Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2009

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

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

Use the IRS label. Otherwise, print or type. See Specific Instructions.

Name of foundation: MIMI AND PETER HAAS FUND

Number and street (or P O box number if mail is not delivered to street address): 201 FILBERT STREET, FIFTH FLOOR
Room/suite

City or town, state, and ZIP code: SAN FRANCISCO, CA 94133-3238

A Employer identification number: 94-6064551

B Telephone number (see page 10 of the instructions): (415) 296-9249

C If exemption application is pending, check here ▶ [ ]
D 1. Foreign organizations check here ▶ [ ]
2. Foreign organizations meeting the 85% test, check here and attach computation ▶ [ ]
E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ [ ]
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ [ ]

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

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 189,051,416.

J Accounting method [ ] Cash [X] Accrual
[ ] Other (specify) ____
(Part I, column (d) must be on cash basis)

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)				
	2 Check ▶ [ ] if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments	8,543.	8,543.	0.	ATCH 1
	4 Dividends and interest from securities	2,343,405.	2,343,405.	0.	ATCH 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-7,272,198.			
	b Gross sales price for all assets on line 6a 226,695,865.				
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	34,689,589.	2,342,094.	0.	ATCH 3
	12 **Total.** Add lines 1 through 11	29,769,339.	4,694,042.	0.	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	205,000.	0.	0.	205,000.
	14 Other employee salaries and wages	359,615.	0.	0.	359,615.
	15 Pension plans, employee benefits	176,517.	0.	0.	176,517.
	16a Legal fees (attach schedule) ATCH 4	0.	0.	0.	0.
	b Accounting fees (attach schedule) ATCH 5	151,000.	99,300.	0.	51,700.
	c Other professional fees (attach schedule) *	1,581,949.	1,581,949.	0.	0.
	17 Interest ATTACHMENT 7	706.	706.	0.	0.
	18 Taxes (attach schedule) (see page 14 of the instructions) **	43,847.	0.	0.	1,032.
	19 Depreciation (attach schedule) and depletion	7,030.	0.	0.	
	20 Occupancy	198,990.	0.	0.	198,990.
	21 Travel, conferences, and meetings	3,588.	0.	0.	3,588.
	22 Printing and publications	1,354.	0.	0.	1,354.
	23 Other expenses (attach schedule) ATCH 9	49,955.	0.	0.	49,955.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	2,779,551.	1,681,955.	0.	1,047,751.
	25 Contributions, gifts, grants paid	8,002,285.			8,002,285.
	26 **Total expenses and disbursements.** Add lines 24 and 25	10,781,836.	1,681,955.	0.	9,050,036.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	18,987,503.			
	b **Net investment income** (if negative, enter -0-)		3,012,087.		
	c **Adjusted net income** (if negative, enter -0-)			-0-	

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Part II Balance Sheets

Attached sche[redacted]nd amounts in the description colu[redacted] should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year [redacted]	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets 1	Cash - non-interest-bearing	500.	500.	500.
2	Savings and temporary cash investments	5,209,142.	480,947.	480,947.
3	Accounts receivable ▶ 8,823,874.			
	Less allowance for doubtful accounts ▶	350,815.	8,823,874.	8,823,874.
4	Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
5	Grants receivable			
6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 16 of the instructions)			
7	Other notes and loans receivable (attach schedule) ▶			
	Less allowance for doubtful accounts ▶			
8	Inventories for sale or use			
9	Prepaid expenses and deferred charges			
10 a	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 ▶ 5,550.			ATCH 10
	Less accumulated depreciation (attach schedule) ▶	5,550.	5,550.	5,550.
12	Investments - mortgage loans			
13	Investments - other (attach schedule) ATCH 11	164,496,810.	179,723,854.	179,723,854.
14	Land, buildings, and equipment basis ▶ 355,637.			ATCH 12
	Less accumulated depreciation (attach schedule) ▶ 338,946.	23,721.	16,691.	16,691.
15	Other assets (describe ▶)			
16	**Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	170,086,538.	189,051,416.	189,051,416.
Liabilities 17	Accounts payable and accrued expenses	160,195.	131,255.	
18	Grants payable	0.		
19	Deferred revenue			
20	Loans from officers, directors, trustees, and other disqualified persons			
21	Mortgages and other notes payable (attach schedule)			
22	Other liabilities (describe ▶ ATCH 13)	0.	6,315.	
23	**Total liabilities** (add lines 17 through 22)	160,195.	137,570.	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ [X] and complete lines 24 through 26 and lines 30 and 31.**			
24	Unrestricted	169,926,343.	188,913,846.	
25	Temporarily restricted			
26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ [ ]			
27	Capital stock, trust principal, or current funds			
28	Paid-in or capital surplus, or land, bldg , and equipment fund			
29	Retained earnings, accumulated income, endowment, or other funds			
30	**Total net assets or fund balances** (see page 17 of the instructions)	169,926,343.	188,913,846.	
31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	170,086,538.	189,051,416.	

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	169,926,343.
2	Enter amount from Part I, line 27a	2	18,987,503.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	188,913,846.
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	188,913,846.

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Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	SEE PART IV SCHEDULE			
b	AT END OF TAX RETURN			
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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	-7,272,198.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8	3	

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2008	8,586,594.	200,137,972.	0.042903
2007	13,164,285.	239,247,918.	0.055024
2006	12,976,441.	234,189,036.	0.055410
2005	12,071,370.	227,094,461.	0.053156
2004	11,297,230.	217,354,771.	0.051976

2	**Total** of line 1, column (d)	2	0.258469
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.051694
4	Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	165,676,118.
5	Multiply line 4 by line 3	5	8,564,461.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	30,121.
7	Add lines 5 and 6	7	8,594,582.
8	Enter qualifying distributions from Part XII, line 4	8	9,050,036.

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

Part VI Excise Tax Based on Invest[illegible] Income (Section 4940(a), 4940(b), 4940(e), [illegible]948 - see page 18 of the instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter ____________ (attach copy of ruling letter if necessary - see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b		1	30,121.
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) . . .		2	
3 Add lines 1 and 2		3	30,121.
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	30,121.
6 Credits/Payments			
a 2009 estimated tax payments and 2008 overpayment credited to 2009 . . .	6a 34,578.		
b Exempt foreign organizations-tax withheld at source	6b 0.		
c Tax paid with application for extension of time to file (Form 8868)	6c 17,500.		
d Backup withholding erroneously withheld	6d 0.		
7 Total credits and payments Add lines 6a through 6d		7	52,078.
8 Enter any **penalty** for underpayment of estimated tax. Check here [X] if Form 2220 is attached		8	
9 **Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** . . . . ▶		9	
10 **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** . . . . ▶		10	21,957.
11 Enter the amount of line 10 to be **Credited to 2010 estimated tax** ▶ 21,957. **Refunded** ▶		11	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

		Line	Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ ARGONAUT SECURITIES COMPANY Telephone no ▶ (415)501-4885
Located at ▶ 1155 BATTERY ST, LS7W SAN FRANCISCO, CA ZIP + 4 ▶ 94111

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** - Check here ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

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

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

			Line	Yes	No
1a	During the year did the foundation (either directly or indirectly)				
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ATTACHMENT 21	☒ Yes ☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)?		1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐				
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?		1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):				
a	At the end of tax year 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009?	☐ Yes ☒ No			
	If "Yes," list the years ▶				
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement - see page 20 of the instructions.)		2b		
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶				
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2009 as a result of (**1**) any purchase by the foundation or disqualified persons after May 26, 1969, (**2**) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (**3**) the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2009.)*		3b	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?		4b		X

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

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

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

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

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

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

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

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

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

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

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

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

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

If "Yes" to 6b, file Form 8870

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

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

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 14		205,000.	41,335.	0.

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

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 15		293,546.	65,824.	0.

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

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
ATTACHMENT 16		1,150,540.

Total number of others receiving over $50,000 for professional services ▶ 4

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 HOSTING MEETINGS OF NONPROFIT LEADERS AND GRANTMAKERS; SERVICE OF FOUNDATION STAFF ON NONPROFIT BOARDS AND ADVISORY COUNCILS; TECHNICAL ASSISTANCE TO ENCOURAGE PHILANTHROPY.	7,841.
2	
3	
4	

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	89,460,822.
b	Average of monthly cash balances	1b	3,327,490.
c	Fair market value of all other assets (see page 24 of the instructions)	1c	75,410,793.
d	**Total** (add lines 1a, b, and c)	1d	168,199,105.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	168,199,105.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	2,522,987.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	165,676,118.
6	**Minimum investment return.** Enter 5% of line 5	6	8,283,806.

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

1	Minimum investment return from Part X, line 6			1	8,283,806.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	30,121.		
b	Income tax for 2009. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	30,121.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	8,253,685.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	8,253,685.
6	Deduction from distributable amount (see page 25 of the instructions)			6	
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1			7	8,253,685.

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	9,050,036.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	0.
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	9,050,036.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	30,121.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	9,019,915.

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

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

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				8,253,685.
2 Undistributed income, if any, as of the end of 2009				
a Enter amount for 2008 only				
b Total for prior years 20 07 ,20 06 ,20 05				
3 Excess distributions carryover, if any, to 2009				
a From 2004				
b From 2005 760,524.				
c From 2006 1,678,911.				
d From 2007 1,637,653.				
e From 2008				
f **Total** of lines 3a through e	4,077,088.			
4 Qualifying distributions for 2009 from Part XII, line 4 ▶ $ 9,050,036.				
a Applied to 2008, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)				
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)				
d Applied to 2009 distributable amount				8,253,685.
e Remaining amount distributed out of corpus	796,351.			
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	4,873,439.			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions				
e Undistributed income for 2008. Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f Undistributed income for 2009 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2010				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2004 not applied on line 5 or line 7 (see page 27 of the instructions)				
9 **Excess distributions carryover to 2010.** Subtract lines 7 and 8 from line 6a	4,873,439.			
10 Analysis of line 9				
a Excess from 2005 760,524.				
b Excess from 2006 1,678,911.				
c Excess from 2007 1,637,653.				
d Excess from 2008				
e Excess from 2009 796,351.				

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) NOT APPLICABLE

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)

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

Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year - see page 28 of the instructions.)

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

ATTACHMENT 17

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

NO PRESCRIBED FORM

c Any submission deadlines

NONE

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

NONE

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year* ATTACHMENT 18				
Total ▶ **3a**				8,002,285.
b *Approved for future payment* ATTACHMENT 19				
Total ▶ **3b**				0.

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Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
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			14	8,543.	
4 Dividends and interest from securities			14	2,343,405.	
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			14	2,342,094.	
8 Gain or (loss) from sales of assets other than inventory			18	-7,272,198.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b ATTACHMENT 20				32,347,495.	
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				29,769,339.	

13 Total. Add line 12, columns (b), (d), and (e) . . . . 13 29,769,339.

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

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See page 29 of the instructions)
	NOT APPLICABLE

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

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of:			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

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

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

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

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Sign Here

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

Signature of officer or trustee | Date 11/12/10 | Title TRUSTEE/PRESIDENT

Paid Preparer's Use Only

Preparer's signature PARKER B. PHILLIPS	Date 11/02/2010	Check if self-employed ☐
Preparer's identifying number (See Signature on page 30 of the instructions)	P00328425	
Firm's name (or yours if self-employed), address, and ZIP code	ARGONAUT SECURITIES COMPANY 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	EIN 94-2719989 Phone no 415-501-4885

Description of Property

GENERAL DEPRECIATION

DEPRECIATION

Asset description	Date placed in service	Unadjusted Cost or basis	Bus %	179 exp reduction in basis	Basis Reduction	Basis for depreciation	Beginning Accumulated depreciation	Ending Accumulated depreciation	Method	Conv	Life	ACRS class	MACRS class	Current-year 179 expense	Current-year depreciation
FURNITURE 92	01/01/1992	7,691	100 000			7,691.	7,691	7,691.	SL		10.000				
OFFICE FURN 94	01/01/1994	98,864	100 000			98,864	98,864.	98,864.	SL		10.000				
ARTWORK 94	01/01/1994	5,550.	100.000												
SIDETABLE 95	09/15/1995	1,606.	100.000			1,606	1,606	1,606.	SL		10.000				
WORKSTATION 95	08/24/1995	552.	100 000			552.	552	552	SL		10.000				
CONF TABLE 95	11/15/1995	924	100 000			924.	924	924	SL		10.000				
ROUTER/ETHERNET 98	03/15/1998	602	100.000			602.	602.	602.	SL		5.000				
OFFICE CHAIR 98	03/15/1998	459.	100.000			459	459.	459.	SL		7.000				
2 STORAGE CABN 98	04/30/1998	2,220.	100.000			2,220.	2,220.	2,220.	SL		7.000				
4 MERIDIAN FILE 98	04/30/1998	2,681.	100.000			2,681.	2,681.	2,681.	SL		7 000				
2 TABLE DESK 98	08/28/1998	4,200.	100 000			4,200.	4,200	4,200.	SL		7.000				
BOOKCASE 98	08/28/1998	930.	100.000			930.	930	930.	SL		7.000				
FILE TOP 98	08/18/1998	350.	100 000			350.	350.	350	SL		7.000				
DISHWASHER 01	01/17/2001	427.	100.000			427	427.	427	SL		7.000				
SERVER BACKUP 02	10/09/2002	437	100.000			437	437.	437.	SL		5.000				
DSL SET UP 02	02/14/2002	449.	100.000			449	449.	449.	SL		5 000				
VIDEO CONF SYS 03	02/14/2003	27,740.	100.000			27,740.	27,740.	27,740.	SL		5.000				
OFFICE CHAIRS 03	09/02/2003	1,548	100.000			1,548.	1,179.	1,400.	SL		7.000				221
POWER PNT PROJ 04	10/19/2004	927.	100 000			927.	771	927	SL		5.000				156
Less Retired Assets															
Subtotals						291,976.	268,554.	275,365.							6,811.

Listed Property

Asset description	Date placed in service	Unadjusted Cost or basis	Bus %	179 exp reduction in basis	Basis Reduction	Basis for depreciation	Beginning Accumulated depreciation	Ending Accumulated depreciation	Method	Conv	Life	ACRS class	MACRS class	Current-year 179 expense	Current-year depreciation
Less Retired Assets															
Subtotals															
TOTALS		297,526.				291,976	268,554.	275,365.							6,811.

AMORTIZATION

Asset description	Date placed in service	Cost or basis	Accumulated amortization	Ending Accumulated amortization	Code	Life	Current-year amortization
LEASEHOLD IMPR 94	07/01/1994	30,736.	30,736.	30,736.	A178	40.000	
LEASEHOLD IMPR 95	01/01/1995	31,396.	31,396.	31,396.	A178	40.000	
LEASEHOLD IMPR 03	05/12/2003	1,530.	1,230.	1,449.	A178	7.000	219.
TOTALS		63,662.	63,362	63,581			219.

*Assets Retired

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Description of Property

GENERAL DEPRECIATION

DEPRECIATION

Asset description	Date placed in service	Unadjusted Cost or basis	Bus. %	179 exp reduction in basis	Basis Reduction	Basis for depreciation	Beginning Accumulated depreciation	Ending Accumulated depreciation	Me-thod	Conv	Life	ACRS class	MA CRS class	Current-year 179 expense	Current-year depreciation
OFFICE FURN 93	01/01/1993	68,137	100 000			68,137.	68,137	68,137	SL		10 000				
TELEPHONE 97	10/15/1997	1,109.	100 000			1,109.	1,109	1,109	SL		5 000				
MINOLTA COPIER 98	08/28/1998	16,340.	100.000			16,340.	16,340	16,340	SL		5 000				
PHONE SYS 03	02/14/2003	21,196.	100.000			21,196.	21,196.	21,196.	SL		5.000				
DELL SERVER 05	06/01/2005	4,077.	100.000			4,077	2,921.	3,736.	SL		5.000				815.
DOOR PLAQUE 06	04/26/2006	799	100.000			799	304.	418.	SL		7.000				114.
6 DELL OPTIPLEX 07	04/18/2007	8,978	100 000			8,978.	2,993	4,789.	SL		5.000				1,796
KEYBOARD TRAYS 07	06/21/2007	665.	100 000			665.	143	238.	SL		7.000				95.
FLATBED SCANNER 07	06/25/2007	144.	100 000			144.	43	72	SL		5.000				[illegible]
BIZHUB COPIER 08	02/05/2008	17,924.	100.000			17,924.	3,286.	6,871.	SL		5 000				3,5[illegible]
Less Retired Assets															
Subtotals		297,526													

Listed Property

Asset description	Date placed in service	Unadjusted Cost or basis	Bus. %	179 exp reduction in basis	Basis Reduction	Basis for depreciation	Beginning Accumulated depreciation	Ending Accumulated depreciation	Me-thod	Conv	Life	ACRS class	MA CRS class	Current-year 179 expense	Current-year depreciation
Less: Retired Assets															
Subtotals															
TOTALS															

AMORTIZATION

Asset description	Date placed in service	Cost or basis	Accumulated amortization	Ending Accumulated amortization	Code	Life	Current-year amortization
TOTALS							

*Assets Retired

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
WELLS FARGO BANK CHECKING 0057-003733	8,543.	8,543.	0.
TOTAL	8,543.	8,543.	0.

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
INTEREST FROM SECURITIES-			
GENERAL ACCOUNT 26-74278	518.	518.	0.
NEW CENTURY PARTNERS II 26-03957	135.	135.	0.
CAPITAL GUARDIAN 26-03958	1,181,028.	1,181,028.	0.
SCHWAB/GURTIN 2090-5807	103,983.	103,983.	0.
GOLDMAN SACHS 026-01445-6	2.	2.	0.
WELLS FARGO W20095273	2.	2.	0.
DIVIDENDS FROM SECURITIES-			
NEW CENTURY PARTNERS II 26-03957	644,670.	644,670.	0.
CAPITAL GUARDIAN 26-03958	1,284.	1,284.	0.
SCHWAB/GURTIN 2090-5807	134.	134.	0.
GENERAL ACCOUNT 26-74278	411,649.	411,649.	0.
TOTAL	2,343,405.	2,343,405.	0.

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
ORDINARY INCOME FROM PARTNERSHIPS-			
FARALLON CAPITAL INST 94-3106323	459,184.	459,184.	0.
FIRST RESERVE XI ONSHORE AIV 71-1015969	5,316.	5,316.	0.
FIRST RESERVE XI OFFSHORE AIV94-6064551	637.	637.	0.
GEMINI ISRAEL IV 98-0428414	-30.	-30.	0.
GEMINI ISRAEL V 98-0548428	-159.	-159.	0.
JC FLOWERS II 94-6064551	5,345.	5,345.	0.
JCF II SIDECAR 98-0504008	-73.	-73.	0.
JCF II AIV A-1 98-0521086	0.	0.	0.
HSH CAYMAN PARTNERS 98-0521559	66.	66.	0.
JCF II SPECIAL AIV K (NA)	279.	279.	0.
HCP WPPE X INVESTORS 26-1278318	-33,350.	-33,350.	0.
JW CHILDS EQUITY III 03-0387301	14,215.	14,215.	0.
ASIA ENVIRONMENTAL (N/A)	13,498.	13,498.	0.
HCP PRIVATE EQUITY 52-2335224	-3,845.	-3,845.	0.
NATURAL GAS PARTNERS IX 26-0632609	-40,019.	-40,019.	0.
PENZA GLOBAL VALUE FUND DST 20-6776308	129,537.	129,537.	0.
POUCHINE COOK CAPITAL II 35-2249258	-3,141.	-3,141.	0.
ROSEWOOD CAPITAL 94-3195569	-2,218.	-2,218.	0.
ROSEWOOD CAPITAL III 94-3274638	-2,942.	-2,942.	0.
CARMEL PARTNERS INV FUND III 33-1177003	3,464.	3,464.	0.
ROSEWOOD CAPITAL V 14-1948848	-758.	-758.	0.
STG III A 20-8952445	-3,503.	-3,503.	0.
TCV III (Q) 77-0494890	-981.	-981.	0.
TCV IV 77-0527868	-494.	-494.	0.
WARBURG PINCUS PRIVATE EQUITY VIII 13-4161869	13,524.	13,524.	0.
WARBURG PINCUS (BERMUDA) PRIVATE EQUITY VIII 13-4194502	-81.	-81.	0.
FIRST RESERVE XI-B OFFSHORE AIV (N/A)	248.	248.	0.
FIRST RESERVE XI-D OFFSHORE AIV (N/A)	-93.	-93.	0.
GENERATION IM GLOBAL (N/A)	-52,436.	-52,436.	0.

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
GENERATION IM CLIMATE SOLUTION (N/A)	238,152.	238,152.	0.
JCF II AIV E (N/A))	-29.	-29.	0.
JCF II AIV S 98-0578159	8.	8.	0.
JCF HRE AIV II TE TRUST 98-0584484	-266,731.	-266,731.	0.
JUPITER JCF AIV II SPECIAL 98-0569851	3,247.	3,247.	0.
HCP VF IX INVESTORS 26-1958282	26,723.	26,723.	0.
ROSEWOOD CAPITAL V COBALT HOLDING (N/A)	-4.	-4.	0.
RVG IV 22-3707169	0.	0.	0.
WATERSHED CAPITAL INST 82-0547075	752,214.	752,214.	0.
BAUPOST VALUE PARTNERS IV 26-2208448	1,062,375.	1,062,375.	0.
J.W. CHILDS BERMUDA AIV TWO 98-0405583	1.	1.	0.
KHOSLA VENTURES III 26-4049910	-655.	-655.	0.
KHOSLA VENTURES SEED 26-4754028	-499.	-499.	0.
ROSEWOOD CAPITAL IV 22-3707169	-9,460.	-9,460.	0.
OTHER INCOME-			
SECURITIES LITIGATION SETTLEMENTS	35,562.	35,562.	0.
CHANGES IN UNREALZED APPRECIATION	32,347,495.	0.	0.
TOTALS	34,689,589.	2,342,094.	0.

FORM 990PF, PART I - LEGAL FEES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
LEGAL FEES		0.	0.	0.	0.
	TOTALS	0.	0.	0.	0.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ARGONAUT SECURITIES COMPANY	119,000.	83,300.	0.	35,700.
OUTSIDE ACCOUNTING SERVICE	32,000.	16,000.	0.	16,000.
TOTALS	151,000.	99,300.	0.	51,700.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
INVESTMENT ADVISOR & CUSTODIAL FEES-				
CAPITAL GUARDIAN 26-03958	155,239.	155,239.	0.	0.
GENERAL ACCOUNT 26-74278	2,545.	2,545.	0.	0.
ASIA ENVIRONMENT PARTNERS(NA)	-31,667.	-31,667.	0.	0.
SCHWAB/GURTIN 20905807	46,717.	46,717.	0.	0.
CARMEL PARTNERS III33-1177003	15,124.	15,124.	0.	0.
HALL CAPITAL PARTNERS LLC	379,996.	379,996.	0.	0.
FARALLON CAPITAL 94-3106323	81,774.	81,774.	0.	0.
FR XI ONSHORE AIV 71-1015969	13,000.	13,000.	0.	0.
JC FLOWERS II 94-6064551	7,585.	7,585.	0.	0.
GEMINI ISRAEL IV 98-0428414	18,903.	18,903.	0.	0.
GEMINI ISRAEL V 98-0548428	24,876.	24,876.	0.	0.
JW CHILDS EQ III 03-0387301	8,026.	8,026.	0.	0.
JW CHILDS BERMUDA AIV TWO 98-0405583	1,466.	1,466.	0.	0.
HCP PRIVATE EQ 52-2335224	13,794.	13,794.	0.	0.
NATURAL GAS IX 26-0632609	38,000.	38,000.	0.	0.
PZENA GLOBAL VALUE 20-6776308	70,177.	70,177.	0.	0.
POUCHINE COOK CAPITAL II 35-2249258	25,795.	25,795.	0.	0.
GENERATION IM GLOBAL (N/A)	60,723.	60,723.	0.	0.
ROSEWOOD CAP III 94-3274638	318.	318.	0.	0.
ROSEWOOD CAP IV 22-3707169	5,024.	5,024.	0.	0.
ROSEWOOD CAP V 14-1948848	50,000.	50,000.	0.	0.
BAUPOST VALUE PRIV 26-2208448	414,375.	414,375.	0.	0.
WATERSHED CAP INST 82-0547075	81,930.	81,930.	0.	0.
TCV IV 77-0527868	14,503.	14,503.	0.	0.
STG III A 20-8952445	60,000.	60,000.	0.	0.
WARBURG PINCUS PRIVATE EQUITY VIII 13-4161869	7,101.	7,101.	0.	0.
KHOSLA VENTURES III26-4049910	7,965.	7,965.	0.	0.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
KHOSLA VENTURES SEED 26-4754028	5,355.	5,355.	0.	0.
INVESTMENT-RELATED EXPENSES-BANK SERVICE CHARGES	3,305.	3,305.	0.	0.
TOTALS	1,581,949.	1,581,949.	0.	0.

FORM 990PF, PART I - INTEREST EXPENSE

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
INTEREST-PARTNERSHIP ESCROWS	706.	706.	0.	0.
TOTALS	706.	706.	0.	0.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
FEDERAL EXCISE TAX	36,500.	0.	0.	0.
FEDERAL DEFERRED TAXES	6,315.	0.	0.	0.
STATE TAX AND FILING FEES	1,032.	0.	0.	1,032.
TOTALS	43,847.	0.	0.	1,032.

ATTACHMENT 9

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ADMINISTRATIVE CONSULTANTS	11,533.	0.	0.	11,533.
GENERAL LIABILITY INSURANCE	1,568.	0.	0.	1,568.
TELEPHONE	4,427.	0.	0.	4,427.
SUPPLIES	4,148.	0.	0.	4,148.
POSTAGE & FREIGHT	665.	0.	0.	665.
MEMBERSHIP FEES	2,414.	0.	0.	2,414.
SERVICE CONTRACT & EQ REPAIR	13,943.	0.	0.	13,943.
EQUIPMENT RENTAL	1,173.	0.	0.	1,173.
MISC ADMIN-RELATED EXPENSES	1,489.	0.	0.	1,489.
MISC GRANT-RELATED EXPENSES	695.	0.	0.	695.
TECHNOLOGY CONSULTANTS	0.	0.	0.	0.
DIRECT CHARITABLE ACTIVITIES	7,841.	0.	0.	7,841.
PROFESSIONAL DEVELOPMENT	59.	0.	0.	59.
TOTALS	49,955.	0.	0.	49,955.

INVESTMENTS - LAND, BUILDINGS, EQUIPMENT

ATTACHMENT 10

		FIXED ASSET DETAIL				ACCUMULATED DEPRECIATION DETAIL			
ASSET DESCRIPTION	METHOD/ CLASS	BEGINNING BALANCE	ADDITIONS	DISPOSALS	ENDING BALANCE	BEGINNING BALANCE	ADDITIONS	DISPOSALS	ENDING BALANCE
ARTWORK 94	L	5,550			5,550				
TOTALS		5,550			5,550.				

FORM 990PF, PART II - OTHER INVESTMENTS

ATTACHMENT 11

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
AURELIUS CAPITAL INTERNATIONAL	0.	0.
BIL	0.	0.
CANYON VALUE REAL FUND	573,957.	573,957.
FARALLON CAPTL INST 94-3106323	9,617,710.	9,617,710.
FIRST RESERVE XI ALT C-1	54,619.	54,619.
FR XI ONSHORE AIV 71-1015969	730,629.	730,629.
FR XI OFFSHORE AIV 94-6064551	525,751.	525,751.
GEMINI ISRAEL IV 98-0428414	514,082.	514,082.
GEMINI ISRAEL V 98-0548428	102,094.	102,094.
GENERATION IM GLOBAL EQ FUND	7,107,386.	7,107,386.
HCP WPPE X INVEST 26-1278318	686,164.	686,164.
JC FLOWERS II 98-0494093	407,742.	407,742.
JCF II SIDECAR 98-0504008	4,374.	4,374.
HSH CAYMAN 98-0521559	36,102.	36,102.
FR XI-D OFFSHORE AIV (N/A)	128,159.	128,159.
JCF II SPECIAL AIV K	35,543.	35,543.
JW CHILDS EQ III 03-0387301	1,242,478.	1,242,478.
JW CHLDS BERM AIV 2 98-0405583	243,026.	243,026.
LBA REALTY FUND III	460,137.	460,137.
OFFIT HALL PRVT EQ 52-2335224	1,702,074.	1,702,074.
OFFIT HALL ABSOLUTE RTN OFFSHR	0.	0.
NATURAL GAS ARTNR IX26-0632609	483,465.	483,465.
PZENA GLOBAL VALUE FUND DST	9,252,404.	9,252,404.
POUCHINE COOK CAPII 35-2249258	489,657.	489,657.
ROSEWOOD CAPITAL 94-3195569	486,171.	486,171.
ROSEWOOD CAP III 94-3274638	1,044,670.	1,044,670.
ROSEWOOD CAP V 14-1948848	441,339.	441,339.
ROYAL CAPITAL VALUE FUND	0.	0.
RVG IV 22-3707169	0.	0.
STG III A 20-8952445	623,793.	623,793.
TCV III(Q) 77-0494890	107,922.	107,922.
TCV IV 77-0527868	539,693.	539,693.
TIEDEMANN GLOBAL EMERGING FUND	0.	0.
WARBURG EQ VIII 13-4161869	1,660,668.	1,660,668.
WARBURG (BERM) PRVT EQ VIII	7,259.	7,259.

FORM 990PF, PART II - OTHER INVESTMENTS

ATTACHMENT 11 (CONT'D)

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
13-4194502		
NORTHERN TRUST COMPANY		
GENERAL ACCOUNT 26-74278 ATTACHMENT 22	16,409,602.	16,409,602.
NEW CENTURY PRTNR II 26-03957	0.	0.
CAPITAL GUARDIAN 26-03958 ATTACHMENT 23	29,184,779.	29,184,779.
SCHWAB/GURTIN 2090-5807 ATTACHMENT 24	48,811,660.	48,811,660.
GOLDMAN SACHS 026-01445-6	0.	0.
WF INVESTMENTS W20095273	0.	0.
CREDIT SUISSE 219-660511	0.	0.
ASIA ENVIRONMENTAL PARTNER(NA)	322,790.	322,790.
CARMEL PARTNERS INV FUND III 33-1177003	38,152.	38,152.
HCP VF IX INVESTORS 26-1958282	1,227,222.	1,227,222.
JUPITER JCF AIV II SPECIAL 98-0569851	116,220.	116,220.
JCF II AIV S 98-0578159	9,585.	9,585.
FR XI-B OFFSHORE AIV (N/A)	12,399.	12,399.
GENERATION IM CLIMATE SOL(N/A)	1,490,628.	1,490,628.
GS MOUNT KELLETT CAP (N/A)	716,869.	716,869.
JCF HRE AIV II TE TRUST 98-0584484	2,596.	2,596.
JCF II AIV E (N/A)	4,629.	4,629.
WATERSHED CAP INST PARTNERS 82-0547075	7,549,947.	7,549,947.
ROSEWOOD CAP V COBALT (N/A)	132,686.	132,686.
SRI NINE REIT 77-0677478	194,709.	194,709.
FR HORIZON AIV (N/A)	173,443.	173,443.
BAUPOST VALUE PARTNERS IV 26-2208448	33,309,222.	33,309,222.
KHOSLA VENTURES III 26-4049910	166,748.	166,748.
KHOSLA VENTURES SEED 26-4754028	38,292.	38,292.
ROSEWOOD CAPITAL IV 22-3707169	502,608.	502,608.
TOTALS	179,723,854.	179,723,854.

LAND, BUILDINGS, EQUIPMENT NOT HELD FOR INVESTMENT

ATTACHMENT 12

		FIXED ASSET DETAIL				ACCUMULATED DEPRECIATION DETAIL			
ASSET DESCRIPTION	METHOD/ CLASS	BEGINNING BALANCE	ADDITIONS	DISPOSALS	ENDING BALANCE	BEGINNING BALANCE	ADDITIONS	DISPOSALS	ENDING BALANCE
FURNITURE 92	SL	7,691.			7,691	7,691.			7,691.
OFFICE FURN 94	SL	98,864.			98,864.	98,864.			98,864
LEASEHOLD IMPR 94	SL	30,736.			30,736.	30,736.			30,736
SIDETABLE 95	SL	1,606.			1,606.	1,606.			1,606.
WORKSTATION 95	SL	552			552.	552			552.
CONF TABLE 95	SL	924			924.	924			924.
LEASEHOLD IMPR 95	SL	31,396			31,396.	31,396.			31,396.
ROUTER/ETHERNET 98	SL	602			602.	602.			602.
OFFICE CHAIR 98	SL	459			459.	459			459
2 STORAGE CABN 98	SL	2,220.			2,220	2,220.			2,220.
4 MERIDIAN FILE 98	SL	2,681.			2,681.	2,681.			2,681
2 TABLE DESK 98	SL	4,200.			4,200.	4,200.			4,200.
BOOKCASE 98	SL	930.			930	930			930.
FILE TOP 98	SL	350.			350.	350.			350
DISHWASHER 01	SL	427.			427.	427.			427
SERVER BACKUP 02	SL	437.			437.	437			437
DSL SET UP 02	SL	449.			449.	449.			449.
LEASEHOLD IMPR 03	SL	1,530.			1,530.	1,230.	219		1,449.

ATTACHMENT 12

LAND, BUILDINGS, EQUIPMENT NOT HELD FOR INVESTMENT

ATTACHMENT 12 (CONT'D)

		FIXED ASSET DETAIL				ACCUMULATED DEPRECIATION DETAIL			
ASSET DESCRIPTION	METHOD/ CLASS	BEGINNING BALANCE	ADDITIONS	DISPOSALS	ENDING BALANCE	BEGINNING BALANCE	ADDITIONS	DISPOSALS	ENDING BALANCE
VIDEO CONF SYS 03	SL	27,740			27,740	27,740.			27,740.
OFFICE CHAIRS 03	SL	1,548.			1,548.	1,179.	221		1,400
POWER PNT PROJ 04	SL	927			927.	771	156.		927.
OFFICE FURN 93	SL	68,137			68,137.	68,137.			68,137.
TELEPHONE 97	SL	1,109.			1,109.	1,109.			1,109.
MINOLTA COPIER 98	SL	16,340.			16,340	16,340.			16,340.
PHONE SYS 03	SL	21,196.			21,196	21,196.			21,196.
DELL SERVER 05	SL	4,077.			4,077	2,921	815.		3,736.
DOOR PLAQUE 06	SL	799.			799	304.	114.		418
6 DELL OPTIPLEX 07	SL	8,978.			8,978	2,993.	1,796.		4,789.
KEYBOARD TRAYS 07	SL	665.			665.	143.	95		238.
FLATBED SCANNER 07	SL	144.			144.	43.	29		72.
BIZHUB COPIER 08	SL	17,924			17,924.	3,286.	3,585.		6,871.
TOTALS		355,638			355,638.	331,916			338,946

ATTACHMENT 12

FORM 990PF, PART II - OTHER LIABILITIES

ATTACHMENT 13

DESCRIPTION		ENDING BOOK VALUE
DEFERRED TAX PAYABLE		6,315.
	TOTALS	6,315.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 14

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
MIRIAM L. HAAS C/O ARGONAUT SECURITIES CO. 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	TRUSTEE/PRESIDENT 10.00	0.	0.	0.
ARI A. LURIE C/O ARGONAUT SECURITIES CO. 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	TRUSTEE 1.00	0.	0.	0.
DANIEL L. LURIE C/O ARGONAUT SECURITIES CO. 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	TRUSTEE 1.00	0.	0.	0.
LYNN MERZ C/O ARGONAUT SECURITIES CO. 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	EXECUTIVE DIRECTOR 40.00	205,000.	41,335.	0.
	GRAND TOTALS	205,000.	41,335.	0.

990PF, PART VIII - COMPENSATION OF THE FIVE HIGHEST PAID EMPLOYEES

ATTACHMENT 15

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
GREGORY W. MEAGHER C/O ARGONAUT SECURITIES CO. 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	FINANCIAL MANAGER 40.00	101,766.	21,261.	0.
SAEED H. MIRFATTAH C/O ARGONAUT SECURITIES CO. 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	PROGRAM DIRECTOR 40.00	125,000.	24,803.	0.
CATHERINE A. JONES C/O ARGONAUT SECURITIES CO. 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	EXECUTIVE ASSISTANT 40.00	66,780.	19,760.	0.
	TOTAL COMPENSATION	293,546.	65,824.	0.

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALS

ATTACHMENT 16

NAME AND ADDRESS	TYPE OF SERVICE	COMPENSATION
ARGONAUT SECURITIES COMPANY 1155 BATTERY STREET, LS7W SAN FRANCISCO, CA 94111	ACCOUNTING SERVICES	119,000.
CAPITAL GUARDIAN 135 SOUTH STATE COLLEGE BLVD BREA, CA 92621	INVESTMENT ADVISORY	155,239.
HALL CAPITAL PARTNERS LLC ONE MARITIME PLAZA, FIFTH FLOOR SAN FRANCISCO, CA 94111	INVESTMENT ADVISORY	379,996.
BAUPOST VALUE PARTNERS IV 10 ST JAMES AVE STE 1700 BOSTON, MA 02116	INVESTMENT ADVISORY	414,375.
WATERSHED CAP. INSTITUTIONAL PARTNERS ONE MARITIME PLAZA, SUITE 1525 SAN FRANCISCO, CA 94111	INVESTMENT ADVISORY	81,930.
TOTAL COMPENSATION		1,150,540.

FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

EXECUTIVE DIRECTOR
201 FILBERT STREET, 5TH FLOOR
SAN FRANCISCO, CA 94133
415-296-9249

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 18

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
GRANTS, ALLOCATIONS AND CONTRIBUTIONS PAID DURING THE YEAR SEE ATTACHMENT 25			8,002,285
		TOTAL CONTRIBUTIONS PAID	8,002,285.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 19

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
GRANTS APPROVED IN CURRENT YR PAID IN FUTURE YR			0.
		TOTAL CONTRIBUTIONS APPROVED	0

FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUE

ATTACHMENT 20

DESCRIPTION	BUSINESS CODE	AMOUNT	EXCLUSION CODE	AMOUNT	RELATED OR EXEMPT-FUNCTION INCOME
UNREALIZED APPRECIATION (DEPRECIATION)			18	32,347,495.	
TOTALS				32,347,495.	

FEDERAL FOOTNOTES

PART VII-B, LINE 1A(4)

REGARDING PAYING COMPENSATION TO, OR PAY OR REIMBURSE THE EXPENSES OF, A DISQUALIFIED PERSON: THE MIMI AND PETER HAAS FUND'S ACCOUNTING SERVICES ARE PROVIDED BY ARGONAUT SECURITIES COMPANY. OWNERS OF ARGONAUT SECURITIES COMPANY ARE MIRIAM L. HAAS, TRUSTEE/PRESIDENT OF THE MIMI AND PETER HAAS FUND, AND AN INDIVIDUAL UNRELATED TO THE MIMI AND PETER HAAS FUND. SERVICES ARE PROVIDED AT FAIR MARKET VALUE.

