AG9 Portfolio PRINCIPAL 097014-AG-9	0.00	-10.63	0.00	0.00	097014AG9
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital CAPITAL ONE BK MTN 5 750% 9/15/10 Recognized as Return of Capital AssetID 14040EHH8 Portfolio PRINCIPAL 14040E-HH-8	0.00	1.56	0.00	0.00	14040EHH8
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital CATERPILLAR FINL MTN 6 125% 2/17/14 Recognized as Return of Capital AssetID 14912L4F5 Portfolio PRINCIPAL 14912L-4F-5	0.00	8.44	0.00	0.00	14912L4F5
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital CITIGROUP INC 6 000% 2/21/12 Recognized as Return of Capital AssetID 172967BJ9 Portfolio PRINCIPAL 172967-BJ-9	0.00	78.66	0.00	0.00	172967BJ9
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital DAIMLER 06-D-A4 4 940% 2/08/12 Recognized as Return of Capital AssetID 233880AC7 Portfolio PRINCIPAL 233880-AC-7	0.00	1.47	0.00	0.00	233880AC7
4/30/2009	4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital DAIMLER CHRYSLER 7 750% 1/18/11 Recognized as Return of Capital AssetID 233835AP2 Portfolio PRINCIPAL 233835-AP-2	0.00	-5.04	0.00	0.00	233835AP2

4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital ELECTRONIC DATA SYS 6.000% 8/01/13 Recognized as Return of Capital AssetID 285661AD6 Portfolio PRINCIPAL 285661-AD-6	0.00	-22.61	0.00	0.00	0.00	285661AD6
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FHLB 5.250% 6/18/14 Recognized as Return of Capital AssetID 3133X7FK5 Portfolio PRINCIPAL 3133X7-FK-5	0.00	-299.64	0.00	0.00	0.00	3133X7FK5
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FHLMC 2.875% 11/23/10 Recognized as Return of Capital AssetID 3137EABV0 Portfolio PRINCIPAL 3137EA-BV-0	0.00	-272.36	0.00	0.00	0.00	3137EABV0
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6.000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	0.00	-36.72	0.00	0.00	0.00	31339MPV4
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2617-GR 4.500% 5/15/18 Recognized as Return of Capital AssetID 31393R6M7 Portfolio PRINCIPAL 31393R-6M-7	0.00	-5.22	0.00	0.00	0.00	31393R6M7
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6.000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0.00	-21.96	0.00	0.00	0.00	3128GLPH9
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FHLMC POOL #E95760F 4.500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0.00	-13.75	0.00	0.00	0.00	3128H3MH1
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FHLMC POOL #M30281F 5.000% 11/01/17 Recognized as Return of Capital AssetID 31282CJ24 Portfolio PRINCIPAL 31282C-J2-4	0.00	-4.72	0.00	0.00	0.00	31282CJ24
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FNMA 2.500% 4/09/10 Recognized as Return of Capital AssetID 31398AMV1 Portfolio PRINCIPAL 31398A-MV-1	0.00	-253.61	0.00	0.00	0.00	31398AMV1
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FNMA 4.875% 5/18/12 Recognized as Return of Capital AssetID 31398ABX9 Portfolio PRINCIPAL 31398A-BX-9	0.00	-541.14	0.00	0.00	0.00	31398ABX9
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FNMA 6.000% 5/15/11 Recognized as Return of Capital AssetID 31359MJH7 Portfolio PRINCIPAL 31359M-JH-7	0.00	-966.39	0.00	0.00	0.00	31359MJH7
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6.000% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL 31380H-SX-6	0.00	-36.41	0.00	0.00	0.00	31380HSX6
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4.000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL 31402Q-QL-8	0.00	-3.84	0.00	0.00	0.00	31402QQL8
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4.000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL 31403F-XN-9	0.00	-7.21	0.00	0.00	0.00	31403FXN9
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital GE CAP CORP MTN 6.000% 6/15/12 Recognized as Return of Capital AssetID 36962GY4 Portfolio PRINCIPAL 36962G-YY-4	0.00	-9.80	0.00	0.00	0.00	36962GY4
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital GLAXOSMITHKLINE 4.375% 4/15/14 Recognized as Return of Capital AssetID 377372AA5 Portfolio PRINCIPAL 377372-AA-5	0.00	-1.68	0.00	0.00	0.00	377372AA5

4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 3 250% 6/15/12 Recognized as Return of Capital AssetID 38146FAA9 PRINCIPAL	0.00	-73.63	0.00	0.00	0.00	38146FAA9
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 5 250% 10/15/13 Recognized as Return of Capital AssetID 38141GDDQ4 PRINCIPAL	0.00	0.18	0.00	0.00	0.00	38141GDDQ4
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital HONDA AUTO 08-1-A4 4 880% 8/18/11 Recognized as Return of Capital AssetID 43812TAD6 PRINCIPAL	0.00	-7.97	0.00	0.00	0.00	43812TAD6
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital HOUSEHOLD FIN CORP 7 000% 5/15/12 Recognized as Return of Capital AssetID 441812JY1 PRINCIPAL	0.00	66.79	0.00	0.00	0.00	441812JY1
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital MBNA CR CARD 05-3-A 4 100% 10/15/12 Recognized as Return of Capital AssetID 55264TCZ2 PRINCIPAL	0.00	-4.24	0.00	0.00	0.00	55264TCZ2
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital MERRILL LYNCH MTN 6 050% 8/15/12 Recognized as Return of Capital AssetID 59018YJ36 PRINCIPAL	0.00	42.34	0.00	0.00	0.00	59018YJ36
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital MORGAN STANLEY D W 6 750% 4/15/11 Recognized as Return of Capital AssetID 617446GM5 PRINCIPAL	0.00	-9.81	0.00	0.00	0.00	617446GM5
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital NATIONAL CITY CORP 4 900% 1/15/15 Recognized as Return of Capital AssetID 635405AQ6 PRINCIPAL	0.00	14.34	0.00	0.00	0.00	635405AQ6
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital PRINCIPAL LIFE MTN 5 300% 4/24/13 Recognized as Return of Capital AssetID 74254PYE6 PRINCIPAL	0.00	24.50	0.00	0.00	0.00	74254PYE6
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital SIMON PPTY GROUP L P 5.375% 6/01/11 Recognized as Return of Capital AssetID 828807BR7 PRINCIPAL	0.00	2.54	0.00	0.00	0.00	828807BR7
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital SUNTRUST BKS 5.250% 11/05/12 Recognized as Return of Capital AssetID 8679148B8 PRINCIPAL	0.00	8.28	0.00	0.00	0.00	8679148B8
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital TRANSCANADA PIPELINE 4 000% 6/15/13 Recognized as Return of Capital AssetID 89352HAA7 PRINCIPAL	0.00	12.81	0.00	0.00	0.00	89352HAA7
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital U S TREAS BDS 1 125% 1/15/12 Recognized as Return of Capital AssetID 912828KB5 PRINCIPAL	0.00	8.44	0.00	0.00	0.00	912828KB5
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital U S TREAS BDS 11 250% 2/15/15 Recognized as Return of Capital AssetID 912810DP0 PRINCIPAL	0.00	-9.09	0.00	0.00	0.00	912810DP0
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital U S TREAS NTS 4 875% 6/30/12 Recognized as Return of Capital AssetID 912828GW4 PRINCIPAL	0.00	-7.07	0.00	0.00	0.00	912828GW4
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital U S TREAS NTS 4 875% 7/31/11 Recognized as Return of Capital AssetID 912828FN5 PRINCIPAL	0.00	-9.18	0.00	0.00	0.00	912828FN5

4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital U S TREAS NTS 6 500% 2/15/10 Recognized as Return of Capital AssetID 9128275Z1 Portfolio PRINCIPAL 912827-5Z-1	0 00	-1,042 52	0 00	0 00	0 00	9128275Z1
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital U S TREAS SEC STRIPPED 2/15/14 Recognized as Return of Capital AssetID 912833DF4 Portfolio PRINCIPAL 912833-DF-4	0 00	352 55	0 00	0 00	0 00	912833DF4
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital US STATES TREAS NTS 1 500% 10/31/10 Recognized as Return of Capital AssetID 912828JP6 Portfolio: PRINCIPAL 912828-JP-6	0 00	-194 90	0 00	0 00	0 00	912828JP6
4/30/2009	4/30/2009	4/30/2009	Return of Capital	Return of Capital WACHOVIA CORP NEW 5 300% 10/15/11 Recognized as Return of Capital AssetID 929903CF7 Portfolio PRINCIPAL 929903-CF-7	0 00	-0 67	0 00	0 00	0 00	929903CF7
4/30/2009	4/30/2009	4/30/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-46,820 87	-46,820 87	46,820 87	0 00	0 00	481990232
5/1/2009	5/1/2009	5/1/2009	Asset Income	Cash Receipt of Dividend BANK NEW YORK MTN 4 950% 11/01/12 / On Due AssetID 06406HBE8 Portfolio. INCOME 06406H-BE-8	0 00	0 00	0 00	0 00	618.75	06406HBE8
5/1/2009	5/1/2009	5/1/2009	Purchase	Paid Accrued Interest on the purchase of AMERICAN HOME PRODS 6 700% 3/15/11 Settlement Date 05/01/2009 Portfolio INCOME 026609-AM-9	0 00	0 00	0 00	0 00	-177.61	026609AM9
5/1/2009	5/1/2009	5/1/2009	Purchase	Paid Accrued Interest on the purchase of BURLINGTON RES FIN 6 500% 12/01/11 Settlement Date 05/01/2009 Portfolio INCOME 12201P-AM-8	0 00	0 00	0 00	0 00	-541 67	12201PAM8
5/1/2009	5/1/2009	5/1/2009	Purchase	Paid Accrued Interest on the purchase of CREDIT SUISSE FIRST 6 125% 11/15/11 Settlement Date 05/01/2009 Portfolio INCOME 22541L-AB-9	0 00	0 00	0 00	0 00	-706 08	22541LAB9
4/28/2009	5/1/2009	5/1/2009	Purchase	Purchase an Asset AMERICAN HOME PRODS 6 700% 3/15/11 AssetID 026609AM9 Portfolio PRINCIPAL 026609-AM-9	20,000 00	21,572 00	-21,572 00	0 00	0 00	026609AM9
4/28/2009	5/1/2009	5/1/2009	Purchase	Purchase an Asset BURLINGTON RES FIN 6 500% 12/01/11 AssetID 12201PAM8 Portfolio PRINCIPAL 12201P-AM-8	20,000 00	21,969 20	-21,969 20	0 00	0 00	12201PAM8
4/24/2009	5/1/2009	5/1/2009	Purchase	Purchase an Asset CREDIT SUISSE FIRST 6 125% 11/15/11 AssetID 22541LAB9 Portfolio PRINCIPAL 22541L-AB-9	25,000 00	26,152 50	-26,152 50	0 00	0 00	22541LAB9
5/1/2009	5/1/2009	5/1/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-70,500 31	-70,500 31	70,500 31	0 00	0 00	481990232
5/4/2009	5/4/2009	5/4/2009	Asset Income	Cash Receipt of Dividend AMERICAN EXP MTN 5 875% 5/02/13 / On Due AssetID 0258MOCW7 Portfolio INCOME 0258MOCW-7	0 00	0 00	0 00	0 00	587 50	0258MOCW7
5/4/2009	5/4/2009	5/4/2009	Cash Disbursement	Cash Disbursement Portfolio PRINCIPAL 0USDPRAA-7	0 00	0 00	-33,984 19	0 00	0 00	0USDPRAA7
5/4/2009	5/4/2009	5/4/2009	Misc Receipt	Cash Receipt Portfolio INCOME 0USDPRAA-7	0 00	0 00	0 00	0 00	33,984 19	0USDPRAA7
5/4/2009	5/4/2009	5/4/2009	Purchase	Paid Accrued Interest on the purchase of BANK AMER CORP 4 250% 8/01/10 Settlement Date 05/04/2009 Portfolio INCOME 060505-8U-7	0 00	0 00	0 00	0 00	-406 88	0605058U7
4/29/2009	5/4/2009	5/4/2009	Purchase	Purchase an Asset BANK AMER CORP 4 250% 8/01/10 AssetID 0605058U7 Portfolio PRINCIPAL 060505-8U-7	35,000 00	34,735 40	-34,735 40	0 00	0 00	0605058U7
5/4/2009	5/4/2009	5/4/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-34,450 15	-34,450 15	34,450 15	0 00	0 00	481990232

5/5/2009	5/5/2009	5/5/2009	5/5/2009	Asset Income	Cash Receipt of Dividend SUNTRUST BKS 5 250% 11/05/12 / On Due AssetID 867914888 Portfolio INCOME	0.00	0.00	0.00	0.00	525.00	867914888
5/5/2009	5/5/2009	5/5/2009	5/5/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	1.00	1.00	0.00	0.00	-1.00	481990232
5/5/2009	5/5/2009	5/5/2009	5/5/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990-23-2	525.00	525.00	-525.00	0.00	0.00	481990232
5/5/2009	5/5/2009	5/5/2009	5/5/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990-23-2	-1.00	-1.00	0.00	0.00	1.00	481990232
5/6/2009	5/6/2009	5/6/2009	5/6/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990-23-2	525.00	525.00	0.00	0.00	-525.00	481990232
5/6/2009	5/6/2009	5/6/2009	5/6/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990-23-2	-525.00	-525.00	525.00	0.00	0.00	481990232
5/8/2009	5/8/2009	5/8/2009	5/8/2009	Purchase	Paid Accrued Interest on the purchase of HONEYWELL INTL INC 4.250% 3/01/13 Settlement Date 05/08/2009 Portfolio INCOME 438516-AW-6	0.00	0.00	0.00	0.00	-158.19	438516AW6
5/5/2009	5/8/2009	5/8/2009	5/8/2009	Purchase	Purchase an Asset HONEYWELL INTL INC 4 250% 3/01/13 AssetID. 438516AW6 Portfolio PRINCIPAL	20,000.00	20,744.60	-20,744.60	0.00	0.00	438516AW6
5/8/2009	5/8/2009	5/8/2009	5/8/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	-158.19	-158.19	0.00	0.00	158.19	481990232
5/8/2009	5/8/2009	5/8/2009	5/8/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990-23-2	-20,744.60	-20,744.60	20,744.60	0.00	0.00	481990232
5/11/2009	5/11/2009	5/11/2009	5/11/2009	Asset Income	Cash Receipt of Dividend DAIMLER 06-D-A4 4 940% 2/08/12 / On Due AssetID 233880AC7 Portfolio INCOME	0.00	0.00	0.00	0.00	226.42	233880AC7
5/11/2009	5/11/2009	5/11/2009	5/11/2009	Purchase	Paid Accrued Interest on the purchase of TARGET CORP 5.875% 3/01/12 Settlement Date 05/11/2009 Portfolio INCOME 87612E-AH-9	0.00	0.00	0.00	0.00	-285.59	87612E-AH9
5/11/2009	5/11/2009	5/11/2009	5/11/2009	Purchase	Paid Accrued Interest on the purchase of UNITED TECHNOLOGIES 7 125% 11/15/10 Settlement Date 05/11/2009 Portfolio INCOME 913017-BC-2	0.00	0.00	0.00	0.00	-522.50	913017BC2
5/4/2009	5/11/2009	5/11/2009	5/11/2009	Purchase	Purchase an Asset TARGET CORP 5.875% 3/01/12 AssetID. 87612E-AH9 Portfolio PRINCIPAL	25,000.00	26,683.25	-26,683.25	0.00	0.00	87612E-AH9
5/6/2009	5/11/2009	5/11/2009	5/11/2009	Purchase	Purchase an Asset UNITED TECHNOLOGIES 7 125% 11/15/10 AssetID 913017BC2 Portfolio PRINCIPAL	15,000.00	16,174.50	-16,174.50	0.00	0.00	913017BC2
5/11/2009	5/11/2009	5/11/2009	5/11/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	-366.81	-366.81	0.00	0.00	366.81	481990232
5/11/2009	5/11/2009	5/11/2009	5/11/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990-23-2	-42,857.75	-42,857.75	42,857.75	0.00	0.00	481990232
5/12/2009	5/12/2009	5/12/2009	5/12/2009	Cash Disbursement	Cash Disbursement Portfolio PRINCIPAL 0USDPR-AA-7	0.00	0.00	-290.57	0.00	0.00	0USDPRAA7
5/12/2009	5/12/2009	5/12/2009	5/12/2009	Misc Receipt	Cash Receipt Portfolio INCOME 0USDPR-AA-7	0.00	0.00	0.00	0.00	290.57	0USDPRAA7
5/12/2009	5/12/2009	5/12/2009	5/12/2009	Purchase	Paid Accrued Interest on the purchase of CHEVRON CORP 3 950% 3/03/14 Settlement Date. 05/12/2009 Portfolio. INCOME 166751-AH-0	0.00	0.00	0.00	0.00	-75.71	166751AH0
5/5/2009	5/12/2009	5/12/2009	5/12/2009	Purchase	Purchase an Asset CHEVRON CORP 3.950% 3/03/14 AssetID. 166751AH0 Portfolio PRINCIPAL	10,000.00	10,292.70	-10,292.70	0.00	0.00	166751AH0

5/12/2009	5/12/2009	5/12/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-10,292.70	-10,292.70	10,292.70	0.00	481990232
5/13/2009	5/13/2009	5/13/2009	Sale	481990-23-2 Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-290.57	-290.57	290.57	0.00	481990232
5/15/2009	5/15/2009	5/15/2009	Asset Income	481990-23-2 Cash Receipt of Dividend CREDIT SUISSE FIRST 6.125% 11/15/11 / On Due AssetID 22541LAB9 Portfolio INCOME	0.00	0.00	0.00	765.63	22541LAB9
5/15/2009	5/15/2009	5/15/2009	Asset Income	22541LAB-9 Cash Receipt of Dividend FHLMC MULTI 2405-PE 6.000% 1/15/17 / On Due AssetID 31339MPV4 Portfolio INCOME	0.00	0.00	0.00	333.23	31339MPV4
5/15/2009	5/15/2009	5/15/2009	Asset Income	31339M-PV-4 Cash Receipt of Dividend FHLMC MULTI 2617-GR 4.500% 5/15/18 / On Due AssetID 31393R6M7 Portfolio INCOME	0.00	0.00	0.00	112.50	31393R6M7
5/15/2009	5/15/2009	5/15/2009	Asset Income	31393R-6M-7 Cash Receipt of Dividend FHLMC POOL #E84024F 6.000% 6/01/16 / On Due AssetID 3128GLPH9 Portfolio INCOME	0.00	0.00	0.00	345.42	3128GLPH9
5/15/2009	5/15/2009	5/15/2009	Asset Income	3128GL-PH-9 Cash Receipt of Dividend FHLMC POOL #E95760F 4.500% 4/01/18 / On Due AssetID 3128H3MH1 Portfolio INCOME	0.00	0.00	0.00	321.46	3128H3MH1
5/15/2009	5/15/2009	5/15/2009	Asset Income	3128H3-MH-1 Cash Receipt of Dividend FHLMC POOL #M30281F 5.000% 11/01/17 / On Due AssetID 3128CJ24 Portfolio INCOME	0.00	0.00	0.00	111.37	3128CJ24
5/15/2009	5/15/2009	5/15/2009	Asset Income	3128CJ-24 Cash Receipt of Dividend FNMA 6.000% 5/15/11 / On Due AssetID 31359MJH7 Portfolio INCOME	0.00	0.00	0.00	7,950.00	31359MJH7
5/15/2009	5/15/2009	5/15/2009	Asset Income	31359M-JH-7 Cash Receipt of Dividend HOUSEHOLD FIN CORP 7.000% 5/15/12 / On Due AssetID 441812JY1 Portfolio INCOME	0.00	0.00	0.00	1,575.00	441812JY1
5/15/2009	5/15/2009	5/15/2009	Asset Income	441812-JY-1 Cash Receipt of Dividend MBNA CR CARD 05-3-A 4.100% 10/15/12 / On Due AssetID 55264TC22 Portfolio INCOME	0.00	0.00	0.00	170.83	55264TC22
5/15/2009	5/15/2009	5/15/2009	Asset Income	55264T-CZ-2 Cash Receipt of Dividend UNITED TECHNOLOGIES 7.125% 11/15/10 / On Due AssetID 913017BC2 Portfolio INCOME	0.00	0.00	0.00	534.38	913017BC2
5/15/2009	5/15/2009	5/15/2009	Fees	913017-BC-2 Collected Collection Method Invoice Fees Up To Portfolio INCOME OUSDPR-AA-7	0.00	0.00	0.00	-2,733.81	OUSDPRAA7
5/15/2009	5/15/2009	5/15/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	9,486.01	9,486.01	0.00	-9,486.01	481990232
5/15/2009	5/15/2009	5/15/2009	Purchase	481990-23-2 Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	5,517.89	5,517.89	-5,517.89	0.00	481990232
5/15/2009	5/15/2009	5/15/2009	Return of Capital	481990-23-2 Return of Capital FHLMC MULTI 2405-PE 6.000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL	0.00	-45.93	0.00	0.00	31339MPV4
5/15/2009	5/15/2009	5/15/2009	Return of Capital	31339M-PV-4 Return of Capital FHLMC POOL #E84024F 6.000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL	0.00	-19.21	0.00	0.00	3128GLPH9
5/15/2009	5/15/2009	5/15/2009	Return of Capital	3128GL-PH-9 Return of Capital FHLMC POOL #E95760F 4.500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL	0.00	-12.84	0.00	0.00	3128H3MH1
5/15/2009	5/15/2009	5/15/2009	Return of Capital	3128H3-MH-1 Return of Capital FHLMC POOL #M30281F 5.000% 11/01/17 Recognized as Return of Capital AssetID 3128CJ24 Portfolio PRINCIPAL	0.00	-3.67	0.00	0.00	3128CJ24
5/15/2009	5/15/2009	5/15/2009	Sale	3128CJ-24 Sell an Asset FHLMC MULTI 2405-PE 6.000% 1/15/17 AssetID 31339MPV4 Portfolio PRINCIPAL	-1,327.41	-1,402.09	1,327.41	0.00	31339MPV4

5/15/2009	5/15/2009	5/15/2009	5/15/2009	Sale	Sell an Asset FHLMC POOL #E84024F 6.000% 6/01/16 AssetID 3128GLPH9 Portfolio: PRINCIPAL	-2,722.88	-2,862.12	2,722.88	0.00	3128GLPH9
5/15/2009	5/15/2009	5/15/2009	5/15/2009	Sale	Sell an Asset FHLMC POOL #E95760F 4.500% 4/01/18 AssetID 3128H3MH1 Portfolio: PRINCIPAL	-862.92	-892.85	862.92	0.00	3128H3MH1
5/15/2009	5/15/2009	5/15/2009	5/15/2009	Sale	Sell an Asset FHLMC POOL #M30281F 5.000% 11/01/17 AssetID 3128CJ24 Portfolio: PRINCIPAL	-604.68	-623.01	604.68	0.00	3128CJ24
5/18/2009	5/18/2009	5/18/2009	5/18/2009	Asset Income	Cash Receipt of Dividend FNMA 4.875% 5/18/12 / On Due AssetID 31398ABX9 Portfolio: INCOME	0.00	0.00	0.00	5,606.25	31398ABX9
5/18/2009	5/18/2009	5/18/2009	5/18/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 08-1-A4 4.880% 8/18/11 / On Due AssetID 43812TAD6 Portfolio: INCOME	0.00	0.00	0.00	203.33	43812TAD6
5/13/2009	5/18/2009	5/18/2009	5/18/2009	Purchase	Purchase an Asset HONDA AUTO 06-1-A4 5.080% 7/18/11 AssetID 43812PAD4 Portfolio: PRINCIPAL	50,146.92	50,852.11	-50,852.11	0.00	43812PAD4
5/13/2009	5/18/2009	5/18/2009	5/18/2009	Purchase	Purchase an Asset HONDA AUTO 06-1-A4 5.080% 7/18/11 AssetID 43812PAD4 Portfolio: PRINCIPAL	46,148.50	46,797.46	-46,797.46	0.00	43812PAD4
5/18/2009	5/18/2009	5/18/2009	5/18/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio: INVESTED INCOME	5,809.58	5,809.58	0.00	-5,809.58	481990232
5/13/2009	5/18/2009	5/18/2009	5/18/2009	Sale	Sell an Asset HONDA AUTO 06-1-A4 5.080% 7/18/11 AssetID 43812PAD4 Portfolio: PRINCIPAL	-50,146.92	-50,827.30	50,852.11	0.00	43812PAD4
5/18/2009	5/18/2009	5/18/2009	5/18/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio: PRINCIPAL	-50,852.11	-50,852.11	50,852.11	0.00	481990232
5/20/2009	5/20/2009	5/20/2009	5/20/2009	Purchase	Paid Accrued Interest on the purchase of VERIZON GLOBAL FDG 7.375% 9/01/12 Settlement Date 05/20/2009 Portfolio: INCOME	0.00	0.00	0.00	-404.60	92344GAT3
5/20/2009	5/20/2009	5/20/2009	5/20/2009	Purchase	Paid Accrued Interest on the purchase of WELLS FARGO & CO NEW 4.875% 1/12/11 Settlement Date 05/20/2009 Portfolio: INCOME	0.00	0.00	0.00	-780.00	949746NB3
5/13/2009	5/20/2009	5/20/2009	5/20/2009	Purchase	Purchase an Asset VERIZON GLOBAL FDG 7.375% 9/01/12 AssetID 92344GAT3 Portfolio: PRINCIPAL	25,000.00	27,762.00	-27,762.00	0.00	92344GAT3
5/15/2009	5/20/2009	5/20/2009	5/20/2009	Purchase	Purchase an Asset WELLS FARGO & CO NEW 4.875% 1/12/11 AssetID 949746NB3 Portfolio: PRINCIPAL	45,000.00	46,071.45	-46,071.45	0.00	949746NB3
5/20/2009	5/20/2009	5/20/2009	5/20/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio: INVESTED INCOME	-1,184.60	-1,184.60	0.00	1,184.60	481990232
5/20/2009	5/20/2009	5/20/2009	5/20/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio: PRINCIPAL	-73,833.45	-73,833.45	73,833.45	0.00	481990232
5/21/2009	5/21/2009	5/21/2009	5/21/2009	Purchase	Paid Accrued Interest on the purchase of DEERE JOHN CAP MTN 4.500% 4/03/13 Settlement Date 05/21/2009 Portfolio: INCOME	0.00	0.00	0.00	-150.00	24422EQQ5
5/18/2009	5/21/2009	5/21/2009	5/21/2009	Purchase	Purchase an Asset DEERE JOHN CAP MTN 4.500% 4/03/13 AssetID 24422EQQ5 Portfolio: PRINCIPAL	25,000.00	25,429.25	-25,429.25	0.00	24422EQQ5
5/21/2009	5/21/2009	5/21/2009	5/21/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio: INVESTED INCOME	-150.00	-150.00	0.00	150.00	481990232
5/21/2009	5/21/2009	5/21/2009	5/21/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio: PRINCIPAL	-25,429.25	-25,429.25	25,429.25	0.00	481990232