ATTACHMENT 21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Preferred stock							
Total Equities							
1,072,885.45		**0.00**	**16,047,612.67**	**20,225,100.32**	**- 4,177,487.65**	**0.00**	**- 4,177,487.65**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1 0000000	6 89	361,989 37	361,989 37	0 00	0 00	0 00
Total short term investment funds - all currencies		6.89	361,989.37	361,989.37	0.00	0.00	0 00
Total short term investment funds - all countries		6.89	361,989 37	361,989.37	0 00	0.00	0.00
Total Short Term Investment Funds							
361,989.37		**6.89**	**361,989 37**	**361,989.37**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents							
361,989.37		**6.89**	**361,989.37**	**361,989.37**	**0.00**	**0.00**	**0.00**
Total							
1,434,884.82		**6.89**	**16,409,602.04**	**20,587,089.69**	**- 4,177,487.65**	**0.00**	**- 4,177,487.65**

ATTACHMENT 22

Portfolio Statement

31 DEC 09

Account number 2603958

M & P HAAS FUND - CAP GDN

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United States - USD							
KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP CUSIP EKE55U103							
43,197 000	0 00	0 00	0 00 *	0 00	0 00	0 00	0 00
* Market value based on prices received from an external manager or other client-directed pricing source							
Total USD		0 00	0 00	0 00	0 00	0 00	0 00
Total United States		0 00	0 00	0 00	0 00	0 00	0 00
Total Common Stock **43,197.000**		**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total Equities **43,197.000**		**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Fixed Income							
Corporate bonds							
United States - USD							
CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2							
50,170 580	14 15	992 14	709,913 70	658,177 89	51,735 81	0 00	51,735 81
CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4							
3,052 249 340	9 34	42,402 78	28,508,008 83	28,290,243 39	217,765 44	0 00	217,765 44
Total USD		43,394 92	29,217,922 53	28,948,421 28	269,501 25	0 00	269,501 25
Total United States		43,394 92	29,217,922 53	28,948,421 28	269,501 25	0 00	269,501 25

ATTACHMENT 23

3-1 5/13

Portfolio Statement

31 DEC 09

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Total Corporate Bonds							
3,102,419.920		**43,394.92**	**29,217,922.53**	**28,948,421.28**	**269,501.25**	**0.00**	**269,501.25**
Total Fixed Income							
3,102,419.920		**43,394.92**	**29,217,922.53**	**28,948,421.28**	**269,501.25**	**0.00**	**269,501.25**
Cash and Cash Equivalents							
Short term investment funds							
USD - MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO							
	1 00	0 11	10,251 86	10,251 86	0 00	0 00	0 00
Total short term investment funds - all currencies		0 11	10,251 86	10,251 86	0 00	0 00	0 00
Total short term investment funds - all countries		0 11	10,251 86	10,251 86	0 00	0.00	0 00
Total Short Term Investment Funds							
10,251.860		**0.11**	**10,251.86**	**10,251.86**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents							
10,251.860		**0.11**	**10,251.86**	**10,251.86**	**0.00**	**0.00**	**0.00**
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar							
	1 00	0 00	-43,394 92	-43,394 92	0 00	0 00	0 00

ATTACHMENT 23

3-1
6/18

Portfolio Statement

31 DEC 09

Account number 2603958

M & P HAAS FUND - CAP GDN

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Adjustments To Cash							
Pending trade purchases							
Total pending trade purchases - all currencies		0 00	-43,394 92	-43,394 92	0 00	0 00	0.00
Total pending trade purchases - all countries		0 00	-43,394 92	-43,394 92	0 00	0 00	0.00
Total Pending trade purchases							
0.000		**0.00**	**-43,394.92**	**-43,394.92**	**0.00**	**0.00**	**0.00**
Total Adjustments To Cash							
0.000		**0.00**	**-43,394.92**	**-43,394.92**	**0.00**	**0.00**	**0.00**
Total							
3,155,868.780		**43,395.03**	**29,184,779.47**	**28,915,278.22**	**269,501.25**	**0.00**	**269,501.25**

ATTACHMENT 23

Gurtin Fixed Income

UNREALIZED GAINS AND LOSSES - SETTLED TRADES

MIMI AND PETER HAAS FUND

Charles Schwab 20905807

vs905807

December 31, 2009

Date	Quantity	Security	Adj Unit Cost	Total Adjusted Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
CASH AND EQUIVALENTS								
		Cash Account		5,326,272 08		5,326,272 08		
				5,326,272 08		5,326,272 08		
TREASURY BILLS								
10-29-09	3,000,000	TREASURY BILL NONE 0 000% Due 01-07-10	100 00	2,999,990 14	100 00	2,999,997 00	6 86	0 0
12-09-09	1,500,000	TREASURY BILL NONE 0 000% Due 01-07-10	100 00	1,500,000 00	100 00	1,499,998 50	-1 50	0 0
12-15-09	2,500,000	TREASURY BILL NONE 0 000% Due 01-14-10	100 00	2,500,000 00	100 00	2,499,985.00	-15 00	0 0
10-27-09	3,000,000	TREASURY BILL NONE 0 000% Due 01-28-10	99 99	2,999,844 18	100 00	2,999,931 00	86 82	0 0
12-29-09	1,250,000	TREASURY BILL NONE 0 000% Due 01-28-10	100 00	1,249,995 47	100 00	1,249,971 25	-24 22	0 0
12-29-09	3,500,000	TREASURY BILL NONE 0 000% Due 02-11-10	100 00	3,499,990 26	100 00	3,499,870 50	-119 76	0 0
12-29-09	3,500,000	TREASURY BILL NONE 0 000% Due 02-18-10	100 00	3,499,988 56	100 00	3,499,891 50	-97 06	0 0
12-29-09	3,500,000	TREASURY BILL NONE 0 000% Due 02-25-10	100 00	3,499,934 31	99 99	3,499,797 00	-137 31	0 0
11-19-09	3,500,000	TREASURY BILL NONE 0 000% Due 04-01-10	99 99	3,499,696 04	99 99	3,499,492.50	-203 54	0 0
11-19-09	3,400,000	TREASURY BILL NONE 0 000% Due 04-15-10	99 98	3,399,268 31	99 98	3,399,190 80	-77 51	0 0
09-03-09	2,400,000	CASH MGMT BILL NONE 0 000% Due 06-10-10	99 85	2,396,464 05	99 91	2,397,960 00	1,495 95	0 1
				31,045,171 34		31,046,085 05	913 71	0 0
TREASURY NOTES								
07-30-09	2,750,000	US TREASURY N/B FIXED 6 500% Due 02-15-10	100 75	2,770,730 25	100 72	2,769,767 00	-963 25	0 0
08-13-09	3,000,000	US TREASURY N/B FIXED 2 000% Due 02-28-10	100 28	3,008,269 76	100 28	3,008,439 00	169 24	0 0
08-05-09	3,000,000	US TREASURY N/B FIXED 4 000% Due 03-15-10	100 74	3,022,324 10	100 75	3,022,500 00	175 90	0 0

ATTACHMENT 24

Gurtin Fixed Income

UNREALIZED GAINS AND LOSSES - SETTLED TRADES

MIMI AND PETER HAAS FUND

Charles Schwab 20905807

vs905807

December 31, 2009

Date	Quantity	Security	Adj Unit Cost	Total Adjusted Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
08-20-09	1,800,000	US TREASURY N/B FIXED 1 750% Due 03-31-10	100 36	1,806,429 53	100 37	1,806,750 00	320 47	0 0
				10,607,753 63		10,607,456 00	-297 63	0 0
US TREASURY INFLATION PROTECTED SECURITIES (TIPS)								
04-29-09	1,600,000	TSY INFL IX N/B FIXED 0 875% Due 04-15-10 Inflation factor 1 14107	99 80	1,822,086 50	100 34	1,831,846 39	9,759 89	0 5
				1,822,086 50		1,831,846 39	9,759 89	0 5
TOTAL PORTFOLIO				**48,801,283.56**	TB	**48,811,659.52**	**10,375.97** TB	**0.0**

This is not an official account statement. Prior performance does not guarantee nor is it indicative of future results Therefore, you should not assume that the future performance of any specific investment or investment strategy (including those undertaken or recommended by GFI) will be profitable or equal to corresponding performance levels

ATTACHMENT 24

MIMI AND PETER HAAS FUND
GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

FEIN: 94-6064551

Payee Name	Payee Address	Request Project Title	Qualified Distribution
ABC Preschool	426 33rd Avenue San Francisco, CA	PM&E	$3,000 00
All Stars Helping Kids	970 Main Street Redwood City, CA 94063	General Operating Support	$2,500 00
American Academy of Achievement	1222 16th Street, N W Washington, DC 20036	48th Annual International Achievement Summit	$25,000.00
American Conservatory Theater	30 Grant Avenue San Francisco, CA 941085800	In support of Racine's 'Phedre' 2009	$25,000 00
American Conservatory Theater	30 Grant Avenue San Francisco, CA 941085800	General Operating Support	$25,000 00
American Constitution Society for Law and Diplomacy	1333 H Street NW, 11th Floor Washington, DC 20005	Constitution in the Classroom Project	$20,000 00
American Friends of the Almeida Theatre	c/o Kenneth David Burrows 950 Third Avenue, 32nd Floor New York, NY 10022	Director's Circle 2009	$1,000 00
American Friends of the Donmar Theatre, Inc.	c/o Kenneth David Burrows 950 Third Avenue, 32nd Floor New York, NY 10022	Charitable Contribution	$1,000 00
American Friends of the Hebrew University	1515 Oakland Boulevard, #170 Walnut Creek, CA 94596	Early Childhood Learning and Resource Center's Video-Aided Supervision Program (Year 9)	$100,000 00
American Friends of the Israel Museum	500 Fifth Avenue Suite 2540 New York, NY 10110	Guardian Support	$5,000 00
American Friends of the Israel Museum	500 Fifth Avenue Suite 2540 New York, NY 10110	Annual Gala October 26, 2009	$10,000.00
American Heart Association	120 Montgomery Street Suite 1550 San Francisco, CA 94104	Sponsorship of Emil Knopf	$500.00
American Himalayan Foundation	909 Montgomery Street Suite 400 San Francisco, CA 94133	2009 Annual Dinner	$1,000 00

MIMI AND PETER HAAS FUND
GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

FEIN. 94-6064551

American Patrons of Tate	520 West 27th Street, Unit 404 New York, NY 10001	International Council Membership	$7,458 00
Asia Society	725 Park Avenue New York, NY 10021-5088	Glacier Project	$5,000 00
Asian Art Museum of San Francisco	200 Larkin Street San Francisco, CA 94102	Membership Renewal	$1,000 00
Associated Students, Inc SFSU	SFSU Student Union M-106 1650 Holloway Ave San Francisco, CA 94132	PM&E	$5,000 00
Bay Area Discovery Museum	557 McReynolds Road Sausalito, CA 94965	Connections Program	$50,000 00
Boys and Girls Clubs of San Francisco	55 Hawthorne Street, Suite 600 San Francisco, CA 94105	General Operating Support	$1,000 00
Breakthrough Collaborative	545 Sansome Street, Suite 700 San Francisco, CA 94111	Breaking Bread for Breakthrough 2009	$7,500 00
Breast Cancer Connections	390 Cambridge Avenue Palo Alto, CA 94306	Annual Campaign	$500 00
Bridge Housing Corporation	345 Spear Street, Suite 700 San Francisco, CA 94105-1673	General Operating Support 2009	$10,000 00
Brookings Institution	1775 Massachusetts Avenue NW Washington, DC 20036	Membership 2009	$5,000 00
Buen Dia Family School	589 Guerrero Street San Francisco, CA 94110	PM&E	$3,000 00
C5 Children's School	Administrative Offices 455 Golden Gate Avenue San Francisco, CA 94102	Infant/Toddler Center PM&E	$3,000.00
C5 Children's School	Administrative Offices 455 Golden Gate Avenue San Francisco, CA 94102	Preschool Center PM&E	$5,000 00

MIMI AND PETER HAAS FUND
GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

FEIN: 94-6064551

California Academy of Sciences	55 Music Concourse Drive Golden Gate Park San Francisco, CA 94118	Campaign for the New Academy	$1,000,000 00
California Pacific Medical Center Foundation	633 Folsom Street, 7th Floor San Francisco, CA 94107	Bayview Child Health Center	$165,000 00
California Pacific Medical Center Foundation	633 Folsom Street, 7th Floor San Francisco, CA 94107	Child Development Program	$150,000 00
California Pacific Medical Center Foundation	633 Folsom Street, 7th Floor San Francisco, CA 94107	2009 Wishes for Wellness Benefit	$1,000 00
California Shakespeare Theater	701 Heinz Avenue Berkeley, CA 94710	General Operating Support	$1,000 00
California Shakespeare Theater	701 Heinz Avenue Berkeley, CA 94710	General Operating Support - Supplemental	$500 00
Center for Land Based Learning	5265 Putah Creek Road Winters, CA 95694	General Operating Support	$15,000 00
Chez Panisse Foundation	1517 Shattuck Avenue Berkeley, CA 94709	Edible Schoolyard Program	$5,000 00
Child Care Law Center	221 Pine Street, 3rd Floor San Francisco, CA 94104	General Operating Support 2009	$50,000 00
Children's Collabrium	870 Market Street San Francisco, CA 94102	Model Centers Capacity Building Initiative	$25,000 00
Children's Council of San Francisco	445 Church Street San Francisco, CA 94114	Week of the Young Child - 2009	$5,000 00
Children's Storefront	70 East 129th Street New York, NY 10035	General Operating Support	$1,000.00
Chinatown Community Children's Center	979 Clay Street San Francisco, CA 94108	PM&E	$5,000 00

City Arts and Lectures	1955 Sutter Street San Francisco, CA 94115	General Operating Support	$25,000 00
City College Child Development & Family Studies	50 Phelan Avenue Box L207 San Francisco, CA 94112	Orfalea Family Center John Adams Campus PM&E	$5,000 00
City College Child Development & Family Studies	50 Phelan Avenue Box L207 San Francisco, CA 94112	Mission Child Development Center PM&E	$3,000 00
City College Child Development & Family Studies	50 Phelan Avenue Box L207 San Francisco, CA 94112	Orfalea Family Center Ocean Campus PM&E	$5,000 00
City College Child Development & Family Studies	50 Phelan Avenue Box L207 San Francisco, CA 94112	Bernal Heights State Preschool PM&E	$3,000 00
City College of San Francisco	Child Development & Family Studies 50 Phelan Avenue, Box L207 San Francisco, CA 94112	Metro Academy for Early Childhood Education	$33,562 75
City College of San Francisco	Child Development & Family Studies 50 Phelan Avenue, Box L207 San Francisco, CA 94112	Support of San Francisco Early Childhood Professional Development Initiative	$187,336 50
City College of San Francisco	Child Development & Family Studies 50 Phelan Avenue, Box L207 San Francisco, CA 94112	Support of San Francisco Early Childhood Professional Development Initiative	$86,918.25
City College of San Francisco	Child Development & Family Studies 50 Phelan Avenue, Box L207 San Francisco, CA 94112	Support of San Francisco Early Childhood Professional Development Initiative	$86,918 25
Clinton Global Initiative	1301 Avenue of the Americas New York, NY 10019	Membership 2009	$20,000 00
Coleman Advocates for Children and Youth	459 Vienna Street San Francisco, CA 94112	Long-term Strategic Alliance Project	$22,500 00
College Track	436 14th Street, Suite 500 Oakland, CA 94612	General Operating Support	$10,000 00
Colonial Williamsburg Foundation	Post Office Box 1776 Williamsburg, VA 23187-1776	Raleigh Tavern Society	$2,500 00

Communities of Opportunity	One South Van Ness Avenue, 5th Floor San Francisco, CA 94103	General Operating Support	$75,000 00
Communities of Opportunity	One South Van Ness Avenue, 5th Floor San Francisco, CA 94103	General Operating Support	$75,000.00
Community Initiatives	354 Pine Street, Suite 700 San Francisco, CA 94104	Bay Area ECE Funders Collaborative General Operating Support 2009	$5,000.00
Compass Community Services	49 Powell Street, 3rd Floor San Francisco, CA 94103	Helen Hawk Children's Center PM&E	$3,000 00
Concord Coalition	1011 Arlington Blvd, Suite 300 Arlington, VA 22209	General Operating Support	$25,000.00
Council on Foreign Relations	58 East 68th Street New York, NY 10021	Endowment and National Conference Support	$400,000 00
Council on Foreign Relations	58 East 68th Street New York, NY 10021	Chairman's Circle Harold Pratt Associates - MLH	$35,000 00
Council on Foundations	2121 Crystal Drive, Suite 700 Arlington, VA 22202	Membership 2010 ($500 fair value)	$7,000 00
Council on Foundations	2121 Crystal Drive, Suite 700 Arlington, VA 22202	Membership 2009 ($500 fair value)	$7,000 00
Cross Cultural Family Center	Post Office Box 15366 San Francisco, CA 94115	Scholarships 2009	$5,000 00
Cross Cultural Family Center	Post Office Box 15366 San Francisco, CA 94115	Model Centers Initiative 2009	$95,640 00
Cross Cultural Family Center	Post Office Box 15366 San Francisco, CA 94115	Model Centers Initiative 2009	$70,640 00
Cultural Landscape Foundation	1909 Q Street NW, 2nd Floor Washington, DC 20009	In Memory of Lawrence Halprin	$200 00

Dia Center for the Arts	535 West 22nd Street New York, NY 10011	General Operating Support	$2,500 00
Drawing Center	35 Wooster Street New York, NY	2009 Gala Benefit April 15, 2009	$2,500 00
Duke University	220 Allen Building Box 90005 Durham, NC 27708-0005	Alumnus Support 2009	$2,500 00
Duke University	220 Allen Building Box 90005 Durham, NC 27708-0005	Annual Fund 2009	$7,500 00
Eagle-Eye Sanctuary Foundation	580 De Haro Street San Francisco, CA 94107-2306	General Operating Support	$50,000 00
East Side House Settlement	337 Alexander Avenue Bronx, NY 10454	Annual Winter Antiques Show	$1,000 00
Easter Seals Bay Area	Easter Seals Child Development Center 95 Hawthorne Lane, 1st Floor San Francisco, CA 94105	PM&E	$5,000 00
Eastside College Preparatory School	1041 Myrtle Street East Palo Alto, CA 94303	Boarding Scholarship Support 2009	$25,000 00
Enterprise for High School Students	200 Pine Street, Suite 600 San Francisco, CA 94104	San Francisco Fall Antiques Show	$2,500 00
Equal Rights Advocates	1663 Mission Street, Suite 250 San Francisco, CA 94103	General Operating Support	$500 00
Exploratorium	3601 Lyon Street San Francisco, CA 94123	32nd Annual Awards Dinner	$5,000 00
Family Service Agency of San Francisco	2730 Bryant Street 1st Floor San Francisco, CA 94110	Family Development Center PM&E	$5,000.00
Fine Arts Museums of San Francisco	Golden Gate Park 50 Hagiwara Tea Garden Drive San Francisco, CA 9418	Membership	$1,500 00

MIMI AND PETER HAAS FUND FEIN: 94-6064551
GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

Fine Arts Museums of San Francisco	Golden Gate Park 50 Hagiwara Tea Garden Drive San Francisco, CA 9418	Mid-Winter Gala, Saturday, March 14, 2009	$5,000 00
Florence Crittenton Services	840 Broderick Street San Francisco, CA 94115-4418	Hayes Valley/Hope VI Site PM&E	$3,000.00
Foundation for Art and Preservation in Embassies	1725 'I' Street, N W Suite 300 Washington, DC 20006	Membership 2009	$3,000 00
Foundation for Contemporary Arts	820 Greenwich Street New York, NY 10014	General Operating Support 2009	$1,000 00
FranDelJA Enrichment Center	950 Gilman Street San Francisco, CA 94124	Model Centers Initiative Year Six	$45,000 00
FranDelJA Enrichment Center	950 Gilman Street San Francisco, CA 94124	Model Centers Initiative 2009-2010	$45,000.00
FranDelJA Enrichment Center	950 Gilman Street San Francisco, CA 94124	Model Centers Initiative 2009-2010	$45,000 00
FranDelJA Enrichment Center	950 Gilman Street San Francisco, CA 94124	Model Centers Initiative 2009-2010	$45,000 00
FranDelJA Enrichment Center	950 Gilman Street San Francisco, CA 94124	Model Centers Initiative 2009-2010	$45,000 00
Friends & Foundation of the San Francisco Public Library	391 Grove Street San Francisco, CA 94102	Annual Literary Laureates Dinner April 17, 2009	$10,000 00
Friends & Foundation of the San Francisco Public Library	391 Grove Street San Francisco, CA 94102	General Operating Support	$3,000 00
Golden Gate National Parks Conservancy	Building 201 Fort Mason San Francisco, CA 94123	William Kent Society 2009	$5,000 00
Golden Gate National Parks Conservancy	Building 201 Fort Mason San Francisco, CA 94123	Trails Forever Dinner Friday, October 2, 2009	$6,000 00

Good Samaritan Family Resource Center	1294 Potrero Avenue San Francisco, CA 94110	Childcare Scholarships 2009-2010	$4,800 00
Good Samaritan Family Resource Center	1294 Potrero Avenue San Francisco, CA 94110	Model Centers Initiative 2009	$52,000 00
Good Samaritan Family Resource Center	1294 Potrero Avenue San Francisco, CA 94110	Model Centers Initiative 2009	$52,000 00
Grace Child Development Center	1551 Newcomb Avenue San Francisco, CA 94124	PM&E	$5,000 00
Grantmakers for Children, Youth and Families	8757 Georgia Avenue, Suite 540 Silver Spring, MD 20910	Early Childhood Funders Collaborative	$10,000 00
Greenbelt Alliance	631 Howard Street Suite 510 San Francisco, CA 94105	General Operating Support	$500.00
Headlands Center for the Arts	944 Fort Barry Sausalito, CA 94965	General Operating Support 2009	$1,000 00
HERE Arts Center	145 6th Avenue New York, NY 10013	General Operating Support	$500 00
Holy Family Day Home	299 Dolores Street San Francisco, CA 94103-2211	Preschool PM&E	$5,000 00
Holy Family Day Home	299 Dolores Street San Francisco, CA 94103-2211	Toddler/Infant Site PM&E	$3,000.00
Homeless Prenatal Program	2500 18th Street San Francisco, CA 94110	Drop-in Child Care Center	$50,000 00
Human Rights Watch	100 Bush Street, Suite 925 San Francisco, CA 94104	General Operating Support	$2,500 00
Independent Sector	1200 Eighteenth Street, N W Suite 200 Washington, DC 20036	Annual Membership 2009	$7,500 00

International Women's Health Coalition	333 Seventh Avenue, 6th Floor New York, NY 10001	Annual Gala	$2,500.00
Intersection for the Arts	446 Valencia Street San Francisco, CA 94103	Teacher Salary Project General Operating Support	$1,000.00
Island Affordable Housing Fund	PO Box 4769 Vineyard Haven, MA 02568	Raising the Roof Major Donor Campaign	$75,000 00
Island Affordable Housing Fund	PO Box 4769 Vineyard Haven, MA 02568	Housing on the Tube Saturday, July 25, 2009	$25,000 00
Jelani House	1601 Quesada Street San Francisco, CA 94124	Childcare Department PM&E	$3,000 00
Jewish Community Center of San Francisco	3200 California Street San Francisco, CA 94118	Early Childhood Program	$50,000 00
Jumpstart For Young Children	Western Region 965 Mission Street Suite 300 San Francisco, CA 94103	Model Centers Emergent Literacy Program	$135,000 00
KIPP Bay Area Schools	426 17th Street, Suite 200 Oakland, CA 94612	General Operating Support	$100,000.00
KQED, Inc	2601 Mariposa Street San Francisco, CA 941101400	Producer's Circle	$25,000.00
La Casa de Las Madres	1663 Mission Street, Suite 225 San Francisco, CA 94103	PM&E	$3,000 00
Larkin Street Youth Services	701 Sutter Street Suite 2 San Francisco, CA 94109	Pave the Way Benefit, 2009 February 21, 2009	$10,000 00
Larkin Street Youth Services	701 Sutter Street Suite 2 San Francisco, CA 94109	HIV Specialty Clinic	$50,000 00
Laurel Hill Nursery School	401 Euclid Avenue San Francisco, CA 94118	PM&E	$5,000 00

Legal Services for Children	1254 Market Street, Third Floor San Francisco, CA 94102	Hope Project	$45,000 00
Lincoln Center Theater	150 West 65th Street New York, NY 10023	Benefactor Patron	$7,500.00
Maitri	401 Duboce Avenue San Francisco, CA 94117-3551	General Operating Support	$40,000.00
Martha's Vineyard Community Services	111 Edgartown Road Vineyard Haven, MA 02568	Possible Dreams Celebration Dinner 2009	$75,000 00
Martha's Vineyard Hospital	Post Office Box 1477 Oak Bluffs, MA 02557	General Operating Support 2009	$10,000 00
Martha's Vineyard Museum	59 School Street Post Office Box 1310 Edgartown, MA 02539	General Operating Support	$500 00
Martha's Vineyard Preservation Trust	Post Office Box 5277 Edgartown, MA 02539	General Operating Support	$250 00
Maybeck Foundation	Campaign to Restore the Palace of Fine Arts 3200 Washington Street San Francisco, CA 94115	Campaign to Restore the Palace of Fine Arts	$5,000 00
Memorial Sloan-Kettering Cancer Center	1233 York Avenue New York, NY 10065	Annual Appeal	$10,000 00
Memorial Sloan-Kettering Cancer Center	1233 York Avenue New York, NY 10065	21st Annual International Fine Art and Antique Dealers Show Thursday, October 15th, 2009	$2,500 00
Metropolitan Museum of Art	1000 Fifth Avenue New York, NY 10028-1098	Annual Appeal	$1,000 00
Metropolitan Museum of Art	1000 Fifth Avenue New York, NY 10028-1098	Patron Circle Membership	$12,000.00
Museum of Contemporary Art	250 South Grand Avenue Los Angeles, CA 90012	30th Anniversary Gala	$50,000 00

Museum of Modern Art	11 West 53 Street New York, NY 10019	Party in the Garden Tuesday, May 26, 2009	$100,000.00
National Abortion Rights Action League Foundation	111 Pine Street, Suite 1500 San Francisco, CA 94111	Power of Choice Luncheon Tuesday, March 3, 2009	$2,000 00
National Abortion Rights Action League Foundation	111 Pine Street, Suite 1500 San Francisco, CA 94111	Performers for Choice 2009	$1,000 00
National Fish and Wildlife Foundation	1133 Fifteenth Street NW, Suite 1100 Washington, DC 20005	General Operating Support	$50,000 00
National Gallery of Art	National Gallery of Art Collectors Committee 2000B South Club Drive Landover, MD 20785	Collectors Committee 2009	$15,000 00
National Trust for Historic Preservation, Glass House	The Philip Johnson Glass House 199 Elm Street New Canaan, CT 06840	The Glass House Community	$1,000 00
Nature Conservancy, Massachusetts Chapter	18 Helen Avenue Vineyard Haven, MA 02568	General Operating Support	$1,000 00
Neighborhood Parks Council	451 Hayes Street, 2nd Floor San Francisco, CA 94102	Plaground Rehabilitation Program Challenge Grant (1 1 Ratio)	$25,000.00
New Israel Fund	785 Market Street, Suite 510 San Francisco, CA 94103	30th Anniversary Guardian of Democracy Dinner Honoring Rabbi Brian Lurie and Rebecca Katz	$10,000 00
New Langton Arts	1246 Folsom Street San Francisco, CA 94103	General Operating Support	$250 00
New York Public Library	Fifth Avenue and 42nd Street New York, NY 10018-2788	28th Annual Spring Luncheon Tuesday, April 21, 2009	$2,500 00
New York Public Library	Fifth Avenue and 42nd Street New York, NY 10018-2788	Library Lions 2009	$25,000 00
Nihonmachi Little Friends	2031 Bush Street San Francisco, CA 94115	2031 Bush Street Center PM&E	$5,000.00

Nihonmachi Little Friends	2031 Bush Street San Francisco, CA 94115	1830 Sutter Street Center PM&E	$3,000 00
Northern California Grantmakers	625 Market Street, 15th Floor San Francisco, CA 94105	Summer Youth Project 2009	$5,000.00
Northern California Grantmakers	625 Market Street, 15th Floor San Francisco, CA 94105	Membership - 2009 ($500 fair value)	$8,500 00
Omega Boys Club	Post Office Box 884463 San Francisco, CA 94188	General Operating Support	$10,000 00
Pacific Primary	1500 Grove Street San Francisco, CA 94117	PM&E	$5,000 00
Painted Turtle	1300 4th Street Suite 300 Santa Monica, CA 90401	General Operating Support	$1,500 00
Partners Ending Domestic Abuse	870 Market Street, Suite 355 San Francisco, CA 94102	17th Anniversary Dinner Gala Friday, May 1, 2009	$2,500.00
Partnership for the Homeless	305 Seventh Avenue, 13th Floor New York, NY 10001	Family Resource Center Benefit Auction	$5,000 00
Patient Assistance Foundation	2100 Webster Street, Suite 100 San Francisco, CA 94115	General Operating Support	$1,500 00
Pena Pachamama Center	3450 Sacramento Street, Suite 523 San Francisco, CA 94118	General Operating Support	$150 00
Philadelphia Museum of Art	Post Office Box 7646 Philadelphia, PA 19101	Exhibition Support 'Bruce Nauman· Topological Gardens,' 2009 Venetian Biennale	$10,000 00
Phoebe A. Hearst Preschool Learning Center	1315 Ellis Street San Francisco, CA 94115	PM&E	$5,000 00
Playmates Cooperative Nursery School	2340 42nd Avenue San Francisco, CA 94116	PM&E	$5,000 00

MIMI AND PETER HAAS FUND
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FEIN: 94-6064551

Portola Family Connections	2565 San Bruno Avenue San Francisco, CA 94134	Pre-K Program PM&E	$3,000.00
Portola Family Connections	2565 San Bruno Avenue San Francisco, CA 94134	Next Steps Program	$30,000 00
Prescott-Joseph Center for Community Enhancement	920 Peralta Street Oakland, CA 94607	Breathmoblie Support	$20,000.00
Prison University Project	Post Office Box 492 San Quentin, CA 94964	San Quentin College Program	$25,000.00
Public Art Fund	One East 53rd Street New York, NY 10022	Year End Campaign	$1,000 00
Reach Out and Read	56 Roland Street, Suite 100D Boston, MA 02129	San Francisco Project	$25,000.00
Robin Hood Foundation	826 Broadway, 7th Floor New York, NY 10003	Robin Hood Responds General Operating Support	$10,000.00
Robin Hood Foundation	826 Broadway, 7th Floor New York, NY 10003	General Operating Support	$10,000.00
Salvation Army	407 Ninth Street San Francisco, CA 94103	Harbor House Childcare Center	$3,000 00
San Francisco Ballet Association	455 Franklin Street San Francisco, CA 94102	General Operating Support 2009	$35,000.00
San Francisco Chronicle Season of Sharing Fund	Post Office Box 44740 San Francisco, CA 94144	General Operating Support	$35,000 00
San Francisco Film Society	39 Mesa Street, Suite 110 The Presidio San Francisco, CA 94129	Film Society Awards Night, 52nd Anniversary April 30, 2009	$1,000 00
San Francisco Free Clinic	4900 California Street San Francisco, CA 94118	2009 Annual Luncheon	$25,000 00

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FEIN: 94-6064551

San Francisco General Hospital Foundation	2789 25th Street, Suite 2028 San Francisco, CA 94110	Bay Area Perinatal AIDS Center	$40,000.00
San Francisco Museum and Historical Society	785 Market Street, Suite 600 San Francisco, CA 94103	Old Mint Preservation Project	$2,500.00
San Francisco Museum of Modern Art	151 3rd Street San Francisco, CA 94103	'The Return of Ulysses' Sponsored by the Modern Art Council for SFMOMA	$1,500 00
San Francisco Museum of Modern Art	151 3rd Street San Francisco, CA 94103	SF20· 2nd Annual 20th Century Art and Design Show	$5,000 00
San Francisco Opera Association	War Memorial Opera House 301 Van Ness Avenue San Francisco, CA 941024509	Annual Fund 2009	$35,000 00
San Francisco Opera Guild	301 Van Ness Avenue San Francisco, CA 94102-4509	Opera Ball 2009	$10,000 00
San Francisco Parks Trust	McLaren Lodge in Golden Gate Park 501 Stanyan Street San Francisco, CA 94117-1898	Park Leadership Society	$1,000 00
San Francisco Parks Trust	McLaren Lodge in Golden Gate Park 501 Stanyan Street San Francisco, CA 94117-1898	In Support of the Friends of Presidio Heights	$10,000 00
San Francisco Planning and Urban Research Association	654 Mission Street San Francisco, CA 94105-4015	Membership 2009	$150 00
San Francisco State University	Marian Wright Edelman Institute 1600 Holloway Avenue San Francisco, CA 94132	Metro Academy for Early Childhood Education	$57,536.25
San Francisco State University	Marian Wright Edelman Institute 1600 Holloway Avenue San Francisco, CA 94132	Marian Wright Edelman Institute Early Childhood Professional Development Initiative	$127,232 00
San Francisco State University	Marian Wright Edelman Institute 1600 Holloway Avenue San Francisco, CA 94132	Marian Wright Edelman Institute Gateway to Quality Program	$96,180.50
San Francisco Symphony	Louise M Davies Symphony Hall San Francisco, CA 94102	In Honor of Gordon Getty's Birthday	$150.00

San Francisco Symphony	Louise M Davies Symphony Hall San Francisco, CA 94102	2009 Opening Gala General Operating Support	$25,000 00
San Francisco Symphony	Louise M. Davies Symphony Hall San Francisco, CA 94102	Annual Fund 2009	$35,000.00
San Francisco Unified School District	555 Franklin Street San Francisco, CA 94102	Child Development Program 2009	$109,887.00
San Francisco University High School	3065 Jackson Street San Francisco, CA 94115	Annual Fund 2009	$5,000 00
San Francisco University High School	3065 Jackson Street San Francisco, CA 94115	Summerbridge at University High School	$7,500.00
San Francisco University High School	3065 Jackson Street San Francisco, CA 94115	San Francisco Decorator Showcase	$5,000.00
Save The Redwoods League	114 Sansome Street, Suite 1200 San Francisco, CA 94104	Membership 2009	$250 00
SFJAZZ	Three Embarcadero Center Lobby Level San Francisco, CA 94111	2009 SF JAZZ Gala Saturday, April 25, 2009	$12,500 00
Shakespeare & Company	70 Kimble Street Lenox, MA 01240-2813	General Operating Support	$7,500 00
Sheriff's Meadow Foundation of Martha's Vineyard	Wakeman Conservation Center 57 David Avenue Vineyard Haven, MA 02568	General Operating Support	$1,000 00
SingleStop USA	1825 Park Avenue, Suite 503 New York, NY 10035	San Francisco Anti-Poverty Program 2009-2010	$250,000 00
SingleStop USA	1825 Park Avenue, Suite 503 New York, NY 10035	San Francisco Anti-Poverty Program 2009-2010	$250,000 00
SingleStop USA	1825 Park Avenue, Suite 503 New York, NY 10035	San Francisco Anti-Poverty Program 2009-2010	$250,000 00

SingleStop USA	1825 Park Avenue, Suite 503 New York, NY 10035	San Francisco Anti-Poverty Program 2009-2010	$250,000 00
South of Market Child Care	Yerba Buena Gardens Child Development Center 790 Folsom Street San Francisco, CA 94107	Childcare Scholarships 2009	$15,000 00
South of Market Child Care	Yerba Buena Gardens Child Development Center 790 Folsom Street San Francisco, CA 94107	Model Centers Initiative Yerba Buena Gardens CDC	$100,000 00
South of Market Child Care	Yerba Buena Gardens Child Development Center 790 Folsom Street San Francisco, CA 94107	Model Centers Initiative Yerba Buena Gardens CDC	$100,000 00
South of Market Child Care	Yerba Buena Gardens Child Development Center 790 Folsom Street San Francisco, CA 94107	Judith Baker Child Development Center PM&E	$5,000 00
Sports4Kids	517 Fourth Street Oakland, CA 94607	General Operating Support	$1,000 00
Stanford Hospital & Clinics	145A El Camino Real Menlo Park, CA 94025	Signature Partner	$25,000 00
Stanford University - Haas Center for Public Service Fund	Haas Center for Public Service 562 Salvatierra Walk Stanford, CA 94305	2009 National Advisory Board Lecture	$1,475 00
Stern Grove Festival Association	44 Page Street Suite 600 San Francisco, CA 94102	General Operating Support 2009	$15,000 00
Stone Barns Center for Food & Agriculture	630 Bedford Road Pocantico Hills, NY 10591	School and Professional Development Programs	$25,000.00
Stonestown Family YMCA	333 Eucalyptus San Francisco, CA 94127	Stonestown Family YMCA Preschool PM&E	$3,000 00
Studio in a School Association	410 West 59th Street New York, NY 10019-8200	General Operating Support	$1,000 00
Summer Search San Francisco	500 Sansome Street, Suite 350 San Francisco, CA 94111	General operating support	$10,000.00

Support for Families of Children with Disabilities	2601 Mission Street Room 710 San Francisco, CA 94110	Open Gate Family Resource Center PM&E	$3,000.00
Surfrider Foundation	Post Office Box 6010 San Clemente, CA 92674-6010	General Operating Support	$2,000.00
Synergos Institute	51 Madison Avenue, 21st Floor New York, NY 10010	University for a Night 2009	$5,000.00
Synergos Institute	51 Madison Avenue, 21st Floor New York, NY 10010	Global Philanthropists Circle	$25,000.00
TALKline	1757 Waller Street San Francisco, CA 94117	Respite Care Program	$65,000 00
Teach for America	101 New Montgomery Street, 5th Floor San Francisco, CA 94105	General Operating Support	$125,000 00
Teach for America	101 New Montgomery Street, 5th Floor San Francisco, CA 94105	General Operating Support	$125,000 00
Tenderloin Childcare Center	Administrative Office 49 Powell Street, 3rd Floor San Francisco, CA 94102	Model Centers Initiative	$100,000 00
Tenderloin Childcare Center	Administrative Office 49 Powell Street, 3rd Floor San Francisco, CA 94102	Model Centers Initiative	$100,000 00
Tenderloin Childcare Center	Administrative Office 49 Powell Street, 3rd Floor San Francisco, CA 94102	Child Care Scholarships 2009	$2,500.00
Tenderloin Neighborhood Development Corporation	201 Eddy Street San Francisco, CA 94102-2715	Celebrity Pool Toss 2009	$1,000 00
The Public Theater - New York Shakespeare Festival	425 Lafayette Street New York, NY 10003	General Operating Support The Public Theater	$1,000 00
The Public Theater - New York Shakespeare Festival	425 Lafayette Street New York, NY 10003	General Operating Support The Public Theater	$2,000.00

MIMI AND PETER HAAS FUND
GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

FEIN: 94-6064551

The United Way	221 Main Street, Suite 300 San Francisco, CA 94105	General Operating Support	$10,000 00
Thomas Jefferson Memorial Foundation	Post Office Box 217 Charlottesville, VA 22902	Monticello Cabinet	$5,000.00
Thomas Jefferson's Poplar Forest	Post Office Box 419 Forest, VA 24551	General Operating Support	$500 00
Town School for Boys	2750 Jackson Street San Francisco, CA 94115	Edwin M Rich Society	$1,500.00
True Sunshine Preschool Center	777 Stockton Street #201 San Francisco, CA 94108	PM&E	$5,000.00
Ubuntu Education Fund	32 Broadway, Suite 414 New York, NY 10004	General Operating Support	$10,000.00
UCSF Foundation	UCSF Box 0248 San Francisco, CA 94143-0248	Mission Bay Campus	$200,000 00
UCSF Foundation	UCSF Box 0248 San Francisco, CA 94143-0248	Comprehensive Cancer Center Frank McCormick	$140,000 00
United Nations High Commissioner for Refugees (UNHCR)	1775 K Street, NW, Suite 290 Washington, DC 20006	General Operating Support	$5,000 00
University of California, Regents	2223 Fulton St , 3rd Floor Berkeley, CA 94720-4424	UC Berkeley Art Museum and Pacific Film Archive Annual Membership	$2,500 00
University of California, Regents	2223 Fulton St., 3rd Floor Berkeley, CA 94720-4424	Cal Marching Band General Operating Support	$1,000 00
Venetian Heritage	475 Park Avenue New York, NY 10022	General Operating Support 2009	$5,800.00
Vineyard Golf Club Foundation	Post Office Box 1815 Edgartown, MA 02539	Annual Contribution	$500 00

FEIN: 94-6064551

Vineyard House	Post Office Box 4599 15 Church Street Vineyard Haven, MA 02568-4599	General Operating Support	$1,000.00
Visitacion Valley Community Center	50 Raymond Avenue San Francisco, CA 94134	John King Child and Family Development Center PM&E	$3,000.00
Visitacion Valley Community Center	50 Raymond Avenue San Francisco, CA 94134	Leland Avenue Family School PM&E	$3,000 00
Wah Mei School	1400 Judah Street San Francisco, CA 94122	PM&E	$5,000 00
We Are Family Foundation	Post Office Box 1252 Midtown Station New York, NY 10018	7th Annual Celebration In honor of Susan Cohn Rockefeller Jr.	$5,000 00
World Monuments Fund	95 Madison Avenue, 9th Floor New York, NY 10016	2009 Hadrian Award Honoring David Rockefeller	$10,000 00
Wu Yee Children's Services	706 Mission Street, 6th Floor San Francisco, CA 94103	Lok Yuen CDC PM&E	$5,000.00
Wu Yee Children's Services	706 Mission Street, 6th Floor San Francisco, CA 94103	New Generations CDC PM&E	$5,000 00
Wu Yee Children's Services	706 Mission Street, 6th Floor San Francisco, CA 94103	Chinatown Infant Center PM&E	$3,000 00
Wu Yee Children's Services	706 Mission Street, 6th Floor San Francisco, CA 94103	Generations CDC PM&E	$3,000 00
Wu Yee Children's Services	706 Mission Street, 6th Floor San Francisco, CA 94103	177 Golden Gate CDC PM&E	$3,000 00
YMCA of Martha's Vineyard	Post Office Box 881 Vineyard Haven, MA 02568	Child Watch and Preschool Programs	$200,000.00
YMCA of Martha's Vineyard	Post Office Box 881 Vineyard Haven, MA 02568	2nd Annual Sunday Brunch, August 2nd, 2009 Dave Brubeck Quartet	$5,000.00

Young Performers Theatre	Fort Mason Center Building C, Third Floor San Francisco, CA 94123	Creative Play for Preschoolers	$35,000 00
Youth Speaks	1663 Mission Street, Suite 604 San Francisco, CA 94103	General Operating Support	$5,000 00
			8,002,284 50

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		AURELIUS CAP.INTERNATIONAL LTD. PROPERTY TYPE: OTHER				P	VARIOUS 1,079,025.	VARIOUS
		BAUPOST VALUE PARTNERS IV 26-2208448 PROPERTY TYPE: OTHER				P	VARIOUS 1,546,100.	VARIOUS
		BIL LTD PROPERTY TYPE: OTHER				P	VARIOUS -258,483.	VARIOUS
		CANYON VALUE REAL FUND PROPERTY TYPE: OTHER				P	VARIOUS -194,821.	VARIOUS
		CARAMEL PARTNERS III 33-1177003 PROPERTY TYPE: OTHER				P	VARIOUS 15,197.	VARIOUS
		FARALLON CAPITAL INST 94-3106323 PROPERTY TYPE: OTHER				P	VARIOUS -103,240.	VARIOUS
		FR XI ONSHORE AIV 71-1015969 PROPERTY TYPE: OTHER				P	VARIOUS 428.	VARIOUS
		GEMINI ISRAEL IV 98-0428414 PROPERTY TYPE: OTHER				P	VARIOUS 340.	VARIOUS
		GENERATION IM GLOBAL EQ. FUND PROPERTY TYPE: OTHER				P	VARIOUS -558,471.	VARIOUS
		JC FLOWERS II 98-0494093 PROPERTY TYPE: OTHER				P	VARIOUS 8,746.	VARIOUS
		JCF HRE AIV II TE TRUST 98-0584484 PROPERTY TYPE: OTHER				P	VARIOUS -30,049.	VARIOUS
		HCP WPPE X INVESTORS 26-1278318 PROPERTY TYPE: OTHER				P	VARIOUS -1,379.	VARIOUS

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		JW CHILDS EQUITY III 03-0387301 PROPERTY TYPE: OTHER				P	VARIOUS -99,998.	VARIOUS
		HCP ABSOLUTE RETURN FUND OFFSHORE FEEDER PROPERTY TYPE: OTHER				P	VARIOUS 2,135,679.	VARIOUS
		HCP PRIVATE EQUITY 52-2335224 PROPERTY TYPE: OTHER				P	VARIOUS 16,746.	VARIOUS
		HCP VF IX INVESTORS 26-1958282 PROPERTY TYPE: OTHER				P	VARIOUS 32,501.	VARIOUS
		NATURAL GAS PARTNERS IX 26-0632609 PROPERTY TYPE: OTHER				P	VARIOUS -311.	VARIOUS
		PZENA GLOBAL VALUE FUND (DST) 20-6776308 PROPERTY TYPE: OTHER				P	VARIOUS -3876769.	VARIOUS
		POUSCHINE COOK CAP.PARTNERS II 35-224925 PROPERTY TYPE: OTHER				P	VARIOUS -286,286.	VARIOUS
		ROSEWOOD CAPITAL III 94-3274638 PROPERTY TYPE: OTHER				P	VARIOUS 4,617.	VARIOUS
		ROSEWOOD CAPITAL 94-3195569 PROPERTY TYPE: OTHER				P	VARIOUS 242.	VARIOUS
		ROSEWOOD CAPITAL IV 22-3707169 PROPERTY TYPE: OTHER				P	VARIOUS -41,621.	VARIOUS
		ROYAL CAPITAL VALUE FUND N/A PROPERTY TYPE: OTHER				P	VARIOUS 605,216.	VARIOUS
		STG III A 20-8952445 PROPERTY TYPE: OTHER				P	VARIOUS -5,965.	VARIOUS

PART IV

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TCV III (Q) 77-0494890 PROPERTY TYPE: OTHER				P	VARIOUS	VARIOUS
							-45,004.	
		TCV IV 77-0527868 PROPERTY TYPE: OTHER				P	VARIOUS	VARIOUS
							-856.	
		TIEDEMANN GLOBAL EMERGING MARKETS LTD PROPERTY TYPE: OTHER				P	VARIOUS	VARIOUS
							135,751.	
		WATERSHED CAP INSTIT.PARTNERS 82-0547075 PROPERTY TYPE: OTHER				P	VARIOUS	VARIOUS
							566,879.	
		WARBURG PINCUS PRIV EQUITY VIII 13-41618 PROPERTY TYPE: OTHER				P	VARIOUS	VARIOUS
							-61,470.	
		NT-CAPITAL GUARDIAN 26-03958 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
50163378.		56025996. STMT D-1					-5862618.	
		NT-GENERAL ACCOUNT 26-74278 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
1,605,921.		3,868,183. STMT D-2					-2262262.	
		SCHWAB/GURTIN 20905807 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
174645477.		174624743. STMT D-3					20,734.	
		WELLS FARGO 2009-5273 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
281,089.		31,885. STMT D-4					249,204.	
TOTAL GAIN(LOSS)							-7272198.	

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Realized gain/loss – Market – Long Term	Realized gain/loss – Translation	Realized gain/loss – Total – Short Term	Realized gain/loss – Total – Long Term
Sales									
Equities									
Common stock									
United States									
12 Dec 07 17 Dec 07	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09 CUSIP G24182100	1,100 00	-58,315 05	35,133 75	0 00	-23,181 30	0 00	0 00	-23,181 30
17 Mar 08 20 Mar 08	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09 CUSIP G24182100	1,900 00	-72,206 61	61 975 01	0 00	-10,231 60	0 00	0 00	-10,231 60
17 Mar 08 20 Mar 08	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09 CUSIP G24182100	-1,900 00	72,206 61	-60,870 01	0 00	11,336 60	0 00	0 00	11,336 60
	25 May 05	-100 00	3,800 35	-3,195 47	0 00	604 88	0 00	0 00	604 88
	26 May 05	-400 00	15,201 39	-12,832 93	0 00	2,368 46	0 00	0 00	2,368 46
	27 May 05	-400 00	15,201 39	-12,842 64	0 00	2,358 75	0 00	0 00	2,358 75
	31 May 05	-400 00	15,201 39	-12,813 24	0 00	2,388 15	0 00	0 00	2,388 15
	01 Jun 05	-400 00	15,201 39	-12 794 61	0 00	2,406 78	0 00	0 00	2,406 78
	02 Jun 05	-200 00	7,600 70	-6,391 12	0 00	1,209 58	0 00	0 00	1,209 58
12 Dec 07 17 Dec 07	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09 CUSIP G24182100	-1,100 00	58,315 05	-35,133 75	0 00	23,181 30	0 00	0 00	23,181 30
	15 Feb 05	-400 00	21,205 47	-13,019 93	0 00	8,185 54	0 00	0 00	8,185 54
	15 Apr 05	-200 00	10,602 74	-6,194 99	0 00	4,407 75	0 00	0 00	4,407 75
	18 Apr 05	-200 00	10,602 74	-6,157 93	0 00	4,444 81	0 00	0 00	4,444 81
	25 May 05	-300 00	15,904 10	-9,760 90	0 00	6,143 20	0 00	0 00	6,143 20
02 Jan 09 15 Jan 09	CF CAP GUARDIAN NON-US EQUITY FUND FOR TXT CUSIP 140995986	-321,145 98	7,062,000 00	-12,358,664 17	0 00	-5,296,664 17	0 00	0 00	-5,296,664 17
	02 Aug 04	-44,030 56	968,232 00	-1,611,019 29	0 00	-642,787 29	0 00	0 00	-642,787 29

STMT D-1

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Sales

Equities

Common stock

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	13 Aug 04	-844 37	18,567 70	-30,581 75	0 00	-12,014 05	0 00	0 00	-12,014 05
	31 Aug 04	-452 83	9,957 73	-16,645 75	0 00	-6,688 02	0 00	0 00	-6,688 02
	15 Sep 04	-652 05	14,338 58	-24,076 96	0 00	-9,738 38	0 00	0 00	-9,738 38
	30 Sep 04	-503 93	11,081 42	-18,682 76	0 00	-7,601 34	0 00	0 00	-7,601 34
	15 Oct 04	-150 17	3,302 24	-5,588 01	0 00	-2,285 77	0 00	0 00	-2,285 77
	29 Oct 04	-241 40	5,308 38	-9,126 65	0 00	-3,818 27	0 00	0 00	-3,818 27
	15 Nov 04	-212 31	4,668 70	-8,251 49	0 00	-3,582 79	0 00	0 00	-3,582 79
	30 Nov 04	-327 01	7,190 95	-12,732 01	0 00	-5,541 06	0 00	0 00	-5,541 06
	15 Dec 04	-63 69	1,400 54	-2,490 39	0 00	-1,089 85	0 00	0 00	-1,089 85
	31 Dec 04	-80 94	1,779 87	-3,217 04	0 00	-1,437 17	0 00	0 00	-1,437 17
	14 Jan 05	-784 38	17,248 52	-30,606 08	0 00	-13,357 56	0 00	0 00	-13,357 56
	31 Jan 05	-120 96	2,659 91	-4,725 52	0 00	-2,065 61	0 00	0 00	-2,065 61
	15 Feb 05	-475 34	10,452 73	-18,821 05	0 00	-8,368 32	0 00	0 00	-8,368 32
	28 Feb 05	-142 12	3,125 21	-5,678 34	0 00	-2,553 13	0 00	0 00	-2,553 13
	01 Mar 05	-24,433 54	537,293 54	-974,422 12	0 00	-437,128 58	0 00	0 00	-437,128 58
	15 Mar 05	-573 18	12,604 23	-22,938 80	0 00	-10,334 57	0 00	0 00	-10,334 57
	31 Mar 05	-1,003 44	22,065 64	-39,202 63	0 00	-17,136 99	0 00	0 00	-17,136 99
	15 Apr 05	-588 38	12,938 48	-22,648 55	0 00	-9,710 07	0 00	0 00	-9,710 07
	29 Apr 05	-937 51	20,615 84	-35,489 37	0 00	-14,873 53	0 00	0 00	-14,873 53
	13 May 05	-878 74	19,323 50	-33,035 01	0 00	-13,711 51	0 00	0 00	-13,711 51
	31 May 05	-984 36	21,646 07	-37,012 52	0 00	-15,366 45	0 00	0 00	-15,366 45
	01 Jun 05	-5,442 18	119,673 54	-204,123 90	0 00	-84,450 36	0 00	0 00	-84,450 36
	01 Jun 05	-6,642 66	146,072 09	-249,151 21	0 00	-103,079 12	0 00	0 00	-103,079 12
	15 Jun 05	-638 85	14,048 31	-24,089 61	0 00	-10,041 30	0 00	0 00	-10,041 30
	30 Jun 05	-173 73	3,820 33	-6,559 14	0 00	-2,738 81	0 00	0 00	-2,738 81
	01 Jul 05	-13,251 57	291,402 02	-498,384 13	0 00	-206,982 11	0 00	0 00	-206,982 11
	01 Jul 05	-28,837 03	634,126 28	-1,084,544 18	0 00	-450,417 90	0 00	0 00	-450,417 90
	15 Jul 05	-63 58	1,398 12	-2,417 32	0 00	-1,019 20	0 00	0 00	-1,019 20

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
	29 Jul 05	-83 70	1,840 56	-3,220 97	0 00	-1,380 41	0 00	0 00	-1,380 41
	15 Aug 05	-892 98	19,636 63	-35,151 79	0 00	-15,515 16	0 00	0 00	-15,515 16
	31 Aug 05	-262 95	5,782 27	-10,265 21	0 00	-4,482 94	0 00	0 00	-4,482 94
	15 Sep 05	-186 72	4,105 98	-7,390 80	0 00	-3,284 82	0 00	0 00	-3,284 82
	30 Sep 05	-535 78	11,781 80	-21,399 60	0 00	-9,617 80	0 00	0 00	-9,617 80
	14 Oct 05	-120 50	2,649 79	-4,702 92	0 00	-2,053 13	0 00	0 00	-2,053 13
	31 Oct 05	-85 96	1,890 26	-3,349 53	0 00	-1,459 27	0 00	0 00	-1,459 27
	01 Nov 05	-24,593 13	540,802 92	-956,147 41	0 00	-415,344 49	0 00	0 00	-415,344 49
	15 Nov 05	-201 55	4,432 09	-7,898 39	0 00	-3,466 30	0 00	0 00	-3,466 30
	30 Nov 05	-333 01	7,322 89	-13,214 16	0 00	-5,891 27	0 00	0 00	-5,891 27
	01 Dec 05	-25,655 37	564,161 58	-1,015,835 78	0 00	-451,674 20	0 00	0 00	-451,674 20
	15 Dec 05	-44 62	981 19	-1,823 95	0 00	-842 76	0 00	0 00	-842 76
	30 Dec 05	-232 06	5,103 00	-9,508 51	0 00	-4,405 51	0 00	0 00	-4,405 51
	15 Feb 06	-194 33	4,273 32	-7,869 78	0 00	-3,596 46	0 00	0 00	-3,596 46
	28 Feb 06	-93 87	2,064 20	-3,836 40	0 00	-1,772 20	0 00	0 00	-1,772 20
	15 Mar 06	-921 71	20,268 40	-37,571 17	0 00	-17,302 77	0 00	0 00	-17,302 77
	31 Mar 06	-648 09	14,251 50	-26,631 29	0 00	-12,379 79	0 00	0 00	-12,379 79
	13 Apr 06	-444 48	9,774 11	-18,256 19	0 00	-8,482 08	0 00	0 00	-8,482 08
	28 Apr 06	-533 20	11,725 07	-22,517 13	0 00	-10,792 06	0 00	0 00	-10,792 06
	15 May 06	-867 13	19,068 19	-36,296 62	0 00	-17,228 43	0 00	0 00	-17,228 43
	31 May 06	-494 23	10,868 12	-19,733 76	0 00	-8,865 64	0 00	0 00	-8,865 64
	15 Jun 06	-679 03	14,931 87	-25,667 32	0 00	-10,735 45	0 00	0 00	-10,735 45
	30 Jun 06	-91 74	2,017 36	-3,613 25	0 00	-1,595 89	0 00	0 00	-1,595 89
	03 Jul 06	-33,758 94	742,359 08	-1,311,583 20	0 00	-569,224 12	0 00	0 00	-569,224 12
	14 Jul 06	-115 87	2,547 98	-4,335 86	0 00	-1,787 88	0 00	0 00	-1,787 88
	31 Jul 06	-1,483 74	32,627 44	-57,497 90	0 00	-24,870 46	0 00	0 00	-24,870 46
	01 Aug 06	-38,717 71	851,402 43	-1,495,082 37	0 00	-643,679 94	0 00	0 00	-643,679 94
	15 Aug 06	-596 63	13,119 90	-23,283 30	0 00	-10,163 40	0 00	0 00	-10,163 40

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
	31 Aug 06	-545 07	11,986 09	-21,471 31	0 00	-9,485 22	0 00	0 00	-9,485 22
	01 Sep 06	-15,098 33	332,012 27	-591,131 55	0 00	-259,119 28	0 00	0 00	-259,119 28
	15 Sep 06	-191 73	4,216 14	-7,401 40	0 00	-3,185 26	0 00	0 00	-3,185 26
	29 Sep 06	-631 68	13,890 65	-24,682 32	0 00	-10,791 67	0 00	0 00	-10,791 67
	02 Oct 06	-27,423 74	603,048 03	-1,064,344 10	0 00	-461,296 07	0 00	0 00	-461,296 07
	13 Oct 06	-158 16	3,477 94	-6,209 59	0 00	-2,731 65	0 00	0 00	-2,731 65
	31 Oct 06	-80 14	1,762 28	-3,212 86	0 00	-1,450 58	0 00	0 00	-1,450 58
	15 Nov 06	-206 25	4,535 43	-8,220 08	0 00	-3,684 65	0 00	0 00	-3,684 65
	30 Nov 06	-314 16	6,908 38	-12,642 70	0 00	-5,734 32	0 00	0 00	-5,734 32
	15 Dec 06	-51 86	1,140 40	-2,122 24	0 00	-981 84	0 00	0 00	-981 84
	29 Dec 06	-161 38	3,548 75	-6,610 06	0 00	-3,061 31	0 00	0 00	-3,061 31
	12 Jan 07	-88 09	1,937 10	-3,557 26	0 00	-1,620 16	0 00	0 00	-1,620 16
	31 Jan 07	-108 07	2,376 46	-4,398 60	0 00	-2,022 14	0 00	0 00	-2,022 14
	15 Feb 07	-322 06	7,082 10	-13,388 13	0 00	-6,306 03	0 00	0 00	-6,306 03
	28 Feb 07	-138 45	3,044 51	-5,617 13	0 00	-2,572 62	0 00	0 00	-2,572 62
	15 Mar 07	-793 55	17,450 17	-31,603 65	0 00	-14,153 48	0 00	0 00	-14,153 48
	30 Mar 07	-833 32	18,324 70	-34,107 52	0 00	-15,782 82	0 00	0 00	-15,782 82
	13 Apr 07	-200 45	4,407 90	-8,313 00	0 00	-3,905 10	0 00	0 00	-3,905 10
	30 Apr 07	-1,107 14	24,346 01	-45,839 96	0 00	-21,493 95	0 00	0 00	-21,493 95
	15 May 07	-908 75	19,983 41	-37,893 85	0 00	-17,910 44	0 00	0 00	-17,910 44
	31 May 07	-1,060 18	23,313 36	-44,588 52	0 00	-21,275 16	0 00	0 00	-21,275 16
	15 Jun 07	-534 96	11,763 77	-22,070 42	0 00	-10,306 65	0 00	0 00	-10,306 65
	29 Jun 07	-105 76	2,325 66	-4,279 71	0 00	-1,954 05	0 00	0 00	-1,954 05
	13 Jul 07	-129 84	2,855 18	-5,349 70	0 00	-2,494 52	0 00	0 00	-2,494 52
	31 Jul 07	-84 66	1,861 67	-3,326 91	0 00	-1,465 24	0 00	0 00	-1,465 24
	15 Aug 07	-788 97	17,349 45	-28,097 77	0 00	-10,748 32	0 00	0 00	-10,748 32
	31 Aug 07	-257 06	5,652 75	-9,472 17	0 00	-3,819 42	0 00	0 00	-3,819 42
	04 Sep 07	-2,422 33	53,267 04	-88,765 52	0 00	-35,498 48	0 00	0 00	-35,498 48

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Sales

Equities

Common stock

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
07 Jan 09 10 Feb 09	CF CAP GUARDIAN NON-US EQUITY FUND FOR TXT CUSIP 140995986	-41,296 16	908,102 55	-1,421,173 94	-54,145 39	-458,926 00	0 00	-54,145 39	-458,926 00
	04 Sep 07	-21,270 87	467,746 43	-779,464 33	0 00	-311,717 90	0 00	0 00	-311,717 90
	14 Sep 07	-237 79	5,229 00	-8,730 41	0 00	-3,501 41	0 00	0 00	-3,501 41
	28 Sep 07	-665 91	14,643 36	-25,884 64	0 00	-11,241 28	0 00	0 00	-11,241 28
	15 Oct 07	-103 54	2,276 84	-4,102 56	0 00	-1,825 72	0 00	0 00	-1,825 72
	31 Oct 07	-262 32	5,768 42	-10,600 28	0 00	-4,831 86	0 00	0 00	-4,831 86
	15 Nov 07	-348 27	7,658 46	-13,049 52	0 00	-5,391 06	0 00	0 00	-5,391 06
	30 Nov 07	-212 62	4,675 51	-7,979 94	0 00	-3,304 43	0 00	0 00	-3,304 43
	03 Dec 07	-7,546 71	165,952 15	-280,657 00	0 00	-114,704 85	0 00	0 00	-114,704 85
	14 Dec 07	-35 49	780 43	-1,275 50	0 00	-495 07	0 00	0 00	-495 07
	31 Dec 07	-138 49	3,045 39	-4,957 81	0 00	-1,912.42	0 00	0 00	-1,912 42
	15 Jan 08	-183 64	4,038 25	-6,144 17	-2,105 92	0 00	0 00	-2,105 92	0 00
	31 Jan 08	-85 63	1,883 00	-2,735 00	-852 00	0 00	0 00	-852 00	0 00
	15 Feb 08	-166 85	3,669 03	-5,152 87	-1,483 84	0 00	0 00	-1,483 84	0 00
	29 Feb 08	-288 37	6,341 26	-9,245 76	-2,904 50	0 00	0 00	-2,904 50	0 00
	14 Mar 08	-744 67	16,375 29	-22,943 31	-6,568 02	0 00	0 00	-6,568 02	0 00
	31 Mar 08	-933 38	20,525 03	-28,921 12	-8,396 09	0 00	0 00	-8,396 09	0 00
	15 Apr 08	-317 36	6 978 74	-9,924 72	-2,945 98	0 00	0 00	-2,945 98	0 00
	30 Apr 08	-1,332 68	29,305 64	-43,048 33	-13,742 69	0 00	0 00	-13,742 69	0 00
	15 May 08	-579 11	12,734 63	-19,051 31	-6,316 68	0 00	0 00	-6,316 68	0 00
	30 May 08	-976 49	21,473 01	-31,392 73	-9,919 72	0 00	0 00	-9,919 72	0 00
	13 Jun 08	-250 39	5,506 08	-7,495 86	-1,989 78	0 00	0 00	-1,989 78	0 00
	30 Jun 08	-233 82	5,141 70	-6,722 76	-1,581 06	0 00	0 00	-1,581 06	0 00
	15 Jul 08	-296 25	6,514 54	-7,918 29	-1,403 75	0 00	0 00	-1,403 75	0 00
	31 Jul 08	-375 56	8,258 56	-10,133 42	-1,874 86	0 00	0 00	-1,874 86	0 00
	15 Aug 08	-426 68	9,382 69	-10,773 50	-1,390 81	0 00	0 00	-1,390 81	0 00

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
	29 Aug 08	-153 92	3,384 70	-3,849 92	-465 22	0 00	0 00	-465 22	0 00
	15 Sep 08	-296 49	6,519 82	-6,855 83	-336 01	0 00	0 00	-336 01	0 00
	30 Sep 08	-642 29	14,123 96	-13,542 65	581 31	0 00	0 00	581.31	0 00
	15 Oct 08	-286 97	6,310 47	-4,981 05	1,329 42	0 00	0 00	1,329 42	0 00
	31 Oct 08	-839 93	18,470 06	-13,942 94	4,527 12	0 00	0 00	4,527 12	0 00
	14 Nov 08	-354 14	7,787 54	-5,827 36	1,960 18	0 00	0 00	1,960 18	0 00
	28 Nov 08	-268 69	5,908 49	-4,668 89	1,239 60	0 00	0 00	1,239 60	0 00
	15 Dec 08	-97 55	2,145 12	-1,896 92	248 20	0 00	0 00	248 20	0 00
	31 Dec 08	-343 29	7,548 95	-7,303 24	245 71	0 00	0 00	245 71	0 00
12 Mar 08 17 Mar 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	500 00	-10,483 58	10,884 30	0 00	400 72	0 00	0 00	400 72
13 Mar 08 18 Mar 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	800 00	-16,782 77	18,168 80	0 00	1,386 03	0 00	0 00	1,386 03
12 Mar 08 17 Mar 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	-800 00	16,776 45	-16,144 00	0 00	632 45	0 00	0 00	632 45
	23 Oct 06	-800 00	16,776 45	-16,144 00	0 00	632 45	0 00	0 00	632 45
26 Dec 08 31 Dec 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	-3,000 00	39,253 88	-65,123 51	-25,869 63	0 00	0 00	-25,869 63	0 00
	27 Jun 08	-500 00	6,542 31	-10,780 00	-4,237 69	0 00	0 00	-4,237 69	0 00
	30 Jun 08	-500 00	6,542 32	-10,934 55	-4,392 23	0 00	0 00	-4,392 23	0 00
	01 Jul 08	-800 00	10,467 70	-17,343 36	-6,875 66	0 00	0 00	-6,875 66	0 00
	02 Jul 08	-700 00	9,159 24	-15,343 65	-6,184 41	0 00	0 00	-6,184 41	0 00
	07 Jul 08	-500 00	6,542 31	-10,721 95	-4,179 64	0 00	0 00	-4,179 64	0 00
12 Mar 08 17 Mar 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	-500 00	10,483 58	-10,796 80	0 00	-313 22	0 00	0 00	-313 22
	23 Oct 06	-200 00	4,193 43	-4,036 00	0 00	157 43	0 00	0 00	157 43

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Realized gain/loss Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
	03 Nov 06	-300 00	6,290 15	-6,760 80	0 00	-470 65	0 00	0 00	-470 65
13 Mar 08 18 Mar 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	-800 00	16,782 77	-18,028 80	0 00	-1,246 03	0 00	0 00	-1,246 03
	03 Nov 06	-800 00	16,782 77	-18,028 80	0 00	-1,246 03	0 00	0 00	-1,246 03
11 Mar 08 14 Mar 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	200 00	-4,196 07	4 071 00	0 00	-125 07	0 00	0 00	-125 07
11 Mar 08 14 Mar 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	-200 00	4 196 07	-4,036 00	0 00	160 07	0 00	0 00	160 07
	23 Oct 06	-200 00	4,196 07	-4,036 00	0 00	160 07	0 00	0 00	160 07
26 Dec 08 31 Dec 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	3,000 00	-39,253 88	65,686 01	26,432 13	0 00	0 00	26,432 13	0 00
12 Mar 08 17 Mar 08	DOUGLAS EMMETT INC COM REIT CUSIP 25960P109	800 00	-16,776 45	16,284 00	0 00	-492 45	0 00	0 00	-492 45
27 May 08 30 May 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	-300 00	21,604 25	-15,731 19	5,873 06	0 00	0 00	5,873 06	0 00
	05 Nov 07	-100 00	7,201 42	-5,093 21	2,108 21	0 00	0 00	2,108 21	0 00
	06 Nov 07	-200 00	14,402 83	-10,637 98	3,764 85	0 00	0 00	3,764 85	0 00
28 May 08 02 Jun 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	-500 00	36,657 79	-26,594 95	10,062 84	0 00	0 00	10,062 84	0 00
	06 Nov 07	-500 00	36,657 79	-26,594 95	10,062 84	0 00	0 00	10,062 84	0 00
23 May 08 29 May 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	300 00	-22,016 39	15,239 52	-6,776 87	0 00	0 00	-6,776 87	0 00
13 Jun 08 18 Jun 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	-100 00	7,728 31	-5,495 58	2,232 73	0 00	0 00	2,232 73	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
	08 Nov 07	-100 00	7,728 31	-5,495 58	2,232 73	0 00	0 00	2,232 73	0 00
23 May 08 29 May 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	600 00	-43,858 73	30,250 18	-13,608 55	0 00	0 00	-13,608 55	0 00
23 May 08 29 May 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	-300 00	22,016 39	-15,203 52	6,812 87	0 00	0 00	6,812 87	0 00
	02 Nov 07	-300 00	22,016 39	-15,203 52	6,812 87	0 00	0 00	6,812 87	0 00
27 May 08 30 May 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	300 00	-21,604 25	15,767 19	-5,837 06	0 00	0 00	-5,837 06	0 00
12 Jun 08 17 Jun 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	-400 00	30,943 82	-21,472 22	9,471 60	0 00	0 00	9,471 60	0 00
	06 Nov 07	-100 00	7,735 96	-5,318 99	2,416 97	0 00	0 00	2,416 97	0 00
	07 Nov 07	-300 00	23,207 86	-16,153 23	7,054 63	0 00	0 00	7,054 63	0 00
12 Jun 08 17 Jun 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	-400 00	30,616 34	-21,537 64	9,078 70	0 00	0 00	9,078 70	0 00
	07 Nov 07	-400 00	30,616 34	-21,537 64	9,078 70	0 00	0 00	9,078 70	0 00
28 May 08 02 Jun 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	500 00	-36,657 79	26,654 95	-10,002 84	0 00	0 00	-10,002 84	0 00
12 Jun 08 17 Jun 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	400 00	-30,943 82	21,520 22	-9,423 60	0 00	0 00	-9,423 60	0 00
12 Jun 08 17 Jun 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	400 00	-30,616 34	21,585 64	-9,030 70	0 00	0 00	-9,030 70	0 00
13 Jun 08 18 Jun 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	100 00	-7,728 31	5,507 58	-2,220 73	0 00	0 00	-2,220 73	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
23 May 08 29 May 08	PEABODY ENERGY CORP COM STK CUSIP 704549104	-600 00	43,858 73	-30,178 18	13,680 55	0 00	0 00	13,680 55	0 00
	02 Nov 07	-300 00	21,929 36	-14,923 92	7,005 44	0 00	0 00	7,005 44	0 00
	02 Nov 07	-100 00	7,309 79	-5,067 84	2,241 95	0 00	0 00	2,241 95	0 00
	05 Nov 07	-200 00	14,619 58	-10,186 42	4,433 16	0 00	0 00	4,433 16	0 00
Total United States			**7,970,102.55**	**-13,777,456.11**	**-53,270.89**	**-5,754,082.67**	**0.00**	**-53,270.89**	**-5,754,082.67**
Preferred stock									
United States									
07 Jan 09 12 Jan 09	PVTPL XL CAP LTD CL C ORD SHS CUSIP 98372P876	-4,000 00	15,000 00	-97,672 00	0 00	-82,672 00	0 00	0 00	-82,672 00
	04 Oct 06	-4,000 00	15,000 00	-97,672 00	0 00	-82,672 00	0 00	0 00	-82,672 00
Total United States			**15,000.00**	**-97,672.00**	**0.00**	**-82,672.00**	**0.00**	**0.00**	**-82,672.00**
Total S/T translation gain/loss for equities							**0.00**		
Total L/T translation gain/loss for equities							**0.00**		
Total realized gains for equities					**93,776.02**	**37,254.60**	**0.00**	**93,776.02**	**37,254.60**
Total realized losses for equities					**-147,046.91**	**-5,874,009.27**	**0.00**	**-147,046.91**	**-5,874,009.27**
Total Equities			**7,985,102.55**	**-13,875,128.11**	**-53,270.89**	**-5,836,754.67**	**0.00**	**-53,270.89**	**-5,836,754.67**

Fixed income

Asset backed securities

United States

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Market – Long Term	Translation	Total – Short Term	Total – Long Term
Sales									
Fixed income									
Asset backed securities									
United States									
24 Feb 09 27 Feb 09	AMERICREDIT 5 55999994278% DUE 06-06-2014 CUSIP 03063TAF1	-50,000 00	31,656 25	-49,995 54	0 00	-18,339 29	0 00	0 00	-18,339 29
	11 Sep 07	-50,000 00	31,656 25	-49,995 54	0 00	-18,339 29	0 00	0 00	-18,339 29
15 May 09 18 May 09	BA CR CARD TR 4 72% DUE 05-15-2013 CUSIP 05522RAR9	-450,000 00	459,316 49	-445,492 27	0 00	13,824 22	0 00	0 00	13,824 22
	05 Jun 07	-450,000 00	459,316 49	-445,492 27	0 00	13,824 22	0 00	0 00	13,824 22
24 Feb 09 27 Feb 09	CARMAX AUTO OWNER 5 23000001907% DUE 12-15-2011 CUSIP 14312TAC4	-40,150 14	40,200 34	-40,108 57	0 00	91 77	0 00	0 00	91 77
	24 Aug 07	-40,150 14	40,200 34	-40,108 57	0 00	91 77	0 00	0 00	91 77
23 Apr 09 28 Apr 09	GS MTG SECS CORP 2006-7 MTG PASSTHRU CTFCL AF-5A 6 205 03-25-2046 REG CUSIP 362334QC1	-50,000 00	27,656 25	-48,794 88	0 00	-21,138 63	0 00	0 00	-21,138 63
	07 Sep 07	-50,000 00	27,656 25	-48,794 88	0 00	-21,138 63	0 00	0 00	-21,138 63
07 Apr 08 10 Apr 08	HOME EQTY MTG TR 2006-3 A-1 5 472 DUE 09-25-2036 REG CUSIP 436944AA0	34,800 81	-13,311 31	34,108 00	20,796 69	0 00	0 00	20,796 69	0 00
07 Apr 08 22 Jan 09	HOME EQTY MTG TR 2006-3 A-1 5 472 DUE 09-25-2036 REG CUSIP 436944AA0	-34,840 77	13,326 60	-34,147 16	-20,820 56	0 00	0 00	-20,820 56	0 00
	14 Sep 07	-34,840 77	13,326 60	-34,147 16	-20 820 56	0 00	0 00	-20,820 56	0 00
06 Aug 08 06 Aug 08	HOME EQTY MTG TR 2006-3 A-1 5 472 DUE 09-25-2036 REG CUSIP 436944AA0	771 14	-771 14	771 14	0 00	0 00	0 00	0 00	0 00
06 Aug 08 06 Aug 08	HOME EQTY MTG TR 2006-3 A-1 5 472 DUE 09-25-2036 REG CUSIP 436944AA0	-771 14	771 14	-770 78	0 36	0 00	0 00	0 36	0 00
	14 Sep 07	-770 78	770 78	-770 78	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market — Short Term	Market — Long Term	Translation	Total — Short Term	Total — Long Term
Sales									
Fixed income									
Asset backed securities									
United States									
	06 Aug 08	-0 36	0 36	0 00	0 36	0 00	0 00	0 36	0 00
12 Jan 09 15 Jan 09	MBNA CR CARD 6 8% DUE 07-15-2014 CUSIP 55264TAS0	-125,000 00	60,625 00	-128,747 19	0 00	-68,122 19	0 00	0 00	-68,122 19
	02 May 06	-125,000 00	60,625 00	-128,747 19	0 00	-68,122 19	0 00	0 00	-68,122 19
25 Feb 09 02 Mar 09	NEW CENTY HOME EQUITY LN TR 2006-2 MTG PASSTHRU CTF CL A-2B 08-25-2036 REG CUSIP 64360YAB1	-125,000 00	40,156 25	-107,837 52	0 00	-67,681 27	0 00	0 00	-67,681 27
	26 Nov 07	-125,000 00	40,156 25	-107,837 52	0 00	-67,681 27	0 00	0 00	-67,681 27
25 Feb 09 26 Mar 09	RESDNTL AST MTG FLTG RT 4 767% DUE 10-25-2032 CUSIP 76112BCF5	-65,015 86	26,656 31	-65,015 86	0 00	-38,359 55	0 00	0 00	-38,359 55
	17 Sep 04	-65,015 86	26,656 31	-65,015 86	0 00	-38,359 55	0 00	0 00	-38,359 55
24 Feb 09 27 Feb 09	UPFC AUTO 4 98% DUE 08-15-2011 CUSIP 903206AM2	-11,562 44	10,839 79	-11,560 54	0 00	-720 75	0 00	0 00	-720 75
	01 Nov 05	-11,562 44	10,839 79	-11,560 54	0 00	-720 75	0 00	0 00	-720 75
04 Mar 09 04 Mar 09	UPFC AUTO 4 98% DUE 08-15-2011 CUSIP 903206AM2	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	01 Nov 05	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
15 May 09 20 May 09	UPFC AUTO 5 53000020981% DUE 07-15-2013 CUSIP 91531GAC5	-425,418 06	402,834 28	-425,408 82	0 00	-22,574 54	0 00	0 00	-22,574 54
	05 Jun 07	-425,418 06	402,834 28	-425,408 82	0 00	-22,574 54	0 00	0 00	-22,574 54
Total United States			**1,099,956.26**	**-1,323,000.00**	**-23.51**	**-223,020.23**	**0.00**	**-23.51**	**-223,020.23**