5/22/2009	5/22/2009	5/22/2009	5/22/2009	Purchase	Paid Accrued Interest on the purchase of ORACLE CORP 4 950% 4/15/13 Settlement Date 05/22/2009 Portfolio INCOME 68389X-AD-7	0.00	0.00	0.00	0.00	-101.75	68389XAD7
5/22/2009	5/22/2009	5/22/2009	5/22/2009	Purchase	Paid Accrued Interest on the purchase of SOUTHERN CALIF GAS 5 500% 3/15/14 Settlement Date 05/22/2009 Portfolio INCOME 842434-CH-3	0.00	0.00	0.00	0.00	-153.54	842434CH3
5/22/2009	5/22/2009	5/22/2009	5/22/2009	Purchase	Paid Accrued Interest on the purchase of TRAVELERS COS INC 5 375% 6/15/12 Settlement Date 05/22/2009 Portfolio INCOME 89417E-AB-5	0.00	0.00	0.00	0.00	-351.61	89417EAB5
5/19/2009	5/22/2009	5/22/2009	5/22/2009	Purchase	Purchase an Asset ORACLE CORP 4 950% 4/15/13 AssetID 68389XAD7 Portfolio PRINCIPAL 68389X-AD-7	20,000.00	21,247.20	-21,247.20	0.00	0.00	68389XAD7
5/19/2009	5/22/2009	5/22/2009	5/22/2009	Purchase	Purchase an Asset SOUTHERN CALIF GAS 5 500% 3/15/14 AssetID 842434CH3 Portfolio PRINCIPAL 842434-CH-3	15,000.00	16,350.90	-16,350.90	0.00	0.00	842434CH3
5/19/2009	5/22/2009	5/22/2009	5/22/2009	Purchase	Purchase an Asset STATE STR CORP 4 300% 5/30/14 AssetID 857477AE3 Portfolio PRINCIPAL 857477-AE-3	5,000.00	4,995.25	-4,995.25	0.00	0.00	857477AE3
5/19/2009	5/22/2009	5/22/2009	5/22/2009	Purchase	Purchase an Asset TRAVELERS COS INC 5 375% 6/15/12 AssetID 89417EAB5 Portfolio PRINCIPAL 89417E-AB-5	15,000.00	15,483.45	-15,483.45	0.00	0.00	89417EAB5
5/22/2009	5/22/2009	5/22/2009	5/22/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	-606.90	-606.90	0.00	0.00	606.90	481990232
5/22/2009	5/22/2009	5/22/2009	5/22/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-58,076.80	-58,076.80	58,076.80	0.00	0.00	481990232
5/26/2009	5/26/2009	5/26/2009	5/26/2009	Asset Income	Cash Receipt of Dividend FHLMC 2 875% 11/23/10 / On Due AssetID 3137EABV0 Portfolio INCOME 3137EA-BV-0	0.00	0.00	0.00	0.00	3,650.85	3137EABV0
5/26/2009	5/26/2009	5/26/2009	5/26/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #440734A 6 00005% 12/01/18 / On Due AssetID 31380HSX6 Portfolio INCOME 31380H-SX-6	0.00	0.00	0.00	0.00	272.45	31380HSX6
5/26/2009	5/26/2009	5/26/2009	5/26/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #734959A 4.000% 8/01/18 / On Due AssetID 31402QQL8 Portfolio INCOME 31402Q-QL-8	0.00	0.00	0.00	0.00	165.31	31402QQL8
5/26/2009	5/26/2009	5/26/2009	5/26/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #747785A 4.000% 10/01/18 / On Due AssetID 31403FXN9 Portfolio INCOME 31403F-XN-9	0.00	0.00	0.00	0.00	246.01	31403FXN9
5/26/2009	5/26/2009	5/26/2009	5/26/2009	Purchase	Paid Accrued Interest on the purchase of CISCO SYS INC 5 250% 2/22/11 Settlement Date 05/26/2009 Portfolio INCOME 17275R-AB-8	0.00	0.00	0.00	0.00	-205.62	17275RAB8
5/26/2009	5/26/2009	5/26/2009	5/26/2009	Purchase	Paid Accrued Interest on the purchase of IBM DEB 7 500% 6/15/13 Settlement Date 05/26/2009 Portfolio INCOME 459200-AL-5	0.00	0.00	0.00	0.00	-670.83	459200AL5
5/20/2009	5/26/2009	5/26/2009	5/26/2009	Purchase	Purchase an Asset CISCO SYS INC 5 250% 2/22/11 AssetID 17275RAB8 Portfolio PRINCIPAL 17275R-AB-8	15,000.00	15,953.25	-15,953.25	0.00	0.00	17275RAB8
5/20/2009	5/26/2009	5/26/2009	5/26/2009	Purchase	Purchase an Asset IBM DEB 7 500% 6/15/13 AssetID 459200AL5 Portfolio PRINCIPAL 459200-AL-5	20,000.00	22,923.80	-22,923.80	0.00	0.00	459200AL5
5/26/2009	5/26/2009	5/26/2009	5/26/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	3,458.17	3,458.17	0.00	0.00	-3,458.17	481990232
5/26/2009	5/26/2009	5/26/2009	5/26/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6 00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL 31380H-SX-6	0.00	-47.75	0.00	0.00	0.00	31380HSX6

5/26/2009	5/26/2009	5/26/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL 31402Q-QL-8	0 00	-9 22	0 00	0 00	0 00 31402QQL8
5/26/2009	5/26/2009	5/26/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4 000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL 31403F-XN-9	0 00	-11 54	0 00	0 00	0 00 31403FXN9
5/25/2009	5/26/2009	5/26/2009	Sale	Sell an Asset FNMA POOL #440734A 6 00005% 12/01/18 AssetID 31380HSX6 Portfolio PRINCIPAL 31380H-SX-6	-2,071 88	-2,172 27	2,071 88	0 00	0 00 31380HSX6
5/25/2009	5/26/2009	5/26/2009	Sale	Sell an Asset FNMA POOL #734959A 4 000% 8/01/18 AssetID 31402QQL8 Portfolio PRINCIPAL 31402Q-QL-8	-1,255 17	-1,287 79	1,255 17	0 00	0 00 31402QQL8
5/25/2009	5/26/2009	5/26/2009	Sale	Sell an Asset FNMA POOL #747785A 4 000% 10/01/18 AssetID 31403FXN9 Portfolio PRINCIPAL 31403F-XN-9	-1,433 02	-1,464 90	1,433 02	0 00	0 00 31403FXN9
5/26/2009	5/26/2009	5/26/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio: PRINCIPAL 481990-23-2	-34,116 98	-34,116 98	34,116 98	0 00	0 00 481990232
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital ABBOTT LABORATORIES 5.150% 11/30/12 Recognized as Return of Capital AssetID 002819AA8 Portfolio PRINCIPAL 002819-AA-8	0 00	-25 45	0 00	0 00	0 00 002819AA8
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital ALLSTATE LIFE MTN 5 375% 4/30/13 Recognized as Return of Capital AssetID 02003MBQ6 Portfolio PRINCIPAL 02003M-BQ-6	0 00	6 46	0 00	0 00	0 00 02003MBQ6
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital AMERICAN EXP MTN 5 875% 5/02/13 Recognized as Return of Capital AssetID 0258M0CW7 Portfolio PRINCIPAL 0258M0-CW-7	0 00	38 68	0 00	0 00	0 00 0258M0CW7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital AMERICAN HOME PRODS 6.700% 3/15/11 Recognized as Return of Capital AssetID 026609AM9 Portfolio PRINCIPAL 026609-AM-9	0 00	-58 61	0 00	0 00	0 00 026609AM9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital AT&T INC 4 950% 1/15/13 Recognized as Return of Capital AssetID 00206RAF9 Portfolio PRINCIPAL 00206R-AF-9	0 00	-25 97	0 00	0 00	0 00 00206RAF9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital BANK AMER CORP 4 250% 8/01/10 Recognized as Return of Capital AssetID 060505BU7 Portfolio PRINCIPAL 060505-BU-7	0 00	15 66	0 00	0 00	0 00 060505BU7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital BANK NEW YORK MTN 4 950% 11/01/12 Recognized as Return of Capital AssetID 06406HBE8 Portfolio PRINCIPAL 06406H-BE-8	0 00	-14 84	0 00	0 00	0 00 06406HBE8
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital BB & T CORP 4 750% 10/01/12 Recognized as Return of Capital AssetID 054937AD9 Portfolio PRINCIPAL 054937-AD-9	0 00	12 75	0 00	0 00	0 00 054937AD9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital BHP BILLITON FIN USA 5 500% 4/01/14 Recognized as Return of Capital AssetID 055451AG3 Portfolio PRINCIPAL 055451-AG-3	0 00	-3 29	0 00	0 00	0 00 055451AG3
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital BOEING CAP CORP 6 500% 2/15/12 Recognized as Return of Capital AssetID 097014AG9 Portfolio PRINCIPAL 097014-AG-9	0 00	-45 46	0 00	0 00	0 00 097014AG9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital BURLINGTON RES FIN 6 500% 12/01/11 Recognized as Return of Capital AssetID 12201PAM8 Portfolio PRINCIPAL 12201P-AM-8	0 00	-60 99	0 00	0 00	0 00 12201PAM8

5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital CAPITAL ONE BK MTN 5 750% 9/15/10 Recognized as Return of Capital AssetID 14040EH8 Portfolio PRINCIPAL 14040E-HH-8	0 00	2 37	0 00	0 00	14040EH8
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital CATERPILLAR FINL MTN 6 125% 2/17/14 Recognized as Return of Capital AssetID 14912L4F5 Portfolio PRINCIPAL 14912L-4F-5	0 00	9 42	0 00	0 00	14912L4F5
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital CHEVRON CORP 3.950% 3/03/14 Recognized as Return of Capital AssetID 166751AH0 Portfolio PRINCIPAL 166751-AH-0	0 00	-2 97	0 00	0 00	166751AH0
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital CISCO SYS INC 5 250% 2/22/11 Recognized as Return of Capital AssetID 17275RAB8 Portfolio PRINCIPAL 17275R-AB-8	0 00	-7 50	0 00	0 00	17275RAB8
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital CITIGROUP INC 6 000% 2/21/12 Recognized as Return of Capital AssetID 172967B9 Portfolio PRINCIPAL 172967-BJ-9	0 00	86 42	0 00	0 00	172967B9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital CREDIT SUISSE FIRST 6.125% 11/15/11 Recognized as Return of Capital AssetID 22541LAB9 Portfolio PRINCIPAL 22541L-AB-9	0 00	-36 00	0 00	0 00	22541LAB9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital DAIMLER 06-D-A4 4.940% 2/08/12 Recognized as Return of Capital AssetID 233880AC7 Portfolio PRINCIPAL 233880-AC-7	0 00	11 10	0 00	0 00	233880AC7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital DAIMLER CHRYSLER 7.750% 1/18/11 Recognized as Return of Capital AssetID 233835AP2 Portfolio PRINCIPAL 233835-AP-2	0 00	-16 37	0 00	0 00	233835AP2
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital DEERE JOHN CAP MTN 4 500% 4/03/13 Recognized as Return of Capital AssetID 24422EQ5 Portfolio PRINCIPAL 24422E-QQ-5	0 00	-2 97	0 00	0 00	24422EQ5
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital ELECTRONIC DATA SYS 6.000% 8/01/13 Recognized as Return of Capital AssetID 285661AD6 Portfolio PRINCIPAL 285661-AD-6	0 00	-22 98	0 00	0 00	285661AD6
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FHLB 5 250% 6/18/14 Recognized as Return of Capital AssetID. 3133X7FK5 Portfolio PRINCIPAL 3133X7-FK-5	0 00	-298 77	0 00	0 00	3133X7FK5
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FHLMC 2 875% 11/23/10 Recognized as Return of Capital AssetID 3137EABV0 Portfolio PRINCIPAL 3137EA-BV-0	0 00	-273 13	0 00	0 00	3137EABV0
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	0 00	-54 66	0 00	0 00	31339MPV4
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FHLMC MULTI 2617-GR 4 500% 5/15/18 Recognized as Return of Capital AssetID 31393R6M7 Portfolio PRINCIPAL 31393R-6M-7	0 00	-11 40	0 00	0 00	31393R6M7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6 000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0 00	-22 41	0 00	0 00	3128GLPH9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FHLMC POOL #E95760F 4 500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0 00	-15 43	0 00	0 00	3128H3MH1

5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FHLMC POOL #M30281F 5 000% 11/01/17 Recognized as Return of Capital AssetID 31282CJ24 Portfolio. PRINCIPAL	0.00	-4.35	0.00	0.00	0.00	31282CJ24
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FNMA 2 500% 4/09/10 Recognized as Return of Capital AssetID 31398AMV1 Portfolio PRINCIPAL	0.00	-254.02	0.00	0.00	0.00	31398AMV1
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FNMA 4 875% 5/18/12 Recognized as Return of Capital AssetID 31398ABX9 Portfolio PRINCIPAL	0.00	-544.27	0.00	0.00	0.00	31398ABX9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FNMA 6 000% 5/15/11 Recognized as Return of Capital AssetID 31359MJH7 Portfolio PRINCIPAL	0.00	-971.09	0.00	0.00	0.00	31359MJH7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6 0005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL	0.00	-13.40	0.00	0.00	0.00	31380HSX6
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL	0.00	-2.62	0.00	0.00	0.00	31402QQL8
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4 000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL	0.00	-3.30	0.00	0.00	0.00	31403FXN9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital GE CAP CORP MTN 6 000% 6/15/12 Recognized as Return of Capital AssetID 36962GY4 Portfolio PRINCIPAL	0.00	-18.61	0.00	0.00	0.00	36962GY4
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital GLAXOSMITHKLINE 4 375% 4/15/14 Recognized as Return of Capital AssetID 377372AA5 Portfolio PRINCIPAL	0.00	-2.89	0.00	0.00	0.00	377372AA5
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 3 250% 6/15/12 Recognized as Return of Capital AssetID 38146FAA9 Portfolio PRINCIPAL	0.00	-75.76	0.00	0.00	0.00	38146FAA9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 5 250% 10/15/13 Recognized as Return of Capital AssetID 38141GDQ4 Portfolio PRINCIPAL	0.00	1.61	0.00	0.00	0.00	38141GDQ4
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-AA 5 080% 7/18/11 Recognized as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL	0.00	-24.81	0.00	0.00	0.00	43812PAD4
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital HONDA AUTO 08-1-AA 4 880% 8/18/11 Recognized as Return of Capital AssetID 43812TAD6 Portfolio PRINCIPAL	0.00	-30.88	0.00	0.00	0.00	43812TAD6
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital HONEYWELL INTL INC 4 250% 3/01/13 Recognized as Return of Capital AssetID 438516AW6 Portfolio PRINCIPAL	0.00	-11.76	0.00	0.00	0.00	438516AW6
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital HOUSEHOLD FIN CORP 7 000% 5/15/12 Recognized as Return of Capital AssetID 441812IY1 Portfolio PRINCIPAL	0.00	112.86	0.00	0.00	0.00	441812IY1
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital IBM DEB 7 500% 6/15/13 Recognized as Return of Capital AssetID 459200AL5 Portfolio PRINCIPAL	0.00	-9.15	0.00	0.00	0.00	459200AL5

5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital MBNA CR CARD 05-3-A 4 100% 10/15/12 Recognized as Return of Capital AssetID 55264TC22 Portfolio PRINCIPAL 55264T-CZ-2	0.00	-31.85	0.00	0.00	55264TC22
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital MERRILL LYNCH MTN 6 050% 8/15/12 Recognized as Return of Capital AssetID 59018YJ36 Portfolio PRINCIPAL 59018Y-J3-6	0.00	44.90	0.00	0.00	59018YJ36
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital MORGAN STANLEY D W 6 750% 4/15/11 Recognized as Return of Capital AssetID 617446GM5 Portfolio PRINCIPAL 617446-GM-5	0.00	-26.17	0.00	0.00	617446GM5
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital NATIONAL CITY CORP 4 900% 1/15/15 Recognized as Return of Capital AssetID 635405AQ6 Portfolio PRINCIPAL 635405-AQ-6	0.00	19.94	0.00	0.00	635405AQ6
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital ORACLE CORP 4 950% 4/15/13 Recognized as Return of Capital AssetID 68389XAD7 Portfolio PRINCIPAL 68389X-AD-7	0.00	-7.56	0.00	0.00	68389XAD7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital PRINCIPAL LIFE MTN 5 300% 4/24/13 Recognized as Return of Capital AssetID 74254PYE6 Portfolio PRINCIPAL 74254P-YE-6	0.00	28.95	0.00	0.00	74254PYE6
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital SIMON PPTY GROUP L P 5 375% 6/01/11 Recognized as Return of Capital AssetID 828807BR7 Portfolio PRINCIPAL 828807-BR-7	0.00	19.27	0.00	0.00	828807BR7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital SOUTHERN CALIF GAS 5 500% 3/15/14 Recognized as Return of Capital AssetID 842434CH3 Portfolio PRINCIPAL 842434-CH-3	0.00	-6.50	0.00	0.00	842434CH3
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital SUNTRUST BKS 5 250% 11/05/12 Recognized as Return of Capital AssetID 867914BB8 Portfolio PRINCIPAL 867914-BB-8	0.00	8.58	0.00	0.00	867914BB8
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital TARGET CORP 5 875% 3/01/12 Recognized as Return of Capital AssetID 87612EAH9 Portfolio PRINCIPAL 87612E-AH-9	0.00	-31.92	0.00	0.00	87612EAH9
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital TRANSCANADA PIPELINE 4 000% 6/15/13 Recognized as Return of Capital AssetID 89352HAA7 Portfolio PRINCIPAL 89352H-AA-7	0.00	14.04	0.00	0.00	89352HAA7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital TRAVELERS COS INC 5 375% 6/15/12 Recognized as Return of Capital AssetID 89417EAB5 Portfolio PRINCIPAL 89417E-AB-5	0.00	-3.52	0.00	0.00	89417EAB5
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital U S TREAS BDS 1 125% 1/15/12 Recognized as Return of Capital AssetID 912828K85 Portfolio PRINCIPAL 912828-K8-5	0.00	8.99	0.00	0.00	912828K85
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital U S TREAS BDS 11.250% 2/15/15 Recognized as Return of Capital AssetID 912810DP0 Portfolio PRINCIPAL 912810-DP-0	0.00	-938.70	0.00	0.00	912810DP0
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital U S TREAS MTS 4 875% 6/30/12 Recognized as Return of Capital AssetID 912828GW4 Portfolio PRINCIPAL 912828-GW-4	0.00	-730.42	0.00	0.00	912828GW4
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital U S TREAS MTS 4 875% 7/31/11 Recognized as Return of Capital AssetID 912828FN5 Portfolio PRINCIPAL 912828-FN-5	0.00	-941.62	0.00	0.00	912828FN5

5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital U S TREAS NTS 6 500% 2/15/10 Recognized as Return of Capital AssetID 9128275Z1 Portfolio PRINCIPAL 912827-5Z-1	0 00	-1,077 21	0 00	0 00	9128275Z1
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital U S TREAS SEC STRIPPED 2/15/14 Recognized as Return of Capital AssetID 912833DF4 Portfolio: PRINCIPAL 912833-DF-4	0 00	364 95	0 00	0 00	912833DF4
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital UNITED TECHNOLOGIES 7 125% 11/15/10 Recognized as Return of Capital AssetID: 913017BC2 Portfolio PRINCIPAL 913017-BC-2	0 00	-42 75	0 00	0 00	913017BC2
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital U S STATES TREAS NTS 1 500% 10/31/10 Recognized as Return of Capital AssetID 912828JP6 Portfolio: PRINCIPAL 912828-JP-6	0 00	-199 71	0 00	0 00	912828JP6
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital VERIZON GLOBAL FDG 7 375% 9/01/12 Recognized as Return of Capital AssetID 92344GAT3 Portfolio PRINCIPAL 92344G-AT-3	0 00	-24 20	0 00	0 00	92344GAT3
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital WACHOVIA CORP NEW 5 300% 10/15/11 Recognized as Return of Capital AssetID: 929903CF7 Portfolio PRINCIPAL 929903-CF-7	0 00	-10 56	0 00	0 00	929903CF7
5/29/2009	5/29/2009	5/29/2009	Return of Capital	Return of Capital WELLS FARGO & CO NEW 4 875% 1/12/11 Recognized as Return of Capital AssetID 949746NB3 Portfolio PRINCIPAL 949746-NB-3	0 00	-19 09	0 00	0 00	949746NB3
6/1/2009	6/1/2009	6/1/2009	Asset Income	Cash Receipt of Dividend ABBOTT LABORATORIES 5 150% 11/30/12 / On Due AssetID: 002819AA8 Portfolio INCOME 002819-AA-8	0 00	0 00	0 00	386 25	002819AA8
6/1/2009	6/1/2009	6/1/2009	Asset Income	Cash Receipt of Dividend SIMON PPTY GROUP L P 5 375% 6/01/11 / On Due AssetID 828807BR7 Portfolio INCOME 828807-BR-7	0 00	0 00	0 00	268 75	828807BR7
6/1/2009	6/1/2009	6/1/2009	Purchase	Paid Accrued Interest on the purchase of DU PONT E I DE NEMOU 5 875% 1/15/14 Settlement Date 06/01/2009 Portfolio INCOME 263534-BV-0	0 00	0 00	0 00	-275 80	263534BV0
5/27/2009	6/1/2009	6/1/2009	Purchase	Purchase an Asset DU PONT E I DE NEMOU 5 875% 1/15/14 AssetID 263534BV0 Portfolio PRINCIPAL 263534-BV-0	10,000 00	10,813 20	-10,813 20	0 00	263534BV0
6/1/2009	6/1/2009	6/1/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	379 20	379 20	0 00	-379 20	481990232
6/1/2009	6/1/2009	6/1/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-10,813 20	-10,813 20	10,813 20	0 00	481990232
6/2/2009	6/2/2009	6/2/2009	Asset Income	Cash Receipt of Dividend BURLINGTON RES FIN 6 500% 12/01/11 / On Due AssetID 12201PAM8 Portfolio INCOME 12201P-AM-8	0 00	0 00	0 00	650 00	12201PAM8
6/2/2009	6/2/2009	6/2/2009	Purchase	Paid Accrued Interest on the purchase of SOUTHERN CALIF EDISO 5 000% 1/15/14 Settlement Date 06/02/2009 Portfolio INCOME 842400-ER-0	0 00	0 00	0 00	-475 69	842400ER0
5/28/2009	6/2/2009	6/2/2009	Purchase	Purchase an Asset SOUTHERN CALIF EDISO 5 000% 1/15/14 AssetID 842400ER0 Portfolio PRINCIPAL 842400-ER-0	25,000 00	26,194 25	-26,194 25	0 00	842400ER0
6/2/2009	6/2/2009	6/2/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	-439 49	-439 49	0 00	439 49	481990232
6/2/2009	6/2/2009	6/2/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-26,194 25	-26,194 25	26,194 25	0 00	481990232

6/3/2009	6/3/2009	6/3/2009	Purchase	Paid Accrued Interest on the purchase of FORD CR AUTO 08-B-A4 4.950% 3/15/13 Settlement Date 06/03/2009 Portfolio. INCOME 34528Y-AF-4	0.00	0.00	0.00	0.00	-210.38	34528YAF4
5/29/2009	6/3/2009	6/3/2009	Purchase	Purchase an Asset FORD CR AUTO 08-B-A4 4.950% 3/15/13 AssetID 34528YAF4 Portfolio PRINCIPAL	85,000.00	83,937.50	-83,937.50	0.00	0.00	34528YAF4
6/3/2009	6/3/2009	6/3/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 34528Y-AF-4	439.62	439.62	0.00	0.00	-439.62	481990232
6/3/2009	6/3/2009	6/3/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	-83,937.50	-83,937.50	83,937.50	0.00	0.00	481990232
6/3/2009	6/3/2009	6/3/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	0.00	0.00	0.00	0.00	0.00	481990232
6/9/2009	6/9/2009	6/9/2009	Asset Income	Cash Receipt of Dividend DAIMLER 06-D-A4 4.940% 2/08/12 / On Due AssetID 233880AC7 Portfolio INCOME	0.00	0.00	0.00	0.00	226.42	233880AC7
6/9/2009	6/9/2009	6/9/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 233880-AC-7	226.42	226.42	0.00	0.00	-226.42	481990232
6/12/2009	6/12/2009	6/12/2009	Purchase	Paid Accrued Interest on the purchase of PUBLIC SVC CO COLO 7.875% 10/01/12 Settlement Date 06/12/2009 Portfolio. INCOME 744448-BU-4	0.00	0.00	0.00	0.00	-232.97	744448BU4
6/9/2009	6/12/2009	6/12/2009	Purchase	Purchase an Asset PUBLIC SVC CO COLO 7.875% 10/01/12 AssetID 744448BU4 Portfolio PRINCIPAL	15,000.00	17,067.60	-17,067.60	0.00	0.00	744448BU4
6/12/2009	6/12/2009	6/12/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 744448-BU-4	-232.97	-232.97	0.00	0.00	232.97	481990232
6/12/2009	6/12/2009	6/12/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	-17,067.60	-17,067.60	17,067.60	0.00	0.00	481990232
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend FHLIC MULTI 2405-PE 6.000% 1/15/17 / On Due AssetID 31339MPV4 Portfolio INCOME	0.00	0.00	0.00	0.00	326.59	31339MPV4
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend FHLIC MULTI 2617-GR 4.500% 5/15/18 / On Due AssetID 31339R6M7 Portfolio INCOME	0.00	0.00	0.00	0.00	112.50	31339R6M7
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend FHLIC MULTI 2617-GR 4.500% 5/15/18 / On Due AssetID 31339R6M7 Portfolio INCOME	0.00	0.00	0.00	0.00	331.80	3128GLPH9
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend FHLIC MULTI 2617-GR 4.500% 5/15/18 / On Due AssetID 3128GLPH9 Portfolio INCOME	0.00	0.00	0.00	0.00	318.23	3128H3MH1
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend FHLIC MULTI 2617-GR 4.500% 5/15/18 / On Due AssetID 3128H3MH1 Portfolio INCOME	0.00	0.00	0.00	0.00	108.85	3128CJ24
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend GE CAP CORP MTN 6.000% 6/15/12 / On Due AssetID 36962GY4 Portfolio INCOME	0.00	0.00	0.00	0.00	2,100.00	36962GY4
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend GOLDMAN SACHS GROUP 3.250% 6/15/12 / On Due AssetID 38146FAA9 Portfolio INCOME	0.00	0.00	0.00	0.00	1,313.54	38146FAA9
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend IBM DEB 7.500% 6/15/13 / On Due AssetID 459200AL5 Portfolio INCOME	0.00	0.00	0.00	0.00	750.00	459200AL5
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend MBNA CR CARD 05-3-A 4.100% 10/15/12 / On Due AssetID 55264TCZ2 Portfolio INCOME	0.00	0.00	0.00	0.00	170.83	55264TCZ2
6/15/2009	6/15/2009	6/15/2009	Asset Income	Cash Receipt of Dividend TRAVELERS COS INC 5.375% 6/15/12 / On Due AssetID 89417EAB5 Portfolio INCOME	0.00	0.00	0.00	0.00	403.13	89417EAB5
6/15/2009	6/15/2009	6/15/2009	Fees	Collected Collection Method. Invoice Fees Up To Portfolio INCOME 0USDPRAA-7	0.00	0.00	0.00	0.00	-2,110.72	0USDPRAA7

6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER ASSETID, 481990232 Portfolio INVESTED INCOME	5,858.06	5,858.06	5,858.06	0.00	-3,824.73	481990232
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER ASSETID 481990232 Portfolio PRINCIPAL	5,858.06	5,858.06	5,858.06	0.00	0.00	481990232
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Return of Capital FHLHC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	0.00	-44.19	0.00	0.00	0.00	31339MPV4
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Return of Capital FHLHC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0.00	-18.46	0.00	0.00	0.00	3128GLPH9
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Return of Capital FHLHC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0.00	-12.71	0.00	0.00	0.00	3128H3MH1
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Return of Capital FHLHC MULTI 2405-PE 6 000% 11/01/17 Recognized as Return of Capital AssetID 3128CJ24 Portfolio PRINCIPAL 3128CJ-24	0.00	-3.59	0.00	0.00	0.00	3128CJ24
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Sell an Asset FHLHC MULTI 2405-PE 6 000% 1/15/17 AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	-1,555.45	-1,640.61	1,555.45	0.00	0.00	31339MPV4
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Sell an Asset FHLHC MULTI 2405-PE 6 000% 6/01/16 AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GLPH9 Portfolio PRINCIPAL	-715.39	-751.53	715.39	0.00	0.00	3128GLPH9
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Sell an Asset FHLHC MULTI 2405-PE 6 000% 4/01/18 AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3MH1 Portfolio PRINCIPAL	-2,163.80	-2,238.14	2,163.80	0.00	0.00	3128H3MH1
6/15/2009	6/15/2009	6/15/2009	6/15/2009	6/15/2009	Sell an Asset FHLHC MULTI 2405-PE 6 000% 11/01/17 AssetID 3128CJ24 Portfolio PRINCIPAL 3128CJ24 Portfolio PRINCIPAL	-1,423.42	-1,466.13	1,423.42	0.00	0.00	3128CJ24
6/16/2009	6/16/2009	6/16/2009	6/16/2009	6/16/2009	Cash Receipt of Dividend FORD CR AUTO 08-B-A4 4 950% 3/15/13 / On Due AssetID 34528VAF4 Portfolio INCOME 34528V-AF-4	0.00	0.00	0.00	0.00	350.62	34528VAF4
6/16/2009	6/16/2009	6/16/2009	6/16/2009	6/16/2009	Cash Receipt of Dividend TRANS CANADA PIPELINE 4 000% 6/15/13 / On Due AssetID 89352HAA7 Portfolio INCOME 89352H-AA-7	0.00	0.00	0.00	0.00	400.00	89352HAA7
6/16/2009	6/16/2009	6/16/2009	6/16/2009	6/16/2009	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER ASSETID 481990232 Portfolio INVESTED INCOME 481990232 Portfolio INVESTED INCOME	350.62	350.62	0.00	0.00	-350.62	481990232
6/16/2009	6/16/2009	6/16/2009	6/16/2009	6/16/2009	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER ASSETID 481990232 Portfolio PRINCIPAL 481990232 Portfolio PRINCIPAL	4,054.65	4,054.65	-4,054.65	0.00	0.00	481990232
6/17/2009	6/17/2009	6/17/2009	6/17/2009	6/17/2009	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER ASSETID 481990232 Portfolio INVESTED INCOME 481990232 Portfolio INVESTED INCOME	400.00	400.00	0.00	0.00	-400.00	481990232
6/18/2009	6/18/2009	6/18/2009	6/18/2009	6/18/2009	Cash Receipt of Dividend FHLB AssetID 3133X7FK5 Portfolio INCOME 3133X7-FK-5	0.00	0.00	0.00	0.00	4,200.00	3133X7FK5
6/18/2009	6/18/2009	6/18/2009	6/18/2009	6/18/2009	Cash Receipt of Dividend HONDA AUTO 08-1-A4 4 880% 8/18/11 / On Due AssetID 43812AD6 Portfolio INCOME 43812T-AD-6	0.00	0.00	0.00	0.00	203.33	43812AD6
6/18/2009	6/18/2009	6/18/2009	6/18/2009	6/18/2009	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER ASSETID 481990232 Portfolio INVESTED INCOME 481990232 Portfolio INVESTED INCOME	4,403.33	4,403.33	0.00	0.00	-4,403.33	481990232
6/19/2009	6/19/2009	6/19/2009	6/19/2009	6/19/2009	Cash Receipt of Dividend HONDA AUTO 08-1-A4 5 080% 7/18/11 / On Due AssetID 43812PAD4 Portfolio INCOME 43812P-AD-4	0.00	0.00	0.00	0.00	195.36	43812PAD4
6/19/2009	6/19/2009	6/19/2009	6/19/2009	6/19/2009	Paid Accrued Interest on the purchase of DUKE ENERGY CAR 5 750% 11/15/13 Settlement Date 06/19/2009 Portfolio INCOME 26442C-AF-1	0.00	0.00	0.00	0.00	-54.31	26442CAF1

6/16/2009	6/19/2009	6/19/2009	6/19/2009	Purchase	Purchase an Asset DUKE ENERGY CAR 5.750% 11/15/13 AssetID. 26442CAF1 Portfolio PRINCIPAL	10,000.00	10,716.30	-10,716.30	0.00	26442CAF1
6/19/2009	6/19/2009	6/19/2009	6/19/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	141.05	141.05	0.00	-141.05	481990232
6/19/2009	6/19/2009	6/19/2009	6/19/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-AA 5.080% 7/18/11 Recognized as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL	0.00	-48.59	0.00	0.00	43812PAD4
6/18/2009	6/19/2009	6/19/2009	6/19/2009	Sale	Sell an Asset HONDA AUTO 06-1-AA 5.080% 7/18/11 AssetID 43812PAD4 Portfolio PRINCIPAL	-3,702.61	-3,750.78	3,702.61	0.00	43812PAD4
6/19/2009	6/19/2009	6/19/2009	6/19/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-7,013.69	-7,013.69	7,013.69	0.00	481990232
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #440734A 6.00005% 12/01/18 / On Due AssetID 31380HSX6 Portfolio INCOME	0.00	0.00	0.00	262.09	31380HSX6
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #734959A 4.000% 8/01/18 / On Due AssetID 31402QQL8 Portfolio INCOME	0.00	0.00	0.00	161.12	31402QQL8
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #747785A 4.000% 10/01/18 / On Due AssetID 31403FXN9 Portfolio INCOME	0.00	0.00	0.00	241.23	31403FXN9
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Purchase	Paid Accrued Interest on the purchase of ONTARIO PROV CDA 4.100% 6/16/14 Settlement Date 06/25/2009 Portfolio INCOME	0.00	0.00	0.00	-10.25	6832348A9
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	777.08	777.08	0.00	-777.08	481990232
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	2,675.84	2,675.84	-2,675.84	0.00	481990232
6/18/2009	6/25/2009	6/25/2009	6/25/2009	Purchase	Purchase an Asset ONTARIO PROV CDA 4.100% 6/16/14 AssetID 6832348A9 Portfolio PRINCIPAL	10,000.00	10,071.10	-10,071.10	0.00	6832348A9
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Return of Capital	Return of Capital CHEVRON CORP 3.950% 3/03/14 Recognized as Return of Capital AssetID 166751AH0 Portfolio PRINCIPAL	0.00	-3.74	0.00	0.00	166751AH0
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6.00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL	0.00	-45.18	0.00	0.00	31380HSX6
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4.000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL	0.00	-8.99	0.00	0.00	31402QQL8
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4.000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL	0.00	-11.31	0.00	0.00	31403FXN9
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Sale	Paid Accrued Interest on sale of CHEVRON CORP 3.950% 3/03/14 Settlement Date 06/25/2009 Portfolio INCOME	0.00	0.00	0.00	122.89	166751AH0
6/18/2009	6/25/2009	6/25/2009	6/25/2009	Sale	Sell an Asset CHEVRON CORP 3.950% 3/03/14 AssetID 166751AH0 Portfolio PRINCIPAL	-10,000.00	-10,285.99	10,183.10	0.00	166751AH0
6/25/2009	6/25/2009	6/25/2009	6/25/2009	Sale	Sell an Asset FNMA POOL #440734A 6.00005% 12/01/18 AssetID 31380HSX6 Portfolio PRINCIPAL	-1,427.21	-1,494.77	1,427.21	0.00	31380HSX6

6/25/2009	6/25/2009	6/25/2009	6/25/2009	6/25/2009	Sale	Sell an Asset FNMA POOL #734959A 4 000% 8/01/18 AssetID 31402QQL8 Portfolio PRINCIPAL	-419.85	-430.66	419.85	0.00	31402QQL8
6/25/2009	6/25/2009	6/25/2009	6/25/2009	6/25/2009	Sale	Sell an Asset FNMA POOL #747785A 4 000% 10/01/18 AssetID 31403FXN9 Portfolio PRINCIPAL	-716.78	-732.58	716.78	0.00	31403FXN9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Asset Income	Cash Receipt of Dividend U S TREAS NTS 4 875% 6/30/12 / On Due AssetID 912828GW4 Portfolio INCOME	0.00	0.00	0.00	6,093.75	912828GW4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	6,093.75	6,093.75	0.00	-6,093.75	481990232
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital ABBOTT LABORATORIES 5 150% 11/30/12 Recognized as Return of Capital AssetID 002819AA8 Portfolio PRINCIPAL	0.00	-26.28	0.00	0.00	002819AA8
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital ALLSTATE LIFE MTN 5 375% 4/30/13 Recognized as Return of Capital AssetID 02003MBQ6 Portfolio PRINCIPAL	0.00	6.93	0.00	0.00	02003MBQ6
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital AMERICAN EXP MTN 5 875% 5/02/13 Recognized as Return of Capital AssetID 0258MOCW7 Portfolio PRINCIPAL	0.00	39.53	0.00	0.00	0258MOCW7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital AMERICAN HOME PRODS 6 700% 3/15/11 Recognized as Return of Capital AssetID 026609AM9 Portfolio PRINCIPAL	0.00	-68.50	0.00	0.00	026609AM9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital AT&T INC 4 950% 1/15/13 Recognized as Return of Capital AssetID 00206RAF9 Portfolio PRINCIPAL	0.00	-25.60	0.00	0.00	00206RAF9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital BANK AMER CORP 4 250% 8/01/10 Recognized as Return of Capital AssetID 060505BU7 Portfolio PRINCIPAL	0.00	18.01	0.00	0.00	060505BU7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital BANK NEW YORK MTN 4 950% 11/01/12 Recognized as Return of Capital AssetID 06406HBE8 Portfolio PRINCIPAL	0.00	-14.55	0.00	0.00	06406HBE8
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital BB & T CORP 4 750% 10/01/12 Recognized as Return of Capital AssetID 054937AD9 Portfolio PRINCIPAL	0.00	13.13	0.00	0.00	054937AD9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital BHP BILLITON FIN USA 5 500% 4/01/14 Recognized as Return of Capital AssetID 055451AG3 Portfolio PRINCIPAL	0.00	-2.94	0.00	0.00	055451AG3
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital BOEING CAP CORP 6 500% 2/15/12 Recognized as Return of Capital AssetID 097014AG9 Portfolio PRINCIPAL	0.00	-45.28	0.00	0.00	097014AG9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital BURLINGTON RES FIN 6 500% 12/01/11 Recognized as Return of Capital AssetID 12201PAM8 Portfolio PRINCIPAL	0.00	-62.26	0.00	0.00	12201PAM8
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital CAPITAL ONE BK MTN 5 750% 9/15/10 Recognized as Return of Capital AssetID 14040EHH8 Portfolio PRINCIPAL	0.00	2.72	0.00	0.00	14040EHH8
6/30/2009	6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital CATERPILLAR FINL MTN 6 125% 2/17/14 Recognized as Return of Capital AssetID 1491214F5 Portfolio PRINCIPAL	0.00	10.04	0.00	0.00	1491214F5

6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital CISCO SYS INC 5 250% 2/22/11 Recognized as Return of Capital AssetID 17275RAB8 Portfolio PRINCIPAL 17275R-AB-8	0 00	-45 07	0 00	0 00	17275RAB8
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital CITIGROUP INC 6 0000% 2/21/12 Recognized as Return of Capital AssetID 172967BJ9 Portfolio PRINCIPAL 172967-BJ-9	0 00	88 62	0 00	0 00	172967BJ9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital CREDIT SUISSE FIRST 6 125% 11/15/11 Recognized as Return of Capital AssetID 22541LAB9 Portfolio PRINCIPAL 22541L-AB-9	0 00	-36 89	0 00	0 00	22541LAB9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital DAIMLER 06-D-A4 4 940% 2/08/12 Recognized as Return of Capital AssetID 233880AC7 Portfolio PRINCIPAL 233880-AC-7	0 00	10 42	0 00	0 00	233880AC7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital DAIMLER CHRYSLER 7 750% 1/18/11 Recognized as Return of Capital AssetID 233835AP2 Portfolio PRINCIPAL 233835-AP-2	0 00	-15 56	0 00	0 00	233835AP2
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital DEERE JOHN CAP MTN 4 500% 4/03/13 Recognized as Return of Capital AssetID 24422EQQ5 Portfolio PRINCIPAL 24422E-QQ-5	0 00	-8 78	0 00	0 00	24422EQQ5
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital DU PONT E I DE NEMO 5 875% 1/15/14 Recognized as Return of Capital AssetID 263534BV0 Portfolio PRINCIPAL 263534-BV-0	0 00	-12 88	0 00	0 00	263534BV0
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital DUKE ENERGY CAR 5 750% 11/15/13 Recognized as Return of Capital AssetID 26442CAF1 Portfolio PRINCIPAL 26442C-AF-1	0 00	-5 06	0 00	0 00	26442CAF1
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital ELECTRONIC DATA SYS 6 0000% 8/01/13 Recognized as Return of Capital AssetID 285661AD6 Portfolio PRINCIPAL 285661-AD-6	0 00	-22 59	0 00	0 00	285661AD6
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FHLB 5 250% 6/18/14 Recognized as Return of Capital AssetID 3133X7FK5 Portfolio PRINCIPAL 3133X7-FK-5	0 00	-301 88	0 00	0 00	3133X7FK5
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FHLMC 2 875% 11/23/10 Recognized as Return of Capital AssetID 3137EABV0 Portfolio PRINCIPAL 3137EA-BV-0	0 00	-275 65	0 00	0 00	3137EABV0
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6 0000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	0 00	-49 30	0 00	0 00	31339MPV4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2617-GR 4 500% 5/15/18 Recognized as Return of Capital AssetID 31393R6M7 Portfolio PRINCIPAL 31393R-6M-7	0 00	-10 87	0 00	0 00	31393R6M7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6 0000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0 00	-20 87	0 00	0 00	3128GLPH9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FHLMC POOL #E95760F 4 500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0 00	-14 15	0 00	0 00	3128H3MH1
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FHLMC POOL #M30281F 5 0000% 11/01/17 Recognized as Return of Capital AssetID 3128CJ24 Portfolio. PRINCIPAL 3128CJ-24	0 00	-3 87	0 00	0 00	3128CJ24

6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FNMA 2 500% 4/09/10 Recognized as Return of Capital AssetID 31398AMV1 Portfolio PRINCIPAL 31398A-MV-1	0.00	-253.88	0.00	0.00	31398AMV1
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FNMA 4 875% 5/18/12 Recognized as Return of Capital AssetID 31398ABX9 Portfolio PRINCIPAL 31398A-BX-9	0.00	-548.57	0.00	0.00	31398ABX9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FNMA 6 000% 5/15/11 Recognized as Return of Capital AssetID: 31359MJH7 Portfolio PRINCIPAL 31359M-JH-7	0.00	-975.16	0.00	0.00	31359MJH7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6 00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL 31380H-SX-6	0.00	-10.99	0.00	0.00	31380HSX6
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID: 31402QQL8 Portfolio PRINCIPAL 31402Q-QL-8	0.00	-2.23	0.00	0.00	31402QQL8
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4 000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL 31403F-XN-9	0.00	-2.80	0.00	0.00	31403FXN9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital FORD CR AUTO 08-B-A4 4.950% 3/15/13 Recognized as Return of Capital AssetID 34528YAF4 Portfolio PRINCIPAL 34528Y-AF-4	0.00	41.96	0.00	0.00	34528YAF4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital GE CAP CORP MTN 6 000% 6/15/12 Recognized as Return of Capital AssetID 36962GY4 Portfolio PRINCIPAL 36962G-GY-4	0.00	-22.03	0.00	0.00	36962GY4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital GLAXOSMITHKLINE 4 375% 4/15/14 Recognized as Return of Capital AssetID 377372AA5 Portfolio PRINCIPAL 377372-AA-5	0.00	-2.71	0.00	0.00	377372AA5
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 3 250% 6/15/12 Recognized as Return of Capital AssetID 38146FAA9 Portfolio PRINCIPAL 38146F-AA-9	0.00	-76.90	0.00	0.00	38146FAA9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 5 250% 10/15/13 Recognized as Return of Capital AssetID 38141GDDQ4 Portfolio PRINCIPAL 38141G-DQ-4	0.00	2.40	0.00	0.00	38141GDDQ4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-AA 5 080% 7/18/11 Recognized as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL 43812P-AD-4	0.00	-18.74	0.00	0.00	43812PAD4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital HONDA AUTO 08-1-AA 4 880% 8/18/11 Recognized as Return of Capital AssetID 43812TAD6 Portfolio PRINCIPAL 43812T-AD-6	0.00	-29.88	0.00	0.00	43812TAD6
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital HONEYWELL INTL INC 4 250% 3/01/13 Recognized as Return of Capital AssetID 438516AW6 Portfolio PRINCIPAL 438516-AW-6	0.00	-15.28	0.00	0.00	438516AW6
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital HOUSEHOLD FIN CORP 7 000% 5/15/12 Recognized as Return of Capital AssetID 441812JY1 Portfolio PRINCIPAL 441812-JY-1	0.00	109.62	0.00	0.00	441812JY1
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital IBM DEB 7 500% 6/15/13 Recognized as Return of Capital AssetID 459200AL5 Portfolio PRINCIPAL 459200-AL-5	0.00	-56.07	0.00	0.00	459200AL5

6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital MBNA CR CARD 05-3-A 4 100% 10/15/12 Recognized as Return of Capital AssetID 55264TCZ2 Portfolio PRINCIPAL 55264T-CZ-2	0.00	-29.86	0.00	0.00	0.00	55264TCZ2
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital MERRILL LYNCH MTN 6 050% 8/15/12 Recognized as Return of Capital AssetID 59018YJ36 Portfolio PRINCIPAL 59018Y-J3-6	0.00	45.98	0.00	0.00	0.00	59018YJ36
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital MORGAN STANLEY DW 6 750% 4/15/11 Recognized as Return of Capital AssetID 617446GM5 Portfolio PRINCIPAL 617446-GM-5	0.00	-25.36	0.00	0.00	0.00	617446GM5
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital NATIONAL CITY CORP 4 900% 1/15/15 Recognized as Return of Capital AssetID 635405AQ6 Portfolio PRINCIPAL 635405-AQ-6	0.00	20.48	0.00	0.00	0.00	635405AQ6
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital ONTARIO PROV CDA 4 100% 6/16/14 Recognized as Return of Capital AssetID 6832348A9 Portfolio PRINCIPAL 683234-8A-9	0.00	-0.27	0.00	0.00	0.00	6832348A9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital ORACLE CORP 4 950% 4/15/13 Recognized as Return of Capital AssetID 68389XAD7 Portfolio PRINCIPAL 68389X-AD-7	0.00	-25.25	0.00	0.00	0.00	68389XAD7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital PRINCIPAL LIFE MTN 5 300% 4/24/13 Recognized as Return of Capital AssetID 74254PYE6 Portfolio PRINCIPAL 74254P-YE-6	0.00	29.64	0.00	0.00	0.00	74254PYE6
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital PUBLIC SVC CO COLO 7 875% 10/01/12 Recognized as Return of Capital AssetID 744448BU4 Portfolio PRINCIPAL 744448-BU-4	0.00	-31.31	0.00	0.00	0.00	744448BU4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital SIMON PPTY GROUP LP 5 375% 6/01/11 Recognized as Return of Capital AssetID 828807BR7 Portfolio PRINCIPAL 828807-BR-7	0.00	17.93	0.00	0.00	0.00	828807BR7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital SOUTHERN CALIF EDISO 5 000% 1/15/14 Recognized as Return of Capital AssetID 842400ERO Portfolio PRINCIPAL 842400-ER-0	0.00	-18.32	0.00	0.00	0.00	842400ERO
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital SOUTHERN CALIF GAS 5.500% 3/15/14 Recognized as Return of Capital AssetID 842434CH3 Portfolio PRINCIPAL 842434-CH-3	0.00	-21.57	0.00	0.00	0.00	842434CH3
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital SUNTRUST BKS 5 250% 11/05/12 Recognized as Return of Capital AssetID 867914BB8 Portfolio PRINCIPAL 867914-BB-8	0.00	8.65	0.00	0.00	0.00	867914BB8
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital TARGET CORP 5 875% 3/01/12 Recognized as Return of Capital AssetID 87612EAH9 Portfolio PRINCIPAL 87612E-AH-9	0.00	-47.67	0.00	0.00	0.00	87612EAH9
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital TRANSCANADA PIPELINE 4 000% 6/15/13 Recognized as Return of Capital AssetID 89352HAA7 Portfolio PRINCIPAL 89352H-AA-7	0.00	13.50	0.00	0.00	0.00	89352HAA7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital TRAVELERS COS INC 5 375% 6/15/12 Recognized as Return of Capital AssetID 89417EAB5 Portfolio PRINCIPAL 89417E-AB-5	0.00	-12.40	0.00	0.00	0.00	89417EAB5
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital U S TREAS BDS 1 125% 1/15/12 Recognized as Return of Capital AssetID 912828KB5 Portfolio PRINCIPAL 912828-KB-5	0.00	8.96	0.00	0.00	0.00	912828KB5

6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital U S TREAS BDS 11.250% 2/15/15 Recognized as Return of Capital AssetID 912810DP0 Portfolio: PRINCIPAL 912810-DP-0	0.00	-907.81	0.00	0.00	0.00	912810DP0
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital U S TREAS NTS 4.875% 6/30/12 Recognized as Return of Capital AssetID 912828GW4 Portfolio PRINCIPAL 912828-GW-4	0.00	-706.62	0.00	0.00	0.00	912828GW4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital U S TREAS NTS 4.875% 7/31/11 Recognized as Return of Capital AssetID 912828FN5 Portfolio PRINCIPAL 912828-FN-5	0.00	-911.05	0.00	0.00	0.00	912828FN5
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital U S TREAS NTS 6.500% 2/15/10 Recognized as Return of Capital AssetID 912827SZ1 Portfolio PRINCIPAL 912827-SZ-1	0.00	-1,042.40	0.00	0.00	0.00	912827SZ1
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital U S TREAS SEC STRIPPED 2/15/14 Recognized as Return of Capital AssetID 912833DF4 Portfolio PRINCIPAL 912833-DF-4	0.00	353.80	0.00	0.00	0.00	912833DF4
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital UNITED TECHNOLOGIES 7.125% 11/15/10 Recognized as Return of Capital AssetID. 913017BC2 Portfolio PRINCIPAL 913017-BC-2	0.00	-64.26	0.00	0.00	0.00	913017BC2
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital US STATES TREAS NTS 1.500% 10/31/10 Recognized as Return of Capital AssetID 912828JP6 Portfolio. PRINCIPAL 912828-JP-6	0.00	-193.12	0.00	0.00	0.00	912828JP6
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital VERIZON GLOBAL FDG 7.375% 9/01/12 Recognized as Return of Capital AssetID 92344GAT3 Portfolio PRINCIPAL 92344G-AT-3	0.00	-65.88	0.00	0.00	0.00	92344GAT3
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital WACHOVIA CORP NEW 5.300% 10/15/11 Recognized as Return of Capital AssetID 929903CF7 Portfolio PRINCIPAL 929903-CF-7	0.00	-10.21	0.00	0.00	0.00	929903CF7
6/30/2009	6/30/2009	6/30/2009	6/30/2009	Return of Capital	Return of Capital WELLS FARGO & CO NEW 4.875% 1/12/11 Recognized as Return of Capital AssetID 949746NB3 Portfolio PRINCIPAL 949746-NB-3	0.00	-51.95	0.00	0.00	0.00	949746NB3
7/2/2009	7/2/2009	7/2/2009	7/2/2009	Purchase	Paid Accrued Interest on the purchase of DAIMLERCHRY 07-A-44 5.280% 3/08/13 Settlement Date 07/02/2009 Portfolio: INCOME 233882-AF-6	0.00	0.00	0.00	0.00	-140.80	233882AF6
6/29/2009	7/2/2009	7/2/2009	7/2/2009	Purchase	Purchase an Asset DAIMLERCHRY 07-A-44 5.280% 3/08/13 AssetID 233882AF6 Portfolio PRINCIPAL 233882-AF-6	40,000.00	38,712.50	-38,712.50	0.00	0.00	233882AF6
7/2/2009	7/2/2009	7/2/2009	7/2/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	-131.06	-131.06	0.00	0.00	131.06	481990232
7/2/2009	7/2/2009	7/2/2009	7/2/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-38,712.50	-38,712.50	38,712.50	0.00	0.00	481990232
7/6/2009	7/6/2009	7/6/2009	7/6/2009	Purchase	Paid Accrued Interest on the purchase of ACE 5.875% 6/15/14 Settlement Date 07/06/2009 Portfolio. INCOME 00440E-AG-2	0.00	0.00	0.00	0.00	-34.27	00440EAG2
7/6/2009	7/6/2009	7/6/2009	7/6/2009	Purchase	Paid Accrued Interest on the purchase of PRAXAIR INC 5.250% 11/15/14 Settlement Date 07/06/2009 Portfolio INCOME 74005P-AQ-7	0.00	0.00	0.00	0.00	-148.75	74005PAQ7
6/30/2009	7/6/2009	7/6/2009	7/6/2009	Purchase	Purchase an Asset ACE 5.875% 6/15/14 AssetID 00440EAG2 Portfolio PRINCIPAL 00440E-AG-2	10,000.00	10,447.50	-10,447.50	0.00	0.00	00440EAG2

6/29/2009	7/6/2009	7/6/2009	Purchase	Purchase an Asset PRAXAIR INC 5 250% 11/15/14 AssetID 74005PAQ7 Portfolio PRINCIPAL 74005PAQ-7	20,000.00	21,458.20	-21,458.20	0.00	74005PAQ7
7/6/2009	7/6/2009	7/6/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	-183.02	-183.02	0.00	183.02	481990232
7/6/2009	7/6/2009	7/6/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-31,905.70	-31,905.70	31,905.70	0.00	481990232 *
7/9/2009	7/9/2009	7/9/2009	Asset Income	Cash Receipt of Dividend DAIMLER 06-D-A4 4.940% 2/08/12 / On Due AssetID 233880AC7 Portfolio INCOME 233880-AC-7	0.00	0.00	0.00	226.42	233880AC7
7/9/2009	7/9/2009	7/9/2009	Asset Income	Cash Receipt of Dividend DAIMLERCHRYSLER 07-A-A4 5 280% 3/08/13 / On Due AssetID 233882AF6 Portfolio INCOME 233882-AF-6	0.00	0.00	0.00	176.00	233882AF6
7/9/2009	7/9/2009	7/9/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	226.42	226.42	0.00	-226.42	481990232
7/10/2009	7/10/2009	7/10/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	176.00	176.00	0.00	-176.00	481990232
7/13/2009	7/13/2009	7/13/2009	Asset Income	Cash Receipt of Dividend WELLS FARGO & CO NEW 4 875% 1/12/11 / On Due AssetID 949746NB3 Portfolio INCOME 949746-NB-3	0.00	0.00	0.00	1,096.88	949746NB3
7/13/2009	7/13/2009	7/13/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	1,096.88	1,096.88	0.00	-1,096.88	481990232
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend AT&T INC 4 950% 1/15/13 / On Due AssetID 00206RAF9 Portfolio INCOME 00206R-AF-9	0.00	0.00	0.00	866.25	00206RAF9
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend DU PONT E I DE NEMOURS 5 875% 1/15/14 / On Due AssetID 263534BV0 Portfolio INCOME 263534-BV-0	0.00	0.00	0.00	347.60	263534BV0
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend FHLB MULTI 2405-PE 6 000% 1/15/17 / On Due AssetID 31339MPV4 Portfolio INCOME 31339M-PV-4	0.00	0.00	0.00	318.81	31339MPV4
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend FHLB MULTI 2617-GR 4.500% 5/15/18 / On Due AssetID 31393R6M7 Portfolio INCOME 31393R-6M-7	0.00	0.00	0.00	112.50	31393R6M7
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend FHLB POOL #E84024F 6 000% 6/01/16 / On Due AssetID 3128GLPH9 Portfolio INCOME 3128GL-PH-9	0.00	0.00	0.00	328.23	3128GLPH9
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend FHLB POOL #E95760F 4 500% 4/01/18 / On Due AssetID 3128H3MH1 Portfolio INCOME 3128H3-MH-1	0.00	0.00	0.00	310.11	3128H3MH1
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend FHLB POOL #M30281F 5 000% 11/01/17 / On Due AssetID 3128CJ24 Portfolio INCOME 3128CJ-24	0.00	0.00	0.00	102.91	3128CJ24
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend MBNA CR CARD 05-3-A 4 100% 10/15/12 / On Due AssetID 55264TC22 Portfolio INCOME 55264T-CZ-2	0.00	0.00	0.00	170.83	55264TC22
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend NATIONAL CITY CORP 4 900% 1/15/15 / On Due AssetID 635405AQ6 Portfolio INCOME 635405-AQ-6	0.00	0.00	0.00	367.50	635405AQ6
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend SOUTHERN CALIF EDISON 5 000% 1/15/14 / On Due AssetID 842400ER0 Portfolio INCOME 842400-ER-0	0.00	0.00	0.00	625.00	842400ER0
7/15/2009	7/15/2009	7/15/2009	Asset Income	Cash Receipt of Dividend U S TREAS BIDS 1 125% 1/15/12 / On Due AssetID 912828KB5 Portfolio INCOME 912828-KB-5	0.00	0.00	0.00	1,546.88	912828KB5
7/15/2009	7/15/2009	7/15/2009	Fees	Collected Collection Method Invoice Fees Up To Portfolio INCOME 00SDPR-AA-7	0.00	0.00	0.00	-2,140.64	00SDPRAA7