Commercial mortgage-backed

United States

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Commercial mortgage-backed									
United States									
04 Mar 09 04 Mar 09	CMO BANC AMER COML MTG INC BAFU 01-3 A1 4 89 04 11 2037 4 89% DUE 04-11-2037 BEO CUSIP 05947UDN5	-0 02	0 02	-0 02	0 00	0 00	0 00	0 00	0 00
	06 Apr 05	-0 02	0 02	-0 02	0 00	0 00	0 00	0 00	0 00
23 Feb 09 26 Feb 09	CMO BANC AMER COML MTG INC BAFU 01-3 A1 4 89 04 11 2037 4 89% DUE 04-11-2037 BEO CUSIP 05947UDN5	-25,731 50	25,474 18	-26,024 69	0 00	-550 51	0 00	0 00	-550 51
	06 Apr 05	-25,731 50	25,474 18	-26,024 69	0 00	-550 51	0 00	0 00	-550 51
02 Mar 09 05 Mar 09	CMO CHASE COML MTG SECS CORP SER 2000-2 CL C 7 9279999733% DUE 07-15-2032 REG CUSIP 161505FB3	-125,000 00	115,859 38	-133,230 59	0 00	-17,371 21	0 00	0 00	-17,371 21
	21 Dec 01	-125,000 00	115,859 38	-133,230 59	0 00	-17,371 21	0 00	0 00	-17,371 21
23 Feb 09 26 Feb 09	CMO COMM 2003-LNB1 SER 2003-LB1A CL A2 4 084% DUE 06-10-2038 REG CUSIP 126175AB4	-125,000 00	101,875 00	-120,047 24	0 00	-18,172 24	0 00	0 00	-18,172 24
	05 Nov 04	-125,000 00	101,875 00	-120,047 24	0 00	-18,172 24	0 00	0 00	-18,172 24
06 Mar 09 11 Mar 09	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2004-C4 CL A4 4 283 DUE 10-15-2039 REG CUSIP 22541SH68	-50,000 00	40,000 00	-50,235 19	0 00	-10,235 19	0 00	0 00	-10,235 19
	27 Oct 04	-50,000 00	40,000 00	-50,235 19	0 00	-10,235 19	0 00	0 00	-10,235 19
15 May 09 18 May 09	CMO CSFB MTG SECS CORP 2002-CKN2 MTG PASSTHRU CTF CL A-3 6 133 12-31-40 BEO CUSIP 22540VP22	-125,000 00	125,840 50	-137,284 24	0 00	-11,443 74	0 00	0 00	-11,443 74
	04 Nov 04	-125,000 00	125,840 50	-137,284 24	0 00	-11,443 74	0 00	0 00	-11,443 74

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Commercial mortgage-backed									
United States									
15 May 09 18 May 09	CMO GE CAP COML MTG CORP SER 2001-3 CL A2 6 07% DUE 06-10-2038 BEO CUSIP 36158YDD8	-125,000 00	127,424 90	-137,151 56	0 00	-9,726 66	0 00	0 00	-9,726 66
	18 Oct 04	-125,000 00	127,424 90	-137,151 56	0 00	-9,726 66	0 00	0 00	-9,726 66
06 Mar 09 16 Mar 09	CMO GREENWICH CAP COML FDG CORP 2002-C1 COML MTG CL A-2 4 112 01-11-2017 REG CUSIP 396789BD0	-40,234 95	37,468 79	-40,304 45	0 00	-2,835 66	0 00	0 00	-2,835 66
	22 Nov 04	-40,234 95	37,468 79	-40,304 45	0 00	-2,835 66	0 00	0 00	-2,835 66
04 Mar 09 04 Mar 09	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP4 CL A2 4 79 10-15-2010 BEO CUSIP 46625YTY9	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	22 Sep 05	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
19 Feb 09 24 Feb 09	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP4 CL A2 4 79 10-15-2010 BEO CUSIP 46625YTY9	-113,868 44	103,620 28	-114,414 08	0 00	-10,793 80	0 00	0 00	-10,793 80
	22 Sep 05	-113,868 44	103,620 28	-114,414 08	0 00	-10,793 80	0 00	0 00	-10,793 80
19 Feb 09 24 Feb 09	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-4 DUE 04-15-2045 REG CUSIP 46628FAF8	-50,000 00	31,625 00	-50,098 54	0 00	-18,473 54	0 00	0 00	-18,473 54
	23 Jul 07	-50,000 00	31,625 00	-50,098 54	0 00	-18,473 54	0 00	0 00	-18,473 54
Total United States			**709,188.06**	**-808,790.61**	**0.00**	**-99,602.55**	**0.00**	**0.00**	**-99,602.55**

Corporate bonds

Brazil

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
Brazil									
18 Mar 09 / 23 Mar 09	PETROBRAS INTL FIN 6 125% DUE 10-06-2016 CUSIP 71645WAL5	-50,000 00	49,875 00	-50,554 44	0 00	-679 44	0 00	0 00	-679 44
	14 Feb 07	-50,000 00	49,875 00	-50,554 44	0 00	-679 44	0 00	0 00	-679 44
16 Apr 09 / 21 Apr 09	VALE OVERSEAS LTD 6 25% DUE 01-23-2017 CUSIP 91911TAG8	-25,000 00	24,761 50	-24,816 75	0 00	-55 25	0 00	0 00	-55 25
	16 Nov 06	-25,000 00	24,761 50	-24,816 75	0 00	-55 25	0 00	0 00	-55 25
Total Brazil			**74,636.50**	**-75,371.19**	**0.00**	**-734.69**	**0.00**	**0.00**	**-734.69**
Canada									
29 May 09 / 01 Jun 09	THOMSON REUTERS CORP FORMERLY THOMSON C GTD NT 5 95 DUE 07-15-2013 BEO CUSIP 884903BA2	-35,000 00	35,592 55	-34,824.30	768 25	0 00	0 00	768 25	0 00
	17 Jun 08	-35,000 00	35,592 55	-34,824 30	768 25	0 00	0 00	768 25	0 00
29 May 09 / 01 Jun 09	TRANSCANADA 6 2% DUE 10-15-2037 CUSIP 89352HAD1	-100,000 00	94,075 00	-99,565 00	0 00	-5,490 00	0 00	0 00	-5,490 00
	02 Oct 07	-100,000 00	94,075 00	-99,565 00	0 00	-5,490 00	0 00	0 00	-5,490 00
Total Canada			**129,667.55**	**-134,389.30**	**768.25**	**-5,490.00**	**0.00**	**768.25**	**-5,490.00**
Cayman Islands									
23 Apr 09 / 28 Apr 09	PVTPL PETE EXPT LTD NT CL A-1 144A 4 623DUE 06-15-2010 BEO SINKING FD 12-15-2008 CUSIP 716589AA4	-27,777 72	25,763 89	-27,784 37	0 00	-2,020 48	0 00	0 00	-2,020 48
	19 Jul 05	-27,777 72	25,763 89	-27,784 37	0 00	-2,020 48	0 00	0 00	-2,020 48
Total Cayman Islands			**25,763.89**	**-27,784.37**	**0.00**	**-2,020.48**	**0.00**	**0.00**	**-2,020.48**
Chile									

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
Chile									
18 Mar 09 23 Mar 09	EMPRESA NACIONAL 8 35% DUE 08-01-2013 CUSIP 29245SAC6	-40,000 00	43,120 00	-43,423 95	0 00	-303 95	0 00	0 00	-303 95
	14 Dec 05	-40,000 00	43,120 00	-43,423 95	0 00	-303 95	0 00	0 00	-303 95
Total Chile			**43,120.00**	**-43,423.95**	**0.00**	**-303.95**	**0.00**	**0.00**	**-303.95**
Italy									
29 May 09 01 Jun 09	TELECOM ITALIA CAP 5 25% DUE 10-01-2015 CUSIP 87927VAQ1	-75,000 00	68,761 95	-70,348 50	0 00	-1,586 55	0 00	0 00	-1,586 55
	20 Feb 08	-75,000 00	68,761 95	-70,348 50	0 00	-1,586 55	0 00	0 00	-1,586 55
Total Italy			**68,761.95**	**-70,348.50**	**0.00**	**-1,586.55**	**0.00**	**0.00**	**-1,586.55**
Luxembourg									
04 May 09 07 May 09	PVTPL UNICREDIT LUXEMBOURG FIN SA MEDIUMTERM TRANCHE # SB 00002 5 584 DUE CUSIP 90466GAB8	-125,000 00	77,500 00	-125,000 00	0 00	-47,500 00	0 00	0 00	-47,500 00
	17 Oct 06	-125,000 00	77,500 00	-125,000 00	0 00	-47,500 00	0 00	0 00	-47,500 00
Total Luxembourg			**77,500.00**	**-125,000.00**	**0.00**	**-47,500.00**	**0.00**	**0.00**	**-47,500.00**
Mexico									
07 Jan 09 12 Jan 09	PVTPL BANCO MERCANTILE DEL NORTE S A GCI 144A 6 862 10-13-2021/10-13-2016 BEO CUSIP 05960AAA2	-20,000 00	11,700 00	-20,000 00	0 00	-8,300 00	0 00	0 00	-8,300 00
	05 Oct 06	-20,000 00	11,700 00	-20,000 00	0 00	-8,300 00	0 00	0 00	-8,300 00
Total Mexico			**11,700.00**	**-20,000.00**	**0.00**	**-8,300.00**	**0.00**	**0.00**	**-8,300.00**
Netherlands									

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
Netherlands									
20 May 09 26 May 09	NXP B V / NXP FDG 7 875% DUE 10-15-2014 CUSIP 62947QAF5	-100,000 00	34,000 00	-96,250 00	0 00	-62,250 00	0 00	0 00	-62,250 00
	12 Dec 07	-100,000 00	34,000 00	-96,250 00	0 00	-62,250 00	0 00	0 00	-62,250 00
27 Mar 09 01 Apr 09	PHILIPS ELECTRS N 7 2% DUE 06-01-2026 CUSIP 718337AE8	-125,000 00	120,868 75	-147,795 44	0 00	-26,926 69	0 00	0 00	-26,926 69
	03 Feb 05	-125,000 00	120,868 75	-147,795 44	0 00	-26,926 69	0 00	0 00	-26,926 69
Total Netherlands			**154,868.75**	**-244,045.44**	**0.00**	**-89,176.69**	**0.00**	**0.00**	**-89,176.69**
Norway									
29 May 09 01 Jun 09	STATOILHYDRO ASA 5 25 DUE 04-15-2019 CUSIP 85771SAA4	-125,000 00	126,508 88	-124,761 25	1,747 63	0 00	0 00	1,747 63	0 00
	16 Apr 09	-125,000 00	126,508 88	-124,761 25	1,747 63	0 00	0 00	1,747 63	0 00
Total Norway			**126,508.88**	**-124,761.25**	**1,747.63**	**0.00**	**0.00**	**1,747.63**	**0.00**
Panama									
02 Mar 09 05 Mar 09	PVTPL AES PANAMA S A SR NT 144A 6 35% DUE 12-21-2016/12-21-2006 BEO CUSIP 00105RAA2	-50,000 00	45,000 00	-49,588 50	0 00	-4,588 50	0 00	0 00	-4,588 50
	15 Dec 06	-50,000 00	45,000 00	-49,588 50	0 00	-4,588 50	0 00	0 00	-4,588 50
Total Panama			**45,000.00**	**-49,588.50**	**0.00**	**-4,588.50**	**0.00**	**0.00**	**-4,588.50**
Switzerland									
29 May 09 01 Jun 09	CREDIT SUISSE AG SR MTN BK ENTRY TRANCHE# TR 00001 5 5 DUE 05-01-14 CUSIP 22546QAA5	-125,000 00	126,384 50	-124,871 25	1,513 25	0 00	0 00	1,513 25	0 00
	28 Apr 09	-125,000 00	126 384 50	-124,871 25	1,513 25	0 00	0 00	1,513 25	0 00
Total Switzerland			**126,384.50**	**-124,871.25**	**1,513.25**	**0.00**	**0.00**	**1,513.25**	**0.00**

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United Kingdom									
18 Mar 09 23 Mar 09	ASTRAZENECA PLC NT 5 9% DUE 09-15-2017/09-12-2007 REG CUSIP 046353AB4	-75,000 00	79,452 00	-77,120 96	0 00	2,331 04	0 00	0 00	2,331 04
	19 Oct 07	-5,000 00	5,296 80	-5,140 11	0 00	156 69	0 00	0 00	156 69
	19 Oct 07	-70,000 00	74,155 20	-71,980 85	0 00	2,174 35	0 00	0 00	2,174 35
29 May 09 01 Jun 09	BARCLAYS BK PLC 5 45% DUE 09-12-2012 CUSIP 06738GUZ1	-100,000 00	102,387 00	-101,371 82	1,015 18	0 00	0 00	1,015 18	0 00
	15 Dec 08	-100,000 00	102,387 00	-101,371 82	1,015 18	0 00	0 00	1,015 18	0 00
29 May 09 01 Jun 09	GLAXOSMITHKLINE 4 85% DUE 05-15-2013 CUSIP 377372AC1	-125,000 00	130,175 13	-124,736 25	0 00	5,438 88	0 00	0 00	5,438 88
	06 May 08	-125,000 00	130,175 13	-124,736 25	0 00	5,438 88	0 00	0 00	5,438 88
29 May 09 01 Jun 09	VODAFONE GROUP PLC NEW GCB 02/27/07 6 150 FA37 6 15 DUE 02-27-2037 BEO CUSIP 92857WAQ3	-50,000 00	50,954 00	-48,484 00	0 00	2,470 00	0 00	0 00	2,470 00
	17 Oct 07	-50,000 00	50,954 00	-48,484 00	0 00	2,470 00	0 00	0 00	2,470 00
Total United Kingdom			**362,968.13**	**-351,713.03**	**1,015.18**	**10,239.92**	**0.00**	**1,015.18**	**10,239.92**
United States									
29 May 09 01 Jun 09	#REORG/CIT GROUP INC PLAN OF REORG TO EFF 12/10/09 CUSIP 125577AZ9	-75,000 00	59,134 20	-74,237 25	0 00	-15,103 05	0 00	0 00	-15,103 05
	27 Nov 07	-75,000 00	59,134 20	-74,237 25	0 00	-15,103 05	0 00	0 00	-15,103 05
20 May 09 26 May 09	#REORG/US INVESTIGATIONS N/C ALTEGRITY INC SR NT 10 5 11/1/15 3257871 7/23/09 CUSIP 90343VAA6	-125,000 00	103,750 00	-92,786 14	10,963 86	0 00	0 00	10,963 86	0 00
	15 Dec 08	-125,000 00	103,750 00	-92,786 14	10,963 86	0 00	0 00	10,963 86	0 00
20 May 09 26 May 09	AES CORP 7 75% DUE 10-15-2015 CUSIP 00130HBL8	-50,000 00	46,250 00	-46,750 00	-500 00	0 00	0 00	-500 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Sales

Fixed income

Corporate bonds

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	21 Jan 09	-50 000 00	46 250 00	-46,750 00	-500 00	0 00	0 00	-500 00	0 00
29 May 09 01 Jun 09	AMERN EXPRESS CO 8 15% DUE 03-19-2038 CUSIP 025816AZ2	-50,000 00	48,793 80	-50,592 08	0 00	-1,798 28	0 00	0 00	-1,798 28
	13 Mar 08	-50,000 00	48,793 80	-50,592 08	0 00	-1,798 28	0 00	0 00	-1,798 28
07 Jan 09 12 Jan 09	ANHEUSER BUSCH COS 5 5% DUE 01-15-2018 CUSIP 035229DD2	-75,000 00	67,719 00	-74,449 50	-6,730 50	0 00	0 00	-6,730 50	0 00
	23 May 08	-75,000 00	67,719 00	-74,449 50	-6,730 50	0 00	0 00	-6,730 50	0 00
29 May 09 01 Jun 09	APPALACHIAN PWR CO 5 55% DUE 04-01-2011 CUSIP 037735CF2	-75,000 00	77,214 75	-74,859 75	0 00	2,355 00	0 00	0 00	2,355 00
	05 Apr 06	-75,000 00	77,214 75	-74,859 75	0 00	2,355 00	0 00	0 00	2,355 00
20 May 09 26 May 09	ARAMARK CORP 8 5% DUE 02-01-2015 CUSIP 038521AD2	-125,000 00	117,825 00	-106,466 49	11,358 51	0 00	0 00	11,358 51	0 00
	15 Dec 08	-125,000 00	117,825 00	-106,466 49	11,358 51	0 00	0 00	11,358 51	0 00
05 Feb 09 10 Feb 09	ASSUR GTY U S HLDGS INC ASSUR GTY US HLDGS H6 4PCT DUE 12-15-2066 BEO CUSIP 04622DAA9	-10,000 00	1,200 00	-10,102 80	0 00	-8,902 80	0 00	0 00	-8,902 80
	05 Jan 07	-10,000 00	1,200 00	-10,102 80	0 00	-8,902 80	0 00	0 00	-8,902 80
29 May 09 01 Jun 09	AT&T INC GLOBAL NT 4 95% DUE 01-15-2013/12-06-2007 BEO CUSIP 00206RAF9	-150 000 00	155,243 40	-151,965 08	0 00	3,278 32	0 00	0 00	3,278 32
	09 May 08	-150,000 00	155,243 40	-151,965 08	0 00	3,278 32	0 00	0 00	3,278 32
29 May 09 01 Jun 09	BANK AMER CORP 5 65% DUE 05-01-2018 CUSIP 06051GDX4	-225,000 00	201,689 55	-214,793 50	-13,103 95	0 00	0 00	-13,103 95	0 00
	16 Jul 08	-25,000 00	22,409 95	-22,949 50	-539 55	0 00	0 00	-539 55	0 00
	15 Dec 08	-200,000 00	179,279 60	-191,844 00	-12,564 40	0 00	0 00	-12,564 40	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Realized gain/loss Market Long Term	Realized gain/loss Translation	Realized gain/loss Total Short Term	Realized gain/loss Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
29 May 09 01 Jun 09	BEAR STEARNS COS 7 25% DUE 02-01-2018 CUSIP 073902RU4	-50,000 00	51,629 50	-54,088 70	0 00	-2,459 20	0 00	0 00	-2,459 20
	07 May 08	-5,000 00	5,162 95	-5,396 62	0 00	-233 67	0 00	0 00	-233 67
	07 May 08	-5,000 00	5,162 95	-5,402 60	0 00	-239 65	0 00	0 00	-239 65
	07 May 08	-5,000 00	5,162 95	-5,402 60	0 00	-239 65	0 00	0 00	-239 65
	08 May 08	-20,000 00	20,651 80	-21,708 50	0 00	-1,056 70	0 00	0 00	-1,056 70
	12 May 08	-5,000 00	5,162 95	-5,419 59	0 00	-256 64	0 00	0 00	-256 64
	13 May 08	-10,000 00	10,325 90	-10,758 79	0 00	-432 89	0 00	0 00	-432 89
29 May 09 01 Jun 09	BIOGEN IDEC INC 6% DUE 03-01-2013 CUSIP 09062XAA1	-50,000 00	51,288 70	-49,943 00	0 00	1,345 70	0 00	0 00	1,345 70
	28 Feb 08	-50,000 00	51,288 70	-49,943 00	0 00	1,345 70	0 00	0 00	1,345 70
29 May 09 01 Jun 09	BK AMER FDG CORP SR NT 7 375 DUE 05-15-2014 CUSIP 06051GDY2	-175,000 00	184,363 20	-174,028 75	10,334 45	0 00	0 00	10,334 45	0 00
	08 May 09	-175,000 00	184,363 20	-174,028 75	10,334 45	0 00	0 00	10,334 45	0 00
19 Mar 09 24 Mar 09	BNSF FDG BD DUE 12-15-2055 BEO CUSIP 05567SAA0	-25,000 00	17,500 00	-23,615 05	0 00	-6,115 05	0 00	0 00	-6,115 05
	17 Oct 07	-15,000 00	10,500 00	-14,161 05	0 00	-3,661 05	0 00	0 00	-3,661 05
	22 Oct 07	-5,000 00	3 500 00	-4,757 90	0 00	-1,257 90	0 00	0 00	-1,257 90
	02 Nov 07	-5,000 00	3,500 00	-4,696 10	0 00	-1,196 10	0 00	0 00	-1,196 10
29 May 09 01 Jun 09	CAP 1 FINL CORP MTN 5 7 DUE 09-15-2011 CUSIP 14040HAQ8	-50,000 00	50,837 75	-50,003 42	0 00	834 33	0 00	0 00	834 33
	06 Sep 06	-50,000 00	50,837 75	-50,003 42	0 00	834 33	0 00	0 00	834 33
09 Dec 08 14 May 09	CAPMARK FINL GROUP INC SR NT STEP UP 05-10-2012 04-24-2008 BD IN DEFAULT CUSIP 140661AF6	-70,000 00	26,250 00	-69,969 90	0 00	-43,719 90	0 00	0 00	-43,719 90
	03 May 07	-70,000 00	26,250 00	-69,969 90	0 00	-43,719 90	0 00	0 00	-43,719 90

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
04 Mar 09 / 08 May 09	CAPMARK FINL GROUP INC SR NT STEP UP 05-10-2012 04-24-2008 BD IN DEFAULT CUSIP 140661AF6	-70,000 00	11,200 00	-67,137 10	0 00	-55,937 10	0 00	0 00	-55,937 10
	03 May 07	-30,000 00	4,800 00	-29,987 10	0 00	-25,187 10	0 00	0 00	-25,187 10
	03 Oct 07	-40,000 00	6,400 00	-37,150 00	0 00	-30,750 00	0 00	0 00	-30,750 00
09 Dec 08 / 12 Dec 08	CAPMARK FINL GROUP INC SR NT STEP UP 05-10-2012 04-24-2008 BD IN DEFAULT CUSIP 140661AF6	70,000 00	-26,250 00	69,969 90	0 00	43,719 90	0 00	0 00	43,719 90
24 Mar 09 / 27 Mar 09	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00805 4 85 DUE 12-07-2012 CUSIP 14912L3N9	-25,000 00	24,527 50	-24,986 75	0 00	-459 25	0 00	0 00	-459 25
	03 Dec 07	-25,000 00	24,527 50	-24,986 75	0 00	-459 25	0 00	0 00	-459 25
16 Dec 08 / 26 Dec 08	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	-13,659 79	185,500 00	-179,192 99	6,307 01	0 00	0 00	6,307 01	0 00
	03 Mar 08	-13,659 79	185,500 00	-179,192 99	6,307 01	0 00	0 00	6,307 01	0 00
15 Jun 09 / 18 Jun 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	-60,223 88	807,000 00	-775,079 04	23,425 71	8,495 25	0 00	23,425 71	8,495 25
	03 Mar 08	-41,635 47	557,915 30	-549,875 98	0 00	8,039 32	0 00	0 00	8,039 32
	14 Mar 08	-197 56	2,647 31	-2,705 97	0 00	-58 66	0 00	0 00	-58 66
	31 Mar 08	-277 99	3,725 06	-3,792 75	0 00	-67 69	0 00	0 00	-67 69
	15 Apr 08	-241 43	3,235 17	-3,238 20	0 00	-3 03	0 00	0 00	-3 03
	30 Apr 08	-165 76	2,221 18	-2,112 43	0 00	108 75	0 00	0 00	108 75
	15 May 08	-160 47	2,150 30	-2,008 41	0 00	141 89	0 00	0 00	141 89
	30 May 08	-162 56	2,178 30	-2,026 28	0 00	152 02	0 00	0 00	152 02
	13 Jun 08	-134 53	1,802 70	-1,620 05	0 00	182 65	0 00	0 00	182 65
	16 Jun 08	-17,248 11	231 124 68	-207,698 97	23,425 71	0 00	0 00	23,425 71	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
16 Dec 08 26 Dec 08	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	13,659 79	-185,500 00	182,284 84	-3,215 16	0 00	0 00	-3,215 16	0 00
13 Mar 09 25 Mar 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	-8,095 61	105,000 00	-107,017 17	0 00	-2,017 17	0 00	0 00	-2,017 17
	03 Mar 08	-8,095 61	105,000 00	-107 017 17	0 00	-2,017 17	0 00	0 00	-2,017 17
18 Mar 09 23 Mar 09	CISCO SYS INC 5 25% DUE 02-22-2011 CUSIP 17275RAB8	-75,000 00	79,107 75	-74,856 75	0 00	4,251 00	0 00	0 00	4,251 00
	14 Feb 06	-75,000 00	79,107 75	-74,856 75	0 00	4,251 00	0 00	0 00	4 251 00
18 Mar 09 23 Mar 09	CITIGROUP INC 6 125% DUE 05-15-2018 CUSIP 172967ES6	-100,000 00	88,255 00	-88,830 00	-575 00	0 00	0 00	-575 00	0 00
	10 Nov 08	-100,000 00	88,255 00	-88,830 00	-575 00	0 00	0 00	-575 00	0 00
18 Mar 09 23 Mar 09	CITIGROUP INC CITIGROUP INC NOTE 6 125% DUE 11-21-2017 BEO CUSIP 172967EM9	-50,000 00	44,058 50	-49,786 00	0 00	-5,727 50	0 00	0 00	-5,727 50
	14 Nov 07	-50,000 00	44,058 50	-49,786 00	0 00	-5,727 50	0 00	0 00	-5,727 50
29 May 09 01 Jun 09	CLEV ELEC ILLUM CO 5 65% DUE 12-15-2013 CUSIP 186108CD6	-10,000 00	10,138 00	-9,824 27	313 73	0 00	0 00	313 73	0 00
	24 Jun 08	-10,000 00	10,138 00	-9,824 27	313 73	0 00	0 00	313 73	0 00
16 Apr 09 21 Apr 09	CNA FINL CORP DEB DTD 11/15/1993 7 25 DUE 11-15-2023 REG CUSIP 126117AE0	-100,000 00	60,000 00	-103,454 30	0 00	-43,454 30	0 00	0 00	-43,454 30
	18 Aug 06	-100,000 00	60,000 00	-103,454 30	0 00	-43,454 30	0 00	0 00	-43,454 30
29 May 09 01 Jun 09	COMCAST CORP NEW 6 95% DUE 08-15-2037 CUSIP 20030NAV3	-100,000 00	100,517 00	-99,790 00	0 00	727 00	0 00	0 00	727 00
	20 Aug 07	-100,000 00	100,517 00	-99,790 00	0 00	727 00	0 00	0 00	727 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
29 May 09 / 01 Jun 09	CONSUMERS ENERGY 5 5% DUE 08-15-2016 CUSIP 210518CE4	-35,000 00	34,910 54	-35,045 19	0 00	-134 65	0 00	0 00	-134 65
	08 May 08	-35,000 00	34,910 54	-35,045 19	0 00	-134 65	0 00	0 00	-134 65
29 May 09 / 01 Jun 09	CONSUMERS ENERGY 5 65% DUE 09-15-2018 CUSIP 210518CQ7	-15,000 00	14,953 59	-15,294 84	0 00	-341 25	0 00	0 00	-341 25
	30 Apr 08	-15,000 00	14,953 59	-15,294 84	0 00	-341 25	0 00	0 00	-341 25
29 May 09 / 01 Jun 09	CONSUMERS ENERGY 6 125% DUE 03-15-2019 CUSIP 210518CR5	-50,000 00	51,412 95	-50,197 22	1,215 73	0 00	0 00	1,215 73	0 00
	09 Sep 08	-50,000 00	51,412 95	-50,197 22	1,215 73	0 00	0 00	1,215 73	0 00
29 May 09 / 01 Jun 09	DAIMLER CHRYSLER N AMER HLDG CORP 8DUE 06-15-2010 BEO CUSIP 233835AK3	-50,000 00	51,984 15	-51,404 24	0 00	579 91	0 00	0 00	579 91
	29 Mar 07	-50,000 00	51,984 15	-51,404 24	0 00	579 91	0 00	0 00	579 91
20 May 09 / 26 May 09	EDISON MISSION ENERGY SR NT 7 75% DUE 06-15-2016/11-09-2006 CUSIP 281023AR2	-50 000 00	38,250 00	-48 000 00	-9,750 00	0 00	0 00	-9,750 00	0 00
	22 Jan 09	-50,000 00	38,250 00	-48,000 00	-9,750 00	0 00	0 00	-9,750 00	0 00
29 May 09 / 01 Jun 09	ENBRIDGE ENERGY 6 5% DUE 04-15-2018 CUSIP 29250RAN6	-50,000 00	45,763 50	-49,733 00	0 00	-3,969 50	0 00	0 00	-3,969 50
	31 Mar 08	-50,000 00	45,763 50	-49,733 00	0 00	-3,969 50	0 00	0 00	-3,969 50
29 May 09 / 01 Jun 09	ENBRIDGE ENERGY PARTNERS L P NT 9 875% DUE 03-01-2019 CUSIP 29250RAR7	-75,000 00	84,310 13	-74,955 00	9,355 13	0 00	0 00	9,355 13	0 00
	17 Dec 08	-75,000 00	84,310 13	-74,955 00	9,355 13	0 00	0 00	9,355 13	0 00
19 Mar 09 / 24 Mar 09	ENERGY EAST CORP 6 75% DUE 07-15-2036 CUSIP 29266MAF6	-125,000 00	82,378 75	-128,259 17	0 00	-45,880 42	0 00	0 00	-45,880 42
	24 Aug 06	-10,000 00	6,590 30	-10,259 58	0 00	-3,669 28	0 00	0 00	-3,669 28

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Sales

Fixed income

Corporate bonds

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	24 Aug 06	-115,000 00	75,788 45	-117,999 59	0 00	-42,211 14	0 00	0 00	-42,211 14
29 May 09 01 Jun 09	ENERGY TRANSFER PARTNERS L P SR NT 8 5% DUE 04-15-2014 REG CUSIP 29273RAL3	-40,000 00	44,561 28	-39,998 40	4,562 88	0 00	0 00	4,562 88	0 00
	02 Apr 09	-40,000 00	44,561 28	-39,998 40	4,562 88	0 00	0 00	4,562 88	0 00
08 Jan 09 13 Jan 09	ENTERPRISE PRODS 6 375% DUE 02-01-2013 CUSIP 293791AD1	-25,000 00	23,746 00	-25,800 86	0 00	-2,054 86	0 00	0 00	-2,054 86
	09 Jan 06	-25,000 00	23,746 00	-25,800 86	0 00	-2,054 86	0 00	0 00	-2,054 86
05 Jan 09 08 Jan 09	ENTERPRISE PRODS 6 875% DUE 03-01-2033 CUSIP 293791AF6	-50,000 00	40,586 00	-51,306 62	0 00	-10,720 62	0 00	0 00	-10,720 62
	12 Dec 07	-50,000 00	40,586 00	-51,306 62	0 00	-10,720 62	0 00	0 00	-10,720 62
23 Mar 09 26 Mar 09	FREEPORT-MCMORAN 6 875% DUE 02-01-2014 CUSIP 35671DAQ8	-10,000 00	9,800 00	-10,275 00	0 00	-475 00	0 00	0 00	-475 00
	29 Mar 07	-10,000 00	9,800 00	-10,275 00	0 00	-475 00	0 00	0 00	-475 00
29 May 09 01 Jun 09	GOLDMAN SACHS GROUP INC MTN 7 5% DUE 02-15-2019 CUSIP 38141EA25	-125,000 00	131,977 23	-123,667 39	8,309 84	0 00	0 00	8,309 84	0 00
	29 Jan 09	-5,000 00	5,279 09	-4,985 90	293 19	0 00	0 00	293 19	0 00
	29 Jan 09	-16,000 00	16,893 08	-15,899 52	993 56	0 00	0 00	993 56	0 00
	29 Jan 09	-42,000 00	44,344 35	-41,192 76	3,151 59	0 00	0 00	3,151 59	0 00
	29 Jan 09	-10,000 00	10,558 18	-9,968 30	589 88	0 00	0 00	589 88	0 00
	30 Jan 09	-30,000 00	31,674 54	-29,790 90	1,883 64	0 00	0 00	1,883 64	0 00
	30 Jan 09	-7,000 00	7 390 72	-6,944 91	445 81	0 00	0 00	445 81	0 00
	30 Jan 09	-15,000 00	15,837 27	-14,885 10	952 17	0 00	0 00	952 17	0 00
20 May 09 26 May 09	HCA INC 9 25% DUE 11-15-2016 CUSIP 404119AX7	-50,000 00	49,000 00	-46,368 31	2,631 69	0 00	0 00	2,631 69	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	22 Jan 09	-50,000 00	49,000 00	-46,368 31	2,631 69	0 00	0 00	2,631 69	0 00
29 May 09 01 Jun 09	HEWLETT PACKARD CO 5 5% DUE 03-01-2018 CUSIP 428236AS2	-85,000 00	88,004 07	-84,942 20	0 00	3,061 87	0 00	0 00	3,061 87
	25 Feb 08	-85,000 00	88,004 07	-84,942 20	0 00	3,061 87	0 00	0 00	3,061 87
29 May 09 01 Jun 09	HOME DEPOT INC SR NT FLTG RATE VAR RT DUE 12-16-2009/12-16-2008 CUSIP 437076AQ5	-50,000 00	49,958 15	-50,000 00	0 00	-41 85	0 00	0 00	-41 85
	13 Dec 06	-50,000 00	49,958 15	-50,000 00	0 00	-41 85	0 00	0 00	-41 85
19 Mar 09 24 Mar 09	HOSPIRA INC HOSPIRA INC NT 5 55% DUE 03-30-2012/03-29-2012 CUSIP 441060AH3	-75,000 00	73,799 25	-74,948 42	0 00	-1,149 17	0 00	0 00	-1,149 17
	20 Mar 07	-50,000 00	49,199 50	-49,906 50	0 00	-707 00	0 00	0 00	-707 00
	21 Mar 07	-15,000 00	14,759 85	-15,039 20	0 00	-279 35	0 00	0 00	-279 35
	21 Mar 07	-10,000 00	9,839 90	-10,002 72	0 00	-162 82	0 00	0 00	-162 82
19 Mar 09 24 Mar 09	HOSPITALITY PPTYS 6 7% DUE 01-15-2018 CUSIP 44106MAN2	-100,000 00	48,500 00	-99,626 75	0 00	-51,126 75	0 00	0 00	-51,126 75
	01 Oct 07	-75,000 00	36,375 00	-74,640 75	0 00	-38,265 75	0 00	0 00	-38,265 75
	03 Oct 07	-25,000 00	12,125 00	-24,986 00	0 00	-12,861 00	0 00	0 00	-12,861 00
29 May 09 01 Jun 09	INTL LEASE FIN CORP 4 75 DUE 01-13-2012 BEO CUSIP 459745FN0	-45,000 00	35,430 39	-44,033 85	0 00	-8,603 46	0 00	0 00	-8,603 46
	04 Jan 06	-45,000 00	35,430 39	-44,033 85	0 00	-8,603 46	0 00	0 00	-8,603 46
29 May 09 01 Jun 09	JERSEY CENT PWR & 6 15% DUE 06-01-2037 CUSIP 476556CX1	-15,000 00	12,557 24	-13,628 55	0 00	-1,071 31	0 00	0 00	-1,071 31
	22 May 08	-15,000 00	12,557 24	-13,628 55	0 00	-1,071 31	0 00	0 00	-1,071,31
29 May 09 01 Jun 09	KINDER MORGAN 5 125% DUE 11-15-2014 CUSIP 494550AS5	-20,000 00	19,441 22	-18,883 95	0 00	557 27	0 00	0 00	557 27