7/15/2009	7/15/2009	7/15/2009	7/15/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	2,955.98	2,955.98	0.00	-2,955.98	481990232
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	5,444.16	5,444.16	-5,444.16	0.00	481990232
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6.000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL	0.00	-42.34	0.00	0.00	31339MPV4
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6.000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL	0.00	-18.26	0.00	0.00	3128GLPH9
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Return of Capital	Return of Capital FHLMC POOL #E95760F 4.500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL	0.00	-12.38	0.00	0.00	3128H3MH1
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Return of Capital	Return of Capital FHLMC POOL #M30281F 5.000% 11/01/17 Recognized as Return of Capital AssetID 3128CJ24 Portfolio PRINCIPAL	0.00	-3.39	0.00	0.00	3128CJ24
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Sale	Sell an Asset FHLMC MULTI 2405-PE 6.000% 1/15/17 AssetID 31339MPV4 Portfolio PRINCIPAL	-1,824.36	-1,921.62	1,824.36	0.00	31339MPV4
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Sale	Sell an Asset FHLMC POOL #E84024F 6.000% 6/01/16 AssetID 3128GLPH9 Portfolio PRINCIPAL	-684.55	-718.73	684.55	0.00	3128GLPH9
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Sale	Sell an Asset FHLMC POOL #E95760F 4.500% 4/01/18 AssetID 3128H3MH1 Portfolio PRINCIPAL	-2,097.37	-2,168.76	2,097.37	0.00	3128H3MH1
7/15/2009	7/15/2009	7/15/2009	7/15/2009	Sale	Sell an Asset FHLMC POOL #M30281F 5.000% 11/01/17 AssetID 3128CJ24 Portfolio PRINCIPAL	-837.88	-862.78	837.88	0.00	3128CJ24
7/16/2009	7/16/2009	7/16/2009	7/16/2009	Asset Income	Cash Receipt of Dividend FORD CR AUTO 08-B-A4 4.950% 3/15/13 / On Due AssetID 34528YAF4 Portfolio INCOME	0.00	0.00	0.00	350.63	34528YAF4
7/16/2009	7/16/2009	7/16/2009	7/16/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	350.63	350.63	0.00	-350.63	481990232
7/17/2009	7/17/2009	7/17/2009	7/17/2009	Purchase	Paid Accrued Interest on the purchase of U S TREAS BDS 2/15/15 Settlement Date 07/17/2009 Portfolio INCOME	0.00	0.00	0.00	-1,889.50	912810DP0
7/17/2009	7/17/2009	7/17/2009	7/17/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	2,610.28	2,610.28	0.00	-2,610.28	481990232
7/17/2009	7/17/2009	7/17/2009	7/17/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	201,577.67	201,577.67	-201,577.67	0.00	481990232
7/16/2009	7/17/2009	7/17/2009	7/17/2009	Purchase	Purchase an Asset U S TREAS BDS 11.250% 2/15/15 AssetID 912810DP0 Portfolio PRINCIPAL	40,000.00	57,970.31	-57,970.31	0.00	912810DP0
7/16/2009	7/17/2009	7/17/2009	7/17/2009	Purchase	Purchase an Asset U S TREAS SEC STRIPPED 2/15/14 AssetID 912833DF4 Portfolio PRINCIPAL	70,000.00	62,514.90	-62,514.90	0.00	912833DF4
7/17/2009	7/17/2009	7/17/2009	7/17/2009	Return of Capital	Return of Capital FIMA 2.500% 4/09/10 Recognized as Return of Capital AssetID 31398AMV1 Portfolio PRINCIPAL	0.00	-135.35	0.00	0.00	31398AMV1
7/17/2009	7/17/2009	7/17/2009	7/17/2009	Return of Capital	Return of Capital U S TREAS NTS 6.500% 2/15/10 Recognized as Return of Capital AssetID 9128275Z1 Portfolio PRINCIPAL	0.00	-555.92	0.00	0.00	9128275Z1

7/17/2009	7/17/2009	7/17/2009	7/17/2009	Sale	Paid Accrued Interest on sale of FNMA Settlement Date 07/17/2009 Portfolio INCOME 31398A-MV-1	2 500% 4/09/10	0.00	0.00	0.00	1,361.11	31398AMV1
7/17/2009	7/17/2009	7/17/2009	7/17/2009	Sale	Paid Accrued Interest on sale of U S TREAS NTS Settlement Date 07/17/2009 Portfolio INCOME 912827-5Z-1	6 500% 2/15/10	0.00	0.00	0.00	3,138.67	9128275Z1
7/16/2009	7/17/2009	7/17/2009	7/17/2009	Sale	Sell an Asset FNMA Portfolio PRINCIPAL 31398A-MV-1	2.500% 4/09/10 AssetID 31398AMV1	-200,000.00	-202,223.14	202,966.00	0.00	31398AMV1
7/16/2009	7/17/2009	7/17/2009	7/17/2009	Sale	Sell an Asset U S TREAS NTS Portfolio PRINCIPAL 912827-5Z-1	6 500% 2/15/10 AssetID 9128275Z1	-115,000.00	-118,913.39	119,096.88	0.00	9128275Z1
7/20/2009	7/20/2009	7/20/2009	7/20/2009	Asset Income	Cash Receipt of Dividend DAIMLER CHRYSLER Due AssetID 233835AP2 Portfolio INCOME	7 750% 1/18/11 / On	0.00	0.00	0.00	968.75	233835AP2
7/20/2009	7/20/2009	7/20/2009	7/20/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 08-1-A4 Due AssetID 43812TAD6 Portfolio INCOME	4 880% 8/18/11 / On	0.00	0.00	0.00	203.33	43812TAD6
7/20/2009	7/20/2009	7/20/2009	7/20/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	481990-23-2	1,172.08	1,172.08	0.00	-1,172.08	481990232
7/21/2009	7/21/2009	7/21/2009	7/21/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 06-1-A4 Due AssetID 43812PAD4 Portfolio INCOME	5 080% 7/18/11 / On	0.00	0.00	0.00	179.69	43812PAD4
7/21/2009	7/21/2009	7/21/2009	7/21/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	481990-23-2	179.69	179.69	0.00	-179.69	481990232
7/21/2009	7/21/2009	7/21/2009	7/21/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	481990-23-2	3,719.89	3,719.89	-3,719.89	0.00	481990232
7/21/2009	7/21/2009	7/21/2009	7/21/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-A4 as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL	5 080% 7/18/11 Recognized	0.00	-23.62	0.00	0.00	43812PAD4
7/18/2009	7/21/2009	7/21/2009	7/21/2009	Sale	Sell an Asset HONDA AUTO 06-1-A4 43812PAD4 Portfolio PRINCIPAL	5 080% 7/18/11 AssetID	-3,719.89	-3,764.57	3,719.89	0.00	43812PAD4
7/23/2009	7/23/2009	7/23/2009	7/23/2009	Purchase	Paid Accrued Interest on the purchase of BANK AMER CORP 5/15/14 Settlement Date 07/23/2009 Portfolio INCOME 06051G-DY-2	7 375%	0.00	0.00	0.00	-501.91	06051G DY2
7/23/2009	7/23/2009	7/23/2009	7/23/2009	Purchase	Paid Accrued Interest on the purchase of FNMA POOL #725226A 6 500% 7/01/18 Settlement Date 07/23/2009 Portfolio INCOME 31402C-VT-6	6 500% 7/01/18 Settlement Date 07/23/2009 Portfolio INCOME	0.00	0.00	0.00	-351.01	31402C VT6
7/20/2009	7/23/2009	7/23/2009	7/23/2009	Purchase	Purchase an Asset BANK AMER CORP 06051GDY2 Portfolio PRINCIPAL	7 375% 5/15/14 AssetID	35,000.00	37,890.79	-37,890.79	0.00	06051GDY2
7/20/2009	7/23/2009	7/23/2009	7/23/2009	Purchase	Purchase an Asset FNMA POOL #725226A 31402CVT6 Portfolio PRINCIPAL	6.500% 7/01/18 AssetID	88,365.25	94,550.82	-94,550.82	0.00	31402CVT6
7/23/2009	7/23/2009	7/23/2009	7/23/2009	Return of Capital	Return of Capital BANK AMER CORP Return of Capital AssetID 060505BU7 Portfolio PRINCIPAL	4 250% 8/01/10 Recognized as	0.00	13.61	0.00	0.00	060505BU7
7/23/2009	7/23/2009	7/23/2009	7/23/2009	Sale	Paid Accrued Interest on sale of BANK AMER CORP Settlement Date 07/23/2009 Portfolio INCOME 060505-BU-7	4 250% 8/01/10	0.00	0.00	0.00	752.50	060505BU7
7/20/2009	7/23/2009	7/23/2009	7/23/2009	Sale	Sell an Asset BANK AMER CORP 060505BU7 Portfolio PRINCIPAL	4 250% 8/01/10 AssetID	-35,000.00	-34,782.68	35,693.35	0.00	060505BU7
7/23/2009	7/23/2009	7/23/2009	7/23/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	481990-23-2	-100.42	-100.42	0.00	100.42	481990232

7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital DU PONT E I DE NEMOU 5 875% 1/15/14 Recognized as Return of Capital AssetID 2635348V0 Portfolio PRINCIPAL 263534-BV-0	0.00	-13.40	0.00	0.00	0.00	2635348V0
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital DUKE ENERGY CAR 5 750% 11/15/13 Recognized as Return of Capital AssetID 26442CAF1 Portfolio PRINCIPAL 26442C-AF-1	0.00	-12.57	0.00	0.00	0.00	26442CAF1
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital ELECTRONIC DATA SYS 6.000% 8/01/13 Recognized as Return of Capital AssetID 285661AD6 Portfolio PRINCIPAL 285661-AD-6	0.00	-22.21	0.00	0.00	0.00	285661AD6
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FHLB 5 250% 6/18/14 Recognized as Return of Capital AssetID 3133X7FK5 Portfolio PRINCIPAL 3133X7-FK-5	0.00	-306.22	0.00	0.00	0.00	3133X7FK5
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FHLMC 2 875% 11/23/10 Recognized as Return of Capital AssetID 3137EABV0 Portfolio PRINCIPAL 3137EA-BV-0	0.00	-275.43	0.00	0.00	0.00	3137EABV0
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6.000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	0.00	-49.94	0.00	0.00	0.00	31339MPV4
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FHLMC MULTI 2617-GR 4 500% 5/15/18 Recognized as Return of Capital AssetID 31393R6M7 Portfolio PRINCIPAL 31393R-6M-7	0.00	-11.08	0.00	0.00	0.00	31393R6M7
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6.000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0.00	-21.94	0.00	0.00	0.00	3128GLPH9
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FHLMC POOL #E95760F 4 500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0.00	-14.66	0.00	0.00	0.00	3128H3MH1
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FHLMC POOL #M30281F 5 000% 11/01/17 Recognized as Return of Capital AssetID 31282CJ24 Portfolio PRINCIPAL 31282C-J2-4	0.00	-3.98	0.00	0.00	0.00	31282CJ24
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FNMA 4.875% 5/18/12 Recognized as Return of Capital AssetID 31398ABX9 Portfolio PRINCIPAL 31398A-BX-9	0.00	-547.97	0.00	0.00	0.00	31398ABX9
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FNMA 6 000% 5/15/11 Recognized as Return of Capital AssetID 31359MJH7 Portfolio PRINCIPAL 31359M-JH-7	0.00	-974.73	0.00	0.00	0.00	31359MJH7
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6.00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL 31380H-SX-6	0.00	-12.50	0.00	0.00	0.00	31380HSX6
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FNMA POOL #725226A 6 500% 7/01/18 Recognized as Return of Capital AssetID 31402CVT6 Portfolio PRINCIPAL 31402C-VT-6	0.00	-17.05	0.00	0.00	0.00	31402CVT6
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL 31402Q-QL-8	0.00	-2.57	0.00	0.00	0.00	31402QQL8
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4 000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL 31403F-XN-9	0.00	-3.21	0.00	0.00	0.00	31403FXN9

7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital FORD CR AUTO 08-B-A4 4 950% 3/15/13 Recognized as Return of Capital AssetID 34528YAF4 Portfolio PRINCIPAL	0.00	45.52	0.00	0.00	0.00	34528YAF4
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital GE CAP CORP MTN 6.000% 6/15/12 Recognized as Return of Capital AssetID 36962GYV4 Portfolio PRINCIPAL	0.00	-25.03	0.00	0.00	0.00	36562GYV4
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital GLAXOSMITHKLINE 4.375% 4/15/14 Recognized as Return of Capital AssetID 377372AA5 Portfolio PRINCIPAL	0.00	-2.53	0.00	0.00	0.00	377372AA5
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 3 250% 6/15/12 Recognized as Return of Capital AssetID 38146FAA9 Portfolio PRINCIPAL	0.00	-77.48	0.00	0.00	0.00	38146FAA9
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 5 250% 10/15/13 Recognized as Return of Capital AssetID 38141GDDQ4 Portfolio PRINCIPAL	0.00	3.55	0.00	0.00	0.00	38141GDDQ4
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-AA 5 080% 7/18/11 Recognized as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL	0.00	-17.74	0.00	0.00	0.00	43812PAD4
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital HONDA AUTO 08-1-AA 4 880% 8/18/11 Recognized as Return of Capital AssetID 43812TAD6 Portfolio PRINCIPAL	0.00	-30.88	0.00	0.00	0.00	43812TAD6
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital HONEYWELL INTL INC 4 250% 3/01/13 Recognized as Return of Capital AssetID 438516AW6 Portfolio PRINCIPAL	0.00	-15.13	0.00	0.00	0.00	438516AW6
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital HOUSEHOLD FIN CORP 7 000% 5/15/12 Recognized as Return of Capital AssetID 441812JY1 Portfolio PRINCIPAL	0.00	113.05	0.00	0.00	0.00	441812JY1
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital IBM DEB 7 500% 6/15/13 Recognized as Return of Capital AssetID 459200AL5 Portfolio PRINCIPAL	0.00	-56.90	0.00	0.00	0.00	459200AL5
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital MBNA CR CARD 05-3-A 4 100% 10/15/12 Recognized as Return of Capital AssetID 55264TCZ2 Portfolio PRINCIPAL	0.00	-29.92	0.00	0.00	0.00	55264TCZ2
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital MERRILL LYNCH MTN 6 050% 8/15/12 Recognized as Return of Capital AssetID 59018YJ36 Portfolio PRINCIPAL	0.00	47.11	0.00	0.00	0.00	59018YJ36
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital MORGAN STANLEY D W 6 750% 4/15/11 Recognized as Return of Capital AssetID 617446GWS Portfolio PRINCIPAL	0.00	-24.60	0.00	0.00	0.00	617446GWS
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital NATIONAL CITY CORP 4 900% 1/15/15 Recognized as Return of Capital AssetID 635405AQ6 Portfolio PRINCIPAL	0.00	19.74	0.00	0.00	0.00	635405AQ6
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital ONTARIO PROV CDA 4 100% 6/16/14 Recognized as Return of Capital AssetID 6832348A9 Portfolio PRINCIPAL	0.00	-1.31	0.00	0.00	0.00	6832348A9
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital ORACLE CORP 4 950% 4/15/13 Recognized as Return of Capital AssetID 68389XAD7 Portfolio PRINCIPAL	0.00	-25.16	0.00	0.00	0.00	68389XAD7

7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital PRAXAIR INC 5 250% 11/15/14 Recognized as Return of Capital AssetID 74005PAQ7 Portfolio. PRINCIPAL 74005P-AQ-7	0.00	-17.25	0.00	0.00	74005PAQ7
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital PRINCIPAL LIFE MTN 5 300% 4/24/13 Recognized as Return of Capital AssetID 74254PYE6 Portfolio. PRINCIPAL 74254P-YE-6	0.00	30.40	0.00	0.00	74254PYE6
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital PUBLIC SVC CO COLO 7 875% 10/01/12 Recognized as Return of Capital AssetID 744448BU4 Portfolio. PRINCIPAL 744448-BU-4	0.00	-49.35	0.00	0.00	744448BU4
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital SIMON PPTY GROUP L P 5.375% 6/01/11 Recognized as Return of Capital AssetID 828807BR7 Portfolio. PRINCIPAL 828807-BR-7	0.00	18.33	0.00	0.00	828807BR7
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital SOUTHERN CALIF EDISO 5 000% 1/15/14 Recognized as Return of Capital AssetID 842400ER0 Portfolio. PRINCIPAL 842400-ER-0	0.00	-19.76	0.00	0.00	842400ER0
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital SOUTHERN CALIF GAS 5 500% 3/15/14 Recognized as Return of Capital AssetID 842434CH3 Portfolio. PRINCIPAL 842434-CH-3	0.00	-21.43	0.00	0.00	842434CH3
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital SUNTRUST BKS 5 250% 11/05/12 Recognized as Return of Capital AssetID 867914888 Portfolio. PRINCIPAL 867914-BB-8	0.00	9.17	0.00	0.00	867914888
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital TARGET CORP 5 875% 3/01/12 Recognized as Return of Capital AssetID 87612EAH9 Portfolio. PRINCIPAL 87612E-AH-9	0.00	-47.48	0.00	0.00	87612EAH9
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital TRANSCANADA PIPELINE 4 000% 6/15/13 Recognized as Return of Capital AssetID 89352HAA7 Portfolio. PRINCIPAL 89352H-AA-7	0.00	13.06	0.00	0.00	89352HAA7
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital TRAVELERS COS INC 5 375% 6/15/12 Recognized as Return of Capital AssetID 89417EAB5 Portfolio. PRINCIPAL 89417E-AB-5	0.00	-12.84	0.00	0.00	89417EAB5
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital U S TREAS BDS 11 250% 2/15/15 Recognized as Return of Capital AssetID 912810DP0 Portfolio. PRINCIPAL 912810-DP-0	0.00	-1,060.82	0.00	0.00	912810DP0
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital U S TREAS NTS 1 125% 1/15/12 Recognized as Return of Capital AssetID 912828KB5 Portfolio. PRINCIPAL 912828-KB-5	0.00	8.61	0.00	0.00	912828KB5
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital U S TREAS NTS 1 500% 10/31/10 Recognized as Return of Capital AssetID 912828JP6 Portfolio. PRINCIPAL 912828-JP-6	0.00	-199.41	0.00	0.00	912828JP6
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital U S TREAS NTS 4 875% 6/30/12 Recognized as Return of Capital AssetID 912828GW4 Portfolio. PRINCIPAL 912828-GW-4	0.00	-732.39	0.00	0.00	912828GW4
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital U S TREAS NTS 4 875% 7/31/11 Recognized as Return of Capital AssetID 912828FN5 Portfolio. PRINCIPAL 912828-FN-5	0.00	-940.91	0.00	0.00	912828FN5
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital U S TREAS NTS 6 500% 2/15/10 Recognized as Return of Capital AssetID 9128275Z1 Portfolio. PRINCIPAL 912827-5Z-1	0.00	-242.40	0.00	0.00	9128275Z1

7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital U S TREAS SEC STRIPPED 2/15/14 Recognized as Return of Capital AssetID 912833DF4 Portfolio PRINCIPAL 912833-DF-4	0 00	430 23	0 00	0 00	0 00	912833DF4
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital UNITED TECHNOLOGIES 7 125% 11/15/10 Recognized as Return of Capital AssetID 913017BC2 Portfolio PRINCIPAL 913017-BC-2	0 00	-64.22	0 00	0 00	0 00	913017BC2
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital VERIZON GLOBAL FDG 7 375% 9/01/12 Recognized as Return of Capital AssetID 92344GAT3 Portfolio PRINCIPAL 92344G-AT-3	0 00	-65.68	0 00	0 00	0 00	92344GAT3
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital WACHOVIA CORP NEW 5 300% 10/15/11 Recognized as Return of Capital AssetID 929903CF7 Portfolio PRINCIPAL 929903-CF-7	0 00	-9.78	0 00	0 00	0 00	929903CF7
7/31/2009	7/31/2009	7/31/2009	Return of Capital	Return of Capital WELLS FARGO & CO NEW A 875% 1/12/11 Recognized as Return of Capital AssetID 949746NB3 Portfolio PRINCIPAL 949746-NB-3	0 00	-53.46	0 00	0 00	0 00	949746NB3
8/3/2009	8/3/2009	8/3/2009	Asset Income	Cash Receipt of Dividend ELECTRONIC DATA SYS 6.000% 8/01/13 / On Due AssetID 285661AD6 Portfolio INCOME 285661-AD-6	0 00	0 00	0 00	0 00	750 00	285661AD6
8/3/2009	8/3/2009	8/3/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	750 00	750 00	0 00	0 00	-750 00	481990232
8/4/2009	8/4/2009	8/4/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	9 15	9 15	0 00	0 00	-9 15	481990232
8/5/2009	8/5/2009	8/5/2009	Purchase	Paid Accrued Interest on the purchase of NUCOR CORP 5 000% 6/01/13 Settlement Date 08/05/2009 Portfolio INCOME 670346-AI-4	0 00	0 00	0 00	0 00	-133 33	670346AI4
8/5/2009	8/5/2009	8/5/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	223 23	223 23	0 00	0 00	-223 23	481990232
7/31/2009	8/5/2009	8/5/2009	Purchase	Purchase an Asset NUCOR CORP 5 000% 6/01/13 AssetID 670346AI4 Portfolio PRINCIPAL 670346-AI-4	15,000.00	15,990 75	-15,990 75	0 00	0 00	670346AI4
8/5/2009	8/5/2009	8/5/2009	Return of Capital	Return of Capital CISCO SYS INC 5 250% 2/22/11 Recognized as Return of Capital AssetID 17275RAB8 Portfolio PRINCIPAL 17275R-AB-8	0 00	-6.00	0 00	0 00	0 00	17275RAB8
8/5/2009	8/5/2009	8/5/2009	Sale	Paid Accrued Interest on sale of CISCO SYS INC 5 250% 2/22/11 Settlement Date: 08/05/2009 Portfolio INCOME 17275R-AB-8	0 00	0 00	0 00	0 00	356 56	17275RAB8
7/31/2009	8/5/2009	8/5/2009	Sale	Sell an Asset CISCO SYS INC 5 250% 2/22/11 AssetID 17275RAB8 Portfolio PRINCIPAL 17275R-AB-8	-15,000 00	-15,849 64	15,910 80	0 00	0 00	17275RAB8
8/5/2009	8/5/2009	8/5/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-79.95	-79.95	79.95	0 00	0 00	481990232
8/11/2009	8/11/2009	8/11/2009	Asset Income	Cash Receipt of Dividend DAIMLER 06-D-A4 4 940% 2/08/12 / On Due AssetID 233880AC7 Portfolio INCOME 233880-AC-7	0 00	0 00	0 00	0 00	226 42	233880AC7
8/11/2009	8/11/2009	8/11/2009	Asset Income	Cash Receipt of Dividend DAIMLERCHRY 07-A-A4 5 280% 3/08/13 / On Due AssetID 233882AF6 Portfolio INCOME 233882-AF-6	0 00	0 00	0 00	0 00	176 00	233882AF6
8/11/2009	8/11/2009	8/11/2009	Purchase	Paid Accrued Interest on the purchase of DIAGEO CAP PLC 5 200% 1/30/13 Settlement Date 08/11/2009 Portfolio INCOME 25243Y-AI-3	0 00	0 00	0 00	0 00	-39.72	25243YAI3
8/6/2009	8/11/2009	8/11/2009	Purchase	Purchase an Asset DIAGEO CAP PLC 5 200% 1/30/13 AssetID 25243YAI3 Portfolio PRINCIPAL 25243Y-AI-3	25,000 00	26,534 00	-26,534 00	0 00	0 00	25243YAI3

8/11/2009	8/11/2009	8/11/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID: 481990232 Portfolio: INVESTED INCOME	362.70	0.00	-362.70	481990232
8/11/2009	8/11/2009	8/11/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID: 481990232 Portfolio: PRINCIPAL	-26,534.00	26,534.00	0.00	481990232
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend BOEING CAP CORP 6.500% 2/15/12 / On Due AssetID: 097014AG9 Portfolio: INCOME	0.00	0.00	650.00	097014AG9
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend CATERPILLAR FINL MTN 6.125% 2/17/14 / On Due AssetID: 1491214F5 Portfolio: INCOME	0.00	0.00	629.51	1491214F5
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend FHLIC MULTI 2405-PE 6.000% 1/15/17 / On Due AssetID: 31339MPV4 Portfolio: INCOME	0.00	0.00	309.69	31339MPV4
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend FHLIC MULTI 2617-GR 4.500% 5/15/18 / On Due AssetID: 313936M7 Portfolio: INCOME	0.00	0.00	112.50	313936M7
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend FHLIC POOL #E84024F 6.000% 6/01/16 / On Due AssetID: 3128GLPH9 Portfolio: INCOME	0.00	0.00	324.80	3128GLPH9
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend FHLIC POOL #E95760F 4.500% 4/01/18 / On Due AssetID: 3128H3MH1 Portfolio: INCOME	0.00	0.00	302.25	3128H3MH1
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend FHLIC POOL #M30281F 5.000% 11/01/17 / On Due AssetID: 3128CJ24 Portfolio: INCOME	0.00	0.00	99.42	3128CJ24
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend MBNA CR CARD 05-3-A 4.100% 10/15/12 / On Due AssetID: 55264TCZ2 Portfolio: INCOME	0.00	0.00	170.83	55264TCZ2
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend MERRILL LYNCH MTN 6.050% 8/15/12 / On Due AssetID: 59018YJ36 Portfolio: INCOME	0.00	0.00	453.75	59018YJ36
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend U S TREAS BDS 11.250% 2/15/15 / On Due AssetID: 912810DP0 Portfolio: INCOME	0.00	0.00	9,843.75	912810DP0
8/17/2009	8/17/2009	8/17/2009	Asset Income	Cash Receipt of Dividend U S TREAS NTS 6.500% 2/15/10 / On Due AssetID: 9128275Z1 Portfolio: INCOME	0.00	0.00	3,250.00	9128275Z1
8/17/2009	8/17/2009	8/17/2009	Fees	Collected Collection Method Invoice Fees Up To Portfolio INCOME OUSDPR-AA-7	0.00	0.00	-2,140.33	OUSDPRAA7
8/17/2009	8/17/2009	8/17/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID: 481990232 Portfolio: INVESTED INCOME	14,006.17	14,006.17	-14,006.17	481990232
8/17/2009	8/17/2009	8/17/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID: 481990232 Portfolio: PRINCIPAL	11,034.23	-11,034.23	0.00	481990232
8/17/2009	8/17/2009	8/17/2009	Return of Capital	Return of Capital FHLIC MULTI 2405-PE 6.000% 1/15/17 Recognized as Return of Capital AssetID: 31339MPV4 Portfolio: PRINCIPAL	0.00	0.00	-40.36	31339MPV4
8/17/2009	8/17/2009	8/17/2009	Return of Capital	Return of Capital FHLIC POOL #E84024F 6.000% 6/01/16 Recognized as Return of Capital AssetID: 3128GLPH9 Portfolio: PRINCIPAL	0.00	0.00	-18.07	3128GLPH9
8/17/2009	8/17/2009	8/17/2009	Return of Capital	Return of Capital FHLIC POOL #M30281F 5.000% 4/01/18 Recognized as Return of Capital AssetID: 3128CJ24 Portfolio: PRINCIPAL	0.00	0.00	-12.07	3128CJ24
8/17/2009	8/17/2009	8/17/2009	Return of Capital	Return of Capital FHLIC POOL #E95760F 4.500% 4/01/18 Recognized as Return of Capital AssetID: 3128H3MH1 Portfolio: PRINCIPAL	0.00	0.00	-3.27	3128H3MH1
8/17/2009	8/17/2009	8/17/2009	Return of Capital	Return of Capital FHLIC POOL #M30281F 5.000% 11/01/17 Recognized as Return of Capital AssetID: 3128CJ24 Portfolio: PRINCIPAL	0.00	0.00	0.00	3128CJ24