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Sales

Fixed income

Corporate bonds

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	05 Jun 06	-10,000 00	9,720 61	-9,442 71	0 00	277 90	0 00	0 00	277 90
	07 Jun 06	-10,000 00	9,720 61	-9,441 24	0 00	279 37	0 00	0 00	279 37
18 Mar 09 23 Mar 09	KINDER MORGAN 6 5% DUE 02-01-2037 CUSIP 494550AV8	-25,000 00	19,595 25	-24,882 25	0 00	-5,287 00	0 00	0 00	-5,287 00
	29 Jan 07	-25,000 00	19,595 25	-24,882 25	0 00	-5,287 00	0 00	0 00	-5,287 00
29 May 09 01 Jun 09	KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENERGY PARTNERS 6 DUE 020117 CUSIP 494550AU0	-75,000 00	72,436 28	-75,376 30	0 00	-2,940 02	0 00	0 00	-2,940 02
	25 Jan 07	-25,000 00	24,145 43	-24,972 00	0 00	-826 57	0 00	0 00	-826 57
	26 Jan 07	-25,000 00	24,145 42	-25,000 00	0 00	-854 58	0 00	0 00	-854 58
	15 Mar 07	-25,000 00	24,145 43	-25,404 30	0 00	-1,258 87	0 00	0 00	-1,258 87
09 Apr 09 15 Apr 09	KLA-TENCOR CORP 6 9% DUE 05-01-2018 CUSIP 482480AA8	-25 000 00	19,750 00	-24,982 25	-5,232 25	0 00	0 00	-5,232.25	0 00
	21 May 08	-25,000 00	19,750 00	-24,982 25	-5,232 25	0 00	0 00	-5,232 25	0 00
18 Mar 09 23 Mar 09	KRAFT FOODS INC 6 875% DUE 02-01-2038 CUSIP 50075NAT1	-50,000 00	48,165 00	-50,276 00	0 00	-2,111 00	0 00	0 00	-2,111 00
	10 Dec 07	-50,000 00	48,165 00	-50,276 00	0 00	-2,111 00	0 00	0 00	-2,111 00
19 Mar 09 24 Mar 09	KROGER CO 6 15% DUE 01-15-2020 CUSIP 501044CH2	-20,000 00	20,148 60	-19,880 40	268 20	0 00	0 00	268 20	0 00
	18 Dec 08	-20,000 00	20,148 60	-19,880 40	268 20	0 00	0 00	268 20	0 00
19 Mar 09 24 Mar 09	KROGER CO 6 15% DUE 01-15-2020 CUSIP 501044CH2	-30,000 00	30,234 60	-29,820 60	414 00	0 00	0 00	414 00	0 00
	18 Dec 08	-30,000 00	30,234 60	-29,820 60	414 00	0 00	0 00	414 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Realized gain/loss – Market Long Term	Realized gain/loss – Translation	Realized gain/loss – Total Short Term	Realized gain/loss – Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
20 Apr 09 / 23 Apr 09	LIBERTY MUTUAL GROUP 7 8 BDS 15/03/2087 USD1000'144A' CUSIP 53079EAN4	-50,000 00	20,000 00	-46,589 00	0 00	-26,589 00	0 00	0 00	-26,589.00
	24 Sep 07	-50,000 00	20,000 00	-46,589 00	0 00	-26,589 00	0 00	0 00	-26,589 00
29 May 09 / 01 Jun 09	MORGAN STANLEY 6% DUE 05-13-2014 CUSIP 61747YCF0	-100,000 00	100,596 40	-99,651 00	945 40	0 00	0 00	945 40	0 00
	08 May 09	-100,000 00	100,596 40	-99,651 00	945 40	0 00	0 00	945 40	0 00
29 May 09 / 01 Jun 09	MORGAN STANLEY 7 3% DUE 05-13-2019 CUSIP 61747YCG8	-100,000 00	102,614 50	-99,769 00	2,845 50	0 00	0 00	2,845 50	0 00
	08 May 09	-100,000 00	102,614 50	-99,769 00	2,845 50	0 00	0 00	2,845 50	0 00
20 May 09 / 26 May 09	NALCO CO 8 875% DUE 11-15-2013 CUSIP 629855AH0	-50,000 00	50,312 50	-47,165 21	3,147 29	0 00	0 00	3,147 29	0 00
	30 Jan 09	-50,000 00	50,312 50	-47,165 21	3,147 29	0 00	0 00	3,147 29	0 00
29 May 09 / 01 Jun 09	NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 5.5% DUE 07-01-2013 CUSIP 637432LM5	-75,000 00	77,895 90	-74,883 00	3,012 90	0 00	0 00	3,012 90	0 00
	23 Jun 08	-75,000 00	77,895 90	-74,883 00	3,012 90	0 00	0 00	3,012 90	0 00
29 May 09 / 01 Jun 09	NATIONWIDE FINL 6 75% DUE 05-15-2067 CUSIP 638612AJ0	-25,000 00	11,770 93	-22 056 70	0 00	-10,285 77	0 00	0 00	-10,285 77
	23 Aug 07	-10,000 00	4,708 37	-8,849 20	0 00	-4,140 83	0 00	0 00	-4,140 83
	23 Aug 07	-5,000 00	2 354 19	-4,403 75	0 00	-2,049 56	0 00	0 00	-2,049 56
	23 Aug 07	-5,000 00	2,354 18	-4,376 40	0 00	-2,022 22	0 00	0 00	-2,022 22
	04 Sep 07	-5,000 00	2 354 19	-4,427 35	0 00	-2,073 16	0 00	0 00	-2,073 16
18 Mar 09 / 23 Mar 09	NATL GRID PLC FORMERLY NATL GRI 6 3 DUE 08-01-2016 BEO CUSIP 636274AC6	-15,000 00	14,584 20	-15,224 57	-640 37	0 00	0 00	-640 37	0 00
	14 May 08	-10,000 00	9,722 80	-10,195 95	-473 15	0 00	0 00	-473 15	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	29 May 08	-5,000 00	4,861 40	-5,028 62	-167 22	0 00	0 00	-167 22	0 00
13 Mar 09 18 Mar 09	NATL SEMICONDUCTOR CORP SR NT 2012 6 15 DUE 06-15-2012 REG CUSIP 637640AD5	-25,000 00	18,500 00	-25,210 86	0 00	-6,710 86	0 00	0 00	-6,710 86
	10 Mar 08	-25,000 00	18,500 00	-25,210 86	0 00	-6,710 86	0 00	0 00	-6,710 86
29 May 09 01 Jun 09	NEWS AMER INC 6 75% DUE 01-09-2038 CUSIP 652482AS9	-125,000 00	126,753 75	-126,445 56	0 00	308 19	0 00	0 00	308 19
	14 Mar 03	-125,000 00	126,753 75	-126,445 56	0 00	308 19	0 00	0 00	308 19
20 May 09 26 May 09	NIELSEN FIN LLC / 10% DUE 08-01-2014 CUSIP 65409QAC6	-100,000 00	94,500 00	-105 250 00	0 00	-10,750 00	0 00	0 00	-10,750 00
	20 Sep 07	-100,000 00	94,500 00	-105,250 00	0 00	-10,750 00	0 00	0 00	-10,750 00
29 May 09 01 Jun 09	NORFOLK SOUTHN 5 75% DUE 04-01-2018 CUSIP 655844AZ1	-50,000 00	50,558 85	-49,873 50	685 35	0 00	0 00	685 35	0 00
	26 Aug 08	-50,000 00	50,558 85	-49,873 50	685 35	0 00	0 00	685 35	0 00
29 May 09 01 Jun 09	NORTHROP GRUMMAN 7 125% DUE 02-15-2011 CUSIP 666807AT9	-25,000 00	26,848 65	-25,962 97	885 68	0 00	0 00	885 68	0 00
	15 Dec 08	-25,000 00	26,848 65	-25,962 97	885 68	0 00	0 00	885 68	0 00
29 May 09 01 Jun 09	NORTHROP GRUMMAN 7 75% DUE 03-01-2016 CUSIP 666807AP7	-200,000 00	226,377 20	-230,621 90	-4,244 70	0 00	0 00	-4,244 70	0 00
	17 Apr 09	-200,000 00	226,377 20	-230,621 90	-4,244 70	0 00	0 00	-4,244.70	0 00
29 May 09 01 Jun 09	OHIO EDISON CO 6 4% DUE 07-15-2016 CUSIP 677347CD6	-15,000 00	14,753 78	-14,982 40	-228 62	0 00	0 00	-228 62	0 00
	05 Jun 08	-10,000 00	9,835 85	-9,999 20	-163 35	0 00	0 00	-163 35	0 00
	12 Jun 08	-5,000 00	4,917 93	-4,983 20	-65 27	0 00	0 00	-65 27	0 00

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
29 May 09 01 Jun 09	PA ELEC CO 6 05% DUE 09-01-2017 CUSIP 708696BU2	-15,000 00	14,213 73	-14,712 15	-498 42	0 00	0 00	-498 42	0 00
	04 Jun 08	-15,000 00	14,213 73	-14,712 15	-498 42	0 00	0 00	-498 42	0 00
29 May 09 01 Jun 09	PEPSICO INC 7 9% DUE 11-01-2018 CUSIP 713448BJ6	-25,000 00	29,985 05	-31,023 39	-1,038 34	0 00	0 00	-1,038 34	0 00
	29 Dec 08	-25,000 00	29,985 05	-31,023 39	-1,038 34	0 00	0 00	-1,038 34	0 00
29 May 09 01 Jun 09	PFIZER INC NT 5 35 DUE 03-15-2015 CUSIP 717081DA8	-90,000 00	97,047 90	-89,887 50	7,160 40	0 00	0 00	7,160 40	0 00
	17 Mar 09	-90,000 00	97,047 90	-89,887 50	7,160 40	0 00	0 00	7,160 40	0 00
29 May 09 01 Jun 09	PFIZER INC NT 6 2 DUE 03-15-2019 CUSIP 717081DB6	-90,000 00	96,505 56	-89,909 10	6,596 46	0 00	0 00	6,596 46	0 00
	17 Mar 09	-90,000 00	96,505 56	-89,909 10	6,596 46	0 00	0 00	6,596 46	0 00
29 May 09 01 Jun 09	PFIZER INC NT 7 2 DUE 03-15-2039 CUSIP 717081CY7	-90,000 00	102,084 12	-89,947 80	12,136 32	0 00	0 00	12,136 32	0 00
	17 Mar 09	-90,000 00	102,084 12	-89,947 80	12,136 32	0 00	0 00	12,136 32	0 00
20 Apr 09 23 Apr 09	PRUDENTIAL FINL 4 75% DUE 04-01-2014 CUSIP 74432QAD7	-40,000 00	30,400 00	-39,874 00	0 00	-9,474 00	0 00	0 00	-9,474 00
	29 Mar 04	-40,000 00	30,400 00	-39,874 00	0 00	-9,474 00	0 00	0 00	-9,474 00
29 May 09 01 Jun 09	PSEG PWR LLC 5% DUE 04-01-2014 CUSIP 69362BAP7	-125,000 00	121,840 25	-124,833 75	0 00	-2,993 50	0 00	0 00	-2,993 50
	25 Mar 04	-125,000 00	121,840 25	-124,833 75	0 00	-2,993 50	0 00	0 00	-2,993 50
18 Mar 09 23 Mar 09	PUB SVC ELEC GAS CO SECD MEDIUM TERM TRANCHE # TR 00017 5 3 DUE 05-01-2018 CUSIP 74456QAS5	-40,000 00	39,265 20	-39,968 00	-702 80	0 00	0 00	-702 80	0 00
	10 Apr 08	-40,000 00	39,265 20	-39 968 00	-702 80	0 00	0 00	-702 80	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
18 Mar 09 23 Mar 09	PVTPL ABU DHABI NATL ENERGY CO PJSC 144A5 875% DUE 10-27-2016 BEO CUSIP 00386SAA0	-100,000 00	88,375 00	-99,485 00	0 00	-11,110 00	0 00	0 00	-11,110 00
	23 Oct 06	-100,000 00	88,375 00	-99,485 00	0 00	-11,110 00	0 00	0 00	-11,110 00
04 May 09 07 May 09	PVTPL COBANK ACB COBANK, ACB 7 875% DUE 04-16-2018 BEO CUSIP 19075QAB8	-50,000 00	49,000 00	-50,000 00	0 00	-1,000 00	0 00	0 00	-1,000 00
	14 Apr 08	-50,000 00	49,000 00	-50,000 00	0 00	-1,000 00	0 00	0 00	-1,000 00
30 Apr 09 05 May 09	PVTPL SMFG PFD CAP USD 1 LTD USD PERP PFD SECS 6 078 DUE 12-31-2049BEO CUSIP 78454AAA2	-125,000 00	88,125 00	-125,000 00	0 00	-36,875 00	0 00	0 00	-36,875 00
	13 Dec 06	-125,000 00	88,125 00	-125,000 00	0 00	-36,875 00	0 00	0 00	-36,875 00
17 Jun 09 22 Jun 09	PVTPL SOUTHN CAP CORP 2002-1 CL G 144A 5 7 EXP 6-30-22 FINAL 6-30-23 BEO CUSIP 84254QAA7	-98,550 79	49,275 40	-98,550 79	0 00	-49,275 39	0 00	0 00	-49,275 39
	20 Jun 02	-98,550 79	49,275 40	-98,550 79	0 00	-49,275 39	0 00	0 00	-49,275 39
20 Apr 09 23 Apr 09	PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CL B 7 156 DUE 12-15-2011/12-15-2010BEO CUSIP 87203RAC6	-54,191 95	46,063 16	-55,879 51	0 00	-9,816 35	0 00	0 00	-9,816 35
	23 Apr 03	-54,191 95	46,063 16	-55,879 51	0 00	-9,816 35	0 00	0 00	-9,816 35
24 Apr 09 24 Apr 09	PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CL B 7 156 DUE 12-15-2011/12-15-2010BEO CUSIP 87203RAC6	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	23 Apr 03	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
09 Jan 09 14 Jan 09	PVTPL UNIVISION COMMUNICATIONS INC SR NT144A 9 75 DUE 03-15-2015 BEO CUSIP 904201AA8	-95,000 00	15,200 00	-89,537 50	0 00	-74,337 50	0 00	0 00	-74,337 50

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	13 Dec 07	-95,000 00	15,200 00	-89,537 50	0 00	-74,337 50	0 00	0 00	-74,337 50
20 Apr 09 23 Apr 09	PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNE NT 144A 5 55 DUE 02-01-2014 BEO CUSIP 92344SAL4	-75,000 00	77,778 75	-74,517 75	3,261 00	0 00	0 00	3,261 00	0 00
	30 Jan 09	-75,000 00	77,778 75	-74,517 75	3,261 00	0 00	0 00	3,261 00	0 00
09 Jan 09 14 Jan 09	RESONA BK FLT RT NT 144A DUE 09-29-2049/04-15-2016 BEO CUSIP 76117JAB4	-100,000 00	56,000 00	-100,231.59	0 00	-44,231 59	0 00	0 00	-44,231 59
	08 Sep 05	-100,000 00	56,000 00	-100,231 59	0 00	-44,231 59	0 00	0 00	-44,231 59
29 May 09 01 Jun 09	SBC COMMUNICATIONS 5 1% DUE 09-15-2014 CUSIP 78387GAP8	-25,000 00	25,931 05	-25,107 11	0 00	823 94	0 00	0 00	823 94
	18 Nov 04	-25,000 00	25,931 05	-25,107 11	0 00	823 94	0 00	0 00	823 94
29 May 09 01 Jun 09	SBC COMMUNICATIONS INC NT 4 125% DUE 09-15-2009/11-03-2004 CUSIP 78387GAN3	-25,000 00	25,198 70	-25,000 26	0 00	198 44	0 00	0 00	198 44
	18 Nov 04	-25,000 00	25,198 70	-25,000 26	0 00	198 44	0 00	0 00	198 44
19 Mar 09 24 Mar 09	SIMON PPTY GROUP L 5 3% DUE 05-30-2013 CUSIP 828807BY2	-100,000 00	81,000 00	-99,749 00	-18,749 00	0 00	0 00	-18,749 00	0 00
	12 May 08	-100,000 00	81,000 00	-99,749 00	-18,749 00	0 00	0 00	-18,749 00	0 00
26 May 09 29 May 09	SMITHFIELD FOODS INC SR NT 8 DUE 10-15-2009 BEO CUSIP 832248AF5	-125,000 00	123,906 25	-120,903 70	3,002 55	0 00	0 00	3,002 55	0 00
	07 Nov 08	-125,000 00	123,906 25	-120,903 70	3,002 55	0 00	0 00	3,002 55	0 00
29 May 09 01 Jun 09	TELECOM ITALIA CAP 7 721% DUE 06-04-2038 CUSIP 87927VAV0	-50,000 00	47,326 20	-50,000 00	0 00	-2,673 80	0 00	0 00	-2,673 80
	28 May 08	-50,000 00	47,326 20	-50,000 00	0 00	-2,673 80	0 00	0 00	-2,673 80

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
29 May 09 01 Jun 09	TIME WARNER CABLE 6 75% DUE 07-01-2018 CUSIP 88732JAL2	-50,000 00	51,736 50	-49,958 50	1,778 00	0 00	0 00	1,778 00	0 00
	16 Jun 08	-50,000 00	51,736 50	-49,958 50	1,778 00	0 00	0 00	1,778 00	0 00
29 May 09 01 Jun 09	TIME WARNER INC 5 875% DUE 11-15-2016 CUSIP 887317AC9	-150,000 00	145,023 00	-146,235 00	0 00	-1,212 00	0 00	0 00	-1,212 00
	08 Apr 08	-150,000 00	145,023 00	-146,235 00	0 00	-1,212 00	0 00	0 00	-1,212 00
29 May 09 01 Jun 09	UNION PAC CORP 5 7% DUE 08-15-2018 CUSIP 907818DA3	-25,000 00	23,886 48	-24,915 25	0 00	-1,028.77	0 00	0 00	-1,028 77
	31 Jan 08	-25,000 00	23,886 48	-24,915 25	0 00	-1,028 77	0 00	0 00	-1,028 77
29 May 09 01 Jun 09	UNION PAC CORP 5 75% DUE 11-15-2017 CUSIP 907818CZ9	-15,000 00	14,512 95	-14,989 20	0 00	-476 25	0 00	0 00	-476 25
	25 Oct 07	-15,000 00	14,512 95	-14,989 20	0 00	-476 25	0 00	0 00	-476 25
18 Mar 09 23 Mar 09	VA ELEC & PWR CO 5 95% DUE 09-15-2017 CUSIP 927804FC3	-25,000 00	25,400 00	-24,903 00	0 00	497 00	0 00	0 00	497 00
	06 Sep 07	-25,000 00	25 400 00	-24,903 00	0 00	497 00	0 00	0 00	497 00
29 May 09 01 Jun 09	VEOLIA 5 25% DUE 06-03-2013 CUSIP 92334NAA1	-100,000 00	100,986 40	-99,665 00	0 00	1,321 40	0 00	0 00	1,321 40
	21 May 08	-90,000 00	90,887 76	-89,724 60	0 00	1,163 16	0 00	0 00	1,163 16
	22 May 08	-10,000 00	10,098 64	-9,940 40	0 00	158 24	0 00	0 00	158 24
29 May 09 01 Jun 09	VERIZON 8 95% DUE 03-01-2039 CUSIP 92343VAR5	-25,000 00	30,666 00	-24,370 75	6,295 25	0 00	0 00	6,295 25	0 00
	30 Oct 08	-25,000 00	30,666 00	-24,370 75	6,295 25	0 00	0 00	6,295 25	0 00
18 Mar 09 23 Mar 09	WALGREEN CO 4 875% DUE 08-01-2013 CUSIP 931422AD1	-100,000 00	106,735 00	-99,609 00	7,126 00	0 00	0 00	7,126 00	0 00
	14 Jul 08	-100,000 00	106,735 00	-99,609 00	7,126 00	0 00	0 00	7,126 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
29 May 09 / 01 Jun 09	WAL-MART STORES 5 25% DUE 09-01-2035 CUSIP 931142CB7	-50,000 00	45,715 35	-50,309 32	-4,593 97	0 00	0 00	-4,593 97	0 00
	15 Dec 08	-5,000 00	4,571 54	-4,617 60	-46 06	0 00	0 00	-46 06	0 00
	19 Dec 08	-5,000 00	4,571 53	-5,110 05	-538 52	0 00	0 00	-538 52	0 00
	22 Dec 08	-15,000 00	13,714 60	-15,216 82	-1,502 22	0 00	0 00	-1,502 22	0 00
	22 Dec 08	-25,000 00	22,857 68	-25,364 85	-2,507 17	0 00	0 00	-2,507 17	0 00
09 Apr 09 / 15 Apr 09	WELLS FARGO & CO 5 625% DUE 12-11-2017 CUSIP 949746NX5	-75,000 00	69,441 00	-76,779 05	-7,338 05	0 00	0 00	-7,338 05	0 00
	10 Apr 08	-50,000 00	46,294 00	-51,361 29	-5,067 29	0 00	0 00	-5,067 29	0 00
	16 Dec 08	-25,000 00	23,147 00	-25,417 76	-2,270 76	0 00	0 00	-2,270 76	0 00
20 Mar 09 / 25 Mar 09	WILLIAMS COS INC 7 875% DUE 09-01-2021 CUSIP 969457BG4	-25,000 00	22,875 00	-27,481 39	0 00	-4,606 39	0 00	0 00	-4,606 39
	15 Jan 08	-25,000 00	22,875 00	-27,481 39	0 00	-4,606 39	0 00	0 00	-4,606 39
20 Mar 09 / 25 Mar 09	WILLIAMS COS INC STEP UP DUE 03-15-2012/03-14-2012 BEO CUSIP 969457BK5	-25,000 00	25,187 50	-26,491 73	-1,304 23	0 00	0 00	-1,304 23	0 00
	11 Jul 08	-20,000 00	20,150 00	-21,201 60	-1,051 60	0 00	0 00	-1,051 60	0 00
	11 Jul 08	-5,000 00	5,037 50	-5,290 13	-252 63	0 00	0 00	-252 63	0 00
20 May 09 / 26 May 09	WINDSTREAM CORP 7% DUE 03-15-2019 CUSIP 97381WAF1	-100,000 00	90,750 00	-85,813 14	4,936 86	0 00	0 00	4,936 86	0 00
	21 Jan 09	-100,000 00	90,750 00	-85,813 14	4,936 86	0 00	0 00	4,936 86	0 00
Total United States			**6,799,399.94**	**-7,277,261.71**	**74,830.34**	**-552,692.11**	**0.00**	**74,830.34**	**-552,692.11**

Government agencies

Mexico

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government agencies									
Mexico									
18 Mar 09 23 Mar 09	PEMEX PROJ FDG MASTER TR MEDIUM TERM NTSMTN VAR RT DUE 12-03-2012 BEO CUSIP 70645KAR0	-175,000 00	147,892 50	-175,609 21	0 00	-27,716 71	0 00	0 00	-27,716 71
	11 Dec 06	-175,000 00	147,892 50	-175,609 21	0 00	-27,716 71	0 00	0 00	-27,716 71
Total Mexico			**147,892.50**	**-175,609.21**	**0.00**	**-27,716.71**	**0.00**	**0.00**	**-27,716.71**
Multi-National Agencies Region									
15 May 09 18 May 09	AFRICAN DEV BK SUB NT DTD 10/23/1995 6 875% DUE 10-15-2015 REG CUSIP 008281AL1	-100,000 00	112,783 20	-108,087 42	0 00	4,695 78	0 00	0 00	4,695 78
	25 Oct 06	-100,000 00	112,783 20	-108,087 42	0 00	4,695 78	0 00	0 00	4,695 78
Total Multi-National Agencies Region			**112,783.20**	**-108,087.42**	**0.00**	**4,695.78**	**0.00**	**0.00**	**4,695.78**
United States									
23 Mar 09 24 Mar 09	FED NATL MTG ASSOC 5 25 DUE 08-01-2012 CUSIP 31359MNU3	-350,000 00	362,950 00	-351,756 52	0 00	11,193 48	0 00	0 00	11,193 48
	12 Apr 07	-350,000 00	362,950 00	-351,756 52	0 00	11,193 48	0 00	0 00	11,193 48
23 Mar 09 24 Mar 09	FHLMC DEB DTD 09/16/1999 6 625 09-15-2009 CUSIP 3134A3M78	-150,000 00	154,336 50	-152 954 09	1,382 41	0 00	0 00	1,382 41	0 00
	15 Sep 08	-150,000 00	154,336 50	-152,954 09	1,382 41	0 00	0 00	1,382 41	0 00
23 Mar 09 24 Mar 09	FHLMC PREASSIGN 00044 2 875 11-23-2010 CUSIP 3137EABV0	-65,000 00	66,719 45	-65,758 98	960 47	0 00	0 00	960 47	0 00
	05 Dec 08	-65,000 00	66,719 45	-65,758 98	960 47	0 00	0 00	960 47	0 00
15 May 09 18 May 09	FHLMC PREASSIGN 00045 1 5 01-07-2011 CUSIP 3137EABW8	-725,000 00	730,382 04	-726,506 23	3,875 81	0 00	0 00	3,875 81	0 00
	23 Mar 09	-725,000 00	730,382 04	-726,506 23	3,875 81	0 00	0 00	3,875 81	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government agencies									
United States									
23 Mar 09 24 Mar 09	FHLMC TRANCHE # TR 00567 4 125 02-24-2011/02-24-2006 CUSIP 3128X2ZQ1	-30,000 00	31,382 70	-29,378 74	0 00	2,003 96	0 00	0 00	2,003 96
	15 Aug 06	-30,000 00	31,382 70	-29,378 74	0 00	2,003 96	0 00	0 00	2,003 96
10 Mar 09 11 Mar 09	FNMA BD 6 25 05-15-2029 CUSIP 31359MEU3	-250,000 00	311,305 90	-278,050 40	33,255 50	0 00	0 00	33,255 50	0 00
	20 Jun 08	-250,000 00	311,305 90	-278,050 40	33,255 50	0 00	0 00	33,255 50	0 00
23 Mar 09 24 Mar 09	FNMA PREASSIGN 00052 6 25 02-01-2011 CUSIP 31359MGT4	-75,000 00	78,929 94	-74,972 01	3,957 93	0 00	0 00	3,957 93	0 00
	30 Jul 08	-50,000 00	52,619 96	-50,720 51	1,899 45	0 00	0 00	1,899 45	0 00
	02 Sep 08	-25,000 00	26,309 98	-24,251 50	2,058 48	0 00	0 00	2,058 48	0 00
15 May 09 18 May 09	FNMA PREASSIGN 00480 2 75 03-13-2014 CUSIP 31398AVZ2	-1,075,000 00	1,089,318 14	-1,084,637 49	4,680 65	0 00	0 00	4,680 65	0 00
	23 Mar 09	-1,075,000 00	1,089,318 14	-1,084,637 49	4,680 65	0 00	0 00	4,680 65	0 00
Total United States			**2,825,324.67**	**-2,764,014.46**	**48,112.77**	**13,197.44**	**0.00**	**48,112.77**	**13,197.44**
Government bonds									
Mexico									
17 Feb 09 17 Feb 09	UTD MEXICAN STATES BD 10 375 DUE 02-17-2009 BEO ISIN #US593048BG58 CUSIP 593048BG5	-50 000 00	50,000 00	-50,000 00	0 00	0 00	0 00	0 00	0 00
	20 Nov 08	-50,000 00	50,000 00	-50,000 00	0 00	0 00	0 00	0 00	0 00
14 May 09 18 May 09	UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6 75 DUE 09-27-2034 REG CUSIP 91086QAS7	-50,000 00	50,250 00	-54,280 12	0 00	-4,030 12	0 00	0 00	-4,030 12
	06 Mar 07	-50,000 00	50,250 00	-54,280 12	0 00	-4,030 12	0 00	0 00	-4,030 12

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
Total Mexico			**100,250.00**	**-104,280.12**	**0.00**	**-4,030.12**	**0.00**	**0.00**	**-4,030.12**
United States									
15 May 09 18 May 09	UNITED STATES TREAS BDS 00202 4 75% DUE 02-15-2037 REG CUSIP 912810PT9	-1,300,000 00	1,441,833 25	-1,530,774 06	-92,586 82	3,646 01	0 00	-92,586 82	3,646 01
	04 Feb 08	-75,000 00	83,182 69	-79,536 68	0 00	3,646 01	0 00	0 00	3,646 01
	30 Mar 09	-1,225,000 00	1,358,650 56	-1,451,237 38	-92,586 82	0 00	0 00	-92,586 82	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS BDS 5 500 DUE 08-15-2028 REG CUSIP 912810FE3	-300,000 00	375,092 55	-335,659 68	39,432 87	0 00	0 00	39,432 87	0 00
	09 May 08	-250,000 00	312,577 13	-281,131 91	31,445 22	0 00	0 00	31,445 22	0 00
	20 Jun 08	-50,000 00	62,515 42	-54,527 77	7,987 65	0 00	0 00	7,987 65	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS BDS DTD 08/15/1993 6 25% DUE 08-15-2023 REG CUSIP 912810EQ7	-445,000 00	581,070 88	-530,089 59	40,338 07	10,643 22	0 00	40,338 07	10,643 22
	15 Jan 08	-100,000 00	130,577 73	-121,374 83	0 00	9,202 90	0 00	0 00	9,202 90
	17 Mar 08	-20,000 00	26,115 54	-24,675 22	0 00	1,440 32	0 00	0 00	1,440 32
	22 May 08	-100,000 00	130,577 73	-117,970 85	12,606 88	0 00	0 00	12,606 88	0 00
	30 May 08	-50,000 00	65,288 86	-58,400 19	6,888 67	0 00	0 00	6,888 67	0 00
	24 Oct 08	-175,000 00	228,511 02	-207,668 50	20,842 52	0 00	0 00	20,842 52	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS NTS 1 125% DUE 12-15-2011 REG CUSIP 912828KA7	-325,000 00	325,214 73	-326,729 00	-1,514 27	0 00	0 00	-1,514 27	0 00
	18 Dec 08	-325,000 00	325,214 73	-326,729 00	-1,514 27	0 00	0 00	-1,514 27	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS NTS 2 75 DUE 02-28-2013 REG CUSIP 912828HT0	-300,000 00	315,034 15	-312,517 30	2,516 85	0 00	0 00	2,516 85	0 00
	12 Mar 09	-300,000 00	315,034 15	-312,517 30	2,516 85	0 00	0 00	2,516 85	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
30 Mar 09 31 Mar 09	UNITED STATES TREAS NTS DTD 00025 3 625%DUE 05-15-2013 REG CUSIP 912828BA7	-1,225,000 00	1,329,312 30	-1,251,396 12	20,642 41	57,273 77	0 00	20,642 41	57,273 77
	11 Dec 07	-375,000 00	406,932 34	-376,007 56	0 00	30,924 78	0 00	0 00	30,924 78
	22 Jan 08	-500,000 00	542,576 45	-516,227 46	0 00	26,348 99	0 00	0 00	26,348 99
	16 May 08	-100,000 00	108 515 29	-102,071 82	6,443 47	0 00	0 00	6,443 47	0 00
	10 Sep 08	-250,000 00	271,288 22	-257,089 28	14,198 94	0 00	0 00	14,198 94	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG CUSIP 912828DE7	-250,000 00	255,223 77	-253 936 97	1,286 80	0 00	0 00	1,286 80	0 00
	03 Nov 08	-250,000 00	255,223 77	-253,936 97	1,286 80	0 00	0 00	1,286 80	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS NTS DTD 00173 4 25% DUE 09-30-2012 REG CUSIP 912828HE3	-650,000 00	713,652 12	-683,733 79	29,918 33	0 00	0 00	29,918 33	0 00
	03 Sep 08	-525,000 00	576,411 33	-551,395 05	25,016 28	0 00	0 00	25,016 28	0 00
	29 Sep 08	-125,000 00	137,240 79	-132,338 74	4,902 05	0 00	0 00	4,902 05	0 00
15 May 09 18 May 09	UNITED STATES TREAS NTS DTD 00225 1 75% DUE 03-31-2014 REG CUSIP 912828KJ8	-875,000 00	866,318 34	-874,934 57	-8,616 23	0 00	0 00	-8,616 23	0 00
	30 Mar 09	-875,000 00	866,318 34	-874,934 57	-8,616 23	0 00	0 00	-8,616 23	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS NTS DTD 3 875 DUE 02-15-2013 REG CUSIP 912828AU4	-125,000 00	136,508 37	-130,490 44	6,017 93	0 00	0 00	6,017 93	0 00
	16 Oct 08	-125,000 00	136,508 37	-130,490 44	6,017 93	0 00	0 00	6,017 93	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS NTS NT 3 625% DUE 07-15-2009 REG CUSIP 912828CN8	-375,000 00	378,646 20	-377,690 24	955 96	0 00	0 00	955 96	0 00
	03 Nov 08	-375,000 00	378,646 20	-377,690 24	955 96	0 00	0 00	955 96	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
15 May 09 18 May 09	UNITED STATES TREAS NTS NTS 2 75% DUE 02-15-2019 REG CUSIP 912828KD1	-2,180,000 00	2,111,023 49	-2,165,969 90	-54,946 41	0 00	0 00	-54,946 41	0 00
	03 Mar 09	-1,055,000 00	1,021,619 17	-1,040,003 44	-18,384 27	0 00	0 00	-18,384 27	0 00
	30 Mar 09	-1,125,000 00	1,089,404 32	-1,125,966 46	-36,562 14	0 00	0 00	-36,562 14	0 00
30 Mar 09 31 Mar 09	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG CUSIP 912828HR4	-275,000 00	293,722 53	-265,222 59	28,499 94	0 00	0 00	28,499 94	0 00
	14 Oct 08	-275,000 00	293,722 53	-265,222 59	28,499 94	0 00	0 00	28,499 94	0 00
30 Mar 09 31 Mar 09	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG CUSIP 912810FG8	-250,000 00	305,038 06	-295,337 77	9,700 29	0 00	0 00	9,700 29	0 00
	10 Mar 09	-250,000 00	305,038 06	-295,337 77	9,700 29	0 00	0 00	9,700 29	0 00
30 Mar 09 31 Mar 09	US TREAS BDS USD1000 7 25 DUE 05-15-2016REG CUSIP 912810DW5	-150,000 00	197,114 63	-184,339 97	12,774 66	0 00	0 00	12,774 66	0 00
	16 Apr 08	-50,000 00	65,704 88	-61,639 72	4,065 16	0 00	0 00	4,065 16	0 00
	18 Apr 08	-50,000 00	65,704 87	-61,101 99	4,602 88	0 00	0 00	4,602 88	0 00
	08 Sep 08	-50,000 00	65,704 88	-61,598 26	4,106 62	0 00	0 00	4,106 62	0 00
15 May 09 18 May 09	US TREAS NTS DTD 00224 875 DUE 03-31-2011 REG CUSIP 912828KH2	-2,200,000 00	2,202,578 18	-2,200,329 34	2,248 84	0 00	0 00	2,248 84	0 00
	30 Mar 09	-2,200 000 00	2,202,578 18	-2,200,329 34	2,248 84	0 00	0 00	2,248 84	0 00
30 Mar 09 31 Mar 09	UTD STATES TREAS NTS 2 75 NT 31/10/2013 USD1000 2 75 DUE 10-31-2013 REG CUSIP 912828JQ4	-125,000 00	131,381 42	-131,875 42	-494 00	0 00	0 00	-494 00	0 00
	19 Mar 09	-125,000 00	131,381 42	-131,875 42	-494 00	0 00	0 00	-494 00	0 00
08 Jan 09 09 Jan 09	UTD STATES TREAS NTS 2 75 NT 31/10/2013 USD1000 2 75 DUE 10-31-2013 REG CUSIP 912828JQ4	-125,000 00	132,245 68	-128 503 39	3,742 29	0 00	0 00	3,742 29	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	24 Nov 08	-125,000 00	132,245 68	-128,503 39	3,742 29	0 00	0 00	3,742 29	0.00
Total United States			**12,091,010.65**	**-11,979,530.14**	**39,917.51**	**71,563.00**	**0.00**	**39,917.51**	**71,563.00**
Government mortgage backed securities									
United States									
15 May 09 18 May 09	FEDERAL HOME LN MTG CORP POOL #1G2365 5 4% 12-01-2037 BEO CUSIP 3128QSTW6	-108,489 66	112,573 15	-110,022 33	0 00	2,550 82	0 00	0 00	2,550 82
	02 Jan 08	-108,489 66	112,573 15	-110,022 33	0 00	2,550 82	0 00	0 00	2,550 82
15 May 09 18 May 09	FEDERAL HOME LN MTG CORP POOL #1J0892 5 455% 02-01-2038 BEO CUSIP 3128LU7D2	-85,090 33	89,235 42	-85,192 31	0 00	4,043 11	0 00	0 00	4,043 11
	12 Mar 08	-85,090 33	89,235 42	-85,192 31	0 00	4,043 11	0 00	0 00	4,043 11
15 May 09 18 May 09	FEDERAL HOME LN MTG CORP POOL #A64391 6%08-01-2037 BEO CUSIP 3128KU2Y2	-73,678 00	77,265 98	-72,941 21	0 00	4,324 77	0 00	0 00	4,324 77
	19 Jun 07	-73,678 00	77,265 98	-72,941 21	0 00	4,324 77	0 00	0 00	4,324 77
15 May 09 18 May 09	FEDERAL HOME LN MTG CORP POOL #A74198 5%02-01-2038 BEO CUSIP 3128L7UX3	-111,753 85	115,228 22	-107,039 23	0 00	8,188 99	0 00	0 00	8,188 99
	25 Feb 08	-111,753 85	115,228 22	-107,039 23	0 00	8,188 99	0 00	0 00	8,188 99
15 May 09 18 May 09	FEDERAL HOME LN MTG CORP POOL #J07567 5%04-01-2023 BEO CUSIP 3128PKMQ4	-221,541 86	230,585 28	-222,414 32	0 00	8,170 96	0 00	0 00	8,170 96
	30 Apr 08	-221,541 86	230,585 28	-222,414 32	0 00	8,170 96	0 00	0 00	8,170 96
15 May 09 18 May 09	FHLMC GOLD 1J1260 02-01-2036 CUSIP 3128NHMH3	-122,175 36	127,443 48	-122,618 94	0 00	4,824 54	0 00	0 00	4,824 54

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Sales

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	24 Feb 06	-122,175 36	127,443 48	-122,618 94	0 00	4,824 54	0 00	0 00	4,824 54
15 May 09 18 May 09	FHLMC GOLD E01098 6 02-01-2017 CUSIP 31294KGF6	-19,215 73	20,294 39	-19,359 52	0 00	934 87	0 00	0 00	934 87
	05 Feb 02	-19,215 73	20,294 39	-19,359 52	0 00	934 87	0 00	0 00	934 87
15 May 09 18 May 09	FHLMC GOLD E84922 6 08-01-2016 CUSIP 3128GMPF1	-10,214 36	10,787 72	-10,171 26	0 00	616 46	0 00	0 00	616 46
	25 Jul 01	-10,214 36	10,787 72	-10,171 26	0 00	616 46	0 00	0 00	616 46
15 May 09 18 May 09	FHLMC GOLD G04553 6 5 09-01-2038 CUSIP 3128M6MA3	-43,478 46	46,345 14	-44,639 59	1,705 55	0 00	0 00	1,705 55	0 00
	01 Aug 08	-43,478 46	46,345 14	-44,639 59	1,705 55	0 00	0 00	1,705 55	0 00
15 May 09 18 May 09	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3312 PA 5 5 05-15-2037 CUSIP 31397HC30	-108,158 18	112,069 70	-107,892 88	0 00	4,176 82	0 00	0 00	4,176 82
	12 Apr 07	-108,158 18	112,069 70	-107,892 88	0 00	4,176 82	0 00	0 00	4,176 82
15 May 09 18 May 09	FHLMC MULTICLASS PREASSIGN 00542 6 10-15-2036 CUSIP 31397BYP0	-97,364 03	102,310 96	-98,333 03	0 00	3,977 93	0 00	0 00	3,977 93
	18 Oct 06	-97,364 03	102,310 96	-98,333 03	0 00	3,977 93	0 00	0 00	3,977 93
07 Apr 09 13 Apr 09	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES APRIL CUSIP 01F062648	-740,000 00	781,249 22	-769,371 72	11,877 50	0 00	0 00	11,877 50	0 00
	10 Mar 09	-740,000 00	781,249 22	-769,371 72	11,877 50	0 00	0 00	11,877 50	0 00
10 Feb 09 12 Feb 09	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES FEBRUARY CUSIP 01F062622	-740,000 00	774,225 00	-769,984 88	4,240 12	0 00	0 00	4,240 12	0 00
	09 Jan 09	-740,000 00	774,225 00	-769,984 88	4,240 12	0 00	0 00	4,240 12	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
05 May 09 12 May 09	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES MAY CUSIP 01F062655	-215,000 00	228,009 18	-226,220 31	1,788 87	0 00	0 00	1,788 87	0 00
	08 Apr 09	-215,000 00	228,009 18	-226,220 31	1,788 87	0 00	0 00	1,788 87	0 00
05 May 09 12 May 09	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES MAY CUSIP 01F062655	-740,000 00	784,544 53	-778 156 25	6,388 28	0 00	0 00	6,388 28	0 00
	07 Apr 09	-740,000 00	784,544 53	-778,156 25	6,388 28	0 00	0 00	6,388 28	0 00
19 May 09 11 Jun 09	FNMA 30 YR PASS-THROUGHS 6 SETTLES JUN CUSIP 01F060667	-390,000 00	408,525 00	-406,940 63	1,584 37	0 00	0 00	1,584 37	0 00
	08 May 09	-390,000 00	408,525 00	-406,940 63	1,584 37	0 00	0 00	1,584 37	0 00
15 May 09 18 May 09	FNMA POOL #255451 5% 10-01-2019 BEO CUSIP 31371LWL9	-214,704 71	224,013 59	-217,516 43	0 00	6,497 16	0 00	0 00	6,497 16
	02 Sep 04	-214,704 71	224,013 59	-217,516 43	0 00	6,497 16	0 00	0 00	6,497 16
15 May 09 18 May 09	FNMA POOL #256860 6 5% DUE 08-01-2037 REG CUSIP 31371NJD8	-61,710 17	65,569 47	-62 125 58	0 00	3,443 89	0 00	0 00	3,443 89
	26 Jul 07	-61,710 17	65,569 47	-62,125 58	0 00	3,443 89	0 00	0 00	3,443 89
15 May 09 18 May 09	FNMA POOL #256975 7% 10-01-2047 BEO CUSIP 31371NMY8	-91,654 57	98,471 38	-93,624 60	0 00	4,846 78	0 00	0 00	4,846 78
	12 Oct 07	-91,654 57	98,471 38	-93,624 60	0 00	4,846 78	0 00	0 00	4,846 78
15 May 09 18 May 09	FNMA POOL #672996 5% 12-01-2017 BEO CUSIP 31391PUV6	-21,966 01	22,996 53	-22,152 22	0 00	844 31	0 00	0 00	844 31
	05 May 05	-21,966 01	22,996 53	-22,152 22	0 00	844 31	0 00	0 00	844 31
15 May 09 18 May 09	FNMA POOL #745092 6 5% 07-01-2035 BEO CUSIP 31403CXV8	-180,442 96	193,870 46	-184,938 21	0 00	8,932 25	0 00	0 00	8,932 25
	14 Nov 06	-180,442 96	193,870 46	-184,938 21	0 00	8,932 25	0 00	0 00	8,932 25