8/15/2009	8/17/2009	8/17/2009	Sale	Sell an Asset FHLMC MULTI 2405-PE 6.000% 1/15/17 AssetID 31339MPV4 Portfolio PRINCIPAL	-2,843.80	-2,991.25	2,843.80	0.00	31339MPV4
8/15/2009	8/17/2009	8/17/2009	Sale	Sell an Asset FHLMC POOL #E84024F 6.000% 6/01/16 AssetID 3128GLPH9 Portfolio PRINCIPAL	-5,580.47	-5,855.64	5,580.47	0.00	3128GLPH9
8/15/2009	8/17/2009	8/17/2009	Sale	Sell an Asset FHLMC POOL #E95760F 4.500% 4/01/18 AssetID 3128H3MH1 Portfolio PRINCIPAL	-1,806.11	-1,866.99	1,806.11	0.00	3128H3MH1
8/15/2009	8/17/2009	8/17/2009	Sale	Sell an Asset FHLMC POOL #M30281F 5.000% 11/01/17 AssetID 3128CJ24 Portfolio PRINCIPAL	-803.85	-827.49	803.85	0.00	3128CJ24
8/18/2009	8/18/2009	8/18/2009	Asset Income	Cash Receipt of Dividend FORD CR AUTO 08-B-A4 4.950% 3/15/13 / On Due AssetID 34528VAF4 Portfolio INCOME	0.00	0.00	0.00	350.62	34528VAF4
8/24/2009	8/18/2009	8/18/2009	Purchase	Paid Accrued Interest on the purchase of FNMA POOL #555301A 5.500% 3/01/18 Settlement Date 08/18/2009 Portfolio INCOME	0.00	0.00	0.00	236.22	31385W3J6
8/20/2009	8/18/2009	8/18/2009	Purchase	Paid Accrued Interest on the purchase of FNMA POOL #555301A 5.500% 3/01/18 Settlement Date 08/18/2009 Portfolio INCOME	0.00	0.00	0.00	-227.88	31385W3J6
8/18/2009	8/18/2009	8/18/2009	Purchase	Paid Accrued Interest on the purchase of FNMA POOL #555301A 5.500% 3/01/18 Settlement Date 08/18/2009 Portfolio INCOME	0.00	0.00	0.00	-236.22	31385W3J6
7/17/2009	8/18/2009	8/18/2009	Purchase	Purchase an Asset FNMA POOL #555301A 5.500% 3/01/18 AssetID 31385W3J6 Portfolio PRINCIPAL	90,952.65	95,983.47	-95,983.47	0.00	31385W3J6
7/17/2009	8/18/2009	8/18/2009	Purchase	Purchase an Asset FNMA POOL #555301A 5.500% 3/01/18 AssetID 31385W3J6 Portfolio PRINCIPAL	87,738.36	92,591.39	-92,591.39	0.00	31385W3J6
7/17/2009	8/18/2009	8/18/2009	Purchase	Purchase an Asset FNMA POOL #555301A 5.500% 3/01/18 AssetID 31385W3J6 Portfolio PRINCIPAL	-90,952.65	-95,983.47	95,983.47	0.00	31385W3J6
8/18/2009	8/18/2009	8/18/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	114.40	114.40	0.00	-114.40	481990232
8/18/2009	8/18/2009	8/18/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-95,983.47	-95,983.47	95,983.47	0.00	481990232
8/19/2009	8/19/2009	8/19/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 06-1-A4 5.080% 7/18/11 / On Due AssetID 43812PAD4 Portfolio INCOME	0.00	0.00	0.00	163.94	43812PAD4
8/19/2009	8/19/2009	8/19/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 08-1-A4 4.880% 8/18/11 / On Due AssetID 43812TAD6 Portfolio INCOME	0.00	0.00	0.00	203.33	43812TAD6
8/19/2009	8/19/2009	8/19/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	367.27	367.27	0.00	-367.27	481990232
8/19/2009	8/19/2009	8/19/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	3,590.49	3,590.49	-3,590.49	0.00	481990232
8/19/2009	8/19/2009	8/19/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-A4 5.080% 7/18/11 Recognized as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL	0.00	-20.61	0.00	0.00	43812PAD4
8/18/2009	8/19/2009	8/19/2009	Sale	Sell an Asset HONDA AUTO 06-1-A4 5.080% 7/18/11 AssetID 43812PAD4 Portfolio PRINCIPAL	-3,590.49	-3,630.06	3,590.49	0.00	43812PAD4
8/20/2009	8/20/2009	8/20/2009	Cash Disbursement	Cash Disbursement Portfolio INCOME	0.00	0.00	0.00	-48,651.49	0USDPRAA7
8/20/2009	8/20/2009	8/20/2009	Misc Receipt	Cash Receipt Portfolio PRINCIPAL	0.00	0.00	48,651.49	0.00	0USDPRAA7

8/20/2009	8/20/2009	8/20/2009	8/20/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	-227.88	-227.88	0.00	227.88	481990232
8/20/2009	8/20/2009	8/20/2009	8/20/2009	Sale	481990-23-2 Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	-43,939.90	-43,939.90	43,939.90	0.00	481990232
8/21/2009	8/21/2009	8/21/2009	8/21/2009	Asset Income	Cash Receipt of Dividend CITIGROUP INC 6.000% 2/21/12 / On Due AssetID 1729678J9 Portfolio INCOME	0.00	0.00	0.00	1,200.00	1729678J9
8/21/2009	8/21/2009	8/21/2009	8/21/2009	Sale	172967-8J-9 Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	-47,451.49	-47,451.49	0.00	47,451.49	481990232
8/24/2009	8/24/2009	8/24/2009	8/24/2009	Purchase	481990-23-2 Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	96,219.69	96,219.69	-96,219.69	0.00	481990232
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #440734A 6.00005% 12/01/18 / On Due AssetID 31380HSX6 Portfolio INCOME	0.00	0.00	0.00	252.80	31380HSX6
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Asset Income	31380H-SX-6 Cash Receipt of Dividend FNMA POOL #725226A 6.500% 7/01/18 / On Due AssetID 31402CVT6 Portfolio INCOME	0.00	0.00	0.00	478.65	31402CVT6
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Asset Income	31402C-VT-6 Cash Receipt of Dividend FNMA POOL #734959A 4.000% 8/01/18 / On Due AssetID 31402QQL8 Portfolio INCOME	0.00	0.00	0.00	158.09	31402QQL8
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Asset Income	31402Q-QL-8 Cash Receipt of Dividend FNMA POOL #747785A 4.000% 10/01/18 / On Due AssetID 31403FXN9 Portfolio INCOME	0.00	0.00	0.00	234.57	31403FXN9
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Purchase	31403F-XN-9 Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	1,360.33	1,360.33	0.00	-1,360.33	481990232
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Purchase	481990-23-2 Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	4,776.01	4,776.01	-4,776.01	0.00	481990232
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Return of Capital	481990-23-2 Return of Capital FNMA POOL #440734A 6.00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL	0.00	-42.12	0.00	0.00	31380HSX6
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Return of Capital	31380H-SX-6 Return of Capital FNMA POOL #725226A 6.500% 7/01/18 Recognized as Return of Capital AssetID 31402CVT6 Portfolio PRINCIPAL	0.00	-45.47	0.00	0.00	31402CVT6
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Return of Capital	31402C-VT-6 Return of Capital FNMA POOL #734959A 4.000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL	0.00	-8.82	0.00	0.00	31402QQL8
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Return of Capital	31403F-XN-9 Return of Capital FNMA POOL #747785A 4.000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL	0.00	-11.00	0.00	0.00	31403FXN9
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Sale	31403F-XN-9 Sell an Asset FNMA POOL #440734A 6.00005% 12/01/18 AssetID 31380HSX6 Portfolio PRINCIPAL	-972.28	-1,016.22	972.28	0.00	31380HSX6
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Sale	31380HSX6 Sell an Asset FNMA POOL #725226A 6.500% 7/01/18 AssetID 31402CVT6 Portfolio PRINCIPAL	-1,853.90	-1,982.36	1,853.90	0.00	31402CVT6
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Sale	31402C-VT-6 Sell an Asset FNMA POOL #734959A 4.000% 8/01/18 AssetID 31402QQL8 Portfolio PRINCIPAL	-1,169.93	-1,199.50	1,169.93	0.00	31402QQL8
8/25/2009	8/25/2009	8/25/2009	8/25/2009	Sale	31402Q-QL-8 Sell an Asset FNMA POOL #747785A 4.000% 10/01/18 AssetID 31403FXN9 Portfolio PRINCIPAL	-1,016.12	-1,038.12	1,016.12	0.00	31403FXN9
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	31403F-XN-9 Return of Capital ABBOTT LABORATORIES 5.150% 11/30/12 Recognized as Return of Capital AssetID 002819AA8 Portfolio PRINCIPAL	0.00	-26.06	0.00	0.00	002819AA8

8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital ACE of Capital AssetID 00440EAG2 Portfolio PRINCIPAL 00440E-AG-2	0.00	-6.88	0.00	0.00	0.00	00440EAG2
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital ALLSTATE LIFE MTN 5.375% 4/30/13 Recognized as Return of Capital AssetID 02003MBQ6 Portfolio PRINCIPAL 02003M-BQ-6	0.00	7.94	0.00	0.00	0.00	02003MBQ6
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital AMERICAN EXP MTN 5.875% 5/02/13 Recognized as Return of Capital AssetID 0258M0CW7 Portfolio PRINCIPAL 0258M0-CW-7	0.00	41.66	0.00	0.00	0.00	0258M0CW7
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital AMERICAN HOME PRODS 6.700% 3/15/11 Recognized as Return of Capital AssetID 026609AM9 Portfolio PRINCIPAL 026609-AM-9	0.00	-68.30	0.00	0.00	0.00	026609AM9
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital AT&T INC 4.950% 1/15/13 Recognized as Return of Capital AssetID 00206RAF9 Portfolio PRINCIPAL 00206R-AF-9	0.00	-27.63	0.00	0.00	0.00	00206RAF9
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital BANK AMER CORP 7.375% 5/15/14 Recognized as Return of Capital AssetID 06051GDY2 Portfolio PRINCIPAL 06051G-DY-2	0.00	-43.91	0.00	0.00	0.00	06051GDY2
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital BANK NEW YORK MTN 4.950% 11/01/12 Recognized as Return of Capital AssetID 06406HBE8 Portfolio PRINCIPAL 06406H-BE-8	0.00	-13.94	0.00	0.00	0.00	06406HBE8
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital BB & T CORP 4.750% 10/01/12 Recognized as Return of Capital AssetID 054937AD9 Portfolio PRINCIPAL 054937-AD-9	0.00	14.05	0.00	0.00	0.00	054937AD9
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital BHP BILLITON FIN USA 5.500% 4/01/14 Recognized as Return of Capital AssetID 055451AG3 Portfolio PRINCIPAL 055451-AG-3	0.00	-2.21	0.00	0.00	0.00	055451AG3
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital BOEING CAP CORP 6.500% 2/15/12 Recognized as Return of Capital AssetID 097014AG9 Portfolio PRINCIPAL 097014-AG-9	0.00	-45.91	0.00	0.00	0.00	097014AG9
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital BURLINGTON RES FIN 6.500% 12/01/11 Recognized as Return of Capital AssetID 12201PAM8 Portfolio PRINCIPAL 12201P-AM-8	0.00	-62.06	0.00	0.00	0.00	12201PAM8
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital CAPITAL ONE BK MTN 5.750% 9/15/10 Recognized as Return of Capital AssetID 14040EHH8 Portfolio PRINCIPAL 14040E-HH-8	0.00	3.47	0.00	0.00	0.00	14040EHH8
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital CATERPILLAR FINL MTN 6.125% 2/17/14 Recognized as Return of Capital AssetID 14912L4F5 Portfolio PRINCIPAL 14912L-4F-5	0.00	9.65	0.00	0.00	0.00	14912L4F5
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital CTGROUP INC 6.000% 2/7/12 Recognized as Return of Capital AssetID 172967B19 Portfolio PRINCIPAL 172967-B1-9	0.00	90.00	0.00	0.00	0.00	172967B19
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital CREDIT SUISSE FIRST 6.125% 11/15/11 Recognized as Return of Capital AssetID 22541LAB9 Portfolio PRINCIPAL 22541L-AB-9	0.00	-36.26	0.00	0.00	0.00	22541LAB9
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital DAIMLER 06-D-A4 4.940% 2/08/12 Recognized as Return of Capital AssetID 233880AC7 Portfolio PRINCIPAL 233880-AC-7	0.00	10.11	0.00	0.00	0.00	233880AC7

8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 233835AP2 233835-AP-2	Return of Capital DAIMLER CHRYSLER 7 750% 1/18/11 Recognized 233835AP2 Portfolio PRINCIPAL	0.00	-19.33	0.00	0.00	0.00	233835AP2
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 233882AF6 233882-AF-6	Return of Capital DAIMLERCHRY5 07-A-44 5 280% 3/08/13 Recognized 233882AF6 Portfolio PRINCIPAL	0.00	56.00	0.00	0.00	0.00	233882AF6
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 24422EQQ5 24422E-QQ-5	Return of Capital DEERE JOHN CAP MTN 4 500% 4/03/13 Recognized 24422EQQ5 Portfolio PRINCIPAL	0.00	-8.22	0.00	0.00	0.00	24422EQQ5
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 25243YAL3 25243Y-AL-3	Return of Capital DIAGEO CAP PLC 5 200% 1/30/13 Recognized as 25243YAL3 Portfolio PRINCIPAL	0.00	-23.67	0.00	0.00	0.00	25243YAL3
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 263534BV0 263534-BV-0	Return of Capital DU PONT E I DE NEMOU 5 875% 1/15/14 Recognized 263534BV0 Portfolio PRINCIPAL	0.00	-13.77	0.00	0.00	0.00	263534BV0
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 26442CAF1 26442C-AF-1	Return of Capital DUKE ENERGY CAR 5 750% 11/15/13 Recognized 26442CAF1 Portfolio PRINCIPAL	0.00	-12.46	0.00	0.00	0.00	26442CAF1
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 285661AD6 285661-AD-6	Return of Capital ELECTRONIC DATA SYS 6 000% 8/01/13 Recognized 285661AD6 Portfolio PRINCIPAL	0.00	-24.77	0.00	0.00	0.00	285661AD6
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 3133X7FK5 3133X7-FK-5	Return of Capital FHLB 5 250% 6/18/14 Recognized as Return of Capital AssetID 3133X7FK5 Portfolio PRINCIPAL	0.00	-305.36	0.00	0.00	0.00	3133X7FK5
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 3137EABV0 3137EA-BV-0	Return of Capital FHLMC 2 875% 11/23/10 Recognized as Return of Capital AssetID 3137EABV0 Portfolio PRINCIPAL	0.00	-275.21	0.00	0.00	0.00	3137EABV0
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 31339MPV4 31339M-PV-4	Return of Capital FHLMC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL	0.00	-46.76	0.00	0.00	0.00	31339MPV4
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 31393R6M7 31393R-6M-7	Return of Capital FHLMC MULTI 2617-GR 4 500% 5/15/18 Recognized as Return of Capital AssetID 31393R6M7 Portfolio PRINCIPAL	0.00	-10.92	0.00	0.00	0.00	31393R6M7
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 3128GLPH9 3128GL-PH-9	Return of Capital FHLMC POOL #E84024F 6 000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL	0.00	-20.05	0.00	0.00	0.00	3128GLPH9
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 3128H3MH1 3128H3-MH-1	Return of Capital FHLMC POOL #E95760F 4 500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL	0.00	-14.33	0.00	0.00	0.00	3128H3MH1
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 3128CJ24 3128CJ-24	Return of Capital FHLMC POOL #M30281F 5 000% 11/01/17 Recognized as Return of Capital AssetID 3128CJ24 Portfolio PRINCIPAL	0.00	-3.84	0.00	0.00	0.00	3128CJ24
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 31398ABX9 31398A-BX-9	Return of Capital FNMA 4 875% 5/18/12 Recognized as Return of Capital AssetID 31398ABX9 Portfolio PRINCIPAL	0.00	-547.38	0.00	0.00	0.00	31398ABX9
8/31/2009	8/31/2009	8/31/2009	Return of Capital as Return of Capital AssetID 31359MIH7 31359M-JH-7	Return of Capital FNMA 6 000% 5/15/11 Recognized as Return of Capital AssetID 31359MIH7 Portfolio PRINCIPAL	0.00	-974.31	0.00	0.00	0.00	31359MIH7

8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6 00005% 12/01/18 Recognized as Return of Capital AssetID: 31380HSX6 PRINCIPAL	0.00	-12.05	0.00	0.00	0.00	31380HSX6
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital FNMA POOL #555301A 5 500% 3/01/18 Recognized as Return of Capital AssetID: 31385W3J6 PRINCIPAL	0.00	-21.80	0.00	0.00	0.00	31385W3J6
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital FNMA POOL #725226A 6 500% 7/01/18 Recognized as Return of Capital AssetID: 31402CVT6 PRINCIPAL	0.00	-12.98	0.00	0.00	0.00	31402CVT6
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID: 31402QQL8 PRINCIPAL	0.00	-2.51	0.00	0.00	0.00	31402QQL8
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4 000% 10/01/18 Recognized as Return of Capital AssetID: 31403FXN9 PRINCIPAL	0.00	-3.16	0.00	0.00	0.00	31403FXN9
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital FORD CR AUTO 08-B-A4 4 950% 3/15/13 Recognized as Return of Capital AssetID: 34528YAF4 PRINCIPAL	0.00	44.45	0.00	0.00	0.00	34528YAF4
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital GE CAP CORP MTN 6 000% 6/15/12 Recognized as Return of Capital AssetID: 36962GY4 PRINCIPAL	0.00	-23.55	0.00	0.00	0.00	36962GY4
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital GLAXOSMITHKLINE 4 375% 4/15/14 Recognized as Return of Capital AssetID: 377372AA5 PRINCIPAL	0.00	-2.30	0.00	0.00	0.00	377372AA5
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 3 250% 6/15/12 Recognized as Return of Capital AssetID: 38146FAA9 PRINCIPAL	0.00	-77.49	0.00	0.00	0.00	38146FAA9
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 5.250% 10/15/13 Recognized as Return of Capital AssetID: 38141GDQ4 PRINCIPAL	0.00	4.53	0.00	0.00	0.00	38141GDQ4
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-A4 5 080% 7/18/11 Recognized as Return of Capital AssetID: 43812PAD4 PRINCIPAL	0.00	-15.40	0.00	0.00	0.00	43812PAD4
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital HONDA AUTO 08-1-A4 4 880% 8/18/11 Recognized as Return of Capital AssetID: 43812TAD6 PRINCIPAL	0.00	-30.88	0.00	0.00	0.00	43812TAD6
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital HONEYWELL INTL INC 4 250% 3/01/13 Recognized as Return of Capital AssetID: 438516AW6 PRINCIPAL	0.00	-14.98	0.00	0.00	0.00	438516AW6
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital HOUSEHOLD FIN CORP 7 000% 5/15/12 Recognized as Return of Capital AssetID: 441812JY1 PRINCIPAL	0.00	116.50	0.00	0.00	0.00	441812JY1
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital IBM DEB 7 500% 6/15/13 Recognized as Return of Capital AssetID: 459200AL5 PRINCIPAL	0.00	-56.63	0.00	0.00	0.00	459200AL5
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital MBNA CR CARD 05-3-A 4 100% 10/15/12 Recognized as Return of Capital AssetID: 55264TC22 PRINCIPAL	0.00	-28.94	0.00	0.00	0.00	55264TC22

8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital MERRILL LYNCH MTN 6.050% 8/15/12 Recognized as Return of Capital AssetID 59018YJ36 Portfolio PRINCIPAL 59018Y-J3-6	0.00	46.04	0.00	0.00	59018YJ36
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital MORGAN STANLEY D W 6.750% 4/15/11 Recognized as Return of Capital AssetID 617446GM5 Portfolio PRINCIPAL 617446-GM-5	0.00	-23.77	0.00	0.00	617446GM5
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital NATIONAL CITY CORP 4.900% 1/15/15 Recognized as Return of Capital AssetID 635405AQ6 Portfolio PRINCIPAL 635405-AQ-6	0.00	19.20	0.00	0.00	635405AQ6
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital NUCOR CORP 5.000% 6/01/13 Recognized as Return of Capital AssetID 670346AJ4 Portfolio PRINCIPAL 670346-AJ-4	0.00	-17.67	0.00	0.00	670346AJ4
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital ONTARIO PROV CDA 4.100% 6/16/14 Recognized as Return of Capital AssetID 6832348A9 Portfolio PRINCIPAL 683234-8A-9	0.00	-1.20	0.00	0.00	6832348A9
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital ORACLE CORP 4.950% 4/15/13 Recognized as Return of Capital AssetID 68389XAD7 Portfolio PRINCIPAL 68389X-AD-7	0.00	-24.95	0.00	0.00	68389XAD7
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital PRAXAIR INC 5.250% 11/15/14 Recognized as Return of Capital AssetID 74005PAQ7 Portfolio PRINCIPAL 74005P-AQ-7	0.00	-20.59	0.00	0.00	74005PAQ7
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital PRINCIPAL LIFE MTN 5.300% 4/24/13 Recognized as Return of Capital AssetID 74254PYE6 Portfolio PRINCIPAL 74254P-PYE-6	0.00	31.21	0.00	0.00	74254PYE6
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital PUBLIC SVC CO COLO 7.875% 10/01/12 Recognized as Return of Capital AssetID 744448BU4 Portfolio PRINCIPAL 744448-BU-4	0.00	-49.21	0.00	0.00	744448BU4
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital SIMON PPTY GROUP L P 5.375% 6/01/11 Recognized as Return of Capital AssetID 828807BR7 Portfolio PRINCIPAL 828807-BR-7	0.00	18.75	0.00	0.00	828807BR7
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital SOUTHERN CALIF EDISO 5.000% 1/15/14 Recognized as Return of Capital AssetID 842400ERO Portfolio PRINCIPAL 842400-ER-0	0.00	-20.43	0.00	0.00	842400ERO
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital SOUTHERN CALIF GAS 5.500% 3/15/14 Recognized as Return of Capital AssetID 842434CH3 Portfolio PRINCIPAL 842434-CH-3	0.00	-21.30	0.00	0.00	842434CH3
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital SUNTRUST BKS 5.250% 11/05/12 Recognized as Return of Capital AssetID 8679148B8 Portfolio PRINCIPAL 867914-8B-8	0.00	9.59	0.00	0.00	8679148B8
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital TARGET CORP 5.875% 3/01/12 Recognized as Return of Capital AssetID 87612EAH9 Portfolio PRINCIPAL 87612E-AH-9	0.00	-47.33	0.00	0.00	87612EAH9
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital TRANSCANADA PIPELINE 4.000% 6/15/13 Recognized as Return of Capital AssetID 89352HAA7 Portfolio PRINCIPAL 89352H-AA-7	0.00	13.39	0.00	0.00	89352HAA7
8/31/2009	8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital TRAVELERS COS INC 5.375% 6/15/12 Recognized as Return of Capital AssetID 89417EAB5 Portfolio PRINCIPAL 89417E-AB-5	0.00	-12.68	0.00	0.00	89417EAB5

8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital U S TREAS BDS 11 250% 2/15/15 Recognized as Return of Capital AssetID 912810DP0 Portfolio PRINCIPAL 912810-DP-0	0.00	-1,190.77	0.00	0.00	0.00	912810DP0
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital U S TREAS NTS 1 125% 1/15/12 Recognized as Return of Capital AssetID 912828K85 Portfolio PRINCIPAL 912828-KB-5	0.00	8.12	0.00	0.00	0.00	912828K85
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital U S TREAS NTS 1 500% 10/31/10 Recognized as Return of Capital AssetID 912828JP6 Portfolio PRINCIPAL 912828-JP-6	0.00	-199.26	0.00	0.00	0.00	912828JP6
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital U S TREAS NTS 4 875% 6/30/12 Recognized as Return of Capital AssetID 912828GW4 Portfolio PRINCIPAL 912828-GW-4	0.00	-732.06	0.00	0.00	0.00	912828GW4
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital U S TREAS NTS 4 875% 7/31/11 Recognized as Return of Capital AssetID 912828FN5 Portfolio PRINCIPAL 912828-FN-5	0.00	-931.10	0.00	0.00	0.00	912828FN5
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital U S TREAS NTS 6 500% 2/15/10 Recognized as Return of Capital AssetID: 912827SZ1 Portfolio PRINCIPAL 912827-SZ-1	0.00	-497.42	0.00	0.00	0.00	912827SZ1
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital U S TREAS SEC STRIPPED 2/15/14 Recognized as Return of Capital AssetID 912833DF4 Portfolio PRINCIPAL 912833-DF-4	0.00	494.89	0.00	0.00	0.00	912833DF4
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital UNITED TECHNOLOGIES 7 125% 11/15/10 Recognized as Return of Capital AssetID 913017BC2 Portfolio PRINCIPAL 913017-BC-2	0.00	-64.18	0.00	0.00	0.00	913017BC2
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital VERIZON GLOBAL FDG 7 375% 9/01/12 Recognized as Return of Capital AssetID 92344GAT3 Portfolio PRINCIPAL 92344G-AT-3	0.00	-65.41	0.00	0.00	0.00	92344GAT3
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital WACHOVIA CORP NEW 5 300% 10/15/11 Recognized as Return of Capital AssetID 929903CF7 Portfolio PRINCIPAL 929903-CF-7	0.00	-9.43	0.00	0.00	0.00	929903CF7
8/31/2009	8/31/2009	8/31/2009	Return of Capital	Return of Capital WELLS FARGO & CO NEW 4.875% 1/12/11 Recognized as Return of Capital AssetID 949746NB3 Portfolio PRINCIPAL 949746-NB-3	0.00	-54.23	0.00	0.00	0.00	949746NB3
9/1/2009	9/1/2009	9/1/2009	Asset Income	Cash Receipt of Dividend HONEYWELL INTL INC 4.250% 3/01/13 / On Due AssetID: 438516AW6 Portfolio INCOME 438516-AW-6	0.00	0.00	0.00	0.00	425.00	438516AW6
9/1/2009	9/1/2009	9/1/2009	Asset Income	Cash Receipt of Dividend TARGET CORP 5 875% 3/01/12 / On Due AssetID 87612EAH9 Portfolio INCOME 87612E-AH-9	0.00	0.00	0.00	0.00	734.38	87612EAH9
9/1/2009	9/1/2009	9/1/2009	Asset Income	Cash Receipt of Dividend VERIZON GLOBAL FDG 7 375% 9/01/12 / On Due AssetID 92344GAT3 Portfolio INCOME 92344G-AT-3	0.00	0.00	0.00	0.00	971.88	92344GAT3
9/1/2009	9/1/2009	9/1/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio, INVESTED INCOME 481990-23-2	2,081.26	2,081.26	0.00	0.00	-2,081.26	481990232
9/2/2009	9/2/2009	9/2/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID. 481990232 Portfolio INVESTED INCOME 481990-23-2	8.74	8.74	0.00	0.00	-8.74	481990232
9/9/2009	9/9/2009	9/9/2009	Asset Income	Cash Receipt of Dividend DAIMLER 06-D-A4 4 940% 2/08/12 / On Due AssetID 233880AC7 Portfolio INCOME 233880-AC-7	0.00	0.00	0.00	0.00	226.42	233880AC7
9/9/2009	9/9/2009	9/9/2009	Asset Income	Cash Receipt of Dividend DAIMLERCHRYV 07-A-A4 5 280% 3/08/13 / On Due AssetID 233882AF6 Portfolio INCOME 233882-AF-6	0.00	0.00	0.00	0.00	176.00	233882AF6

9/9/2009	9/9/2009	9/9/2009	Purchase	Paid Accrued Interest on the purchase of MORGAN STANLEY 4 750% 4/01/14 Settlement Date 09/09/2009 Portfolio INCOME 61748A-AE-6	0.00	0.00	0.00	-729.65	61748AAE6
9/9/2009	9/9/2009	9/9/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	441.77	441.77	0.00	-441.77	481990232
9/9/2009	9/9/2009	9/9/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990-23-2	2,338.00	2,338.00	-2,338.00	0.00	481990232
9/3/2009	9/9/2009	9/9/2009	Purchase	Purchase an Asset MORGAN STANLEY 4 750% 4/01/14 AssetID 61748AAE6 Portfolio PRINCIPAL	35,000.00	34,973.40	-34,973.40	0.00	61748AAE6
9/9/2009	9/9/2009	9/9/2009	Return of Capital	Return of Capital MORGAN STANLEY D W 6 750% 4/15/11 Recognized as Return of Capital AssetID 617446GM5 Portfolio PRINCIPAL	0.00	-6.15	0.00	0.00	617446GM5
9/9/2009	9/9/2009	9/9/2009	Sale	Paid Accrued Interest on sale of MORGAN STANLEY D W 6 750% 4/15/11 Settlement Date 09/09/2009 Portfolio INCOME 617446-GM-5	0.00	0.00	0.00	945.00	617446GM5
9/3/2009	9/9/2009	9/9/2009	Sale	Sell an Asset MORGAN STANLEY D W 6 750% 4/15/11 AssetID 617446GM5 Portfolio PRINCIPAL	-35,000.00	-35,496.64	37,311.40	0.00	617446GM5
9/10/2009	9/10/2009	9/10/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	176.00	176.00	0.00	-176.00	481990232
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend AMERICAN HOME PRODS 6 700% 3/15/11 / On Due AssetID 026609AM9 Portfolio INCOME	0.00	0.00	0.00	695.00	026609AM9
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend CAPITAL ONE BK MTN 5 750% 9/15/10 / On Due AssetID 14040EHH8 Portfolio INCOME	0.00	0.00	0.00	431.25	14040EHH8
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend FHLMC MULTI 2405-PE 6.000% 1/15/17 / On Due AssetID 31339MPV4 Portfolio INCOME	0.00	0.00	0.00	295.47	31339MPV4
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend FHLMC MULTI 2617-GR 4 500% 5/15/18 / On Due AssetID 31393R6M7 Portfolio INCOME	0.00	0.00	0.00	112.50	31393R6M7
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend FHLMC POOL #E84024F 6.000% 6/01/16 / On Due AssetID 3128GLPH9 Portfolio INCOME	0.00	0.00	0.00	296.90	3128GLPH9
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend FHLMC POOL #E95760F 4.500% 4/01/18 / On Due AssetID 3128H3MH1 Portfolio INCOME	0.00	0.00	0.00	295.47	3128H3MH1
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend FHLMC POOL #M30281F 5.000% 11/01/17 / On Due AssetID 3128CJ24 Portfolio INCOME	0.00	0.00	0.00	96.07	3128CJ24
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend MBNA CR CARD 05-3-A 4 100% 10/15/12 / On Due AssetID 55264TCZ2 Portfolio INCOME	0.00	0.00	0.00	170.83	55264TCZ2
9/15/2009	9/15/2009	9/15/2009	Asset Income	Cash Receipt of Dividend SOUTHERN CALIF GAS 5 500% 3/15/14 / On Due AssetID 842434CH3 Portfolio INCOME	0.00	0.00	0.00	412.50	842434CH3
9/15/2009	9/15/2009	9/15/2009	Fees	Collected Collection Method Invoice Fees Up To Portfolio INCOME OUSDPR-AA-7	0.00	0.00	0.00	-2,172.57	OUSDPRAA7
9/15/2009	9/15/2009	9/15/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	633.42	633.42	0.00	-633.42	481990232
9/15/2009	9/15/2009	9/15/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990-23-2	6,239.18	6,239.18	-6,239.18	0.00	481990232

9/15/2009	9/15/2009	9/15/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	0.00	-37.78	0.00	0.00	0.00	31339MPV4
9/15/2009	9/15/2009	9/15/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6.000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0.00	-16.52	0.00	0.00	0.00	3128GLPH9
9/15/2009	9/15/2009	9/15/2009	Return of Capital	Return of Capital FHLMC POOL #E95760F 4 500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0.00	-11.80	0.00	0.00	0.00	3128H3MH1
9/15/2009	9/15/2009	9/15/2009	Return of Capital	Return of Capital FHLMC POOL #M30281F 5 000% 11/01/17 Recognized as Return of Capital AssetID 3128CJ24 Portfolio PRINCIPAL 3128CJ-2-4	0.00	-3.16	0.00	0.00	0.00	3128CJ24
9/15/2009	9/15/2009	9/15/2009	Sale	Sell an Asset FHLMC MULTI 2405-PE 6 000% 1/15/17 AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	-1,500.02	-1,575.65	1,500.02	0.00	0.00	31339MPV4
9/15/2009	9/15/2009	9/15/2009	Sale	Sell an Asset FHLMC POOL #E84024F 6 000% 6/01/16 AssetID: 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	-3,140.02	-3,292.92	3,140.02	0.00	0.00	3128GLPH9
9/15/2009	9/15/2009	9/15/2009	Sale	Sell an Asset FHLMC POOL #E95760F 4 500% 4/01/18 AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	-852.82	-881.28	852.82	0.00	0.00	3128H3MH1
9/15/2009	9/15/2009	9/15/2009	Sale	Sell an Asset FHLMC POOL #M30281F 5 000% 11/01/17 AssetID 3128CJ24 Portfolio PRINCIPAL 3128CJ-2-4	-746.32	-768.04	746.32	0.00	0.00	3128CJ24
9/16/2009	9/16/2009	9/16/2009	Asset Income	Cash Receipt of Dividend FORD CR AUTO 08-B-A4 4 950% 3/15/13 / On Due AssetID 34528YAF4 Portfolio INCOME 34528Y-AF-4	0.00	0.00	0.00	0.00	350.62	34528YAF4
9/16/2009	9/16/2009	9/16/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio, INVESTED INCOME 481990-23-2	350.62	350.62	0.00	0.00	-350.62	481990232
9/17/2009	9/17/2009	9/17/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC POOL #E01641F 4 500% 5/01/19 Settlement Date 09/17/2009 Portfolio INCOME 31294K-ZE-8	0.00	0.00	0.00	0.00	-172.11	31294KZE8
8/31/2009	9/17/2009	9/17/2009	Purchase	Purchase an Asset FHLMC POOL #E01641F 4 500% 5/01/19 AssetID 31294KZE8 Portfolio PRINCIPAL 31294K-ZE-8	86,055.03	89,335.88	-89,335.88	0.00	0.00	31294KZE8
9/17/2009	9/17/2009	9/17/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	-172.11	-172.11	0.00	0.00	172.11	481990232
9/17/2009	9/17/2009	9/17/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-89,335.88	-89,335.88	89,335.88	0.00	0.00	481990232
9/21/2009	9/21/2009	9/21/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 06-1-A4 5 080% 7/18/11 / On Due AssetID 43812PAD4 Portfolio INCOME 43812P-AD-4	0.00	0.00	0.00	0.00	148.74	43812PAD4
9/21/2009	9/21/2009	9/21/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 08-1-A4 4 880% 8/18/11 / On Due AssetID 43812TAD6 Portfolio INCOME 43812T-AD-6	0.00	0.00	0.00	0.00	203.33	43812TAD6
9/21/2009	9/21/2009	9/21/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	352.07	352.07	0.00	0.00	-352.07	481990232
9/21/2009	9/21/2009	9/21/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	3,591.61	3,591.61	-3,591.61	0.00	0.00	481990232
9/21/2009	9/21/2009	9/21/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-A4 5 080% 7/18/11 Recognized as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL 43812P-AD-4	0.00	-17.91	0.00	0.00	0.00	43812PAD4

9/18/2009	9/21/2009	9/21/2009	9/21/2009	Sale	Sell an Asset HONDA AUTO 06-1-AA 5 080% 7/18/11 AssetID 43812PAD4 Portfolio PRINCIPAL	-3,591.61	-3,627.79	3,591.61	0.00	43812PAD4
9/22/2009	9/22/2009	9/22/2009	9/22/2009	Purchase	Paid Accrued Interest on the purchase of WACHOVIA CORP NEW 5.250% 8/01/14 Settlement Date 09/22/2009 Portfolio INCOME 929903-AI-1	0.00	0.00	0.00	-334.69	929903AI1
9/22/2009	9/22/2009	9/22/2009	9/22/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	91.87	91.87	0.00	-91.87	481990232
9/22/2009	9/22/2009	9/22/2009	9/22/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	351.00	351.00	-351.00	0.00	481990232
9/16/2009	9/22/2009	9/22/2009	9/22/2009	Purchase	Purchase an Asset WACHOVIA CORP NEW 5.250% 8/01/14 AssetID 929903AI1 Portfolio PRINCIPAL	45,000.00	46,461.60	-46,461.60	0.00	929903AI1
9/22/2009	9/22/2009	9/22/2009	9/22/2009	Return of Capital	Return of Capital WELLS FARGO & CO NEW 4.875% 1/12/11 Recognized as Return of Capital AssetID: 949746NB3 Portfolio PRINCIPAL	0.00	-37.74	0.00	0.00	949746NB3
9/22/2009	9/22/2009	9/22/2009	9/22/2009	Sale	Paid Accrued Interest on sale of WELLS FARGO & CO NEW 4.875% 1/12/11 Settlement Date 09/22/2009 Portfolio INCOME 949746-NB-3	0.00	0.00	0.00	426.56	949746NB3
9/16/2009	9/22/2009	9/22/2009	9/22/2009	Sale	Sell an Asset WELLS FARGO & CO NEW 4.875% 1/12/11 AssetID 949746NB3 Portfolio PRINCIPAL	-45,000.00	-45,854.98	46,812.60	0.00	949746NB3
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #440734A 6 00005% 12/01/18 / On Due AssetID 31380HSX6 Portfolio INCOME	0.00	0.00	0.00	247.94	31380HSX6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #555301A 5 500% 3/01/18 / On Due AssetID 31385W3J6 Portfolio INCOME	0.00	0.00	0.00	402.13	31385W3J6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #725226A 6 500% 7/01/18 / On Due AssetID 31402CVT6 Portfolio INCOME	0.00	0.00	0.00	468.60	31402CVT6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #734959A 4 000% 8/01/18 / On Due AssetID 31402QQL8 Portfolio INCOME	0.00	0.00	0.00	154.19	31402QQL8
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #747785A 4 000% 10/01/18 / On Due AssetID 31403FXN9 Portfolio INCOME	0.00	0.00	0.00	231.19	31403FXN9
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	1,504.05	1,504.05	0.00	-1,504.05	481990232
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	5,105.15	5,105.15	-5,105.15	0.00	481990232
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6 00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL	0.00	-40.62	0.00	0.00	31380HSX6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Return of Capital	Return of Capital FNMA POOL #555301A 5 500% 3/01/18 Recognized as Return of Capital AssetID 31385W3J6 Portfolio PRINCIPAL	0.00	-37.37	0.00	0.00	31385W3J6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Return of Capital	Return of Capital FNMA POOL #725226A 6 500% 7/01/18 Recognized as Return of Capital AssetID 31402CVT6 Portfolio PRINCIPAL	0.00	-44.51	0.00	0.00	31402CVT6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL	0.00	-8.60	0.00	0.00	31402QQL8

9/25/2009	9/25/2009	9/25/2009	9/25/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4.000% 10/01/18 PRINCIPAL	0.00	-10.84	0.00	0.00	0.00	31403FXN9
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Sale	Sell an Asset FNMA POOL #44073AA 6.00005% 12/01/18 AssetID: 31380HSX6 Portfolio PRINCIPAL	-417.67	-436.10	417.67	0.00	0.00	31380HSX6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Sale	Sell an Asset FNMA POOL #555301A 5.500% 3/01/18 AssetID: 31385W3J6 Portfolio PRINCIPAL	-1,245.61	-1,313.67	1,245.61	0.00	0.00	31335W3J6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Sale	Sell an Asset FNMA POOL #725226A 6.500% 7/01/18 AssetID: 31402CVT6 Portfolio PRINCIPAL	-1,999.52	-2,136.74	1,999.52	0.00	0.00	31402CVT6
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Sale	Sell an Asset FNMA POOL #734959A 4.000% 8/01/18 AssetID: 31402QQL8 Portfolio PRINCIPAL	-432.05	-442.87	432.05	0.00	0.00	31402QQL8
9/25/2009	9/25/2009	9/25/2009	9/25/2009	Sale	Sell an Asset FNMA POOL #747785A 4.000% 10/01/18 AssetID: 31403FXN9 Portfolio PRINCIPAL	-1,010.30	-1,031.97	1,010.30	0.00	0.00	31403FXN9
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC 4.125% 9/27/13 Settlement Date 09/30/2009 Portfolio INCOME 3137EA-BS-7	0.00	0.00	0.00	-46.41	3137EAB57	
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC MULTI 2825-VP 5.500% 6/15/15 Settlement Date 09/30/2009 Portfolio INCOME 31395C-RQ-6	0.00	0.00	0.00	-358.65	31395CRQ6	
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Paid Accrued Interest on the purchase of U S TREAS BDS 11.250% 2/15/15 Settlement Date 09/30/2009 Portfolio INCOME 912810-DP-0	0.00	0.00	0.00	-632.81	912810DP0	
9/29/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Purchase an Asset FHLMC 4.125% 9/27/13 AssetID 3137EA-BS-7	135,000.00	144,670.05	-144,670.05	0.00	31371AB57	
9/29/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Purchase an Asset FHLMC MULTI 2825-VP 5.500% 6/15/15 AssetID 31395CRQ6 Portfolio PRINCIPAL	80,948.45	86,412.47	-86,412.47	0.00	31395CRQ6	
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	4,891.31	4,891.31	0.00	-4,891.31	481990232	
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID: 481990232 Portfolio PRINCIPAL	122,291.47	122,291.47	-122,291.47	0.00	481990232	
9/29/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Purchase an Asset U S TREAS BDS 11.250% 2/15/15 AssetID 912810DP0 Portfolio PRINCIPAL	45,000.00	64,648.83	-64,648.83	0.00	912810DP0	
9/29/2009	9/30/2009	9/30/2009	9/30/2009	Purchase	Purchase an Asset U S TREAS SEC STRIPPED 2/15/14 AssetID 912833DF4 Portfolio PRINCIPAL	45,000.00	40,750.65	-40,750.65	0.00	912833DF4	
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital ABBOTT LABORATORIES 5.150% 11/30/12 Recognized as Return of Capital AssetID 002819AA8 Portfolio PRINCIPAL	0.00	-25.97	0.00	0.00	002819AA8	
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital ACE 5.875% 6/15/14 Recognized as Return of Capital AssetID: 00440EAG2 Portfolio PRINCIPAL 00440E-AG-2	0.00	-6.75	0.00	0.00	00440EAG2	
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital ALLSTATE LIFE MTN 5.375% 4/30/13 Recognized as Return of Capital AssetID 02003MBQ6 Portfolio PRINCIPAL 02003M-BQ-6	0.00	8.42	0.00	0.00	02003MBQ6	
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital AMERICAN EXP MTN 5.875% 5/02/13 Recognized as Return of Capital AssetID 0258MOCW7 Portfolio PRINCIPAL 0258MO-CW-7	0.00	42.74	0.00	0.00	0258MOCW7	

9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital Recognized as Return of Capital AssetID 026609AM9 Portfolio PRINCIPAL	0.00	-69.01	0.00	0.00	0.00	026609AM9
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital AT&T INC 4.950% 1/15/13 Recognized as Return of Capital AssetID 00206RAF9 Portfolio PRINCIPAL 00206R-AF-9	0.00	-27.36	0.00	0.00	0.00	00206RAF9
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital BANK AMER CORP 7.375% 5/15/14 Recognized as Return of Capital AssetID 06051GDY2 Portfolio PRINCIPAL 06051G-DY-2	0.00	-43.29	0.00	0.00	0.00	06051GDY2
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital BANK NEW YORK MTN 4.950% 11/01/12 Recognized as Return of Capital AssetID 06406HBE8 Portfolio PRINCIPAL	0.00	-13.70	0.00	0.00	0.00	06406HBE8
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital BB & T CORP 4.750% 10/01/12 Recognized as Return of Capital AssetID 054937AD9 Portfolio PRINCIPAL 054937-AD-9	0.00	14.44	0.00	0.00	0.00	054937AD9
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital BHP BILLITON FIN USA 5.500% 4/01/14 Recognized as Return of Capital AssetID 055451AG3 Portfolio PRINCIPAL 055451-AG-3	0.00	-1.85	0.00	0.00	0.00	055451AG3
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital BOEING CAP CORP 6.500% 2/15/12 Recognized as Return of Capital AssetID 097014AG9 Portfolio PRINCIPAL 097014-AG-9	0.00	-46.61	0.00	0.00	0.00	097014AG9
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital BURLINGTON RES FIN 6.500% 12/01/11 Recognized as Return of Capital AssetID 12201PAM8 Portfolio PRINCIPAL 12201P-AM-8	0.00	-61.97	0.00	0.00	0.00	12201PAM8
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital CAPITAL ONE BK MTN 5.750% 9/15/10 Recognized as Return of Capital AssetID 14040EH88 Portfolio PRINCIPAL 14040E-HH-8	0.00	2.70	0.00	0.00	0.00	14040EH88
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital CATERPILLAR FINL MTN 6.125% 2/17/14 Recognized as Return of Capital AssetID 14912L4F5 Portfolio PRINCIPAL 14912L-4F-5	0.00	8.31	0.00	0.00	0.00	14912L4F5
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital CITIGROUP INC 6.000% 2/21/12 Recognized as Return of Capital AssetID 172967B19 Portfolio PRINCIPAL 172967-B1-9	0.00	86.06	0.00	0.00	0.00	172967B19
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital CREDIT SUISSE FIRST 6.125% 11/15/11 Recognized as Return of Capital AssetID: 22541LAB9 Portfolio PRINCIPAL 22541L-AB-9	0.00	-35.95	0.00	0.00	0.00	22541LAB9
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital DAIMLER 06-D-A4 4.940% 2/08/12 Recognized as Return of Capital AssetID 233880AC7 Portfolio PRINCIPAL 233880-AC-7	0.00	9.45	0.00	0.00	0.00	233880AC7
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital DAIMLER CHRYSLER 7.750% 1/18/11 Recognized as Return of Capital AssetID 233835AP2 Portfolio PRINCIPAL 233835-AP-2	0.00	-18.56	0.00	0.00	0.00	233835AP2
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital DAIMLERCHRY 07-A-A4 5.280% 3/08/13 Recognized as Return of Capital AssetID 233882AF6 Portfolio PRINCIPAL 233882-AF-6	0.00	52.97	0.00	0.00	0.00	233882AF6
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital DEERE JOHN CAP MTN 4.500% 4/03/13 Recognized as Return of Capital AssetID 24422EQQ5 Portfolio PRINCIPAL 24422E-QQ-5	0.00	-7.93	0.00	0.00	0.00	24422EQQ5

9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital DIAGEO CAP PLC 5 200% 1/30/13 Recognized as Return of Capital AssetID 25243YAL3 Portfolio PRINCIPAL 25243Y-AL-3	0 00	-35.34	0 00	0 00	25243YAL3
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital DU PONT E I DE NEMOU 5 875% 1/15/14 Recognized as Return of Capital AssetID 2635348V0 Portfolio PRINCIPAL 263534-BV-0	0 00	-13.67	0 00	0 00	2635348V0
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital DUKE ENERGY CAR 5 750% 11/15/13 Recognized as Return of Capital AssetID 26442CAF1 Portfolio PRINCIPAL 26442C-AF-1	0 00	-12.37	0 00	0 00	26442CAF1
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital ELECTRONIC DATA SYS 6 000% 8/01/13 Recognized as Return of Capital AssetID 285661AD6 Portfolio PRINCIPAL 285661-AD-6	0 00	-24.30	0 00	0 00	285661AD6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLB 5 250% 6/18/14 Recognized as Return of Capital AssetID 3133X7FKS Portfolio PRINCIPAL 3133X7-FK-5	0 00	-304.50	0 00	0 00	3133X7FKS
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC 2 875% 11/23/10 Recognized as Return of Capital AssetID 3137EABV0 Portfolio PRINCIPAL 3137EA-BV-0	0 00	-265.83	0 00	0 00	3137EABV0
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC 4 125% 9/27/13 Recognized as Return of Capital AssetID 3137EABS7 Portfolio PRINCIPAL 3137EA-BS-7	0 00	-6.52	0 00	0 00	3137EABS7
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	0 00	-42.09	0 00	0 00	31339MPV4
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2617-GR 4 500% 5/15/18 Recognized as Return of Capital AssetID 31393R6M7 Portfolio PRINCIPAL 31393R-6M-7	0 00	-10.41	0 00	0 00	31393R6M7
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2825-VP 5 500% 6/15/15 Recognized as Return of Capital AssetID 31395CRQ6 Portfolio PRINCIPAL 31395C-RQ-6	0 00	-5.89	0 00	0 00	31395CRQ6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC POOL #E01641F 4 500% 5/01/19 Recognized as Return of Capital AssetID 31294KZE8 Portfolio PRINCIPAL 31294K-ZE-8	0 00	-30.89	0 00	0 00	31294KZE8
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6 000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0 00	-17.88	0 00	0 00	3128GLPH9
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC POOL #E95760F 4 500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0 00	-13.34	0 00	0 00	3128H3MH1
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FHLMC POOL #M30281F 5 000% 11/01/17 Recognized as Return of Capital AssetID 3128CJ24 Portfolio PRINCIPAL 3128CJ-24	0 00	-3.50	0 00	0 00	3128CJ24
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FNMA 4 875% 5/18/12 Recognized as Return of Capital AssetID 31398ABX9 Portfolio PRINCIPAL 31398A-BX-9	0 00	-546.78	0 00	0 00	31398ABX9
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FNMA 6 000% 5/15/11 Recognized as Return of Capital AssetID 31359MIJH7 Portfolio PRINCIPAL 31359M-JH-7	0 00	-941.43	0 00	0 00	31359MIJH7

9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FNMA 6 000% 5/15/11 Recognized as Return of Capital AssetID 31359MJH7 Portfolio PRINCIPAL 31359M-JH-7	0.00	-15.92	0.00	0.00	0.00	31359MJH7
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6 00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL 31380H-SX-6	0.00	-10.07	0.00	0.00	0.00	31380HSX6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FNMA POOL #555301A 5 500% 3/01/18 Recognized as Return of Capital AssetID 31385W316 Portfolio PRINCIPAL 31385W-31-6	0.00	-9.21	0.00	0.00	0.00	31385W316
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FNMA POOL #725226A 6 500% 7/01/18 Recognized as Return of Capital AssetID 31402CVT6 Portfolio PRINCIPAL 31402C-VT-6	0.00	-10.87	0.00	0.00	0.00	31402CVT6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL 31402Q-QL-8	0.00	-2.13	0.00	0.00	0.00	31402QQL8
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4 000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL 31403F-XN-9	0.00	-2.67	0.00	0.00	0.00	31403FXN9
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital FORD CR AUTO 08-B-AA 4 950% 3/15/13 Recognized as Return of Capital AssetID 34528YAF4 Portfolio PRINCIPAL 34528Y-AF-4	0.00	42.04	0.00	0.00	0.00	34528YAF4
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital GE CAP CORP MTN 6 000% 6/15/12 Recognized as Return of Capital AssetID 36962GY4 Portfolio PRINCIPAL 36962G-YY-4	0.00	-22.07	0.00	0.00	0.00	36962GY4
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital GLAXOSMITHKLINE 4 375% 4/15/14 Recognized as Return of Capital AssetID 377372AAS Portfolio PRINCIPAL 377372-AA-5	0.00	-2.18	0.00	0.00	0.00	377372AAS
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 3 250% 6/15/12 Recognized as Return of Capital AssetID 38146FAA9 Portfolio PRINCIPAL 38146F-AA-9	0.00	-77.09	0.00	0.00	0.00	38146FAA9
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 5 250% 10/15/13 Recognized as Return of Capital AssetID 38141GDDQ4 Portfolio. PRINCIPAL 38141G-DQ-4	0.00	5.50	0.00	0.00	0.00	38141GDDQ4
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-AA 5 080% 7/18/11 Recognized as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL 43812P-AD-4	0.00	-12.29	0.00	0.00	0.00	43812PAD4
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital HONDA AUTO 08-1-AA 4 880% 8/18/11 Recognized as Return of Capital AssetID 43812TAD6 Portfolio PRINCIPAL 43812T-AD-6	0.00	-29.89	0.00	0.00	0.00	43812TAD6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital HONEYWELL INTL INC 4 250% 3/01/13 Recognized as Return of Capital AssetID 438516AW6 Portfolio PRINCIPAL 438516-AW-6	0.00	-15.90	0.00	0.00	0.00	438516AW6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital HOUSEHOLD FIN CORP 7 000% 5/15/12 Recognized as Return of Capital AssetID 441812JY1 Portfolio PRINCIPAL 441812-JY-1	0.00	119.99	0.00	0.00	0.00	441812JY1
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital IBM DEB 7 500% 6/15/13 Recognized as Return of Capital AssetID 459200AL5 Portfolio PRINCIPAL 459200-AL-5	0.00	-56.50	0.00	0.00	0.00	459200AL5

9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital MBNA CR CARD 05-3-A 4 100% 10/15/12 Recognized as Return of Capital AssetID 55264TCZ2 Portfolio PRINCIPAL 55264T-CZ-2	0.00	-27.07	0.00	0.00	55264TCZ2
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital MERRILL LYNCH MTN 6.050% 8/15/12 Recognized as Return of Capital AssetID 59018YJ36 Portfolio PRINCIPAL 59018Y-J3-6	0.00	45.20	0.00	0.00	59018YJ36
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital MORGAN STANLEY 4 750% 4/01/14 Recognized as Return of Capital AssetID 61748AAE6 Portfolio PRINCIPAL 61748A-AE-6	0.00	1.49	0.00	0.00	61748AAE6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital NATIONAL CITY CORP 4 900% 1/15/15 Recognized as Return of Capital AssetID 635405AQ6 Portfolio PRINCIPAL 635405-AQ-6	0.00	19.73	0.00	0.00	635405AQ6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital NUCOR CORP 5 000% 6/01/13 Recognized as Return of Capital AssetID 670346AJ4 Portfolio PRINCIPAL 670346-AJ-4	0.00	-20.29	0.00	0.00	670346AJ4
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital ONTARIO PROV CDA 4 100% 6/16/14 Recognized as Return of Capital AssetID 6832348A9 Portfolio PRINCIPAL 683234-8A-9	0.00	-1.09	0.00	0.00	6832348A9
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital ORACLE CORP 4 950% 4/15/13 Recognized as Return of Capital AssetID 68389XAD7 Portfolio PRINCIPAL 68389X-AD-7	0.00	-24.86	0.00	0.00	68389XAD7
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital PRAXAIR INC 5.250% 11/15/14 Recognized as Return of Capital AssetID 74005PAQ7 Portfolio PRINCIPAL 74005P-AQ-7	0.00	-20.30	0.00	0.00	74005PAQ7
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital PRINCIPAL LIFE MTN 5 300% 4/24/13 Recognized as Return of Capital AssetID 74254PYE6 Portfolio PRINCIPAL 74254P-YE-6	0.00	31.92	0.00	0.00	74254PYE6
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital PUBLIC SVC CO COLO 7 875% 10/01/12 Recognized as Return of Capital AssetID 744448BU4 Portfolio PRINCIPAL 744448-BU-4	0.00	-49.07	0.00	0.00	744448BU4
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital SIMON PPTY GROUP L P 5 375% 6/01/11 Recognized as Return of Capital AssetID 828807BR7 Portfolio PRINCIPAL 828807-BR-7	0.00	19.18	0.00	0.00	828807BR7
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital SOUTHERN CALIF EDISO 5 000% 1/15/14 Recognized as Return of Capital AssetID 842400ER0 Portfolio PRINCIPAL 842400-ER-0	0.00	-20.26	0.00	0.00	842400ER0
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital SOUTHERN CALIF GAS 5.500% 3/15/14 Recognized as Return of Capital AssetID 842434CH3 Portfolio PRINCIPAL 842434-CH-3	0.00	-21.79	0.00	0.00	842434CH3
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital STATE STR CORP 4 300% 5/30/14 Recognized as Return of Capital AssetID 857477AE3 Portfolio PRINCIPAL 857477-AE-3	0.00	0.07	0.00	0.00	857477AE3
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital SUNTRUST BKS 5 250% 11/05/12 Recognized as Return of Capital AssetID 867914BB8 Portfolio PRINCIPAL 867914-BB-8	0.00	10.12	0.00	0.00	867914BB8
9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital TARGET CORP 5 875% 3/01/12 Recognized as Return of Capital AssetID 87612EAH9 Portfolio PRINCIPAL 87612E-AH-9	0.00	-49.15	0.00	0.00	87612EAH9

9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital AssetID 89352HAA7 Portfolio PRINCIPAL	0.00	13.72	0.00	0.00	0.00	0.00	89417EA85
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital TRAVELERS COS INC 5.375% 6/15/12 Recognized as Return of Capital AssetID 89417EA85 Portfolio PRINCIPAL	0.00	-12.46	0.00	0.00	0.00	0.00	89417EA85
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital U S TREAS BDS 11.250% 2/15/15 Recognized as Return of Capital AssetID 912810DP0 Portfolio PRINCIPAL	0.00	-1.160 22	0.00	0.00	0.00	0.00	912810DP0
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital U S TREAS NTS 1.125% 1/15/12 Recognized as Return of Capital AssetID 912828K85 Portfolio PRINCIPAL	0.00	8.11	0.00	0.00	0.00	0.00	912828K85
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital U S TREAS NTS 1.500% 10/31/10 Recognized as Return of Capital AssetID 912828IP6 Portfolio: PRINCIPAL	0.00	-192.68	0.00	0.00	0.00	0.00	912828IP6
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital U S TREAS NTS 4.875% 6/30/12 Recognized as Return of Capital AssetID 912828GW4 Portfolio PRINCIPAL	0.00	-708.14	0.00	0.00	0.00	0.00	912828GW4
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital U S TREAS NTS 4.875% 7/31/11 Recognized as Return of Capital AssetID 912828FN5 Portfolio PRINCIPAL	0.00	-900.89	0.00	0.00	0.00	0.00	912828FN5
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital U S TREAS NTS 6.500% 2/15/10 Recognized as Return of Capital AssetID 9128275Z1 Portfolio PRINCIPAL	0.00	-462.57	0.00	0.00	0.00	0.00	9128275Z1
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital U S TREAS SEC STRIPPED 2/15/14 Recognized as Return of Capital AssetID 912833DF4 Portfolio PRINCIPAL	0.00	478.75	0.00	0.00	0.00	0.00	912833DF4
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital UNITED TECHNOLOGIES 7.125% 11/15/10 Recognized as Return of Capital AssetID 913017BC2 Portfolio PRINCIPAL	0.00	-64.13	0.00	0.00	0.00	0.00	913017BC2
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital VERIZON GLOBAL FDG 7.375% 9/01/12 Recognized as Return of Capital AssetID 92344GAT3 Portfolio PRINCIPAL	0.00	-68.00	0.00	0.00	0.00	0.00	92344GAT3
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital WACHOVIA CORP NEW 5.250% 8/01/14 Recognized as Return of Capital AssetID 929903AJ1 Portfolio PRINCIPAL	0.00	-6.92	0.00	0.00	0.00	0.00	929903AJ1
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Return of Capital	Return of Capital WACHOVIA CORP NEW 5.300% 10/15/11 Recognized as Return of Capital AssetID 929903CF7 Portfolio PRINCIPAL	0.00	-9.03	0.00	0.00	0.00	0.00	929903CF7
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Sale	Paid Accrued Interest on sale of FHLMC 2.875% 11/23/10 Settlement Date 09/30/2009 Portfolio INCOME	0.00	0.00	0.00	0.00	0.00	2,079.18	3137EABV0
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Sale	Paid Accrued Interest on sale of FNMA 6.000% 5/15/11 Settlement Date 09/30/2009 Portfolio INCOME	0.00	0.00	0.00	0.00	0.00	3,037.50	31359NIJH7
9/30/2009	9/30/2009	9/30/2009	9/30/2009	Sale	Paid Accrued Interest on sale of U S TREAS NTS 6.500% 2/15/10 Settlement Date 09/30/2009 Portfolio INCOME	0.00	0.00	0.00	0.00	0.00	812.50	9128275Z1
9/29/2009	9/30/2009	9/30/2009	9/30/2009	Sale	Sell an Asset FHLMC 2.875% 11/23/10 AssetID 3137EABV0 Portfolio PRINCIPAL	-205,000.00	-208,817.85	210,329.39	0.00	0.00	0.00	3137EABV0