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
27 May 09 27 May 09	FNMA POOL #745092 6 5% 07-01-2035 BEO CUSIP 31403CXV8	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	14 Nov 06	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
15 May 09 18 May 09	FNMA POOL #746557 5% DUE 10-01-2018 REG CUSIP 31403EME4	-484,812 24	506,741 11	-488,003 57	0 00	18,737 54	0 00	0 00	18,737 54
	14 Jun 05	-484,812 24	506,741 11	-488,003 57	0 00	18,737 54	0 00	0 00	18,737 54
15 May 09 18 May 09	FNMA POOL #807962 5 5% 01-01-2035 BEO CUSIP 31406ETT1	-138,625 98	144,642 13	-140,467 67	0 00	4,174 46	0 00	0 00	4,174 46
	06 Jan 05	-138,625 98	144,642 13	-140,467 67	0 00	4,174 46	0 00	0 00	4,174 46
15 May 09 18 May 09	FNMA POOL #885290 6% 06-01-2021 BEO CUSIP 31410CRK0	-23,092 48	24,423 00	-23,161 62	0 00	1,261 38	0 00	0 00	1,261 38
	13 Jul 06	-23,092 48	24,423 00	-23 161 62	0 00	1,261 38	0 00	0 00	1,261 38
15 May 09 18 May 09	FNMA POOL #888204 6% DUE 04-01-2026 BEO CUSIP 31410FX91	-85,856 50	90,538 36	-86,627 59	0 00	3,910 77	0 00	0 00	3,910 77
	01 Feb 07	-85,856 50	90,538 36	-86,627 59	0 00	3,910 77	0 00	0 00	3,910 77
27 May 09 27 May 09	FNMA POOL #888352 5 5% 05-01-2037 BEO CUSIP 31410F5M3	-0 02	0 02	-0 02	0 00	0 00	0 00	0 00	0 00
	22 Jun 07	-0 02	0 02	-0 02	0 00	0 00	0 00	0 00	0 00
15 May 09 18 May 09	FNMA POOL #888352 5 5% 05-01-2037 BEO CUSIP 31410F5M3	-1,270,772 40	1,324,531 92	-1,220,934 29	0 00	103,597 63	0 00	0 00	103,597 63
	22 Jun 07	-1,270,772 40	1,324,531 92	-1,220,934 29	0 00	103,597 63	0 00	0 00	103,597 63
15 May 09 18 May 09	FNMA POOL #888374 7% 04-01-2037 BEO CUSIP 31410F6K6	-94,259 86	100,899 68	-96,542 20	0 00	4,357 48	0 00	0 00	4,357 48
	20 Apr 07	-94,259 86	100,899 68	-96,542 20	0 00	4,357 48	0 00	0 00	4,357 48

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
15 May 09 18 May 09	FNMA POOL #888408 6% 03-01-2037 BEO CUSIP 31410GAH6	-102,866 09	107,181 32	-103,066 58	0 00	4,114 74	0 00	0 00	4,114 74
	25 Apr 07	-102,866 09	107,181 32	-103,066 58	0 00	4,114 74	0 00	0 00	4,114 74
27 May 09 27 May 09	FNMA POOL #889691 6% 07-01-2038 BEO CUSIP 31410KNG5	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	24 Oct 08	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
15 May 09 18 May 09	FNMA POOL #889691 6% 07-01-2038 BEO CUSIP 31410KNG5	-396,304 73	416,073 52	-401,377 40	14,696 12	0 00	0 00	14,696 12	0 00
	24 Oct 08	-396,304 73	416,073 52	-401,377 40	14,696 12	0 00	0 00	14,696 12	0 00
08 Apr 09 13 Apr 09	FNMA POOL #897206 6 5% 08-01-2036 BEO CUSIP 31410TYB5	-214,175 99	226,265 22	-218,949 74	7,315 48	0 00	0 00	7,315 48	0 00
	24 Jul 08	-214,175 99	226,265 22	-218,949 74	7,315 48	0 00	0 00	7,315 48	0 00
27 May 09 27 May 09	FNMA POOL #899079 5% DUE 03-01-2037 REG CUSIP 31410V2L3	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	04 Apr 07	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
15 May 09 18 May 09	FNMA POOL #899079 5% DUE 03-01-2037 REG CUSIP 31410V2L3	-1,157,571 18	1,194,559 17	-1,119,317 06	0 00	75,242 11	0 00	0 00	75,242 11
	04 Apr 07	-1,157,571 18	1,194,559 17	-1,119,317 06	0 00	75,242 11	0 00	0 00	75,242 11
15 May 09 18 May 09	FNMA POOL #899379 6% DUE 05-01-2037 REG CUSIP 31410WFU7	-702,561 44	737,835 88	-702,938 47	0 00	34,897 41	0 00	0 00	34,897 41
	15 Oct 07	-702,561 44	737,835 88	-702,938 47	0 00	34,897 41	0 00	0 00	34,897 41
15 May 09 18 May 09	FNMA POOL #906271 5 5% DUE 01-01-2037 REG CUSIP 31411E2C0	-524,319 62	546,664 60	-520,796 85	0 00	25,867 75	0 00	0 00	25,867 75
	22 Mar 07	-524,319 62	546,664 60	-520,796 85	0 00	25,867 75	0 00	0 00	25,867 75

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
15 May 09 18 May 09	FNMA POOL #911583 5 5% DUE 04-01-2037 REG CUSIP 31411LXL0	-416,734 20	433,099 70	-411,427 34	0 00	21,672 36	0 00	0 00	21,672 36
	12 Apr 07	-416,734 20	433,099 70	-411,427 34	0 00	21,672 36	0 00	0 00	21,672 36
27 May 09 27 May 09	FNMA POOL #915678 6% DUE 03-01-2037 REG CUSIP 31411VJX8	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	10 Jul 08	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
15 May 09 18 May 09	FNMA POOL #915678 6% DUE 03-01-2037 REG CUSIP 31411VJX8	-216,952 59	227,842 59	-219,231 11	8,611 48	0 00	0 00	8,611 48	0 00
	10 Jul 08	-216,952 59	227,842 59	-219,231 11	8,611 48	0 00	0 00	8,611 48	0 00
15 May 09 18 May 09	FNMA POOL #929318 5 5% DUE 03-01-2038 BEO CUSIP 31412MPB8	-122,142 55	126,932 32	-126,948 75	-16 43	0 00	0 00	-16 43	0 00
	30 Apr 09	-122,142 55	126,932 32	-126,948 75	-16 43	0 00	0 00	-16 43	0 00
15 May 09 18 May 09	FNMA POOL #933824 4 5% 04-01-2038 BEO CUSIP 31412S4H5	-242,322 70	247,737 11	-231,758 95	15,978 16	0 00	0 00	15,978 16	0 00
	29 Sep 08	-242,322 70	247,737 11	-231,758 95	15,978 16	0 00	0 00	15,978 16	0 00
08 May 09 12 May 09	FNMA POOL #964924 6% 09-01-2038 BEO CUSIP 31414FPH8	-389,648 92	407,700 62	-394,786 36	12,914 26	0 00	0 00	12,914 26	0 00
	08 Oct 08	-389,648 92	407,700 62	-394,786 36	12,914 26	0 00	0 00	12,914 26	0 00
15 May 09 18 May 09	FNMA POOL #987106 6% 09-01-2038 BEO CUSIP 31415RR30	-404,394 22	424,566 54	-416,164 68	8,401 86	0 00	0 00	8,401 86	0 00
	19 Dec 08	-404,394 22	424,566 54	-416,164 68	8,401 86	0 00	0 00	8,401 86	0 00
15 May 09 18 May 09	FNMA POOL #992261 4 5% 01-01-2039 BEO CUSIP 31415XJE2	-726,463 43	742,695 38	-744,475 16	-1,779 78	0 00	0 00	-1,779 78	0 00
	17 Dec 08	-726,463 43	742,695 38	-744,475 16	-1,779 78	0 00	0 00	-1,779 78	0 00

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
15 May 09 / 18 May 09	FNMA REMIC VAR RT 02-17-2031 CUSIP 31359SGU8	-14,507 76	16,593 28	-14,645 90	0 00	1,947 38	0 00	0 00	1,947 38
	02 Feb 01	-14,507 76	16,593 28	-14,645 90	0 00	1,947,38	0 00	0 00	1,947 38
21 May 09 / 21 May 09	FNMA REMIC VAR RT 02-17-2031 CUSIP 31359SGU8	-0 02	0 02	-0 02	0 00	0 00	0 00	0 00	0 00
	02 Feb 01	-0 02	0 02	-0 02	0 00	0 00	0 00	0 00	0 00
19 May 09 / 11 Jun 09	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F062663	-215,000 00	228,874 22	-227 160 94	1,713 28	0 00	0 00	1,713 28	0 00
	05 May 09	-215,000 00	228,874 22	-227,160 94	1,713 28	0 00	0 00	1,713 28	0 00
19 May 09 / 11 Jun 09	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F062663	-740,000 00	787,637 50	-781,625 00	6,012 50	0 00	0 00	6,012 50	0 00
	05 May 09	-740,000 00	787,637 50	-781,625 00	6,012 50	0 00	0 00	6,012 50	0 00
10 Mar 09 / 12 Mar 09	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES MAR CUSIP 01F062630	-740,000 00	773,762 50	-769,335 37	4,427 13	0 00	0 00	4,427 13	0 00
	10 Feb 09	-740,000 00	773,762 50	-769,335 37	4,427 13	0 00	0 00	4,427 13	0 00
Total United States			**14,463,411.55**	**-13,991,398.13**	**105,858.75**	**366,154.67**	**0.00**	**105,858.75**	**366,154.67**
Index linked government bonds									
United States									
25 Sep 08 / 26 Sep 08	UNITED STATES OF AMER TREAS BONDS 3 00 INDEX LINKED NOTES DUE 07-15-2012 REG CUSIP 912828AF7	-100,000 00	127,541 04	-131,067 72	-3,526 68	0 00	0 00	-3,526 68	0 00
	05 Aug 08	-100,000 00	127,541 04	-131,067 72	-3,526 68	0 00	0 00	-3,526 68	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Index linked government bonds									
United States									
30 Mar 09 / 31 Mar 09	UNITED STATES OF AMER TREAS BONDS 3 00 INDEX LINKED NOTES DUE 07-15-2012 REG CUSIP 912828AF7	-50,000 00	62,425 24	-64,674 86	-2,249 62	0 00	0 00	-2,249 62	0 00
	05 Aug 08	-50,000 00	62,425 24	-64,674 86	-2,249 62	0 00	0 00	-2,249 62	0 00
25 Sep 08 / 26 Sep 08	UNITED STATES OF AMER TREAS BONDS 3 00 INDEX LINKED NOTES DUE 07-15-2012 REG CUSIP 912828AF7	100,000 00	-127,541 04	129,779 62	2,238 58	0 00	0 00	2,238 58	0 00
30 May 08 / 02 Jun 08	US TREAS INFL INDEXED BONDS 3 375 DUE 04-15-2032 AR12 DUE 04-15-32 REG CUSIP 912810FQ6	30,000 00	-44,954 37	46,730 88	1,776 51	0 00	0 00	1,776 51	0 00
30 May 08 / 02 Jun 08	US TREAS INFL INDEXED BONDS 3 375 DUE 04-15-2032 AR12 DUE 04-15-32 REG CUSIP 912810FQ6	-30,000 00	44,954 37	-47,184 65	-2,230 28	0 00	0 00	-2,230 28	0 00
	18 Mar 08	-30,000 00	44,954 37	-47,184 65	-2,230 28	0 00	0 00	-2,230 28	0 00
19 Mar 09 / 20 Mar 09	US TREAS NTS INDEX LINKED 1 875 DUE 07-15-2013 REG CUSIP 912828BD1	-100,000 00	116,995 78	-112,458 66	4,537 12	0 00	0 00	4,537 12	0 00
	08 Jan 09	-100,000 00	116,995 78	-112,458 66	4,537 12	0 00	0 00	4,537 12	0 00
12 Mar 09 / 13 Mar 09	US TREAS NTS INDEX LINKED 1 875 DUE 07-15-2015 REG CUSIP 912828EA4	-300,000 00	318,431 58	-315,689 08	2,742 50	0 00	0 00	2,742 50	0 00
	15 Oct 08	-250,000 00	265,359 65	-261,860 69	3,498 96	0 00	0 00	3,498 96	0 00
	16 Jan 09	-50,000 00	53,071 93	-53,828 39	-756 46	0 00	0 00	-756 46	0 00
22 May 08 / 23 May 08	US TREAS NTS INDEX LINKED 2 375 DUE 01-15-2017 REG CUSIP 912828GD6	-100,000 00	114,732 76	-114,237 11	495 65	0 00	0 00	495 65	0 00
	08 Feb 08	-50,000 00	57,366 38	-57,494 11	-127 73	0 00	0 00	-127 73	0 00
	20 Feb 08	-50,000 00	57,366 38	-56,743 00	623 38	0 00	0 00	623 38	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Index linked government bonds									
United States									
22 May 08 23 May 08	US TREAS NTS INDEX LINKED 2 375 DUE 01-15-2017 REG CUSIP 912828GD6	100,000 00	-114,732 76	112,673 54	-2,059 22	0 00	0 00	-2,059 22	0 00
30 Mar 09 31 Mar 09	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2012 REG CUSIP 9128277J5	-50 000 00	63,080 99	-63,017 12	0 00	63 87	0 00	0 00	63 87
	20 Aug 07	-50,000 00	63,080 99	-63,017 12	0 00	63 87	0 00	0 00	63 87
Total United States			**560,933.69**	**-559,145.16**	**1,724.56**	**63.87**	**0.00**	**1,724.56**	**63.87**
Non-government backed c.m.o.s									
United States									
14 Jan 09 14 Jan 09	CMO 1ST HORIZON MTG PASSTHRU TR 2005-FA8CL I-A-14 5 5 DUE 11-25-2035 REG CUSIP 32051GYU3	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	22 Sep 05	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
08 Jan 09 29 Jan 09	CMO 1ST HORIZON MTG PASSTHRU TR 2005-FA8CL I-A-14 5 5 DUE 11-25-2035 REG CUSIP 32051GYU3	-42,375 47	34,761 12	-42,633 82	0 00	-7,872 70	0 00	0 00	-7,872 70
	22 Sep 05	-42,375 47	34,761 12	-42,633 82	0 00	-7,872 70	0 00	0 00	-7,872 70
23 Feb 09 26 Feb 09	CMO AMERN HOME MTG ASSETS TR 2007-3 DUE 06-25-2037 REG CUSIP 026935AJ5	-91,542 92	41,194 31	-90 571 64	0 00	-49,377 33	0 00	0 00	-49,377 33
	26 Oct 07	-91,542 92	41,194 31	-90,571 64	0 00	-49,377 33	0 00	0 00	-49,377 33
13 Jan 09 16 Jan 09	CMO BEAR STEARNS ARM TR 2005-10 MTG PASSTHRU CTF CL A-3 6 DUE 11-25-2035 REG CUSIP 07387AET8	-130,000 00	80,275 00	-127,622 89	0 00	-47,347 89	0 00	0 00	-47,347 89
	14 Oct 05	-130,000 00	80,275 00	-127,622 89	0 00	-47,347 89	0 00	0 00	-47,347 89

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Non-government backed c.m.o.s									
United States									
28 Apr 09 20 May 09	CMO CHL MTG PASS-THRU TR 2006-HYB5 MTG PASSTHRU CTF CL 2-A-2B DUE 9-20-36 REG CUSIP 170256AF8	-16,915 97	7,786 63	-16,920 85	0 00	-9,134 22	0 00	0 00	-9,134 22
	03 Aug 06	-16,915 97	7,786 63	-16,920 85	0 00	-9,134 22	0 00	0 00	-9,134 22
26 Mar 09 31 Mar 09	CMO CR SUISSE 1ST BSTN MTG 2005-7 CL III-A-1 5 DUE 08-25-2020 REG CUSIP 225458G28	-92,369 59	66,866 92	-90,281 07	0 00	-23,414 15	0 00	0 00	-23,414 15
	19 Jun 06	-92,369 59	66,866 92	-90,281 07	0 00	-23,414 15	0 00	0 00	-23,414 15
24 Feb 09 27 Feb 09	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2005-5 CL IV-A-1 6 25 DUE 07-25-2035 REG CUSIP 225458UE6	-100,981 39	51,816 08	-102,554 08	0 00	-50,738 00	0 00	0 00	-50,738 00
	28 Apr 05	-100,981 39	51,816 08	-102,554 08	0 00	-50,738 00	0 00	0,00	-50,738 00
04 Mar 09 04 Mar 09	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2005-5 CL IV-A-1 6 25 DUE 07-25-2035 REG CUSIP 225458UE6	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	28 Apr 05	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
22 Jan 09 27 Jan 09	CMO CWALT INC 2005-54CB MTG PASSTHRU CTFCL 1-A-7 5 5% DUE 11-25-2035 REG CUSIP 12668ANZ4	-31,179 32	24,086 02	-31,257 24	0 00	-7,171 22	0 00	0 00	-7,171 22
	29 Aug 05	-31,179 32	24,086 02	-31,257 24	0 00	-7,171 22	0 00	0 00	-7,171.22
08 Jan 09 27 Jan 09	CMO CWALT INC SER 2005-64CB CL 1-A-7 DUE12-25-2035 REG CUSIP 12668AZS7	-57,448 06	45,976 40	-57,520 53	0 00	-11,544 13	0 00	0 00	-11,544 13
	20 Oct 05	-57,448 06	45,976 40	-57,520 53	0 00	-11,544 13	0 00	0 00	-11,544 13

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Non-government backed c.m.o.s									
United States									
15 May 09 18 May 09	CMO GS MTG SECS CORP 2004-15F MTG PASSTHRU CTF 5A1 5 5% DUE 01-25-2020 REG CUSIP 36242DRF2	-86,622 70	85,780 13	-86,503 83	0 00	-723 70	0 00	0 00	-723 70
	03 Apr 07	-86,622 70	85,780 13	-86,503 83	0 00	-723 70	0 00	0 00	-723 70
11 Mar 09 31 Mar 09	CMO HOME EQTY LN 2007-HSA2 TR PASSTHRU CTF CL A-1F 8 47 01-25-22/03-25-08 BEO CUSIP 43710RAB7	-2,319 21	1,901 75	-2,319 21	0 00	-417 46	0 00	0 00	-417 46
	24 Apr 07	-2,319 21	1,901 75	-2,319 21	0 00	-417 46	0 00	0 00	-417 46
23 Feb 09 26 Feb 09	CMO RALI SER 2007-QS9 TR MTG PASS THRU CTF-CL A-33 6 5% DUE 07-25-2037 REG CUSIP 75116FBH1	-64,245.18	26,982 99	-63,376 73	0 00	-36,393 74	0 00	0 00	-36,393.74
	23 Aug 07	-64,245 18	26,982 99	-63,376 73	0 00	-36,393 74	0 00	0 00	-36,393 74
24 Feb 09 27 Feb 09	CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2004-QS16 CL I-A-1 5 5 12-25-2034 REG CUSIP 76110HJ59	-53,082 06	32,114 65	-53 262 38	0 00	-21,147 73	0 00	0 00	-21,147 73
	23 Feb 05	-53,082 06	32,114 65	-53,262 38	0 00	-21,147 73	0 00	0 00	-21,147 73
08 Jan 09 08 Jan 09	CMO STRUCTURED ADJ RATE MTG LN TR SER 2006-4 CL 5-A1 6 DUE 05-25-2036 REG CUSIP 86360BAJ7	-0 04	0 04	-0 04	0 00	0 00	0 00	0 00	0 00
	05 Sep 07	-0 04	0 04	-0 04	0 00	0 00	0 00	0 00	0 00
08 Jan 09 08 Jan 09	CMO WAMU MTG PASSTHRU CTFS SER 07HY5 MTGPASSTHRU CTF CL 3A1 FLT RT 052537 REG CUSIP 92990GAJ2	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	02 May 07	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
19 Feb 09 19 Feb 09	CMO WASHINGTON MUT MTG SECS CORP 2005-1 CL 6-A-1 6 5% DUE 03-25-2035 REG CUSIP 9393362Q5	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Market – Long Term	Translation	Total – Short Term	Total – Long Term
Sales									
Fixed income									
Non-government backed c.m.o.s									
United States									
	01 Feb 05	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
06 Jan 09 03 Feb 09	CMO WASHINGTON MUT MTG SECS CORP 2005-1 CL 6-A-1 6 5% DUE 03-25-2035 REG CUSIP 939336Q5	-57,318 07	39,047 93	-58,669 59	0 00	-19,621 66	0 00	0 00	-19,621 66
	01 Feb 05	-57,318 07	39,047 93	-58,669 59	0 00	-19,621 66	0 00	0 00	-19,621 66
14 Jan 09 14 Jan 09	CMO WASHINGTON MUT MTG SECS CORP 2005-1 CL 6-A-1 6 5% DUE 03-25-2035 REG CUSIP 9393362Q5	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
	01 Feb 05	-0 01	0 01	-0 01	0 00	0 00	0 00	0 00	0 00
05 Jan 09 28 Jan 09	CMO WELLS FARGO MTG BACKED SECS 2003-16 TR CL II-A-1 4 5% DUE 12-25-2018 REG CUSIP 94980YAE2	-93,988 60	88,143 69	-92,246 17	0 00	-4,102 48	0 00	0 00	-4,102.48
	14 Nov 06	-93,988 60	88,143 69	-92,246 17	0 00	-4,102 48	0 00	0 00	-4,102 48
05 Jan 09 28 Jan 09	CMO WELLS FARGO MTG BACKED SECS 2006-1 TR CL A-3 5% DUE 03-25-2021 REG CUSIP 94983FAC4	-187,430 87	165,405 98	-185,023 16	0 00	-19,617 18	0 00	0 00	-19,617 18
	23 Feb 07	-187,430 87	165,405 98	-185,023 16	0 00	-19,617 18	0 00	0 00	-19,617 18
Total United States			**792,139.69**	**-1,100,763.28**	**0.00**	**-308,623.59**	**0.00**	**0.00**	**-308,623.59**
Total S/T translation gain/loss for fixed income							**0.00**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**545,634.58**	**552,314.57**	**0.00**	**545,634.58**	**552,314.57**
Total realized losses for fixed income					**-270,169.85**	**-1,461,786.06**	**0.00**	**-270,169.85**	**-1,461,786.06**
Total Fixed Income			**40,949,170.26**	**-41,583,177.02**	**275,464.73**	**-909,471.49**	**0.00**	**275,464.73**	**-909,471.49**
Total Sales			**48,934,272.81**	**-55,458,305.13**	**222,193.84**	**-6,746,226.16**	**0.00**	**222,193.84**	**-6,746,226.16**

Principal Paydowns

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Asset backed securities									
United States									
15 Jan 09 15 Jan 09	CARMAX AUTO OWNER 5 23000001907% DUE 12-15-2011 CUSIP 14312TAC4	-2,401 33	2,401 33	-2,398 13	0 00	3 20	0 00	0 00	3 20
	24 Aug 07	-2,401 33	2,401 33	-2,398 13	0 00	3 20	0 00	0 00	3 20
17 Feb 09 17 Feb 09	CARMAX AUTO OWNER 5 23000001907% DUE 12-15-2011 CUSIP 14312TAC4	-2,395 17	2,395 17	-2,392 57	0 00	2 60	0 00	0 00	2 60
	24 Aug 07	-2,395 17	2,395 17	-2,392 57	0 00	2 60	0 00	0 00	2 60
25 Feb 09 25 Feb 09	RESDNTL AST MTG FLTG RT 4 767% DUE 10-25-2032 CUSIP 76112BCF5	-1,715 94	1,715 94	-1,715 94	0 00	0 00	0 00	0 00	0 00
	17 Sep 04	-1,715 94	1,715 94	-1,715 94	0 00	0 00	0 00	0 00	0 00
27 Mar 09 27 Mar 09	RESDNTL AST MTG FLTG RT 4 767% DUE 10-25-2032 CUSIP 76112BCF5	-1,477 96	1,477 97	-1,477 96	0 00	0 01	0 00	0 00	0 01
	17 Sep 04	-1,477 96	1,477 97	-1,477 96	0 00	0 01	0 00	0 00	0 01
26 Jan 09 26 Jan 09	RESDNTL AST MTG FLTG RT 4 767% DUE 10-25-2032 CUSIP 76112BCF5	-1,203 87	1,203 87	-1,203 87	0 00	0 00	0 00	0 00	0 00
	17 Sep 04	-1,203 87	1,203 87	-1,203 87	0 00	0 00	0 00	0 00	0 00
15 Jan 09 15 Jan 09	UPFC AUTO 4 98% DUE 08-15-2011 CUSIP 903206AM2	-965 90	965 90	-965 74	0 00	0 16	0 00	0 00	0 16
	01 Nov 05	-965 90	965 90	-965 74	0 00	0 16	0 00	0 00	0 16
17 Feb 09 17 Feb 09	UPFC AUTO 4 98% DUE 08-15-2011 CUSIP 903206AM2	-1,040 40	1,040 40	-1,040 23	0 00	0 17	0 00	0 00	0 17
	01 Nov 05	-1,040 40	1,040 40	-1,040 23	0 00	0 17	0 00	0 00	0 17
15 May 09 15 May 09	UPFC AUTO 5 53000020981% DUE 07-15-2013 CUSIP 91531GAC5	-18,833 10	18,833 10	-18,832 69	0 00	0 41	0 00	0 00	0 41

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Asset backed securities									
United States									
	05 Jun 07	-18,833 10	18,833 10	-18,832 69	0 00	0 41	0 00	0 00	0 41
15 Apr 09 15 Apr 09	UPFC AUTO 5 53000020981% DUE 07-15-2013 CUSIP 91531GAC5	-22,704 00	22,704 00	-22,703 51	0 00	0 49	0 00	0 00	0 49
	05 Jun 07	-22,704 00	22,704 00	-22,703 51	0 00	0 49	0 00	0 00	0 49
16 Mar 09 16 Mar 09	UPFC AUTO 5 53000020981% DUE 07-15-2013 CUSIP 91531GAC5	-8,044 84	8,044 84	-8,044 67	0 00	0 17	0 00	0 00	0 17
	05 Jun 07	-8,044 84	8,044 84	-8,044 67	0 00	0 17	0 00	0 00	0 17
Total United States			**60,782.52**	**-60,775.31**	**0.00**	**7.21**	**0.00**	**0.00**	**7.21**
Commercial mortgage-backed									
United States									
12 Jan 09 12 Jan 09	CMO BANC AMER COML MTG INC BAFU 01-3 A1 4 89 04 11 2037 4 89% DUE 04-11-2037 BEO CUSIP 05947UDN5	-2,148 06	2,148 06	-2,172 59	0 00	-24 53	0 00	0 00	-24 53
	06 Apr 05	-2,148 06	2,148 06	-2,172 59	0 00	-24 53	0 00	0 00	-24 53
11 Feb 09 11 Feb 09	CMO BANC AMER COML MTG INC BAFU 01-3 A1 4 89 04 11 2037 4 89% DUE 04-11-2037 BEO CUSIP 05947UDN5	-18,559 66	18,559 66	-18,771 26	0 00	-211 60	0 00	0 00	-211 60
	06 Apr 05	-18,559 66	18,559 66	-18,771 26	0 00	-211 60	0 00	0 00	-211 60
15 Jan 09 15 Jan 09	CMO GMAC COML MTG SEC INC 2001-C2 MTG PASSTHRU CTF CL A-1 0 DUE 04-15-2034 BEO CUSIP 361849RA2	-1,055 12	1,055 12	-1,078 37	0 00	-23 25	0 00	0 00	-23 25
	05 Oct 05	-1,055 12	1,055 12	-1,078 37	0 00	-23 25	0 00	0 00	-23 25

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Commercial mortgage-backed									
United States									
13 Jan 09 13 Jan 09	CMO GREENWICH CAP COML FDG CORP 2002-C1 COML MTG CL A-2 4 112 01-11-2017 REG CUSIP 396789BD0	-499 91	499 91	-500 79	0 00	-0 88	0 00	0 00	-0 88
	22 Nov 04	-499 91	499 91	-500.79	0 00	-0 88	0 00	0 00	-0 88
13 Feb 09 13 Feb 09	CMO GREENWICH CAP COML FDG CORP 2002-C1 COML MTG CL A-2 4 112 01-11-2017 REG CUSIP 396789BD0	-502 96	502 96	-503 84	0 00	-0 88	0 00	0 00	-0 88
	22 Nov 04	-502 96	502 96	-503 84	0 00	-0 88	0 00	0 00	-0 88
17 Mar 09 17 Mar 09	CMO GREENWICH CAP COML FDG CORP 2002-C1 COML MTG CL A-2 4 112 01-11-2017 REG CUSIP 396789BD0	-739 71	739 71	-740 99	0 00	-1 28	0 00	0 00	-1 28
	22 Nov 04	-739 71	739 71	-740 99	0 00	-1 28	0 00	0 00	-1 28
12 Feb 09 12 Feb 09	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-CIBC10 A-2 3 89% DUE 11-12-2039 REG CUSIP 46625YDA8	-52,455 82	52,455 82	-52,454 67	0 00	1 15	0 00	0 00	1 15
	15 Nov 04	-52 455 82	52,455 82	-52,454 67	0 00	1 15	0 00	0 00	1 15
12 Jan 09 12 Jan 09	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-CIBC10 A-2 3 89% DUE 11-12-2039 REG CUSIP 46625YDA8	-2,565 06	2,565 06	-2,565 01	0 00	0 05	0 00	0 00	0 05
	15 Nov 04	-2,565 06	2,565 06	-2,565 01	0 00	0 05	0 00	0 00	0 05
17 Feb 09 17 Feb 09	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP4 CL A2 4 79 10-15-2010 BEO CUSIP 46625YTY9	-471 16	471 16	-473 42	0 00	-2 26	0 00	0 00	-2 26
	22 Sep 05	-471 16	471 16	-473 42	0 00	-2 26	0 00	0 00	-2 26

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Commercial mortgage-backed									
United States									
15 Jan 09 15 Jan 09	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2005-LDP4 CL A2 4 79 10-15-2010 BEO CUSIP 46625YTY9	-956 50	956 50	-961 09	0 00	-4 59	0 00	0 00	-4 59
	22 Sep 05	-956 50	956 50	-961 09	0 00	-4 59	0 00	0 00	-4 59
Total United States			**79,953.96**	**-80,222.03**	**0.00**	**-268.07**	**0.00**	**0.00**	**-268.07**
Corporate bonds									
Cayman Islands									
16 Mar 09 16 Mar 09	PVTPL PETE EXPT LTD NT CL A-1 144A 4 623DUE 06-15-2010 BEO SINKING FD 12-15-2008 CUSIP 716589AA4	-5,555 56	5,555 56	-5,557 00	0 00	-1 44	0 00	0 00	-1 44
	19 Jul 05	-5,555 56	5,555 56	-5,557 00	0 00	-1 44	0 00	0 00	-1 44
Total Cayman Islands			**5,555.56**	**-5,557.00**	**0.00**	**-1.44**	**0.00**	**0.00**	**-1.44**
United States									
05 Jan 09 05 Jan 09	PVTPL SOUTHN CAP CORP 2002-1 CL G 144A 5 7 EXP 6-30-22 FINAL 6-30-23 BEO CUSIP 84254QAA7	-7,265 50	7,265 50	-7,265 50	0 00	0 00	0 00	0 00	0 00
	20 Jun 02	-7,265 50	7,265 50	-7,265 50	0 00	0 00	0 00	0 00	0 00
19 Feb 09 19 Feb 09	PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CL B 7 156 DUE 12-15-2011/12-15-2010BEO CUSIP 87203RAC6	-231 68	231 68	-239 33	0 00	-7 65	0 00	0 00	-7 65
	23 Apr 03	-231 68	231 68	-239 33	0 00	-7 65	0 00	0 00	-7 65

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Corporate bonds									
United States									
17 Mar 09 17 Mar 09	PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CL B 7 156 DUE 12-15-2011/12-15-2010BEO CUSIP 87203RAC6	-2,781 98	2,781 98	-2,871 36	0 00	-89 38	0 00	0 00	-89 38
	23 Apr 03	-2,781 98	2,781 98	-2,871 36	0 00	-89 38	0 00	0 00	-89 38
Total United States			**10,279.16**	**-10,376.19**	**0.00**	**-97.03**	**0.00**	**0.00**	**-97.03**
Government mortgage backed securities									
United States									
15 Jun 09 15 Jun 09	FEDERAL HOME LN MTG CORP POOL #1G2365 5 4% 12-01-2037 BEO CUSIP 3128QSTW6	-1,113 76	1,113 76	-1,129 43	0 00	-15 67	0 00	0 00	-15 67
	02 Jan 08	-1,113 76	1,113 76	-1,129 43	0 00	-15 67	0 00	0 00	-15 67
15 May 09 15 May 09	FEDERAL HOME LN MTG CORP POOL #1G2365 5 4% 12-01-2037 BEO CUSIP 3128QSTW6	-2,253 58	2,253 58	-2,285 42	0 00	-31 84	0 00	0.00	-31 84
	02 Jan 08	-2,253 58	2,253 58	-2,285 42	0 00	-31 84	0 00	0 00	-31 84
15 Jan 09 15 Jan 09	FEDERAL HOME LN MTG CORP POOL #1G2365 5 4% 12-01-2037 BEO CUSIP 3128QSTW6	-12 05	12 05	-12 22	0 00	-0 17	0 00	0 00	-0 17
	02 Jan 08	-12 05	12 05	-12 22	0 00	-0 17	0 00	0 00	-0 17
16 Mar 09 16 Mar 09	FEDERAL HOME LN MTG CORP POOL #1G2365 5 4% 12-01-2037 BEO CUSIP 3128QSTW6	-1,185 31	1,185 31	-1,202 16	0 00	-16 85	0 00	0 00	-16 85
	02 Jan 08	-1,185 31	1,185 31	-1,202 16	0 00	-16 85	0 00	0 00	-16 85
15 Apr 09 15 Apr 09	FEDERAL HOME LN MTG CORP POOL #1G2365 5 4% 12-01-2037 BEO CUSIP 3128QSTW6	-23 64	23 64	-23 97	0 00	-0 33	0 00	0 00	-0 33
	02 Jan 08	-23 64	23 64	-23 97	0 00	-0 33	0 00	0 00	-0 33

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
17 Feb 09 17 Feb 09	FEDERAL HOME LN MTG CORP POOL #1G2365 5 4% 12-01-2037 BEO CUSIP 3128QSTW6	-1,438 34	1,438 34	-1,458 78	0 00	-20 44	0 00	0 00	-20 44
	02 Jan 08	-1,438 34	1,438 34	-1,458 78	0 00	-20 44	0 00	0 00	-20 44
15 Jun 09 15 Jun 09	FEDERAL HOME LN MTG CORP POOL #1J0892 5 455% 02-01-2038 BEO CUSIP 3128LU7D2	-1,431 12	1,431 12	-1,432 83	0 00	-1 71	0 00	0 00	-1 71
	12 Mar 08	-1,431 12	1,431 12	-1,432 83	0 00	-1 71	0 00	0 00	-1 71
15 May 09 15 May 09	FEDERAL HOME LN MTG CORP POOL #1J0892 5 455% 02-01-2038 BEO CUSIP 3128LU7D2	-2,814 65	2,814 65	-2,818 03	0 00	-3 38	0 00	0 00	-3 38
	12 Mar 08	-2,814 65	2,814 65	-2,818 03	0 00	-3 38	0 00	0 00	-3 38
15 Apr 09 15 Apr 09	FEDERAL HOME LN MTG CORP POOL #1J0892 5 455% 02-01-2038 BEO CUSIP 3128LU7D2	-1,597 70	1,597 70	-1,599 62	0 00	-1 92	0 00	0 00	-1 92
	12 Mar 08	-1,597 70	1,597 70	-1,599 62	0 00	-1 92	0 00	0 00	-1 92
16 Mar 09 16 Mar 09	FEDERAL HOME LN MTG CORP POOL #1J0892 5 455% 02-01-2038 BEO CUSIP 3128LU7D2	-382 13	382 13	-382 59	0 00	-0 46	0 00	0 00	-0 46
	12 Mar 08	-382 13	382 13	-382 59	0 00	-0 46	0 00	0 00	-0 46
17 Feb 09 17 Feb 09	FEDERAL HOME LN MTG CORP POOL #1J0892 5 455% 02-01-2038 BEO CUSIP 3128LU7D2	-1,423 62	1,423 62	-1,425 34	-1 72	0 00	0 00	-1 72	0 00
	12 Mar 08	-1,423 62	1,423 62	-1,425 34	-1 72	0 00	0 00	-1 72	0 00
15 Jan 09 15 Jan 09	FEDERAL HOME LN MTG CORP POOL #1J0892 5 455% 02-01-2038 BEO CUSIP 3128LU7D2	-8 32	8 32	-8 33	-0 01	0 00	0 00	-0 01	0 00
	12 Mar 08	-8 32	8 32	-8 33	-0 01	0 00	0 00	-0 01	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
15 Apr 09 15 Apr 09	FEDERAL HOME LN MTG CORP POOL #A64391 6%08-01-2037 BEO CUSIP 3128KU2Y2	-2,878 08	2,878 08	-2,849 30	0 00	28 78	0 00	0 00	28 78
	19 Jun 07	-2,878 08	2,878 08	-2,849 30	0 00	28 78	0 00	0 00	28 78
15 Jan 09 15 Jan 09	FEDERAL HOME LN MTG CORP POOL #A64391 6%08-01-2037 BEO CUSIP 3128KU2Y2	-767 93	767 93	-760 25	0 00	7 68	0 00	0 00	7 68
	19 Jun 07	-767 93	767 93	-760 25	0 00	7 68	0 00	0 00	7 68
17 Feb 09 17 Feb 09	FEDERAL HOME LN MTG CORP POOL #A64391 6%08-01-2037 BEO CUSIP 3128KU2Y2	-770 62	770 62	-762 91	0 00	7 71	0 00	0 00	7 71
	19 Jun 07	-770 62	770 62	-762 91	0 00	7 71	0 00	0 00	7 71
15 May 09 15 May 09	FEDERAL HOME LN MTG CORP POOL #A64391 6%08-01-2037 BEO CUSIP 3128KU2Y2	-1,671 08	1,671 08	-1,654 37	0 00	16 71	0 00	0 00	16 71
	19 Jun 07	-1,671 08	1,671 08	-1,654 37	0 00	16 71	0 00	0 00	16 71
16 Mar 09 16 Mar 09	FEDERAL HOME LN MTG CORP POOL #A64391 6%08-01-2037 BEO CUSIP 3128KU2Y2	-2,688 05	2,688 05	-2,661 17	0 00	26 88	0 00	0 00	26 88
	19 Jun 07	-2,688 05	2,688 05	-2,661 17	0 00	26 88	0 00	0 00	26 88
17 Feb 09 17 Feb 09	FEDERAL HOME LN MTG CORP POOL #A74198 5%02-01-2038 BEO CUSIP 3128L7UX3	-1,630 74	1,630 74	-1,561 94	68 80	0 00	0 00	68 80	0 00
	25 Feb 08	-1,630 74	1,630 74	-1,561 94	68 80	0 00	0 00	68 80	0 00
15 Apr 09 15 Apr 09	FEDERAL HOME LN MTG CORP POOL #A74198 5%02-01-2038 BEO CUSIP 3128L7UX3	-1,778 72	1,778 72	-1,703 68	0 00	75 04	0 00	0 00	75 04
	25 Feb 08	-1,778 72	1 778 72	-1,703 68	0 00	75 04	0 00	0 00	75 04