9/79/2009	9/30/2009	9/30/2009	9/30/2009	9/30/2009	Sale	Sell an Asset FNMA 6 000% 5/15/11 AssetID: 31359MJH7 Portfolio PRINCIPAL 31359M-JH-7	-135,000 00	-144,809 03	146,080 80	0 00	31159MIH7
9/79/2009	9/30/2009	9/30/2009	9/30/2009	9/30/2009	Sale	Sell an Asset U S TREAS NTS 6 500% 2/15/10 AssetID 9128275Z1 Portfolio, PRINCIPAL 912827-5Z-1	-100,000 00	-102,200 56	102,363 28	0 00	9118275Z1
10/1/2009	10/1/2009	10/1/2009	10/1/2009	10/1/2009	Asset Income	Cash Receipt of Dividend BB & T CORP 4 750% 10/01/12 / On Due AssetID 054937AD9 Portfolio INCOME 054937-AD-9	0 00	0 00	0 00	475,000	054937AD9
10/1/2009	10/1/2009	10/1/2009	10/1/2009	10/1/2009	Asset Income	Cash Receipt of Dividend MORGAN STANLEY 4 750% 4/01/14 / On Due AssetID 61748AAE6 Portfolio INCOME 61748A-AE-6	0 00	0 00	0 00	831 25	61748AAE6
10/1/2009	10/1/2009	10/1/2009	10/1/2009	10/1/2009	Asset Income	Cash Receipt of Dividend PUBLIC SVC CO COLO 7 875% 10/01/12 / On Due AssetID 744448BU4 Portfolio INCOME 744448-BU-4	0 00	0 00	0 00	590 63	744448BU4
10/1/2009	10/1/2009	10/1/2009	10/1/2009	10/1/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	1,896 88	1,896 88	0 00	-1,896 88	481990232
10/2/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Asset Income	Cash Receipt of Dividend BHP BILLITON FIN USA 5 500% 4/01/14 / On Due AssetID 055451AG3 Portfolio INCOME 055451-AG-3	0 00	0 00	0 00	568 33	055451AG3
10/15/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC MULTI 2844-PV 5 000% 8/15/15 Settlement Date 10/02/2009 Portfolio INCOME 31395E-WR-4	0 00	0 00	0 00	-13 27	31395EWR4
10/15/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC MULTI 2844-PV 5 000% 8/15/15 Settlement Date 10/02/2009 Portfolio INCOME 31395E-WR-4	0 00	0 00	0 00	13 43	31395EWR4
10/2/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Purchase	Paid Accrued Interest on the purchase of FHLMC MULTI 2844-PV 5 000% 8/15/15 Settlement Date 10/02/2009 Portfolio INCOME 31395E-WR-4	0 00	0 00	0 00	-13 43	31395EWR4
9/29/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Purchase	Purchase an Asset FHLMC MULTI 2844-PV 5 000% 8/15/15 AssetID 31395EWR4 Portfolio PRINCIPAL 31395E-WR-4	96,694 22	102,646 96	-102,646 96	0 00	31395EWR4
9/29/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Purchase	Purchase an Asset FHLMC MULTI 2844-PV 5 000% 8/15/15 AssetID 31395EWR4 Portfolio PRINCIPAL 31395E-WR-4	95,516 80	101,397 05	-101,397 05	0 00	31395EWR4
9/29/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Purchase	Purchase an Asset FHLMC MULTI 2844-PV 5 000% 8/15/15 AssetID 31395EWR4 Portfolio PRINCIPAL 31395E-WR-4	-96,694 22	-102,646 96	102,646 96	0 00	31395EWR4
10/2/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	-8 08	-8 08	0 00	8 08	481990232
10/2/2009	10/2/2009	10/2/2009	10/2/2009	10/2/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	-102,646 96	-102,646 96	102,646 96	0 00	481990232
10/5/2009	10/5/2009	10/5/2009	10/5/2009	10/5/2009	Asset Income	Cash Receipt of Dividend DEERE JOHN CAP MTN 4 500% 4/03/13 / On Due AssetID: 24422EQQ5 Portfolio INCOME 24422E-QQ-5	0 00	0 00	0 00	562 50	24422EQQ5
10/5/2009	10/5/2009	10/5/2009	10/5/2009	10/5/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	1,130 83	1,130 83	0 00	-1,130 83	481990232
10/9/2009	10/9/2009	10/9/2009	10/9/2009	10/9/2009	Asset Income	Cash Receipt of Dividend DAIMLER 06-D-A4 4 940% 2/08/12 / On Due AssetID: 233880AC7 Portfolio INCOME 233880-AC-7	0 00	0 00	0 00	226 42	233880AC7
10/9/2009	10/9/2009	10/9/2009	10/9/2009	10/9/2009	Asset Income	Cash Receipt of Dividend DAIMLERCHRY 07-A-A4 5 280% 3/08/13 / On Due AssetID 233882AF6 Portfolio INCOME 233882-AF-6	0 00	0 00	0 00	176 00	233882AF6
10/9/2009	10/9/2009	10/9/2009	10/9/2009	10/9/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	226 42	226 42	0 00	-226 42	481990232

10/13/2009	10/13/2009	10/13/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio. INVESTED INCOME	176.00	0.00	-176.00	481990232
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend FHLMC MULTI 2405-PE 6 000% 1/15/17 / On Due AssetID 31339MPV4 Portfolio INCOME	0.00	0.00	287.97	31339MPV4
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend FHLMC MULTI 2617-GR 4 500% 5/15/18 / On Due AssetID 31339RGM7 Portfolio INCOME	0.00	0.00	112.50	31339RGM7
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend FHLMC MULTI 2825-VP 5 500% 6/15/15 / On Due AssetID 31395CRQ6 Portfolio INCOME	0.00	0.00	371.01	31395CRQ6
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend FHLMC POOL #E01641F 4 500% 5/01/19 / On Due AssetID 31294KZE8 Portfolio INCOME	0.00	0.00	322.71	31294KZE8
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend FHLMC POOL #E84024F 6 000% 6/01/16 / On Due AssetID 3128GLPH9 Portfolio INCOME	0.00	0.00	281.20	3128GLPH9
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend FHLMC POOL #E95760F 4 500% 4/01/18 / On Due AssetID 3128H3MH1 Portfolio INCOME	0.00	0.00	292.28	3128H3MH1
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend FHLMC POOL #M30281F 5 000% 11/01/17 / On Due AssetID 3128CJ24 Portfolio INCOME	0.00	0.00	92.96	3128CJ24
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend GLAXOSMITHKLINE 4 375% 4/15/14 / On Due AssetID 377372AA5 Portfolio INCOME	0.00	0.00	328.13	377372AA5
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend GOLDMAN SACHS GROUP 5.250% 10/15/13 / On Due AssetID 38141GDQ4 Portfolio INCOME	0.00	0.00	1,312.50	38141GDQ4
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend MBNA CR CARD 05-3-A 4 100% 10/15/12 / On Due AssetID 55264TC22 Portfolio INCOME	0.00	0.00	170.83	55264TC22
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend ORACLE CORP 4 950% 4/15/13 / On Due AssetID 68389XAD7 Portfolio INCOME	0.00	0.00	495.00	68389XAD7
10/15/2009	10/15/2009	10/15/2009	Asset Income	Cash Receipt of Dividend WACHOVIA CORP NEW 5 300% 10/15/11 / On Due AssetID 929903CF7 Portfolio INCOME	0.00	0.00	662.50	929903CF7
10/15/2009	10/15/2009	10/15/2009	Fees	Collected Collection Method Invoice Fees Up To Portfolio INCOME	0.00	0.00	-2,167.82	0USDPRAA7
10/15/2009	10/15/2009	10/15/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	2,561.77	0.00	-2,561.77	481990232
10/15/2009	10/15/2009	10/15/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	8,696.66	-8,696.66	0.00	481990232
10/15/2009	10/15/2009	10/15/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL	0.00	0.00	-36.16	31339MPV4
10/15/2009	10/15/2009	10/15/2009	Return of Capital	Return of Capital FHLMC MULTI 2825-VP 5 500% 6/15/15 Recognized as Return of Capital AssetID 31395CRQ6 Portfolio PRINCIPAL	0.00	0.00	-80.95	31395CRQ6
10/15/2009	10/15/2009	10/15/2009	Return of Capital	Return of Capital FHLMC POOL #E01641F 4 500% 5/01/19 Recognized as Return of Capital AssetID 31294KZE8 Portfolio PRINCIPAL	0.00	0.00	-30.48	31294KZE8
10/15/2009	10/15/2009	10/15/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6 000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL	0.00	0.00	-15.64	3128GLPH9

10/15/2009	10/15/2009	10/15/2009	Return of Capital	Return of Capital FHLHC POOL #E95760F 4 500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0.00	-11.67	0.00	0.00	0.00	3128H3MH1
10/15/2009	10/15/2009	10/15/2009	Return of Capital	Return of Capital FHLHC POOL #M30281F 5 000% 11/01/17 Recognized as Return of Capital AssetID 31282CJ24 Portfolio PRINCIPAL 31282C-J2-4	0.00	-3.06	0.00	0.00	0.00	31282CJ24
10/15/2009	10/15/2009	10/15/2009	Sale	Sell an Asset FHLHC MULTI 2405-PE 6 000% 1/15/17 AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	-1,074.20	-1,126.90	1,074.20	0.00	0.00	31339MPV4
10/15/2009	10/15/2009	10/15/2009	Sale	Sell an Asset FHLHC MULTI 2825-VP 5 500% 6/15/15 AssetID 31395CRQ6 Portfolio PRINCIPAL 31395C-RQ-6	-1,003.51	-1,070.17	1,003.51	0.00	0.00	31395CRQ6
10/15/2009	10/15/2009	10/15/2009	Sale	Sell an Asset FHLHC POOL #E01641F 4 500% 5/01/19 AssetID 31294KZE8 Portfolio PRINCIPAL 31294K-ZE-8	-1,531.99	-1,589.30	1,531.99	0.00	0.00	31294KZE8
10/15/2009	10/15/2009	10/15/2009	Sale	Sell an Asset FHLHC POOL #E84024F 6 000% 6/01/16 AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	-3,254.02	-3,410.53	3,254.02	0.00	0.00	3128GLPH9
10/15/2009	10/15/2009	10/15/2009	Sale	Sell an Asset FHLHC POOL #E95760F 4 500% 4/01/18 AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	-1,602.99	-1,655.97	1,602.99	0.00	0.00	3128H3MH1
10/15/2009	10/15/2009	10/15/2009	Sale	Sell an Asset FHLHC POOL #M30281F 5 000% 11/01/17 AssetID 31282CJ24 Portfolio PRINCIPAL 31282C-J2-4	-229.95	-236.58	229.95	0.00	0.00	31282CJ24
10/16/2009	10/16/2009	10/16/2009	Asset Income	Cash Receipt of Dividend FORD CR AUTO 08-B-AA 4 950% 3/15/13 / On Due AssetID 34528YAF4 Portfolio INCOME 34528Y-AF-4	0.00	0.00	0.00	0.00	350.63	34528YAF4
10/16/2009	10/16/2009	10/16/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	350.79	350.79	0.00	-350.79	481990232	
10/16/2009	10/16/2009	10/16/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL 481990-23-2	1,249.91	1,249.91	-1,249.91	0.00	0.00	481990232
10/19/2009	10/19/2009	10/19/2009	Sale	Sell an Asset HONDA AUTO 06-1-AA 5 080% 7/18/11 AssetID 43812PAD4 Portfolio PRINCIPAL CMO FINAL PAYDOWN 43812P-AD-4	-31,543.90	-31,833.09	31,543.90	0.00	0.00	43812PAD4
10/20/2009	10/20/2009	10/20/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 06-1-AA 5 080% 7/18/11 / On Due AssetID 43812PAD4 Portfolio INCOME 43812P-AD-4	0.00	0.00	0.00	0.00	133.53	43812PAD4
10/20/2009	10/20/2009	10/20/2009	Asset Income	Cash Receipt of Dividend HONDA AUTO 08-1-AA 4.880% 8/18/11 / On Due AssetID 43812TAD6 Portfolio INCOME 43812T-AD-6	0.00	0.00	0.00	0.00	203.33	43812TAD6
10/20/2009	10/20/2009	10/20/2009	Purchase	Paid Accrued Interest on the purchase of WYETH 2/15/16 Settlement Date 10/20/2009 Portfolio INCOME 983024-AJ-9	0.00	0.00	0.00	-198.61	983024AJ9	
10/20/2009	10/20/2009	10/20/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME 481990-23-2	139.86	139.86	0.00	-139.86	481990232	
10/15/2009	10/20/2009	10/20/2009	Purchase	Purchase an Asset WYETH 5 500% 2/15/16 AssetID 983024AJ9 Portfolio PRINCIPAL 983024-AJ-9	20,000.00	21,627.00	-21,627.00	0.00	0.00	983024AJ9
10/20/2009	10/20/2009	10/20/2009	Return of Capital	Return of Capital AMERICAN HOME PRODS 6 700% 3/15/11 Recognized as Return of Capital AssetID 026609AM9 Portfolio PRINCIPAL 026609-AM-9	0.00	-44.13	0.00	0.00	0.00	026609AM9
10/20/2009	10/20/2009	10/20/2009	Return of Capital	Return of Capital HONDA AUTO 06-1-AA 5 080% 7/18/11 Recognized as Return of Capital AssetID 43812PAD4 Portfolio PRINCIPAL CMO FINAL PAYDOWN 43812P-AD-4	0.00	-16.27	0.00	0.00	0.00	43812PAD4

10/20/2009	10/20/2009	10/20/2009	10/20/2009	Paid Accrued Interest on sale of AMERICAN HOME PRDGS 6 /100% 3/15/11 Settlement Date 10/20/2009 Portfolio INCOME 026609-AM-9	U00	U00	U00	U00	U00
10/15/2009	10/20/2009	10/20/2009	Sale	Sell an Asset AMERICAN HOME PRODS 6.700% 3/15/11 AssetID. 026609AM9 Portfolio PRINCIPAL	-20,000 00	-21,185 05	21,552.60	0 00	026609AM9
10/20/2009	10/20/2009	10/20/2009	Sale	Sell an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID. 481990232 Portfolio PRINCIPAL	-74 40	-74 40	74.40	0 00	481990232
10/21/2009	10/21/2009	10/21/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID. 481990232 Portfolio INVESTED INCOME	133 53	133.53	0 00	-133 53	481990232
10/21/2009	10/21/2009	10/21/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID. 481990232 Portfolio PRINCIPAL	31,543 90	31,543 90	-31,543.90	0 00	481990232
10/26/2009	10/26/2009	10/26/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #440734A 6 00005% 12/01/18 / On Due AssetID 31380HSX6 Portfolio INCOME	0 00	0 00	0 00	245.85	31380HSX6
10/26/2009	10/26/2009	10/26/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #553301A 5 500% 3/01/18 / On Due AssetID 31385W3J6 Portfolio INCOME	0 00	0 00	0 00	396 43	31385W3J6
10/26/2009	10/26/2009	10/26/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #725226A 6 500% 7/01/18 / On Due AssetID 31402CVT6 Portfolio INCOME	0 00	0 00	0 00	457 77	31402CVT6
10/26/2009	10/26/2009	10/26/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #734959A 4 000% 8/01/18 / On Due AssetID 31402QQL8 Portfolio INCOME	0 00	0 00	0 00	152 75	31402QQL8
10/26/2009	10/26/2009	10/26/2009	Asset Income	Cash Receipt of Dividend FNMA POOL #747785A 4 000% 10/01/18 / On Due AssetID 31403FXN9 Portfolio INCOME	0 00	0 00	0 00	227.82	31403FXN9
10/26/2009	10/26/2009	10/26/2009	Asset Income	Cash Receipt of Dividend PRINCIPAL LIFE MTN 5 300% 4/24/13 / On Due AssetID 74254PYE6 Portfolio INCOME	0 00	0 00	0 00	530.00	74254PYE6
10/26/2009	10/26/2009	10/26/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	2,010 62	2,010 62	0 00	-2,010 62	481990232
10/26/2009	10/26/2009	10/26/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio PRINCIPAL	5,475.74	5,475 74	-5,475.74	0 00	481990232
10/26/2009	10/26/2009	10/26/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6 00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL	0 00	-39 60	0 00	0 00	31380HSX6
10/26/2009	10/26/2009	10/26/2009	Return of Capital	Return of Capital FNMA POOL #553301A 5 500% 3/01/18 Recognized as Return of Capital AssetID 31385W3J6 Portfolio PRINCIPAL	0 00	-36.84	0 00	0 00	31385W3J6
10/26/2009	10/26/2009	10/26/2009	Return of Capital	Return of Capital FNMA POOL #725226A 6.500% 7/01/18 Recognized as Return of Capital AssetID 31402CVT6 Portfolio PRINCIPAL	0 00	-43.49	0 00	0 00	31402CVT6
10/26/2009	10/26/2009	10/26/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL	0 00	-8.52	0 00	0 00	31402QQL8
10/26/2009	10/26/2009	10/26/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4 000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL	0 00	-10.68	0 00	0 00	31403FXN9
10/25/2009	10/26/2009	10/26/2009	Sale	Sell an Asset FNMA POOL #440734A 6 00005% 12/01/18 AssetID 31380HSX6 Portfolio PRINCIPAL	-1,056 62	-1,102 18	1,056 62	0 00	31380HSX6

10/25/2009	10/26/2009	10/26/2009	10/26/2009	Sale	Sell an Asset FNMA POOL #555301A 5 500% 3/01/18 AssetID 31385W316 Portfolio PRINCIPAL	-1,305 01	-1,375 62	1,305 01	0 00 31385W316
10/25/2009	10/26/2009	10/26/2009	10/26/2009	Sale	Sell an Asset FNMA POOL #725226A 6.500% 7/01/18 AssetID 31402CVT6 Portfolio PRINCIPAL	-1,721 29	-1,838 31	1,721 29	0 00 31402CVT6
10/25/2009	10/26/2009	10/26/2009	10/26/2009	Sale	Sell an Asset FNMA POOL #734959A 4 000% 8/01/18 AssetID 31402CQT-VT-6 Portfolio PRINCIPAL	-407 41	-417 51	407 41	0 00 31402CQT-VT-6
10/25/2009	10/26/2009	10/26/2009	10/26/2009	Sale	Sell an Asset FNMA POOL #747785A 4 000% 10/01/18 AssetID 31402CQT-VT-6 Portfolio PRINCIPAL	-985 41	-1,006 35	985 41	0 00 31402CQT-VT-6
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Asset Income	Cash Receipt of Dividend ALLSTATE LIFE MTN 5 375% 4/30/13 / On Due AssetID 02003MBQ6 Portfolio INCOME	0 00	0 00	0 00	537 50 02003MBQ6
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Purchase	Purchase an Asset JPMORGAN DEPOSIT SWEEP PREMIER AssetID 481990232 Portfolio INVESTED INCOME	537 50	537 50	0 00	-537 50 481990232
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital ABBOTT LABORATORIES 5 150% 11/30/12 Recognized as Return of Capital AssetID 002819AA8 Portfolio PRINCIPAL	0 00	-25 89	0 00	0 00 002819AA8
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital ACE 5 875% 6/15/14 Recognized as Return of Capital AssetID 00440EAG2 Portfolio: PRINCIPAL	0 00	-6 54	0 00	0 00 00440EAG2
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital ALLSTATE LIFE MTN 5 375% 4/30/13 Recognized as Return of Capital AssetID 02003MBQ6 Portfolio PRINCIPAL	0 00	8 81	0 00	0 00 02003MBQ6
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital AMERICAN EXP MTN 5 875% 5/02/13 Recognized as Return of Capital AssetID 0258MOCW7 Portfolio PRINCIPAL	0 00	43 88	0 00	0 00 0258MOCW7
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital AT&T INC 4 950% 1/15/13 Recognized as Return of Capital AssetID 00206RAF9 Portfolio PRINCIPAL	0 00	-26 89	0 00	0 00 00206RAF9
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital BANK AMER CORP 7 375% 5/15/14 Recognized as Return of Capital AssetID 06051GDY2 Portfolio PRINCIPAL	0 00	-42 39	0 00	0 00 06051GDY2
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital BANK NEW YORK MTN 4 950% 11/01/12 Recognized as Return of Capital AssetID 06406HBE8 Portfolio PRINCIPAL	0 00	-13 33	0 00	0 00 06406HBE8
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital BB & T CORP 4 750% 10/01/12 Recognized as Return of Capital AssetID 054937AD9 Portfolio PRINCIPAL	0 00	12 69	0 00	0 00 054937AD9
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital BHP BILLITON FIN USA 5 500% 4/01/14 Recognized as Return of Capital AssetID 055451AG3 Portfolio PRINCIPAL	0 00	-3 92	0 00	0 00 055451AG3
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital BOEING CAP CORP 6 500% 2/15/12 Recognized as Return of Capital AssetID 097014AG9 Portfolio PRINCIPAL	0 00	-46 42	0 00	0 00 097014AG9
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital BURLINGTON RES FIN 6 500% 12/01/11 Recognized as Return of Capital AssetID 12201PAM8 Portfolio PRINCIPAL	0 00	-61 87	0 00	0 00 12201PAM8

10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital CAPITAL ONE BK MTN 5 750% 9/15/10 Recognized as Return of Capital AssetID 14040EHH8 Portfolio PRINCIPAL 14040E-HH-8	0.00	2.07	0.00	0.00	0.00	14040EHH8
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital CATERPILLAR FINL MTN 6 125% 2/17/14 Recognized as Return of Capital AssetID 14912L4F5 Portfolio PRINCIPAL 14912L-4F-5	0.00	9.00	0.00	0.00	0.00	14912L4F5
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital CT GROUP INC 6 000% 2/21/12 Recognized as Return of Capital AssetID 172967BJ9 Portfolio PRINCIPAL 172967-BJ-9	0.00	88.25	0.00	0.00	0.00	172967BJ9
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital CREDIT SUISSE FIRST 6 125% 11/15/11 Recognized as Return of Capital AssetID 22541LAB9 Portfolio PRINCIPAL 22541L-AB-9	0.00	-35.64	0.00	0.00	0.00	22541LAB9
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital DAIMLER 06-D-A4 4 940% 2/08/12 Recognized as Return of Capital AssetID 233880AC7 Portfolio PRINCIPAL 233880-AC-7	0.00	9.46	0.00	0.00	0.00	233880AC7
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital DAIMLER CHRYSLER 7 750% 1/18/11 Recognized as Return of Capital AssetID 233835AP2 Portfolio PRINCIPAL 233835-AP-2	0.00	-17.76	0.00	0.00	0.00	233835AP2
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital DAIMLERCHRY 07-A-A4 5 280% 3/08/13 Recognized as Return of Capital AssetID 233882AF6 Portfolio PRINCIPAL 233882-AF-6	0.00	53.56	0.00	0.00	0.00	233882AF6
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital DEERE JOHN CAP MTN 4 500% 4/03/13 Recognized as Return of Capital AssetID 24422EQQ5 Portfolio PRINCIPAL 24422E-QQ-5	0.00	-9.39	0.00	0.00	0.00	24422EQQ5
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital DIAGEO CAP PLC 5 200% 1/30/13 Recognized as Return of Capital AssetID 25243YAL3 Portfolio PRINCIPAL 25243Y-AL-3	0.00	-35.14	0.00	0.00	0.00	25243YAL3
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital DU PONT E I DE NEMOU 5 875% 1/15/14 Recognized as Return of Capital AssetID 263534BV0 Portfolio PRINCIPAL 263534-BV-0	0.00	-13.59	0.00	0.00	0.00	263534BV0
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital DUKE ENERGY CAR 5 750% 11/15/13 Recognized as Return of Capital AssetID 26442CAF1 Portfolio PRINCIPAL 26442C-AF-1	0.00	-12.23	0.00	0.00	0.00	26442CAF1
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital ELECTRONIC DATA SYS 6 000% 8/01/13 Recognized as Return of Capital AssetID 285661AD6 Portfolio PRINCIPAL 285661-AD-6	0.00	-23.92	0.00	0.00	0.00	285661AD6
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLB 5 250% 6/18/14 Recognized as Return of Capital AssetID 3133X7FK5 Portfolio PRINCIPAL 3133X7-FK-5	0.00	-303.63	0.00	0.00	0.00	3133X7FK5
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC 4 125% 9/27/13 Recognized as Return of Capital AssetID 3137EAB57 Portfolio PRINCIPAL 3137EA-BS-7	0.00	-195.27	0.00	0.00	0.00	3137EAB57
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2405-PE 6 000% 1/15/17 Recognized as Return of Capital AssetID 31339MPV4 Portfolio PRINCIPAL 31339M-PV-4	0.00	-43.09	0.00	0.00	0.00	31339MPV4
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2617-GR 4 500% 5/15/18 Recognized as Return of Capital AssetID 31393R6M7 Portfolio PRINCIPAL 31393R-6M-7	0.00	-10.60	0.00	0.00	0.00	31393R6M7

10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2825-VP 5 500% 6/15/15 Recognized as Return of Capital AssetID 31395CRQ6 Portfolio PRINCIPAL 31395C-RQ-6	0.00	-97.07	0.00	0.00	0.00	31395CRQ6
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC MULTI 2844-PV 5 000% 8/15/15 Recognized as Return of Capital AssetID 31395EWR4 Portfolio PRINCIPAL 31395E-WR-4	0.00	-82.32	0.00	0.00	0.00	31395EWR4
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC POOL #E01641F 4 500% 5/01/19 Recognized as Return of Capital AssetID 31294KZE8 Portfolio PRINCIPAL 31294K-ZE-8	0.00	-36.35	0.00	0.00	0.00	31294KZE8
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC POOL #E84024F 6 000% 6/01/16 Recognized as Return of Capital AssetID 3128GLPH9 Portfolio PRINCIPAL 3128GL-PH-9	0.00	-17.90	0.00	0.00	0.00	3128GLPH9
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC POOL #E95760F 4 500% 4/01/18 Recognized as Return of Capital AssetID 3128H3MH1 Portfolio PRINCIPAL 3128H3-MH-1	0.00	-13.88	0.00	0.00	0.00	3128H3MH1
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FHLMC POOL #M30281F 5 000% 11/01/17 Recognized as Return of Capital AssetID 31282CJ24 Portfolio PRINCIPAL 31282C-J2-4	0.00	-3.68	0.00	0.00	0.00	31282CJ24
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FNMA 4 875% 5/18/12 Recognized as Return of Capital AssetID 31398ABX9 Portfolio PRINCIPAL 31398A-BX-9	0.00	-546.19	0.00	0.00	0.00	31398ABX9
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FNMA 6 000% 5/15/11 Recognized as Return of Capital AssetID 31359MJH7 Portfolio PRINCIPAL 31359M-JH-7	0.00	-477.55	0.00	0.00	0.00	31359MJH7
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FNMA POOL #440734A 6 00005% 12/01/18 Recognized as Return of Capital AssetID 31380HSX6 Portfolio PRINCIPAL 31380H-SX-6	0.00	-11.30	0.00	0.00	0.00	31380HSX6
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FNMA POOL #555301A 5 500% 3/01/18 Recognized as Return of Capital AssetID 31385W3I6 Portfolio PRINCIPAL 31385W-3I-6	0.00	-10.58	0.00	0.00	0.00	31385W3I6
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FNMA POOL #725226A 6 500% 7/01/18 Recognized as Return of Capital AssetID 31402CVT6 Portfolio PRINCIPAL 31402C-VT-6	0.00	-12.42	0.00	0.00	0.00	31402CVT6
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FNMA POOL #734959A 4 000% 8/01/18 Recognized as Return of Capital AssetID 31402QQL8 Portfolio PRINCIPAL 31402Q-QL-8	0.00	-2.46	0.00	0.00	0.00	31402QQL8
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FNMA POOL #747785A 4 000% 10/01/18 Recognized as Return of Capital AssetID 31403FXN9 Portfolio PRINCIPAL 31403F-XN-9	0.00	-3.07	0.00	0.00	0.00	31403FXN9
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital FORD CR AUTO 08-B-A4 4 950% 3/15/13 Recognized as Return of Capital AssetID 34528YAF4 Portfolio PRINCIPAL 34528Y-AF-4	0.00	42.51	0.00	0.00	0.00	34528YAF4
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital GE CAP CORP MTN 6 000% 6/15/12 Recognized as Return of Capital AssetID 36962GY4 Portfolio PRINCIPAL 36962G-YY-4	0.00	-20.58	0.00	0.00	0.00	36962GY4
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital GLAXOSMITHKLINE 4 375% 4/15/14 Recognized as Return of Capital AssetID 377372AA5 Portfolio PRINCIPAL 377372-AA-5	0.00	-2.59	0.00	0.00	0.00	377372AA5