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
15 May 09 15 May 09	FEDERAL HOME LN MTG CORP POOL #A74198 5%02-01-2038 BEO CUSIP 3128L7UX3	-2,057 76	2,057 76	-1,970 95	0 00	86 81	0 00	0 00	86 81
	25 Feb 08	-2,057 76	2,057 76	-1,970 95	0 00	86 81	0 00	0 00	86 81
15 Jan 09 15 Jan 09	FEDERAL HOME LN MTG CORP POOL #A74198 5%02-01-2038 BEO CUSIP 3128L7UX3	-718 44	718 44	-688 13	30 31	0 00	0 00	30 31	0 00
	25 Feb 08	-718 44	718 44	-688 13	30 31	0 00	0 00	30 31	0 00
16 Mar 09 16 Mar 09	FEDERAL HOME LN MTG CORP POOL #A74198 5%02-01-2038 BEO CUSIP 3128L7UX3	-1,880 63	1,880 63	-1,801 29	0 00	79 34	0 00	0 00	79 34
	25 Feb 08	-1,880 63	1,880 63	-1,801 29	0 00	79 34	0 00	0 00	79 34
15 Jan 09 15 Jan 09	FEDERAL HOME LN MTG CORP POOL #J07567 5%04-01-2023 BEO CUSIP 3128PKMQ4	-1,419 78	1 419 78	-1,425 47	-5 69	0 00	0 00	-5 69	0 00
	30 Apr 08	-1,419 78	1,419 78	-1,425 47	-5 69	0 00	0 00	-5 69	0 00
15 Apr 09 15 Apr 09	FEDERAL HOME LN MTG CORP POOL #J07567 5%04-01-2023 BEO CUSIP 3128PKMQ4	-4,556 78	4,556 78	-4,574 80	-18 02	0 00	0 00	-18 02	0 00
	30 Apr 08	-4,556 78	4,556 78	-4,574 80	-18 02	0 00	0 00	-18 02	0 00
17 Feb 09 17 Feb 09	FEDERAL HOME LN MTG CORP POOL #J07567 5%04-01-2023 BEO CUSIP 3128PKMQ4	-2,642 77	2,642 77	-2,653 31	-10 54	0 00	0 00	-10 54	0 00
	30 Apr 08	-2,642 77	2,642 77	-2,653 31	-10 54	0 00	0 00	-10 54	0 00
15 May 09 15 May 09	FEDERAL HOME LN MTG CORP POOL #J07567 5%04-01-2023 BEO CUSIP 3128PKMQ4	-3,165 56	3,165 56	-3,178 03	0 00	-12 47	0 00	0 00	-12 47
	30 Apr 08	-3,165 56	3,165 56	-3,178 03	0 00	-12 47	0 00	0 00	-12 47

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
16 Mar 09 16 Mar 09	FEDERAL HOME LN MTG CORP POOL #J07567 5%04-01-2023 BEO CUSIP 3128PKMQ4	-2,339 05	2,339 05	-2,348 34	-9 29	0 00	0 00	-9 29	0 00
	30 Apr 08	-2,339 05	2,339 05	-2,348 34	-9 29	0 00	0 00	-9 29	0 00
15 Jun 09 15 Jun 09	FHLMC GOLD 1J1260 02-01-2036 CUSIP 3128NHMH3	-3,486 51	3,486 51	-3,499 17	0 00	-12 66	0 00	0 00	-12 66
	24 Feb 06	-3,486 51	3,486 51	-3,499 17	0 00	-12 66	0 00	0 00	-12 66
15 May 09 15 May 09	FHLMC GOLD 1J1260 02-01-2036 CUSIP 3128NHMH3	-4,599 64	4,599 64	-4,616 34	0 00	-16 70	0 00	0 00	-16 70
	24 Feb 06	-4,599 64	4,599 64	-4,616 34	0 00	-16 70	0 00	0 00	-16 70
15 Jan 09 15 Jan 09	FHLMC GOLD 1J1260 02-01-2036 CUSIP 3128NHMH3	-0 44	0 44	-0 44	0 00	0 00	0 00	0 00	0 00
	24 Feb 06	-0 44	0 44	-0 44	0 00	0 00	0 00	0 00	0 00
17 Feb 09 17 Feb 09	FHLMC GOLD 1J1260 02-01-2036 CUSIP 3128NHMH3	-1 08	1 08	-1 08	0 00	0 00	0 00	0 00	0 00
	24 Feb 06	-1 08	1 08	-1 08	0 00	0 00	0 00	0 00	0 00
15 Apr 09 15 Apr 09	FHLMC GOLD 1J1260 02-01-2036 CUSIP 3128NHMH3	-0 82	0 82	-0 82	0 00	0 00	0 00	0 00	0 00
	24 Feb 06	-0 82	0 82	-0 82	0 00	0 00	0 00	0 00	0 00
16 Mar 09 16 Mar 09	FHLMC GOLD 1J1260 02-01-2036 CUSIP 3128NHMH3	-1 61	1 61	-1 62	0 00	-0 01	0 00	0 00	-0 01
	24 Feb 06	-1 61	1 61	-1 62	0 00	-0 01	0 00	0 00	-0 01
16 Mar 09 16 Mar 09	FHLMC GOLD E01098 6 02-01-2017 CUSIP 31294KGF6	-462 43	462 43	-465 95	0 00	-3 52	0 00	0 00	-3 52
	05 Feb 02	-462 43	462 43	-465 95	0 00	-3 52	0 00	0 00	-3 52

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
15 May 09 / 15 May 09	FHLMC GOLD E01098 6 02-01-2017 CUSIP 31294KGF6	-477 37	477 37	-480 94	0 00	-3 57	0 00	0 00	-3 57
	05 Feb 02	-477 37	477 37	-480 94	0 00	-3 57	0 00	0 00	-3 57
17 Feb 09 / 17 Feb 09	FHLMC GOLD E01098 6 02-01-2017 CUSIP 31294KGF6	-412 37	412 37	-415 53	0 00	-3 16	0 00	0 00	-3 16
	05 Feb 02	-412 37	412 37	-415 53	0 00	-3 16	0 00	0 00	-3 16
15 Apr 09 / 15 Apr 09	FHLMC GOLD E01098 6 02-01-2017 CUSIP 31294KGF6	-682 93	682 93	-688 09	0 00	-5 16	0 00	0 00	-5 16
	05 Feb 02	-682 93	682 93	-688 09	0 00	-5 16	0 00	0 00	-5 16
15 Jan 09 / 15 Jan 09	FHLMC GOLD E01098 6 02-01-2017 CUSIP 31294KGF6	-394 42	394 42	-397 47	0 00	-3 05	0 00	0 00	-3 05
	05 Feb 02	-394 42	394 42	-397 47	0 00	-3 05	0 00	0 00	-3 05
15 May 09 / 15 May 09	FHLMC GOLD E84922 6 08-01-2016 CUSIP 3128GMPF1	-257 71	257 71	-256 62	0 00	1 09	0 00	0 00	1 09
	25 Jul 01	-257 71	257 71	-256 62	0 00	1 09	0 00	0 00	1 09
16 Mar 09 / 16 Mar 09	FHLMC GOLD E84922 6 08-01-2016 CUSIP 3128GMPF1	-599 51	599 51	-596 98	0 00	2 53	0 00	0 00	2 53
	25 Jul 01	-599 51	599 51	-596 98	0 00	2 53	0 00	0 00	2 53
15 Jan 09 / 15 Jan 09	FHLMC GOLD E84922 6 08-01-2016 CUSIP 3128GMPF1	-140 47	140 47	-139 88	0 00	0 59	0 00	0 00	0 59
	25 Jul 01	-140 47	140 47	-139 88	0 00	0 59	0 00	0 00	0 59
15 Apr 09 / 15 Apr 09	FHLMC GOLD E84922 6 08-01-2016 CUSIP 3128GMPF1	-532 31	532 31	-530 06	0 00	2 25	0 00	0 00	2 25
	25 Jul 01	-532 31	532 31	-530 06	0 00	2 25	0 00	0 00	2 25

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
17 Feb 09 17 Feb 09	FHLMC GOLD E84922 6 08-01-2016 CUSIP 3128GMPF1	-160 89	160 89	-160 21	0 00	0 68	0 00	0 00	0 68
	25 Jul 01	-160 89	160 89	-160 21	0 00	0 68	0 00	0 00	0 68
15 Jan 09 15 Jan 09	FHLMC GOLD G04553 6 5 09-01-2038 CUSIP 3128M6MA3	-615 52	615 52	-632 02	-16 50	0 00	0 00	-16 50	0 00
	01 Aug 08	-615 52	615 52	-632 02	-16 50	0 00	0 00	-16 50	0 00
17 Feb 09 17 Feb 09	FHLMC GOLD G04553 6 5 09-01-2038 CUSIP 3128M6MA3	-785 18	785 18	-806 21	-21 03	0 00	0 00	-21 03	0 00
	01 Aug 08	-785 18	785 18	-806 21	-21 03	0 00	0 00	-21 03	0 00
15 May 09 15 May 09	FHLMC GOLD G04553 6 5 09-01-2038 CUSIP 3128M6MA3	-673 60	673 60	-691 59	-17 99	0 00	0 00	-17 99	0 00
	01 Aug 08	-673 60	673 60	-691 59	-17 99	0 00	0 00	-17 99	0 00
15 Apr 09 15 Apr 09	FHLMC GOLD G04553 6 5 09-01-2038 CUSIP 3128M6MA3	-820 37	820 37	-842 30	-21 93	0 00	0 00	-21 93	0 00
	01 Aug 08	-820 37	820 37	-842 30	-21 93	0 00	0 00	-21 93	0 00
16 Mar 09 16 Mar 09	FHLMC GOLD G04553 6 5 09-01-2038 CUSIP 3128M6MA3	-900 21	900 21	-924 30	-24 09	0 00	0 00	-24 09	0 00
	01 Aug 08	-900 21	900 21	-924 30	-24 09	0 00	0 00	-24 09	0 00
17 Feb 09 17 Feb 09	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3312 PA 5 5 05-15-2037 CUSIP 31397HC30	-957 46	957 46	-954 98	0 00	2 48	0 00	0 00	2 48
	12 Apr 07	-957 46	957 46	-954 98	0 00	2 48	0 00	0 00	2 48
15 May 09 15 May 09	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3312 PA 5 5 05-15-2037 CUSIP 31397HC30	-1,038 43	1,038 43	-1,035 88	0 00	2 55	0 00	0 00	2 55
	12 Apr 07	-1,038 43	1,038 43	-1,035 88	0 00	2 55	0 00	0 00	2 55

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
15 Jan 09 / 15 Jan 09	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3312 PA 5 5 05-15-2037 CUSIP 31397HC30	-929 61	929 61	-927 17	0 00	2 44	0 00	0 00	2 44
	12 Apr 07	-929 61	929 61	-927 17	0 00	2 44	0 00	0 00	2 44
16 Mar 09 / 16 Mar 09	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3312 PA 5 5 05-15-2037 CUSIP 31397HC30	-984 89	984 89	-982 37	0 00	2 52	0 00	0 00	2 52
	12 Apr 07	-984 89	984 89	-982 37	0 00	2 52	0 00	0 00	2 52
15 Apr 09 / 15 Apr 09	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3312 PA 5 5 05-15-2037 CUSIP 31397HC30	-1,011 89	1,011 89	-1,009 29	0 00	2 60	0 00	0 00	2 60
	12 Apr 07	-1,011 89	1,011 89	-1,009 29	0 00	2 60	0 00	0 00	2 60
15 Apr 09 / 15 Apr 09	FHLMC MULTICLASS PREASSIGN 00542 6 10-15-2036 CUSIP 31397BYP0	-879 14	879 14	-888 59	0 00	-9 45	0 00	0 00	-9 45
	18 Oct 06	-879 14	879 14	-888 59	0 00	-9 45	0 00	0 00	-9 45
17 Feb 09 / 17 Feb 09	FHLMC MULTICLASS PREASSIGN 00542 6 10-15-2036 CUSIP 31397BYP0	-888 16	888 16	-897 93	0 00	-9 77	0 00	0 00	-9 77
	18 Oct 06	-888 16	888 16	-897 93	0 00	-9 77	0 00	0 00	-9 77
15 May 09 / 15 May 09	FHLMC MULTICLASS PREASSIGN 00542 6 10-15-2036 CUSIP 31397BYP0	-1,111 49	1,111 49	-1,122 55	0 00	-11 06	0 00	0 00	-11 06
	18 Oct 06	-1,111 49	1,111 49	-1,122 55	0 00	-11 06	0 00	0 00	-11 06
15 Jan 09 / 15 Jan 09	FHLMC MULTICLASS PREASSIGN 00542 6 10-15-2036 CUSIP 31397BYP0	-892 71	892 71	-902 70	0 00	-9 99	0 00	0 00	-9 99
	18 Oct 06	-892 71	892 71	-902 70	0 00	-9 99	0 00	0 00	-9 99

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
16 Mar 09 16 Mar 09	FHLMC MULTICLASS PREASSIGN 00542 6 10-15-2036 CUSIP 31397BYP0	-883 64	883 64	-893 21	0 00	-9 57	0 00	0 00	-9 57
	18 Oct 06	-883 64	883 64	-893 21	0 00	-9 57	0 00	0 00	-9 57
25 Feb 09 25 Feb 09	FNMA POOL #255451 5% 10-01-2019 BEO CUSIP 31371LWL9	-3,307 56	3,307 56	-3,351 59	0 00	-44 03	0 00	0 00	-44 03
	02 Sep 04	-3,307 56	3,307 56	-3,351 59	0 00	-44 03	0 00	0 00	-44 03
26 Jan 09 26 Jan 09	FNMA POOL #255451 5% 10-01-2019 BEO CUSIP 31371LWL9	-3,041 05	3,041 05	-3,081 76	0 00	-40 71	0 00	0 00	-40 71
	02 Sep 04	-3,041 05	3,041 05	-3,081 76	0 00	-40 71	0 00	0 00	-40 71
25 Mar 09 25 Mar 09	FNMA POOL #255451 5% 10-01-2019 BEO CUSIP 31371LWL9	-3,797 23	3,797 23	-3,847 48	0 00	-50 25	0 00	0 00	-50 25
	02 Sep 04	-3,797 23	3,797 23	-3,847 48	0 00	-50 25	0 00	0 00	-50 25
27 Apr 09 27 Apr 09	FNMA POOL #255451 5% 10-01-2019 BEO CUSIP 31371LWL9	-5,748 32	5,748 32	-5,823 87	0 00	-75 55	0 00	0 00	-75 55
	02 Sep 04	-5,748 32	5,748 32	-5,823 87	0 00	-75 55	0 00	0 00	-75 55
26 May 09 26 May 09	FNMA POOL #255451 5% 10-01-2019 BEO CUSIP 31371LWL9	-4,386 11	4,386 11	-4,443 42	0 00	-57 31	0 00	0 00	-57 31
	02 Sep 04	-4,386 11	4,386 11	-4,443 42	0 00	-57 31	0 00	0 00	-57 31
27 Apr 09 27 Apr 09	FNMA POOL #256860 6 5% DUE 08-01-2037 REG CUSIP 31371NJD8	-659 96	659 96	-664 42	0 00	-4 46	0 00	0 00	-4 46
	26 Jul 07	-659 96	659 96	-664 42	0 00	-4 46	0 00	0 00	-4 46
26 May 09 26 May 09	FNMA POOL #256860 6 5% DUE 08-01-2037 REG CUSIP 31371NJD8	-321 07	321 07	-323 23	0 00	-2 16	0 00	0 00	-2 16
	26 Jul 07	-321 07	321 07	-323 23	0 00	-2 16	0 00	0 00	-2 16

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
26 Jan 09 26 Jan 09	FNMA POOL #256860 6 5% DUE 08-01-2037 REG CUSIP 31371NJD8	-221 42	221 42	-222 94	0 00	-1 52	0 00	0 00	-1 52
	26 Jul 07	-221 42	221 42	-222 94	0 00	-1 52	0 00	0 00	-1 52
25 Mar 09 25 Mar 09	FNMA POOL #256860 6 5% DUE 08-01-2037 REG CUSIP 31371NJD8	-1,012 25	1,012 25	-1,019 12	0 00	-6 87	0 00	0 00	-6 87
	26 Jul 07	-1,012 25	1,012 25	-1,019 12	0 00	-6 87	0 00	0 00	-6 87
25 Feb 09 25 Feb 09	FNMA POOL #256860 6 5% DUE 08-01-2037 REG CUSIP 31371NJD8	-436 47	436 47	-439 44	0 00	-2 97	0 00	0 00	-2 97
	26 Jul 07	-436 47	436 47	-439 44	0 00	-2 97	0 00	0 00	-2 97
27 Apr 09 27 Apr 09	FNMA POOL #256975 7% 10-01-2047 BEO CUSIP 31371NMY8	-1,121 84	1,121 84	-1,145 99	0 00	-24 15	0 00	0 00	-24 15
	12 Oct 07	-1,121 84	1,121 84	-1,145 99	0 00	-24 15	0 00	0 00	-24 15
26 May 09 26 May 09	FNMA POOL #256975 7% 10-01-2047 BEO CUSIP 31371NMY8	-748 34	748 34	-764 41	0 00	-16 07	0 00	0 00	-16 07
	12 Oct 07	-748 34	748 34	-764 41	0 00	-16 07	0 00	0 00	-16 07
26 Jan 09 26 Jan 09	FNMA POOL #256975 7% 10-01-2047 BEO CUSIP 31371NMY8	-35 49	35 49	-36 26	0 00	-0 77	0 00	0 00	-0 77
	12 Oct 07	-35 49	35 49	-36 26	0 00	-0 77	0 00	0 00	-0 77
25 Mar 09 25 Mar 09	FNMA POOL #256975 7% 10-01-2047 BEO CUSIP 31371NMY8	-765 54	765 54	-782 09	0 00	-16 55	0 00	0 00	-16 55
	12 Oct 07	-765 54	765 54	-782 09	0 00	-16 55	0 00	0 00	-16 55
25 Feb 09 25 Feb 09	FNMA POOL #256975 7% 10-01-2047 BEO CUSIP 31371NMY8	-784 85	784 85	-801 88	0 00	-17 03	0 00	0 00	-17 03
	12 Oct 07	-784 85	784 85	-801 88	0 00	-17 03	0 00	0 00	-17 03

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Realized gain/loss – Market Long Term	Realized gain/loss – Translation	Realized gain/loss – Total Short Term	Realized gain/loss – Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
27 Apr 09 27 Apr 09	FNMA POOL #672996 5% 12-01-2017 BEO CUSIP 31391PUV6	-429 81	429 81	-433 47	0 00	-3 66	0 00	0 00	-3 66
	05 May 05	-429 81	429 81	-433 47	0 00	-3 66	0 00	0 00	-3 66
26 May 09 26 May 09	FNMA POOL #672996 5% 12-01-2017 BEO CUSIP 31391PUV6	-566 97	566 97	-571 77	0 00	-4 80	0 00	0 00	-4 80
	05 May 05	-566 97	566 97	-571 77	0 00	-4 80	0 00	0 00	-4 80
25 Feb 09 25 Feb 09	FNMA POOL #672996 5% 12-01-2017 BEO CUSIP 31391PUV6	-443 50	443 50	-447.34	0 00	-3 84	0 00	0 00	-3 84
	05 May 05	-443 50	443 50	-447 34	0 00	-3 84	0 00	0 00	-3 84
25 Mar 09 25 Mar 09	FNMA POOL #672996 5% 12-01-2017 BEO CUSIP 31391PUV6	-423 57	423 57	-427 21	0 00	-3 64	0 00	0 00	-3 64
	05 May 05	-423 57	423 57	-427 21	0 00	-3 64	0 00	0 00	-3 64
26 Jan 09 26 Jan 09	FNMA POOL #672996 5% 12-01-2017 BEO CUSIP 31391PUV6	-365 56	365 56	-368 75	0 00	-3 19	0 00	0 00	-3 19
	05 May 05	-365 56	365 56	-368 75	0 00	-3 19	0 00	0 00	-3 19
25 Mar 09 25 Mar 09	FNMA POOL #745092 6 5% 07-01-2035 BEO CUSIP 31403CXV8	-2,973 51	2,973 51	-3,047 74	0 00	-74 23	0 00	0 00	-74 23
	14 Nov 06	-2,973 51	2,973 51	-3,047 74	0 00	-74 23	0 00	0 00	-74 23
26 Jan 09 26 Jan 09	FNMA POOL #745092 6 5% 07-01-2035 BEO CUSIP 31403CXV8	-1,304 41	1,304 41	-1,337 06	0 00	-32 65	0 00	0 00	-32 65
	14 Nov 06	-1,304 41	1,304 41	-1,337 06	0 00	-32 65	0 00	0 00	-32 65
25 Feb 09 25 Feb 09	FNMA POOL #745092 6 5% 07-01-2035 BEO CUSIP 31403CXV8	-1,634 54	1,634 54	-1,675 40	0 00	-40 86	0 00	0 00	-40 86
	14 Nov 06	-1,634 54	1,634 54	-1,675 40	0 00	-40 86	0 00	0 00	-40 86

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
27 Apr 09 27 Apr 09	FNMA POOL #745092 6 5% 07-01-2035 BEO CUSIP 31403CXV8	-2,989 48	2,989 48	-3,064 01	0 00	-74 53	0 00	0 00	-74 53
	14 Nov 06	-2,989 48	2,989 48	-3,064 01	0 00	-74 53	0 00	0 00	-74 53
26 May 09 26 May 09	FNMA POOL #745092 6 5% 07-01-2035 BEO CUSIP 31403CXV8	-2,835 69	2,835 69	-2,906 30	0 00	-70 61	0 00	0 00	-70 61
	14 Nov 06	-2,835 69	2,835 69	-2,906 30	0 00	-70 61	0 00	0 00	-70 61
26 Jan 09 26 Jan 09	FNMA POOL #746557 5% DUE 10-01-2018 REG CUSIP 31403EME4	-4,272 00	4,272 00	-4,300 83	0 00	-28 83	0 00	0 00	-28 83
	14 Jun 05	-4,272 00	4,272 00	-4,300 83	0 00	-28 83	0 00	0 00	-28 83
27 Apr 09 27 Apr 09	FNMA POOL #746557 5% DUE 10-01-2018 REG CUSIP 31403EME4	-11,874 06	11,874 06	-11 952 54	0 00	-78 48	0 00	0 00	-78 48
	14 Jun 05	-11,874 06	11,874 06	-11,952 54	0 00	-78 48	0 00	0 00	-78 48
26 May 09 26 May 09	FNMA POOL #746557 5% DUE 10-01-2018 REG CUSIP 31403EME4	-14,570 51	14,570 51	-14,666 17	0 00	-95 66	0 00	0 00	-95 66
	14 Jun 05	-14,570 51	14,570 51	-14,666 17	0 00	-95 66	0 00	0 00	-95 66
25 Mar 09 25 Mar 09	FNMA POOL #746557 5% DUE 10-01-2018 REG CUSIP 31403EME4	-10,170 36	10,170 36	-10,238 09	0 00	-67 73	0 00	0 00	-67 73
	14 Jun 05	-10,170 36	10,170 36	-10,238 09	0 00	-67 73	0 00	0 00	-67 73
25 Feb 09 25 Feb 09	FNMA POOL #746557 5% DUE 10-01-2018 REG CUSIP 31403EME4	-21,533 84	21,533 84	-21,678 24	0 00	-144 40	0 00	0 00	-144 40
	14 Jun 05	-21,533 84	21,533 84	-21,678 24	0 00	-144 40	0 00	0 00	-144 40
25 Mar 09 25 Mar 09	FNMA POOL #807962 5 5% 01-01-2035 BEO CUSIP 31406ETT1	-1,873 09	1,873 09	-1,898 03	0 00	-24 94	0 00	0 00	-24 94
	06 Jan 05	-1,873 09	1,873 09	-1,898 03	0 00	-24 94	0 00	0 00	-24 94

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
25 Feb 09 25 Feb 09	FNMA POOL #807962 5 5% 01-01-2035 BEO CUSIP 31406ETT1	-1,322 52	1,322 52	-1,340 16	0 00	-17 64	0 00	0 00	-17 64
	06 Jan 05	-1,322 52	1,322 52	-1,340 16	0 00	-17 64	0 00	0 00	-17 64
26 Jan 09 26 Jan 09	FNMA POOL #807962 5 5% 01-01-2035 BEO CUSIP 31406ETT1	-944 04	944 04	-956 65	0 00	-12 61	0 00	0 00	-12 61
	06 Jan 05	-944 04	944 04	-956 65	0 00	-12 61	0 00	0 00	-12 61
27 Apr 09 27 Apr 09	FNMA POOL #807962 5 5% 01-01-2035 BEO CUSIP 31406ETT1	-1,888 55	1,888 55	-1,913 66	0 00	-25 11	0 00	0 00	-25 11
	06 Jan 05	-1,888 55	1,888 55	-1,913 66	0 00	-25 11	0 00	0 00	-25 11
26 May 09 26 May 09	FNMA POOL #807962 5 5% 01-01-2035 BEO CUSIP 31406ETT1	-3,113 44	3 113 44	-3,154 78	0 00	-41 34	0 00	0 00	-41 34
	06 Jan 05	-3,113 44	3 113 44	-3,154 78	0 00	-41 34	0 00	0 00	-41 34
27 Apr 09 27 Apr 09	FNMA POOL #885290 6% 06-01-2021 BEO CUSIP 31410CRK0	-852 54	852 54	-855 10	0 00	-2 56	0 00	0 00	-2 56
	13 Jul 06	-852 54	852 54	-855 10	0 00	-2 56	0 00	0 00	-2 56
26 May 09 26 May 09	FNMA POOL #885290 6% 06-01-2021 BEO CUSIP 31410CRK0	-703 73	703 73	-705 83	0 00	-2 10	0 00	0 00	-2 10
	13 Jul 06	-703 73	703 73	-705 83	0 00	-2 10	0 00	0 00	-2 10
26 Jan 09 26 Jan 09	FNMA POOL #885290 6% 06-01-2021 BEO CUSIP 31410CRK0	-717 32	717 32	-719 51	0 00	-2 19	0 00	0 00	-2 19
	13 Jul 06	-717 32	717 32	-719 51	0 00	-2 19	0 00	0 00	-2 19
25 Mar 09 25 Mar 09	FNMA POOL #885290 6% 06-01-2021 BEO CUSIP 31410CRK0	-159 09	159 09	-159 57	0 00	-0 48	0 00	0 00	-0 48
	13 Jul 06	-159 09	159 09	-159 57	0 00	-0 48	0 00	0 00	-0 48

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
25 Feb 09 25 Feb 09	FNMA POOL #885290 6% 06-01-2021 BEO CUSIP 31410CRK0	-1,304 06	1,304 06	-1,308 01	0 00	-3 95	0 00	0 00	-3 95
	13 Jul 06	-1,304 06	1,304 06	-1,308 01	0 00	-3 95	0 00	0 00	-3 95
25 Mar 09 25 Mar 09	FNMA POOL #888204 6% DUE 04-01-2026 BEO CUSIP 31410FX91	-1,080 50	1,080 50	-1,090 26	0 00	-9 76	0 00	0 00	-9 76
	01 Feb 07	-1,080 50	1,080 50	-1,090 26	0 00	-9 76	0 00	0 00	-9 76
27 Apr 09 27 Apr 09	FNMA POOL #888204 6% DUE 04-01-2026 BEO CUSIP 31410FX91	-1,559 39	1 559 39	-1,573 43	0 00	-14 04	0 00	0 00	-14 04
	01 Feb 07	-1,559 39	1,559 39	-1,573 43	0 00	-14 04	0 00	0 00	-14 04
26 May 09 26 May 09	FNMA POOL #888204 6% DUE 04-01-2026 BEO CUSIP 31410FX91	-1,394 88	1,394 88	-1,407 40	0 00	-12 52	0 00	0 00	-12 52
	01 Feb 07	-1,394 88	1,394 88	-1,407 40	0 00	-12 52	0 00	0 00	-12 52
25 Feb 09 25 Feb 09	FNMA POOL #888204 6% DUE 04-01-2026 BEO CUSIP 31410FX91	-1,014 13	1,014 13	-1,023 30	0 00	-9 17	0 00	0 00	-9 17
	01 Feb 07	-1,014 13	1,014 13	-1,023 30	0 00	-9 17	0 00	0 00	-9 17
26 Jan 09 26 Jan 09	FNMA POOL #888204 6% DUE 04-01-2026 BEO CUSIP 31410FX91	-774 64	774 64	-781 67	0 00	-7 03	0 00	0 00	-7 03
	01 Feb 07	-774 64	774 64	-781 67	0 00	-7 03	0 00	0 00	-7 03
27 Apr 09 27 Apr 09	FNMA POOL #888352 5 5% 05-01-2037 BEO CUSIP 31410F5M3	-26,134 83	26 134 83	-25,109 85	0 00	1,024 98	0 00	0 00	1,024 98
	22 Jun 07	-26,134 83	26,134 83	-25,109 85	0 00	1,024 98	0 00	0 00	1,024 98
25 Mar 09 25 Mar 09	FNMA POOL #888352 5 5% 05-01-2037 BEO CUSIP 31410F5M3	-29,930 11	29,930 11	-28,756 29	0 00	1,173 82	0 00	0 00	1,173 82
	22 Jun 07	-29,930 11	29,930 11	-28,756 29	0 00	1,173 82	0 00	0 00	1,173 82

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
26 May 09 26 May 09	FNMA POOL #888352 5 5% 05-01-2037 BEO CUSIP 31410F5M3	-24,189 12	24,189 12	-23,240 45	0 00	948 67	0 00	0 00	948 67
	22 Jun 07	-24,189 12	24,189 12	-23,240 45	0 00	948 67	0 00	0 00	948 67
25 Feb 09 25 Feb 09	FNMA POOL #888352 5 5% 05-01-2037 BEO CUSIP 31410F5M3	-22,858 03	22,858 03	-21,961 57	0 00	896 46	0 00	0 00	896 46
	22 Jun 07	-22,858 03	22,858 03	-21,961 57	0 00	896 46	0 00	0 00	896.46
26 Jan 09 26 Jan 09	FNMA POOL #888352 5 5% 05-01-2037 BEO CUSIP 31410F5M3	-9,389 41	9,389 41	-9 021 17	0 00	368 24	0 00	0 00	368 24
	22 Jun 07	-9,389 41	9,389 41	-9,021 17	0 00	368 24	0 00	0 00	368 24
25 Mar 09 25 Mar 09	FNMA POOL #888374 7% 04-01-2037 BEO CUSIP 31410F6K6	-5,157 22	5,157 22	-5,282 60	0 00	-125 38	0 00	0 00	-125 38
	20 Apr 07	-5,157 22	5,157 22	-5,282 60	0 00	-125 38	0 00	0 00	-125 38
26 Jan 09 26 Jan 09	FNMA POOL #888374 7% 04-01-2037 BEO CUSIP 31410F6K6	-3,174 74	3,174 74	-3,252 27	0 00	-77 53	0 00	0 00	-77 53
	20 Apr 07	-3,174 74	3,174 74	-3,252 27	0 00	-77 53	0 00	0 00	-77 53
25 Feb 09 25 Feb 09	FNMA POOL #888374 7% 04-01-2037 BEO CUSIP 31410F6K6	-1,378 82	1 378 82	-1,412 42	0 00	-33 60	0 00	0 00	-33 60
	20 Apr 07	-1,378 82	1,378 82	-1,412 42	0 00	-33 60	0 00	0 00	-33 60
27 Apr 09 27 Apr 09	FNMA POOL #888374 7% 04-01-2037 BEO CUSIP 31410F6K6	-3,322 48	3 322 48	-3,403 04	0 00	-80 56	0 00	0 00	-80 56
	20 Apr 07	-3,322 48	3,322 48	-3,403 04	0 00	-80 56	0 00	0 00	-80 56
26 May 09 26 May 09	FNMA POOL #888374 7% 04-01-2037 BEO CUSIP 31410F6K6	-1,811 93	1,811 93	-1,855 76	0 00	-43 83	0 00	0 00	-43 83
	20 Apr 07	-1,811 93	1,811 93	-1,855 76	0 00	-43 83	0 00	0 00	-43 83

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
27 Apr 09 27 Apr 09	FNMA POOL #888408 6% 03-01-2037 BEO CUSIP 31410GAH6	-1,617 17	1,617 17	-1,620 33	0 00	-3 16	0 00	0 00	-3 16
	25 Apr 07	-1,617 17	1,617 17	-1,620 33	0 00	-3 16	0 00	0 00	-3 16
26 Jan 09 26 Jan 09	FNMA POOL #888408 6% 03-01-2037 BEO CUSIP 31410GAH6	-545 46	545 46	-546 55	0 00	-1 09	0 00	0 00	-1 09
	25 Apr 07	-545 46	545 46	-546 55	0 00	-1 09	0 00	0 00	-1 09
26 May 09 26 May 09	FNMA POOL #888408 6% 03-01-2037 BEO CUSIP 31410GAH6	-1,553 23	1,553 23	-1,556 25	0 00	-3 02	0 00	0 00	-3 02
	25 Apr 07	-1,553 23	1,553 23	-1,556 25	0 00	-3 02	0 00	0 00	-3 02
25 Feb 09 25 Feb 09	FNMA POOL #888408 6% 03-01-2037 BEO CUSIP 31410GAH6	-1,122 19	1,122 19	-1,124 42	0 00	-2 23	0 00	0 00	-2 23
	25 Apr 07	-1,122 19	1,122 19	-1,124 42	0 00	-2 23	0 00	0 00	-2 23
25 Mar 09 25 Mar 09	FNMA POOL #888408 6% 03-01-2037 BEO CUSIP 31410GAH6	-1,753 52	1,753 52	-1,756 98	0 00	-3 46	0 00	0 00	-3 46
	25 Apr 07	-1,753 52	1,753 52	-1,756 98	0 00	-3 46	0 00	0 00	-3 46
27 Apr 09 27 Apr 09	FNMA POOL #889691 6% 07-01-2038 BEO CUSIP 31410KNG5	-9,934 02	9,934 02	-10,061 26	-127 24	0 00	0 00	-127 24	0 00
	24 Oct 08	-9,934 02	9,934 02	-10,061 26	-127 24	0 00	0 00	-127 24	0 00
26 May 09 26 May 09	FNMA POOL #889691 6% 07-01-2038 BEO CUSIP 31410KNG5	-8,667 53	8,667 53	-8,778 43	-110 90	0 00	0 00	-110 90	0 00
	24 Oct 08	-8,667 53	8,667 53	-8,778 43	-110 90	0 00	0 00	-110 90	0 00
25 Feb 09 25 Feb 09	FNMA POOL #889691 6% 07-01-2038 BEO CUSIP 31410KNG5	-8,172 51	8,172 51	-8,277 42	-104 91	0.00	0 00	-104 91	0 00
	24 Oct 08	-8,172 51	8,172 51	-8,277 42	-104 91	0 00	0 00	-104 91	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
26 Jan 09 26 Jan 09	FNMA POOL #889691 6% 07-01-2038 BEO CUSIP 31410KNG5	-4,645 17	4,645 17	-4,704 86	-59 69	0 00	0 00	-59 69	0 00
	24 Oct 08	-4,645 17	4,645 17	-4,704 86	-59 69	0 00	0 00	-59 69	0 00
25 Mar 09 25 Mar 09	FNMA POOL #889691 6% 07-01-2038 BEO CUSIP 31410KNG5	-10,926 78	10,926 78	-11,066 89	-140 11	0 00	0 00	-140 11	0 00
	24 Oct 08	-10,926 78	10,926 78	-11,066 89	-140 11	0 00	0 00	-140 11	0 00
26 Jan 09 26 Jan 09	FNMA POOL #897206 6 5% 08-01-2036 BEO CUSIP 31410TYB5	-1,773 66	1,773 66	-1,813 31	-39 65	0 00	0 00	-39 65	0 00
	24 Jul 08	-1,773 66	1,773 66	-1,813 31	-39 65	0 00	0 00	-39 65	0 00
27 Apr 09 27 Apr 09	FNMA POOL #897206 6 5% 08-01-2036 BEO CUSIP 31410TYB5	-9,317 14	9,317 14	-9,524 66	-207 52	0 00	0 00	-207 52	0 00
	24 Jul 08	-9,317 14	9,317 14	-9,524 66	-207 52	0 00	0 00	-207 52	0 00
25 Mar 09 25 Mar 09	FNMA POOL #897206 6 5% 08-01-2036 BEO CUSIP 31410TYB5	-7,612 86	7,612 86	-7,782 63	-169 77	0 00	0 00	-169 77	0 00
	24 Jul 08	-7,612 86	7,612 86	-7,782 63	-169 77	0 00	0 00	-169 77	0 00
25 Feb 09 25 Feb 09	FNMA POOL #897206 6 5% 08-01-2036 BEO CUSIP 31410TYB5	-6,349 52	6,349 52	-6,491 27	-141 75	0 00	0 00	-141 75	0 00
	24 Jul 08	-6,349 52	6,349 52	-6,491 27	-141 75	0 00	0 00	-141 75	0 00
25 Feb 09 25 Feb 09	FNMA POOL #899079 5% DUE 03-01-2037 REG CUSIP 31410V2L3	-21,481 33	21,481 33	-20,771 44	0 00	709 89	0 00	0 00	709 89
	04 Apr 07	-21,481 33	21,481 33	-20,771 44	0 00	709 89	0 00	0 00	709 89
26 Jan 09 26 Jan 09	FNMA POOL #899079 5% DUE 03-01-2037 REG CUSIP 31410V2L3	-8,867 18	8,867 18	-8,574 15	0 00	293 03	0 00	0 00	293 03
	04 Apr 07	-8 867 18	8,867 18	-8,574 15	0 00	293 03	0 00	0 00	293 03