10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 3 250% 6/15/12 Recognized as Return of Capital AssetID 38146FAA9 PRINCIPAL	0.00	-76.90	0.00	0.00	0.00	38146FAA9
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital GOLDMAN SACHS GROUP 5.250% 10/15/13 Recognized as Return of Capital AssetID. 38141GDDQ4 PRINCIPAL	0.00	3.40	0.00	0.00	0.00	38141GDDQ4
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital HONDA AUTO 08-1-AA 4 880% 8/18/11 Recognized as Return of Capital AssetID 43812TAD6 Portfolio: PRINCIPAL	0.00	-30.88	0.00	0.00	0.00	43812TAD6
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital HONEYWELL INTL INC 4 250% 3/01/13 Recognized as Return of Capital AssetID 438516AW6 Portfolio: PRINCIPAL	0.00	-15.82	0.00	0.00	0.00	438516AW6
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital HOUSEHOLD FIN CORP 7 000% 5/15/12 Recognized as Return of Capital AssetID 441812Y1 Portfolio: PRINCIPAL	0.00	123.50	0.00	0.00	0.00	441812Y1
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital IBM DEB 7 500% 6/15/13 Recognized as Return of Capital AssetID 459200AL5 Portfolio: PRINCIPAL	0.00	-56.23	0.00	0.00	0.00	459200AL5
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital MBNA CR CARD 05-3-A 4 100% 10/15/12 Recognized as Return of Capital AssetID 55264TCZ2 Portfolio: PRINCIPAL	0.00	-27.07	0.00	0.00	0.00	55264TCZ2
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital MERRILL LYNCH MTN 6 050% 8/15/12 Recognized as Return of Capital AssetID. 59018YJ36 Portfolio: PRINCIPAL	0.00	46.32	0.00	0.00	0.00	59018YJ36
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital NATIONAL CITY CORP 4 900% 1/15/15 Recognized as Return of Capital AssetID: 635405AQ6 Portfolio: PRINCIPAL	0.00	20.16	0.00	0.00	0.00	635405AQ6
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital NIUCOR CORP 5 000% 6/01/13 Recognized as Return of Capital AssetID 670346AJ4 Portfolio: PRINCIPAL	0.00	-20.23	0.00	0.00	0.00	670346AJ4
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital ONTARIO PROV CDA 4 100% 6/16/14 Recognized as Return of Capital AssetID. 6832348A9 Portfolio: PRINCIPAL	0.00	-0.98	0.00	0.00	0.00	6832348A9
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital ORACLE CORP 4 950% 4/15/13 Recognized as Return of Capital AssetID 68389XAD7 Portfolio: PRINCIPAL	0.00	-25.41	0.00	0.00	0.00	68389XAD7
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital PRAXAIR INC 5 250% 11/15/14 Recognized as Return of Capital AssetID 74005PAQ7 Portfolio: PRINCIPAL	0.00	-20.18	0.00	0.00	0.00	74005PAQ7
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital PRINCIPAL LIFE MTN 5 300% 4/24/13 Recognized as Return of Capital AssetID 74254PYE6 Portfolio: PRINCIPAL	0.00	31.95	0.00	0.00	0.00	74254PYE6
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital PUBLIC SVC CO COLO 7 875% 10/01/12 Recognized as Return of Capital AssetID 744448BU4 Portfolio: PRINCIPAL	0.00	-50.60	0.00	0.00	0.00	744448BU4
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital SIMON PPTY GROUP L P 5 375% 6/01/11 Recognized as Return of Capital AssetID 828807BR7 Portfolio: PRINCIPAL	0.00	19.59	0.00	0.00	0.00	828807BR7

10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital as Return of Capital AssetID 842400ER0 PRINCIPAL	0.00	-19.99	0.00	0.00	842400ER0
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital SOUTHERN CALIF GAS 5.00% 3/15/14 Recognized as Return of Capital AssetID 842434CH3 Portfolio PRINCIPAL	0.00	-22.21	0.00	0.00	842434CH3
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital STATE STR CORP 4 300% 5/30/14 Recognized as Return of Capital AssetID 857477AE3 Portfolio PRINCIPAL	0.00	0.19	0.00	0.00	857477AE3
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital SUNTRUST BKS 5 250% 11/05/12 Recognized as Return of Capital AssetID 867914888 Portfolio PRINCIPAL	0.00	10.59	0.00	0.00	867914888
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital TARGET CORP 5 875% 3/01/12 Recognized as Return of Capital AssetID 87612EAH9 Portfolio PRINCIPAL	0.00	-48.95	0.00	0.00	87612EAH9
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital TRANSCANADA PIPELINE 4 000% 6/15/13 Recognized as Return of Capital AssetID 89352HAA7 Portfolio PRINCIPAL	0.00	14.05	0.00	0.00	89352HAA7
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital TRAVELERS COS INC 5 375% 6/15/12 Recognized as Return of Capital AssetID 89417EAB5 Portfolio PRINCIPAL	0.00	-12.30	0.00	0.00	89417EAB5
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital U S TREAS BDS 11 250% 2/15/15 Recognized as Return of Capital AssetID 912810DP0 Portfolio PRINCIPAL	0.00	-1,477.37	0.00	0.00	912810DP0
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital U S TREAS NTS 1 125% 1/15/12 Recognized as Return of Capital AssetID 912828KB5 Portfolio PRINCIPAL	0.00	8.64	0.00	0.00	912828KB5
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital U S TREAS NTS 1 500% 10/31/10 Recognized as Return of Capital AssetID 912828JP6 Portfolio PRINCIPAL	0.00	-199.11	0.00	0.00	912828JP6
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital U S TREAS NTS 4 875% 6/30/12 Recognized as Return of Capital AssetID 912828GW4 Portfolio PRINCIPAL	0.00	-731.42	0.00	0.00	912828GW4
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital U S TREAS NTS 4 875% 7/31/11 Recognized as Return of Capital AssetID 912828FN5 Portfolio PRINCIPAL	0.00	-930.73	0.00	0.00	912828FN5
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital U S TREAS SEC STRIPPED 2/15/14 Recognized as Return of Capital AssetID 912833DF4 Portfolio PRINCIPAL	0.00	570.92	0.00	0.00	912833DF4
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital UNITED TECHNOLOGIES 7 125% 11/15/10 Recognized as Return of Capital AssetID 913017BC2 Portfolio PRINCIPAL	0.00	-64.10	0.00	0.00	913017BC2
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital VERIZON GLOBAL FDG 7 375% 9/01/12 Recognized as Return of Capital AssetID 92344GAT3 Portfolio PRINCIPAL	0.00	-67.73	0.00	0.00	92344GAT3
10/30/2009	10/30/2009	10/30/2009	10/30/2009	Return of Capital WACHOVIA CORP NEW 5 250% 8/01/14 Recognized as Return of Capital AssetID 929903AJ1 Portfolio PRINCIPAL	0.00	-22.75	0.00	0.00	929903AJ1

10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital WACHOVIA CORP NEW 5 300% 10/15/11 Recognized as Return of Capital AssetID 929903CF7 Portfolio PRINCIPAL	0.00	-10.02	0.00	0.00	0.00	929903CF7
10/30/2009	10/30/2009	10/30/2009	Return of Capital	Return of Capital WYETH 5 500% 2/15/16 Recognized as Return of Capital AssetID 983024AJ9 Portfolio PRINCIPAL 983024-AJ-9	0.00	-6.96	0.00	0.00	0.00	983024AJ9
		11/2/2009	Corporate Interest	AMER EXPRESS CREDIT CO MEDIUM TERM NOTES 5 7/8% MAY 02 2013 DTD 06/02/2008	20,000.00	587.50	0.00	0.00	587.50	0253MOCW7
		11/2/2009	Corporate Interest	BANK OF NEW YORK MELLON MEDIUM TERM NOTE 4 95% NOV 01 2012 DTD 11/01/2007	25,000.00	618.75	0.00	0.00	618.75	06406HBE8
		11/2/2009	Interest	RESIDUAL CASH SWEEP INCOME EARNED INTEREST FROM 10/1/09 TO 10/31/09 JPMORGAN DEPOSIT SWEEP PREMIER	0.00	4.15	0.00	0.00	4.15	
		11/2/2009	Interest	RESIDUAL CASH SWEEP INCOME EARNED INTEREST FROM 10/1/09 TO 10/31/09 JPMORGAN DEPOSIT SWEEP PREMIER	0.00	2.04	0.00	0.00	2.04	
		11/2/2009	U S Government Interest	U S A NOTES OCT 31 2010 DTD 10/31/2008 912828-JP-6	340,000.00	2,550.00	0.00	0.00	2,550.00	912828JP6
11/2/2009	11/5/2009	11/5/2009	Accrued Int Pd	ENTRY REVERSED ON 12/09/2009 FREDDIE MAE SER 2102 CL TC 6% DEC 15 2013 DTD 12/01/1998	49,501.35	-33.00	0.00	0.00	-33.00	3133THGW1
		11/5/2009	Corporate Interest	SUNTRUST BANKS INC 5 1/4% NOV 05 2012 DTD 11/05/2007	20,000.00	525.00	0.00	0.00	525.00	867914888
11/2/2009	11/5/2009	11/5/2009	Purchase	ENTRY REVERSED ON 12/09/2009 FREDDIE MAE SER 2102 CL TC 6% DEC 15 2013 DTD 12/01/1998 @ 105 90625 BAIRD (ROBERT W) & CO. INCORPORAT TRADE DATE 11/02/09 FACE VALUE 200,000.00 3133TH-GW-1	49,501.35	-52,458.02	-52,425.02	0.00	0.00	3133THGW1
		11/9/2009	Corporate Interest	DAIMLER CHRYSLER AUTO TRUST SER 2006-D CL A4 4 94% FEB 08 2012 DTD 12/05/2006	55,000.00	226.42	0.00	0.00	226.42	233880AC7
		11/9/2009	Corporate Interest	DAIMLER CHRYSLER AUTO TRUST SER 2007-A CL A4 5 28% MAR 08 2013 DTD 11/21/2007	40,000.00	176.00	0.00	0.00	176.00	233882AF6
11/6/2009	11/12/2009	11/12/2009	Accrued Int Pd	SIMON PROPERTY GROUP LP 6 3/4% MAY 15 2014 DTD 05/15/2009	10,000.00	-331.87	0.00	0.00	-331.87	828807CB1
11/6/2009	11/12/2009	11/12/2009	Accrued Int Rcv	SIMON PROPERTY GROUP LP 5 3/8% JUN 01 2011 DTD 11/15/2005	10,000.00	240.38	0.00	0.00	240.38	828807BR7
11/6/2009	11/12/2009	11/12/2009	Purchase	SIMON PROPERTY GROUP LP 6 3/4% MAY 15 2014 CLEARING CORP TRADE DATE 11/06/09 FACE VALUE 10,000.00	10,000.00	-11,172.37	-10,840.50	0.00	0.00	828807CB1
11/6/2009	11/12/2009	11/12/2009	Sale	SIMON PROPERTY GROUP LP 5 3/8% JUN 01 2011 DTD 11/15/2005	-10,000.00	9,712.82	10,427.60	0.00	0.00	828807BR7
		11/16/2009	Corporate Interest	BANK OF AMERICA CORP MEDIUM TERM NOTE 7 3/8% MAY 15 2014 DTD 05/13/2009	35,000.00	1,304.97	0.00	0.00	1,304.97	06051G DY2
		11/16/2009	Corporate Interest	CREDIT SUISSE FB USA INC NOTES 6 1/8% NOV 15 2011 DTD 11/6/2001	25,000.00	765.63	0.00	0.00	765.63	22541LAB9

11/16/2009	Corporate Interest	DUKE ENERGY CAROLINAS 26442C-AF-1	5 3/4% NOV 15 2013	DTD	10,000.00	287.50	0.00	287.50	287.50	26442CAF1
11/16/2009	Corporate Interest	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF5 GTD SER 2405 CL 2405-PE 6 00% DUE 01/15/2017			56,519.95	282.60	0.00	282.60	282.60	31339MPV4
11/16/2009	Corporate Interest	FEDERAL NATIONAL MORTGAGE ASSN 31339M-PV-4 5/26/2001	NOTS 6% MAY 15 2011 DTD		130,000.00	3,900.00	0.00	3,900.00	3,900.00	31359MIJH7
11/16/2009	Corporate Interest	FHLMC REMIC 31359M-JH-7 31393R-6M-7	4 1/2% MAY 15 2018 DTD 5/1/2003		30,000.00	112.50	0.00	112.50	112.50	31393R6M7
11/16/2009	Corporate Interest	FORD CREDIT AUTO OWNER TRUST 15 2013 DTD 04/22/2008	SER 2008-B CL A4A 4 95% MAR		85,000.00	350.63	0.00	350.63	350.63	34528YAF4
11/16/2009	Corporate Interest	FREDDIE MAC 34528Y-AF-4 07/01/2004	SER 2825 CL-VP 5 5% JUN 15 2015 DTD		79,944.94	366.41	0.00	366.41	366.41	31395SCR06
11/16/2009	Corporate Interest	FREDDIE MAC 31395C-RQ-6	SER 2844 CL PV 5% AUG 15 2015 DTD		95,516.80	397.99	0.00	397.99	397.99	31395EWR4
11/16/2009	Corporate Interest	HOUSEHOLD FINANCE CORP 31395E-WR-4 08/01/2004	NOTES 7% MAY 15 2012		45,000.00	1,575.00	0.00	1,575.00	1,575.00	441812JY1
11/16/2009	Corporate Interest	MBNA CREDIT CARD MASTER NOTE TRUST 15 2012 DTD 6/14/2005	SER 2005 CL A3 4 10% OCT		50,000.00	170.83	0.00	170.83	170.83	55264TCZ2
11/16/2009	Corporate Interest	PRAXAIR INC 11/13/2007	5 1/4% NOV 15 2014 DTD		20,000.00	525.00	0.00	525.00	525.00	74005PAQ7
11/16/2009	Corporate Interest	SIMON PROPERTY GROUP LP 74005P-AQ-7 05/15/2009	6 3/4% MAY 15 2014		10,000.00	337.50	0.00	337.50	337.50	828807CB1
11/16/2009	Corporate Interest	UNITED TECHNOLOGIES CORP 828807-CB-1 11/14/2000	NOTES 7 1/8% NOV 15 2010		15,000.00	534.38	0.00	534.38	534.38	913017BC2
11/16/2009	Fees	FEE THROUGH THE PRIOR MONTH END			0.00	-2,185.08	0.00	-2,185.08	-2,185.08	
11/16/2009	Principal Payment	FED HOME LN MTG CORP PARTN CTF5 6 00% DUE 06/01/2016	GROUP NBR E84024 PAYMENT A/C PRINCIPAL		-633.76	898.69	633.76	0.00	3128GLPH9	
11/16/2009	Principal Payment	FED HOME LN MTG CORP PARTN CTF5 5.00% NOV 01 2017	GROUP NBR M30281 PAYMENT A/C PRINCIPAL		-232.98	324.99	232.98	0.00	31287CJ24	
11/16/2009	Principal Payment	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF5 GTD SER 2405 CL 2405-PE 6 00% DUE 01/15/2017	PAYMENT A/C		-1,366.68	1,649.28	1,366.68	0.00	31339MPV4	
11/16/2009	Principal Payment	FREDDIE MAC 04/01/2003	GOLD PARTIC CTF 4 5% APR 01 2018 DTD POOL NO E95760 PAYMENT A/C		-1,633.28	1,919.55	1,633.28	0.00	3128H3MH1	
11/16/2009	Principal Payment	FREDDIE MAC 3128H3-MH-1	GOLD PARTIC CTF 4 5% MAY 01 2019 POOL NO E01641 PAYMENT		-1,423.19	1,740.15	1,423.19	0.00	31294ICZ8	
11/16/2009	Principal Payment	FREDDIE MAC 07/01/2004	SER 2825 CL-VP 5 5% JUN 15 2015 DTD PAYMENT A/C PRINCIPAL		-1,008.11	1,374.52	1,008.11	0.00	31395SCR06	
11/16/2009	Principal Payment	FREDDIE MAC 31395C-RQ-6	SER 2844 CL PV 5% AUG 15 2015 DTD PAYMENT A/C PRINCIPAL		-1,182.32	1,580.31	1,182.32	0.00	31395EWR4	

		11/16/2009	U S Government Interest	FED HOME LN MTG CORP PARTN CTF5 GROUP NBR E84024 6.00% DUE 06/01/2016 3128GL-PH-9	52,986.42	264.93	0.00	264.93	3128GLPH9
		11/16/2009	U S Government Interest	FED HOME LN MTG CORP PARTN CTF5 GROUP NBR M30281 5.00% NOV 01 2017 DTD 11/01/2002	22,081.55	92.01	0.00	92.01	3128CJ24
		11/16/2009	U S Government Interest	FREDDIE MAC GOLD PARTIC CTF 4 5% APR 01 2018 DTD 04/01/2003 POOL NO E95760 3128H3-MH-1	76,337.50	286.27	0.00	286.27	3128H3MH1
		11/16/2009	U S Government Interest	FREDDIE MAC GOLD PARTIC CTF 4 5% MAY 01 2019 DTD 05/01/2004 POOL NO E01641 31294K-ZE-8	84,523.04	316.96	0.00	316.96	31294KZE8
		11/18/2009	Corporate Interest	FANNIE MAE NOTES 4 7/8% MAY 18 2012 DTD 05/18/2007 31398A-BX-9	230,000.00	5,606.25	0.00	5,606.25	31398ABX9
		11/18/2009	Corporate Interest	HONDA AUTO RECEIVABLES 2008-1 OWNER TR ASSET BACKED NT CL A- 4 4 88% DUE 09/18/2014 43812I-AD-6	50,000.00	203.33	0.00	203.33	43812IAD6
11/19/2009	11/19/2009	11/19/2009	Accrued Int Rcv	FEDERAL NATIONAL MORTGAGE ASSN 5/26/2001 EARNED DISCOUNT 31359M-JH-7	15,000.00	10.00	0.00	10.00	31359MJH7
11/19/2009	11/19/2009	11/19/2009	Sale	FEDERAL NATIONAL MORTGAGE ASSN 5/26/2001 @ 108 0883 HSBC SECURITIES INC (HSBCSI) TRADE DATE 11/19/09 FACE VALUE 15,000.00 31359M-JH-7	-15,000.00	16,032.95	16,213.25	0.00	31359MJH7
10/28/2009	11/17/2009	11/20/2009	Purchase	FREDDIE MAC GOLD PARTIC CTF 5 5% AUG 01 2019 DTD 08/01/2004 POOL NO G18006 @ 106.875 35,738 01 BROKERAGE 81 74 STEPHENS INC (CUST) TRADE DATE 10/28/09 FACE VALUE 100,000.00 3128MM-AG-8	33,439.07	-35,819.75	-35,819.75	0.00	3128MMAG8
11/16/2009	11/23/2009	11/23/2009	Accrued Int Rcv	UNITED TECHNOLOGIES CORP NOTES 7 1/8% NOV 15 2010 DTD 11/14/2000 913017-BC-2	15,000.00	23.75	0.00	23.75	913017BC2
11/16/2009	11/23/2009	11/23/2009	Sale	UNITED TECHNOLOGIES CORP NOTES 7 1/8% NOV 15 2010 DTD 11/14/2000 @ 106.372 GOLDMAN SACHS EXECUTION & CLEARING TRADE DATE 11/16/09 FACE VALUE 15,000.00 913017-BC-2	-15,000.00	15,810.86	15,955.80	0.00	913017BC2
		11/25/2009	Principal Payment	FANNIE MAE 5 5% MAR 1 2018 DTD 2/1/2003 POOL NO 555301 PAYMENT A/C PRINCIPAL 31385W-3J-6	-1,380.01	1,770.45	1,380.01	0.00	31385W3J6
		11/25/2009	Principal Payment	FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 440734 6.00% DUE 12/01/2018 PAYMENT A/C PRINCIPAL 31380H-SX-6	-397.20	637.76	397.20	0.00	31380HSX6
		11/25/2009	Principal Payment	FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 725226 6.50% DUE 07/01/2018 PAYMENT A/C PRINCIPAL 31402C-VT-6	-1,794.51	2,242.96	1,794.51	0.00	31402CVT6
		11/25/2009	Principal Payment	FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 734959 4.00% AUG 01 2018 DTD 08/01/2003 PAYMENT A/C PRINCIPAL 31402Q-QL-8	-413.77	565.16	413.77	0.00	31402QQJ8
		11/25/2009	Principal Payment	FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 747785 4.00% OCT 01 2018 DTD 10/01/2003 PAYMENT A/C PRINCIPAL 31403F-XN-9	-1,331.45	1,555.98	1,331.45	0.00	31403FXN9
		11/25/2009	U S Government Interest	FANNIE MAE 5 5% MAR 1 2018 DTD 2/1/2003 POOL NO 555301 31385W-3J-6	85,187.74	390.44	0.00	390.44	31385W3J6

11/25/2009	U.S. Government Interest	FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 440734 6 00% DUE 12/01/2018 31380H-SX-6	48,112.50	240.56	0.00	240.56	31380HSX6
11/25/2009	U.S. Government Interest	FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 725226 6 50% DUE 07/01/2018 31402C-VT-6	82,790.54	448.45	0.00	448.45	31402CVT6
11/25/2009	U.S. Government Interest	FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 734959 4 00% AUG 01 2018 DTD 08/01/2003 31402Q-QL-8	45,417.00	151.39	0.00	151.39	31402QQL8
11/25/2009	U.S. Government Interest	FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 747785 4 00% OCT 01 2018 DTD 10/01/2003 31403F-XN-9	67,360.48	224.53	0.00	224.53	31403FXN9
11/27/2009	Accrued Int Pd	BOTTLE GROUP LLC 6.95% MAR 15 2014 DTD 10/24/2008 10138M-AH-8	15,000.00	-208.50	0.00	-208.50	10138MAH8
11/27/2009	Purchase	BOTTLE GROUP LLC 6.95% MAR 15 2014 DTD 10/24/2008 @ 117.148 SALOMON BROTHERS TRADE DATE 11/20/09 FACE VALUE 15,000.00 10138M-AH-8	15,000.00	-17,780.70	-17,572.20	0.00	10138MAH8
11/30/2009	Accrued Int Rcv	FEDERAL NATIONAL MORTGAGE ASSN NOTS 6% MAY 15 2011 DTD 5/26/2001 EARNED DISCOUNT 31359M-JH-7	10,000.00	25.00	0.00	25.00	31359MIJH7
11/30/2009	Corporate Interest	ABBOTT LABORATORIES 5.15% NOV 30 2012 DTD 11/09/2007 002819-AA-8	15,000.00	386.25	0.00	386.25	002819AA8
11/30/2009	Corporate Interest	STATE STREET CORP SR NOTES 4 3% MAY 30 2014 DTD 05/22/2009 857477-AE-3	5,000.00	112.28	0.00	112.28	857477AE3
11/30/2009	Cost Adjustment	2/15/2014 INT PMT DUE ON STRIPPED U.S. TREASURY ZERO CPN FEB 15 2014 DTD 2/15/85 GOVERNMENT BOND OID 912833-DF-4	340,000.00	517.40	0.00	0.00	912833DF4
11/30/2009	Sale	FEDERAL NATIONAL MORTGAGE ASSN NOTS 6% MAY 15 2011 DTD 5/26/2001 @ 107.9646 HSBC SECURITIES INC (HSBCSI) TRADE DATE 11/30/09 FACE VALUE 10,000.00 31359M-JH-7	-10,000.00	10,688.64	10,796.46	0.00	31359MIJH7
12/1/2009	Corporate Interest	NUCOR CORP 5% JUN 01 2013 DTD 06/02/2008 670346-AJ-4	15,000.00	375.00	0.00	375.00	670346AJ4
12/1/2009	Foreign Interest	BURLINGTON RESOURCES FIN 6 1/2% DEC 1 2011 DTD 6/01/2002 12201P-AM-8	20,000.00	650.00	0.00	650.00	12201PAM8
12/1/2009	Interest	DEPOSIT SWEEP INTEREST FOR NOV @ 07% RATE ON NET AVG COLLECTED BALANCE OF \$97,079.94 AS OF 12/01/09	0.00	5.59	0.00	5.59	
12/2/2009	Misc. Income	AMERICAN HOME PRODUCTS CORP 6.70% MAR 15 2011 DTD 3/30/2001 STEP CPN CONSENT PAYMENT OF \$1.50 PER \$1000 P.A. HELD 076609-AM-9	20,000.00	0.00	0.00	-30.00	026609AM9
12/8/2009	Corporate Interest	DAIMLER CHRYSLER AUTO TRUST SER 2006-D CL A4 4.94% FEB 08 2012 DTD 12/05/2006 233880-AC-7	55,000.00	226.42	0.00	226.42	233880AC7
12/8/2009	Corporate Interest	DAIMLER CHRYSLER AUTO TRUST SER 2007-A CL A4 5.28% MAR 08 2013 DTD 11/21/2007 233882-AF-6	40,000.00	176.00	0.00	176.00	233882AF6
11/2/2009	Accrued Int Pd	FREDDIE MAE SER 2102 CL TC 6% DEC 15 2013 DTD 12/01/1998 3133TH-GW-1	47,833.52	-31.89	0.00	-31.89	3133THGW1

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12/10/2009	12/17/2009	12/17/2009	Purchase	FANNIE MAE 03/01/2004 MESIROW FINANCIAL, INC VALUE 375,000.00 31404K-TZ-5 HONDA AUTO RECEIVABLES 2008-1 OWNER TR ASSET BACKED NT CL A- 4 4 88% DUE 09/18/2014 43812T-AD-6 FEDERAL HOME LOAN BANK 5 1/4% JUN 18 2014 DTD 5/27/2004 3133X7-FK-5 DELL INC 24702R-AD-3 JPMORGAN CHASE INVESTMENT MANAGEMENT FEE FOR THE PERIOD 11-01-2009 TO 11-30-2009	7% OCT 01 2017 POOL NO 771068 FACE @ 109 00 DTD @ 109 00 FACE DTD 10/15/2008	90,762.82	-99,213.84	-98,931.47	0.00	31404KTZ5
		12/18/2009	Corporate Interest			50,000.00	203.33	0.00	0.00	203.33 438127AD6
		12/18/2009	U S Government Interest			160,000.00	4,200.00	0.00	0.00	4,200.00 3133X7FK5
		12/21/2009	Accrued Int Pd			10,000.00	-86.17	0.00	0.00	-86.17 24702RAD3
		12/21/2009	Fees			0.00	-2,220.52	0.00	0.00	-2,220.52
		12/16/2009	Purchase			10,000.00	-10,784.17	-10,698.00	0.00	0.00 24702RAD3
		12/22/2009	Corporate Interest			47,833.52	239.17	0.00	0.00	239.17 3133THGW1
		12/22/2009	Principal Payment			-1,522.38	1,761.55	1,522.38	0.00	0.00 3133THGW1
		12/28/2009	Principal Payment			-1,475.97	1,860.09	1,475.97	0.00	0.00 31385W3J6
		12/28/2009	Principal Payment			-2,613.89	2,852.47	2,613.89	0.00	0.00 31380HSX6
		12/28/2009	Principal Payment			-2,048.15	2,486.88	2,048.15	0.00	0.00 31402CVT6
		12/28/2009	Principal Payment			-423.78	573.79	423.78	0.00	0.00 31402QQL8
		12/28/2009	Principal Payment			-719.36	939.46	719.36	0.00	0.00 31403FXN9
		12/28/2009	U S Government Interest			83,807.73	384.12	0.00	0.00	384.12 31385W3J6
		12/28/2009	U S Government Interest			47,715.30	238.58	0.00	0.00	238.58 31380HSX6
		12/28/2009	U S Government Interest			80,996.03	438.73	0.00	0.00	438.73 31402CVT6
		12/28/2009	U S Government Interest			45,003.23	150.01	0.00	0.00	150.01 31402QQL8