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
25 Mar 09 / 25 Mar 09	FNMA POOL #899079 5% DUE 03-01-2037 REG CUSIP 31410V2L3	-40,810 50	40,810 50	-39,461 84	0 00	1,348 66	0 00	0 00	1,348 66
	04 Apr 07	-40,810 50	40,810 50	-39,461 84	0 00	1,348 66	0 00	0 00	1,348 66
27 Apr 09 / 27 Apr 09	FNMA POOL #899079 5% DUE 03-01-2037 REG CUSIP 31410V2L3	-28,993 41	28,993 41	-28,035 27	0 00	958 14	0 00	0 00	958 14
	04 Apr 07	-28,993 41	28,993 41	-28,035 27	0 00	958 14	0 00	0 00	958 14
26 May 09 / 26 May 09	FNMA POOL #899079 5% DUE 03-01-2037 REG CUSIP 31410V2L3	-40,987 84	40,987 84	-39,633 32	0 00	1,354 52	0 00	0 00	1,354 52
	04 Apr 07	-40,987 84	40,987 84	-39,633 32	0 00	1,354 52	0 00	0 00	1,354 52
26 Jan 09 / 26 Jan 09	FNMA POOL #899379 6% DUE 05-01-2037 REG CUSIP 31410WFU7	-14,718 60	14,718 60	-14,726 53	0 00	-7 93	0 00	0 00	-7 93
	15 Oct 07	-14,718 60	14,718 60	-14,726 53	0 00	-7 93	0 00	0 00	-7 93
27 Apr 09 / 27 Apr 09	FNMA POOL #899379 6% DUE 05-01-2037 REG CUSIP 31410WFU7	-14,540 47	14,540 47	-14,548 28	0 00	-7 81	0 00	0 00	-7 81
	15 Oct 07	-14,540 47	14,540 47	-14,548 28	0 00	-7 81	0 00	0 00	-7 81
26 May 09 / 26 May 09	FNMA POOL #899379 6% DUE 05-01-2037 REG CUSIP 31410WFU7	-14,289 32	14,289 32	-14,296 98	0 00	-7 66	0 00	0 00	-7 66
	15 Oct 07	-14,289 32	14,289 32	-14,296 98	0 00	-7 66	0 00	0 00	-7 66
25 Mar 09 / 25 Mar 09	FNMA POOL #899379 6% DUE 05-01-2037 REG CUSIP 31410WFU7	-11,141 28	11,141 28	-11,147 27	0 00	-5 99	0 00	0 00	-5 99
	15 Oct 07	-11,141 28	11,141 28	-11,147 27	0 00	-5 99	0 00	0 00	-5 99
25 Feb 09 / 25 Feb 09	FNMA POOL #899379 6% DUE 05-01-2037 REG CUSIP 31410WFU7	-13,206 55	13,206 55	-13,213 66	0 00	-7 11	0 00	0 00	-7 11
	15 Oct 07	-13,206 55	13,206 55	-13,213 66	0 00	-7 11	0 00	0 00	-7 11

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
25 Feb 09 / 25 Feb 09	FNMA POOL #906271 5 5% DUE 01-01-2037 REG CUSIP 31411E2C0	-15,876 61	15,876 61	-15,769 94	0 00	106 67	0 00	0 00	106 67
	22 Mar 07	-15,876 61	15,876 61	-15,769 94	0 00	106 67	0 00	0 00	106 67
27 Apr 09 / 27 Apr 09	FNMA POOL #906271 5 5% DUE 01-01-2037 REG CUSIP 31411E2C0	-18,452 92	18,452 92	-18,328 94	0 00	123 98	0 00	0 00	123 98
	22 Mar 07	-18,452 92	18,452 92	-18,328 94	0 00	123 98	0 00	0 00	123 98
26 May 09 / 26 May 09	FNMA POOL #906271 5 5% DUE 01-01-2037 REG CUSIP 31411E2C0	-14,779 07	14,779 07	-14,679 77	0 00	99 30	0 00	0 00	99 30
	22 Mar 07	-14,779 07	14,779 07	-14,679 77	0 00	99 30	0 00	0 00	99 30
25 Mar 09 / 25 Mar 09	FNMA POOL #906271 5 5% DUE 01-01-2037 REG CUSIP 31411E2C0	-18,815 41	18,815 41	-18,688 99	0 00	126 42	0 00	0 00	126 42
	22 Mar 07	-18,815 41	18,815 41	-18,688 99	0 00	126 42	0 00	0 00	126 42
26 Jan 09 / 26 Jan 09	FNMA POOL #906271 5 5% DUE 01-01-2037 REG CUSIP 31411E2C0	-6,768 49	6,768 49	-6,723 01	0 00	45 48	0 00	0 00	45 48
	22 Mar 07	-6,768 49	6,768 49	-6,723 01	0 00	45 48	0 00	0 00	45 48
25 Mar 09 / 25 Mar 09	FNMA POOL #911583 5 5% DUE 04-01-2037 REG CUSIP 31411LXL0	-9,248 83	9,248 83	-9,131 05	0 00	117 78	0 00	0 00	117 78
	12 Apr 07	-9,248 83	9,248 83	-9,131 05	0 00	117 78	0 00	0 00	117 78
27 Apr 09 / 27 Apr 09	FNMA POOL #911583 5 5% DUE 04-01-2037 REG CUSIP 31411LXL0	-9,349 94	9,349 94	-9,230 87	0 00	119 07	0 00	0 00	119 07
	12 Apr 07	-9 349 94	9,349 94	-9,230 87	0 00	119 07	0 00	0 00	119 07
26 May 09 / 26 May 09	FNMA POOL #911583 5 5% DUE 04-01-2037 REG CUSIP 31411LXL0	-5,044 02	5,044 02	-4,979 79	0 00	64 23	0 00	0 00	64 23
	12 Apr 07	-5,044 02	5,044 02	-4,979 79	0 00	64 23	0 00	0 00	64 23

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
25 Feb 09 / 25 Feb 09	FNMA POOL #911583 5 5% DUE 04-01-2037 REG CUSIP 31411LXL0	-5,041 06	5,041 06	-4,976 87	0 00	64 19	0 00	0 00	64 19
	12 Apr 07	-5,041 06	5,041 06	-4,976 87	0 00	64 19	0 00	0 00	64 19
26 Jan 09 / 26 Jan 09	FNMA POOL #911583 5 5% DUE 04-01-2037 REG CUSIP 31411LXL0	-620 29	620 29	-612 39	0 00	7 90	0 00	0 00	7 90
	12 Apr 07	-620 29	620 29	-612 39	0 00	7 90	0 00	0 00	7 90
25 Mar 09 / 25 Mar 09	FNMA POOL #915678 6% DUE 03-01-2037 REG CUSIP 31411VJX8	-4,367 31	4,367 31	-4,413 27	-45 96	0 00	0 00	-45 96	0 00
	10 Jul 08	-4,367 31	4,367 31	-4,413 27	-45 96	0 00	0 00	-45 96	0 00
25 Feb 09 / 25 Feb 09	FNMA POOL #915678 6% DUE 03-01-2037 REG CUSIP 31411VJX8	-3,695 13	3,695 13	-3 734 06	-38 93	0 00	0 00	-38 93	0 00
	10 Jul 08	-3,695 13	3,695 13	-3 734 06	-38 93	0 00	0 00	-38 93	0 00
26 Jan 09 / 26 Jan 09	FNMA POOL #915678 6% DUE 03-01-2037 REG CUSIP 31411VJX8	-3,205 95	3,205 95	-3,239 76	-33 81	0 00	0 00	-33 81	0 00
	10 Jul 08	-3,205 95	3,205 95	-3,239 76	-33 81	0 00	0 00	-33 81	0 00
27 Apr 09 / 27 Apr 09	FNMA POOL #915678 6% DUE 03-01-2037 REG CUSIP 31411VJX8	-7,633 13	7,633 13	-7,713 35	-80 22	0 00	0 00	-80 22	0 00
	10 Jul 08	-7,633 13	7,633 13	-7,713 35	-80 22	0 00	0 00	-80 22	0 00
26 May 09 / 26 May 09	FNMA POOL #915678 6% DUE 03-01-2037 REG CUSIP 31411VJX8	-4,702 14	4,702 14	-4,751 50	-49 36	0 00	0 00	-49 36	0 00
	10 Jul 08	-4,702 14	4,702 14	-4,751 50	-49 36	0 00	0 00	-49 36	0 00
25 Mar 09 / 25 Mar 09	FNMA POOL #933824 4 5% 04-01-2038 BEO CUSIP 31412S4H5	-2,754 40	2,754 40	-2,634 33	120 07	0 00	0 00	120 07	0 00
	29 Sep 08	-2,754 40	2,754 40	-2,634 33	120 07	0 00	0 00	120 07	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
26 Jan 09 26 Jan 09	FNMA POOL #933824 4 5% 04-01-2038 BEO CUSIP 31412S4H5	-807 79	807 79	-772 58	35 21	0 00	0 00	35 21	0 00
	29 Sep 08	-807 79	807 79	-772 58	35 21	0 00	0 00	35 21	0 00
25 Feb 09 25 Feb 09	FNMA POOL #933824 4 5% 04-01-2038 BEO CUSIP 31412S4H5	-905 08	905 08	-865 62	39 46	0 00	0 00	39 46	0 00
	29 Sep 08	-905 08	905 08	-865 62	39 46	0 00	0 00	39 46	0 00
27 Apr 09 27 Apr 09	FNMA POOL #933824 4 5% 04-01-2038 BEO CUSIP 31412S4H5	-406 62	406 62	-388 89	17 73	0 00	0 00	17 73	0 00
	29 Sep 08	-406 62	406 62	-388 89	17 73	0 00	0 00	17 73	0 00
26 May 09 26 May 09	FNMA POOL #933824 4 5% 04-01-2038 BEO CUSIP 31412S4H5	-2,127 81	2,127 81	-2,035 05	92 76	0 00	0 00	92 76	0 00
	29 Sep 08	-2,127 81	2,127 81	-2,035 05	92 76	0 00	0 00	92 76	0 00
25 Feb 09 25 Feb 09	FNMA POOL #964924 6% 09-01-2038 BEO CUSIP 31414FPH8	-28,186 74	28,186 74	-28,559 35	-372 61	0 00	0 00	-372 61	0 00
	08 Oct 08	-28,186 74	28,186 74	-28,559 35	-372 61	0 00	0 00	-372 61	0 00
25 Mar 09 25 Mar 09	FNMA POOL #964924 6% 09-01-2038 BEO CUSIP 31414FPH8	-26,030 32	26,030 32	-26,374 06	-343 74	0 00	0 00	-343 74	0 00
	08 Oct 08	-26,030 32	26,030 32	-26,374 06	-343 74	0 00	0 00	-343 74	0 00
26 Jan 09 26 Jan 09	FNMA POOL #964924 6% 09-01-2038 BEO CUSIP 31414FPH8	-16,192 24	16,192 24	-16,406 50	-214 26	0 00	0 00	-214 26	0 00
	08 Oct 08	-16,192 24	16,192 24	-16,406 50	-214 26	0 00	0 00	-214 26	0 00
27 Apr 09 27 Apr 09	FNMA POOL #964924 6% 09-01-2038 BEO CUSIP 31414FPH8	-32,113 58	32,113 58	-32,537 15	-423 57	0 00	0 00	-423 57	0 00
	08 Oct 08	-32,113 58	32,113 58	-32,537 15	-423 57	0 00	0 00	-423 57	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
26 May 09 26 May 09	FNMA POOL #964924 6% 09-01-2038 BEO CUSIP 31414FPH8	-20,120 36	20,120 36	-20,385 46	-265 10	0 00	0 00	-265 10	0 00
	08 Oct 08	-20,120 36	20,120 36	-20,385 46	-265 10	0 00	0 00	-265 10	0 00
25 Mar 09 25 Mar 09	FNMA POOL #987106 6% 09-01-2038 BEO CUSIP 31415RR30	-15,877 78	15,877 78	-16,340 76	-462 98	0 00	0 00	-462 98	0 00
	19 Dec 08	-15,877 78	15,877 78	-16,340 76	-462 98	0 00	0 00	-462 98	0 00
25 Feb 09 25 Feb 09	FNMA POOL #987106 6% 09-01-2038 BEO CUSIP 31415RR30	-24,468 73	24,468 73	-25,182 98	-714 25	0 00	0 00	-714 25	0 00
	19 Dec 08	-24,468 73	24,468 73	-25,182 98	-714 25	0 00	0 00	-714 25	0 00
27 Apr 09 27 Apr 09	FNMA POOL #987106 6% 09-01-2038 BEO CUSIP 31415RR30	-40,790 60	40,790 60	-41,978 62	-1,188 02	0 00	0 00	-1,188 02	0 00
	19 Dec 08	-40,790 60	40,790 60	-41,978 62	-1,188 02	0 00	0 00	-1,188 02	0 00
26 May 09 26 May 09	FNMA POOL #987106 6% 09-01-2038 BEO CUSIP 31415RR30	-14,469 49	14,469 49	-14,890 47	-420 98	0 00	0.00	-420 98	0 00
	19 Dec 08	-14,469 49	14,469 49	-14,890 47	-420 98	0 00	0 00	-420 98	0 00
25 Mar 09 25 Mar 09	FNMA POOL #992261 4 5% 01-01-2039 BEO CUSIP 31415XJE2	-14,013 70	14,013 70	-14,361 96	-348 26	0 00	0 00	-348 26	0 00
	17 Dec 08	-14,013 70	14,013 70	-14,361 96	-348 26	0 00	0 00	-348 26	0 00
27 Apr 09 27 Apr 09	FNMA POOL #992261 4 5% 01-01-2039 BEO CUSIP 31415XJE2	-8,488 73	8 488 73	-8,699 37	-210 64	0 00	0 00	-210 64	0 00
	17 Dec 08	-8,488 73	8,488 73	-8,699 37	-210 64	0 00	0 00	-210 64	0 00
26 May 09 26 May 09	FNMA POOL #992261 4 5% 01-01-2039 BEO CUSIP 31415XJE2	-4,821 54	4,821 54	-4,941 02	-119 48	0 00	0 00	-119 48	0 00
	17 Dec 08	-4,821 54	4,821 54	-4,941 02	-119 48	0 00	0 00	-119 48	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
25 Feb 09 25 Feb 09	FNMA POOL #992261 4 5% 01-01-2039 BEO CUSIP 31415XJE2	-1,212 60	1,212 60	-1,242 78	-30 18	0 00	0 00	-30 18	0 00
	17 Dec 08	-1,212 60	1,212 60	-1,242 78	-30 18	0 00	0 00	-30 18	0 00
17 Mar 09 17 Mar 09	FNMA REMIC VAR RT 02-17-2031 CUSIP 31359SGU8	-317 25	317 25	-320 27	0 00	-3 02	0 00	0 00	-3 02
	02 Feb 01	-317 25	317 25	-320 27	0 00	-3 02	0 00	0 00	-3 02
17 Feb 09 17 Feb 09	FNMA REMIC VAR RT 02-17-2031 CUSIP 31359SGU8	-384 78	384 78	-388 44	0 00	-3 66	0 00	0 00	-3 66
	02 Feb 01	-384 78	384 78	-388 44	0 00	-3 66	0 00	0 00	-3 66
17 Apr 09 17 Apr 09	FNMA REMIC VAR RT 02-17-2031 CUSIP 31359SGU8	-360 50	360 50	-363 93	0 00	-3 43	0 00	0 00	-3 43
	02 Feb 01	-360 50	360 50	-363 93	0 00	-3 43	0 00	0 00	-3 43
20 Jan 09 20 Jan 09	FNMA REMIC VAR RT 02-17-2031 CUSIP 31359SGU8	-288 30	288 30	-291 04	0 00	-2 74	0 00	0 00	-2 74
	02 Feb 01	-288 30	288 30	-291 04	0 00	-2 74	0 00	0 00	-2 74
18 May 09 18 May 09	FNMA REMIC VAR RT 02-17-2031 CUSIP 31359SGU8	-268 76	268 76	-271 32	0 00	-2 56	0 00	0 00	-2 56
	02 Feb 01	-268 76	268 76	-271 32	0 00	-2 56	0 00	0 00	-2 56
Total United States			**985,092.18**	**-982,900.06**	**-6,206.36**	**8,398.48**	**0.00**	**-6,206.36**	**8,398.48**
Non-government backed c.m.o.s									
United States									
30 Jan 09 30 Jan 09	CMO 1ST HORIZON MTG PASSTHRU TR 2005-FA8CL I-A-14 5 5 DUE 11-25-2035 REG CUSIP 32051GYU3	-842 63	842 64	-847 61	0 00	-4 97	0 00	0 00	-4 97

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Non-government backed c.m.o.s									
United States									
	22 Sep 05	-842 63	842 64	-847 61	0 00	-4 97	0 00	0 00	-4 97
26 Jan 09 26 Jan 09	CMO AMERN HOME MTG ASSETS TR 2007-3 DUE 06-25-2037 REG CUSIP 026935AJ5	-358 69	358 69	-354 88	0 00	3 81	0 00	0 00	3 81
	26 Oct 07	-358 69	358 69	-354 88	0 00	3 81	0 00	0 00	3 81
25 Feb 09 25 Feb 09	CMO AMERN HOME MTG ASSETS TR 2007-3 DUE 06-25-2037 REG CUSIP 026935AJ5	-62 93	62 93	-62 26	0 00	0 67	0 00	0 00	0 67
	26 Oct 07	-62 93	62 93	-62 26	0 00	0 67	0 00	0 00	0 67
21 Jan 09 21 Jan 09	CMO CHL MTG PASS-THRU TR 2006-HYB5 MTG PASSTHRU CTF CL 2-A-2B DUE 9-20-36 REG CUSIP 170256AF8	-77 57	77 57	-77 59	0 00	-0 02	0 00	0 00	-0 02
	03 Aug 06	-77 57	77 57	-77 59	0 00	-0 02	0 00	0 00	-0 02
22 May 09 22 May 09	CMO CHL MTG PASS-THRU TR 2006-HYB5 MTG PASSTHRU CTF CL 2-A-2B DUE 9-20-36 REG CUSIP 170256AF8	-2 91	2 93	-2 91	0 00	0 02	0 00	0 00	0 02
	03 Aug 06	-2 91	2 93	-2 91	0 00	0 02	0 00	0 00	0 02
20 Mar 09 20 Mar 09	CMO CHL MTG PASS-THRU TR 2006-HYB5 MTG PASSTHRU CTF CL 2-A-2B DUE 9-20-36 REG CUSIP 170256AF8	-78 77	78 77	-78 79	0 00	-0 02	0 00	0 00	-0 02
	03 Aug 06	-78 77	78 77	-78 79	0 00	-0 02	0 00	0 00	-0 02
20 Feb 09 20 Feb 09	CMO CHL MTG PASS-THRU TR 2006-HYB5 MTG PASSTHRU CTF CL 2-A-2B DUE 9-20-36 REG CUSIP 170256AF8	-91 57	91 57	-91 60	0 00	-0 03	0 00	0 00	-0 03
	03 Aug 06	-91 57	91 57	-91 60	0 00	-0 03	0 00	0 00	-0 03

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Non-government backed c.m.o.s									
United States									
21 Apr 09 21 Apr 09	CMO CHL MTG PASS-THRU TR 2006-HYB5 MTG PASSTHRU CTF CL 2-A-2B DUE 9-20-36 REG CUSIP 170256AF8	-1 67	1 67	-1 67	0 00	0 00	0 00	0 00	0 00
	03 Aug 06	-1 67	1 67	-1 67	0 00	0 00	0 00	0 00	0 00
25 Mar 09 25 Mar 09	CMO CR SUISSE 1ST BSTN MTG 2005-7 CL III-A-1 5 DUE 08-25-2020 REG CUSIP 225458G28	-568 64	568 64	-555 78	0 00	12 86	0 00	0 00	12 86
	19 Jun 06	-568 64	568 64	-555 78	0 00	12 86	0 00	0 00	12 86
25 Feb 09 25 Feb 09	CMO CR SUISSE 1ST BSTN MTG 2005-7 CL III-A-1 5 DUE 08-25-2020 REG CUSIP 225458G28	-573 05	573 05	-560 80	0 00	12 25	0 00	0 00	12 25
	19 Jun 06	-573 05	573 05	-560 80	0 00	12 25	0 00	0 00	12 25
26 Jan 09 26 Jan 09	CMO CR SUISSE 1ST BSTN MTG 2005-7 CL III-A-1 5 DUE 08-25-2020 REG CUSIP 225458G28	-461 83	461 83	-451 66	0 00	10 17	0 00	0 00	10 17
	19 Jun 06	-461 83	461 83	-451 66	0 00	10 17	0 00	0 00	10 1[illegible]
25 Feb 09 25 Feb 09	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2005-5 CL IV-A-1 6 25 DUE 07-25-2035 REG CUSIP 225458UE6	-134 61	134 61	-136 71	0 00	-2 10	0 00	0 00	-2 10
	28 Apr 05	-134 61	134 61	-136 71	0 00	-2 10	0 00	0 00	-2 10
26 Jan 09 26 Jan 09	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2005-5 CL IV-A-1 6 25 DUE 07-25-2035 REG CUSIP 225458UE6	-543 86	543 86	-552 50	0 00	-8 64	0 00	0 00	-8 64
	28 Apr 05	-543 86	543 86	-552 50	0 00	-8 64	0 00	0 00	-8 64
26 Jan 09 26 Jan 09	CMO CWALT INC 2005-54CB MTG PASSTHRU CTFCL 1-A-7 5 5% DUE 11-25-2035 REG CUSIP 12668ANZ4	-519 23	519 23	-520 51	0 00	-1 28	0 00	0 00	-1 28

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Non-government backed c.m.o.s									
United States									
	29 Aug 05	-519 23	519 23	-520 51	0 00	-1 28	0 00	0 00	-1 28
28 Jan 09 28 Jan 09	CMO CWALT INC SER 2005-64CB CL 1-A-7 DUE12-25-2035 REG CUSIP 12668AZS7	-354 77	354 79	-355 20	0 00	-0 41	0 00	0 00	-0 41
	20 Oct 05	-354 77	354 79	-355 20	0 00	-0 41	0 00	0 00	-0 41
25 Mar 09 25 Mar 09	CMO GS MTG SECS CORP 2004-15F MTG PASSTHRU CTF 5A1 5 5% DUE 01-25-2020 REG CUSIP 36242DRF2	-1,254 94	1,254 94	-1,253 20	0 00	1 74	0 00	0 00	1 74
	03 Apr 07	-1,254 94	1,254 94	-1,253 20	0 00	1 74	0 00	0 00	1 74
27 Apr 09 27 Apr 09	CMO GS MTG SECS CORP 2004-15F MTG PASSTHRU CTF 5A1 5 5% DUE 01-25-2020 REG CUSIP 36242DRF2	-3,025 82	3,025 82	-3,021 65	0 00	4 17	0 00	0 00	4 17
	03 Apr 07	-3,025 82	3,025 82	-3,021 65	0 00	4 17	0 00	0 00	4 17
25 Feb 09 25 Feb 09	CMO GS MTG SECS CORP 2004-15F MTG PASSTHRU CTF 5A1 5 5% DUE 01-25-2020 REG CUSIP 36242DRF2	-1,077 29	1,077 29	-1,075 79	0 00	1 50	0 00	0 00	1 5[illegible]
	03 Apr 07	-1,077 29	1,077 29	-1,075 79	0 00	1 50	0 00	0 00	1 50
26 Jan 09 26 Jan 09	CMO GS MTG SECS CORP 2004-15F MTG PASSTHRU CTF 5A1 5 5% DUE 01-25-2020 REG CUSIP 36242DRF2	-597 82	597 82	-596 99	0 00	0 83	0 00	0 00	0 83
	03 Apr 07	-597 82	597 82	-596 99	0 00	0 83	0 00	0 00	0 83
25 Feb 09 25 Feb 09	CMO HOME EQTY LN 2007-HSA2 TR PASSTHRU CTF CL A-1F 8 47 01-25-22/03-25-08 BEO CUSIP 43710RAB7	-2,538 97	2,538 97	-2,538 97	0 00	0 00	0 00	0 00	0 00
	24 Apr 07	-2,538 97	2,538 97	-2,538 97	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Non-government backed c.m.o.s

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
31 Mar 09 31 Mar 09	CMO HOME EQTY LN 2007-HSA2 TR PASSTHRU CTF CL A-1F 8 47 01-25-22/03-25-08 BEO CUSIP 43710RAB7	-2,302 31	2,302 31	-2,302 31	0 00	0 00	0 00	0 00	0 00
	24 Apr 07	-2,302 31	2,302 31	-2,302 31	0 00	0 00	0 00	0 00	0 00
27 Jan 09 27 Jan 09	CMO HOME EQTY LN 2007-HSA2 TR PASSTHRU CTF CL A-1F 8 47 01-25-22/03-25-08 BEO CUSIP 43710RAB7	-2,507 97	2 507 97	-2,507 97	0 00	0 00	0 00	0 00	0 00
	24 Apr 07	-2,507 97	2,507 97	-2,507 97	0 00	0 00	0 00	0 00	0 00
07 Jan 09 07 Jan 09	CMO LEHMAN MTG TR 2007-7 MTG PASS THRU CTF CL 6-A4 7% DUE 08-25-2037 REG CUSIP 52519BBT6	-568 67	568 68	-575 68	0 00	-7 00	0 00	0 00	-7 00
	26 Jul 07	-568 67	568 68	-575 68	0 00	-7 00	0 00	0 00	-7 00
25 Feb 09 25 Feb 09	CMO RALI SER 2007-QS9 TR MTG PASS THRU CTF-CL A-33 6 5% DUE 07-25-2037 REG CUSIP 75116FBH1	-251 38	251 38	-247 98	0 00	3 40	0 00	0 00	3 40
	23 Aug 07	-251 38	251 38	-247 98	0 00	3 40	0 00	0 00	3 40
26 Jan 09 26 Jan 09	CMO RALI SER 2007-QS9 TR MTG PASS THRU CTF-CL A-33 6 5% DUE 07-25-2037 REG CUSIP 75116FBH1	-642 87	642 87	-634 17	0 00	8.70	0 00	0 00	8 70
	23 Aug 07	-642 87	642 87	-634 17	0 00	8 70	0 00	0 00	8 70
25 Feb 09 25 Feb 09	CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2004-QS16 CL I-A-1 5 5 12-25-2034 REG CUSIP 76110HJ59	-1,142 45	1,142 45	-1,146 32	0 00	-3 87	0 00	0 00	-3 87
	23 Feb 05	-1,142 45	1,142 45	-1,146 32	0 00	-3 87	0 00	0 00	-3 87

Portfolio Statement

01 Jan 09 - 31 Dec 09

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Non-government backed c.m.o.s									
United States									
26 Jan 09 26 Jan 09	CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2004-QS16 CL I-A-1 5 5 12-25-2034 REG CUSIP 76110HJ59	-787 15	787 15	-789 99	0 00	-2 84	0 00	0 00	-2 84
	23 Feb 05	-787 15	787 15	-789 99	0 00	-2 84	0 00	0 00	-2.84
04 Feb 09 04 Feb 09	CMO WASHINGTON MUT MTG SECS CORP 2005-1 CL 6-A-1 6 5% DUE 03-25-2035 REG CUSIP 939336205	-70 41	70 41	-72 04	0 00	-1 63	0 00	0,00	-1 63
	01 Feb 05	-70 41	70 41	-72 04	0 00	-1 63	0 00	0 00	-1 63
29 Jan 09 29 Jan 09	CMO WELLS FARGO MTG BACKED SECS 2003-16 TR CL II-A-1 4 5% DUE 12-25-2018 REG CUSIP 94980YAE2	-875 15	875 15	-859 33	0 00	15 82	0 00	0 00	15 82
	14 Nov 06	-875 15	875 15	-859 33	0 00	15 82	0 00	0 00	15 82
29 Jan 09 29 Jan 09	CMO WELLS FARGO MTG BACKED SECS 2006-1 TR CL A-3 5% DUE 03-25-2021 REG CUSIP 94983FAC4	-1,833 60	1 833 61	-1 810 64	0 00	22 97	0 00	0 00	22 97
	23 Feb 07	-1,833 60	1,833 61	-1,810 64	0 00	22 97	0 00	0 00	22 9
Total United States			**24,149.60**	**-24,083.50**	**0.00**	**66.10**	**0.00**	**0.00**	**66.10**
Total S/T translation gain/loss for fixed income							**0.00**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**404.34**	**10,407.43**	**0.00**	**404.34**	**10,407.43**
Total realized losses for fixed income					**-6,610.70**	**-2,302.18**	**0.00**	**-6,610.70**	**-2,302.18**
Total Fixed Income			**1,165,812.98**	**-1,163,914.09**	**-6,206.36**	**8,105.25**	**0.00**	**-6,206.36**	**8,105.25**
Total Principal Paydowns			**1,165,812.98**	**-1,163,914.09**	**-6,206.36**	**8,105.25**	**0.00**	**-6,206.36**	**8,105.25**

Other Gain/Loss

Portfolio Statement

01 Jan 09 - 31 Dec 09

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
15 Dec 08 09 Feb 09	CF CAP GUARDIAN NON-US EQUITY FUND FOR TXT CUSIP 140995986	0 00	0 00	-155,494 98	-155,494 98	0 00	0 00	-155,494 98	0 00
	02 Aug 04	0 00	0 00	-18,907 90	-18,907 90	0 00	0 00	-18,907 90	0 00
	13 Aug 04	0 00	0 00	-362 60	-362 60	0 00	0 00	-362 60	0 00
	31 Aug 04	0 00	0 00	-194 46	-194 46	0 00	0 00	-194 46	0 00
	15 Sep 04	0 00	0 00	-280 01	-280 01	0 00	0 00	-280 01	0 00
	30 Sep 04	0 00	0 00	-216 40	-216 40	0 00	0 00	-216 40	0 00
	15 Oct 04	0 00	0 00	-64 49	-64 49	0 00	0 00	-64 49	0 00
	29 Oct 04	0 00	0 00	-103 66	-103 66	0 00	0 00	-103 66	0 00
	15 Nov 04	0 00	0 00	-91 17	-91 17	0 00	0 00	-91.17	0 00
	30 Nov 04	0 00	0 00	-140 43	-140 43	0 00	0 00	-140 43	0 00
	15 Dec 04	0 00	0 00	-27 35	-27 35	0 00	0 00	-27 35	0 00
	31 Dec 04	0 00	0 00	-34 76	-34 76	0 00	0 00	-34 76	0 00
	14 Jan 05	0 00	0 00	-336 83	-336 83	0 00	0 00	-336 83	0 00
	31 Jan 05	0 00	0 00	-51 94	-51 94	0 00	0 00	-51 94	0 00
	15 Feb 05	0 00	0 00	-204 12	-204 12	0 00	0 00	-204 12	0 00
	28 Feb 05	0 00	0 00	-61 03	-61 03	0 00	0 00	-61 03	0 00
	01 Mar 05	0 00	0 00	-10,492 42	-10,492 42	0 00	0 00	-10,492 42	0 00
	15 Mar 05	0 00	0 00	-246 14	-246 14	0 00	0 00	-246 14	0 00
	31 Mar 05	0 00	0 00	-430 91	-430 91	0 00	0 00	-430 91	0 00
	15 Apr 05	0 00	0 00	-252 66	-252 66	0 00	0 00	-252 66	0 00
	29 Apr 05	0 00	0 00	-402 59	-402 59	0 00	0 00	-402 59	0 00
	13 May 05	0 00	0 00	-377 36	-377 36	0 00	0 00	-377 36	0 00
	31 May 05	0 00	0 00	-422 71	-422 71	0 00	0 00	-422 71	0 00
	01 Jun 05	0 00	0 00	-2,337 02	-2,337 02	0 00	0 00	-2,337 02	0 00
	01 Jun 05	0 00	0 00	-2,852 54	-2,852 54	0 00	0 00	-2,852 54	0 00
	15 Jun 05	0 00	0 00	-274 34	-274 34	0 00	0 00	-274 34	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	30 Jun 05	0 00	0 00	-74 60	-74 60	0 00	0 00	-74 60	0 00
	01 Jul 05	0 00	0 00	-5,690 58	-5,690 58	0 00	0 00	-5,690 58	0 00
	01 Jul 05	0 00	0 00	-12,383 40	-12,383 40	0 00	0 00	-12,383 40	0 00
	15 Jul 05	0 00	0 00	-27 30	-27 30	0 00	0 00	-27 30	0 00
	29 Jul 05	0 00	0 00	-35 95	-35 95	0 00	0 00	-35 95	0 00
	15 Aug 05	0 00	0 00	-383 47	-383 47	0 00	0 00	-383 47	0 00
	31 Aug 05	0 00	0 00	-112 92	-112 92	0 00	0 00	-112 92	0 00
	15 Sep 05	0 00	0 00	-80 18	-80 18	0 00	0 00	-80 18	0 00
	30 Sep 05	0 00	0 00	-230 08	-230 08	0 00	0 00	-230 08	0 00
	14 Oct 05	0 00	0 00	-51 75	-51 75	0 00	0 00	-51 75	0 00
	31 Oct 05	0 00	0 00	-36 92	-36 92	0 00	0 00	-36 92	0 00
	01 Nov 05	0 00	0 00	-10,560 96	-10,560 96	0 00	0 00	-10,560 96	0 00
	15 Nov 05	0 00	0 00	-86 55	-86 55	0 00	0 00	-86 55	0 00
	30 Nov 05	0 00	0 00	-143 01	-143 01	0 00	0 00	-143 01	0 00
	01 Dec 05	0 00	0 00	-11,017 10	-11,017 10	0 00	0 00	-11,017 10	0 00
	15 Dec 05	0 00	0 00	-19 16	-19 16	0 00	0 00	-19 16	0 00
	30 Dec 05	0 00	0 00	-99 65	-99 65	0 00	0 00	-99 65	0 00
	15 Feb 06	0 00	0 00	-83 45	-83 45	0 00	0 00	-83 45	0 00
	28 Feb 06	0 00	0 00	-40 31	-40 31	0 00	0 00	-40 31	0 00
	15 Mar 06	0 00	0 00	-395 80	-395 80	0 00	0 00	-395 80	0 00
	31 Mar 06	0 00	0 00	-278 31	-278 31	0 00	0 00	-278 31	0 00
	13 Apr 06	0 00	0 00	-190 87	-190 87	0 00	0 00	-190 87	0 00
	28 Apr 06	0 00	0 00	-228 97	-228 97	0 00	0 00	-228 97	0 00
	15 May 06	0 00	0 00	-372 37	-372 37	0 00	0 00	-372 37	0 00
	31 May 06	0 00	0 00	-212 24	-212 24	0 00	0 00	-212 24	0 00
	15 Jun 06	0 00	0 00	-291 60	-291 60	0 00	0 00	-291 60	0 00
	30 Jun 06	0 00	0 00	-39 39	-39 39	0 00	0 00	-39 39	0 00
	03 Jul 06	0 00	0 00	-14,497 00	-14,497 00	0 00	0 00	-14,497 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Realized gain/loss – Market – Long Term	Realized gain/loss – Translation	Realized gain/loss – Total – Short Term	Realized gain/loss – Total – Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	14 Jul 06	0 00	0 00	-49 76	-49 76	0 00	0 00	-49 76	0 00
	31 Jul 06	0 00	0 00	-637 16	-637 16	0 00	0 00	-637 16	0 00
	01 Aug 06	0 00	0 00	-16,626 43	-16,626 43	0 00	0 00	-16,626 43	0 00
	15 Aug 06	0 00	0 00	-256 21	-256 21	0 00	0 00	-256 21	0 00
	31 Aug 06	0 00	0 00	-234 06	-234 06	0 00	0 00	-234 06	0 00
	01 Sep 06	0 00	0 00	-6,483 63	-6,483 63	0 00	0 00	-6,483 63	0 00
	15 Sep 06	0 00	0 00	-82 33	-82 33	0 00	0 00	-82 33	0 00
	29 Sep 06	0 00	0 00	-271 26	-271 26	0 00	0 00	-271 26	0 00
	02 Oct 06	0 00	0 00	-11,776 49	-11,776 49	0 00	0 00	-11,776 49	0 00
	13 Oct 06	0 00	0 00	-67 92	-67 92	0 00	0 00	-67 92	0 00
	31 Oct 06	0 00	0 00	-34 41	-34 41	0 00	0 00	-34 41	0 00
	15 Nov 06	0 00	0 00	-88 57	-88 57	0 00	0 00	-88 57	0 00
	30 Nov 06	0 00	0 00	-134 90	-134 90	0 00	0 00	-134 90	0 00
	15 Dec 06	0 00	0 00	-22 27	-22 27	0 00	0 00	-22.27	0 00
	29 Dec 06	0 00	0 00	-69 31	-69 31	0 00	0 00	-69 31	0 0
	12 Jan 07	0 00	0 00	-37 83	-37 83	0 00	0 00	-37 83	0 00
	31 Jan 07	0 00	0 00	-46 41	-46 41	0 00	0 00	-46 41	0 00
	15 Feb 07	0 00	0 00	-138 30	-138 30	0 00	0 00	-138 30	0 00
	28 Feb 07	0 00	0 00	-59 46	-59 46	0 00	0 00	-59 46	0 00
	15 Mar 07	0 00	0 00	-340 77	-340 77	0 00	0 00	-340 77	0 00
	30 Mar 07	0 00	0 00	-357 85	-357 85	0 00	0 00	-357 85	0 00
	13 Apr 07	0 00	0 00	-86 08	-86 08	0 00	0 00	-86 08	0 00
	30 Apr 07	0 00	0 00	-475 43	-475 43	0 00	0 00	-475 43	0 00
	15 May 07	0 00	0 00	-390 24	-390 24	0 00	0 00	-390 24	0 00
	31 May 07	0 00	0 00	-455 27	-455 27	0 00	0 00	-455 27	0 00
	15 Jun 07	0 00	0 00	-229 73	-229 73	0 00	0 00	-229 73	0 00
	29 Jun 07	0 00	0 00	-45 41	-45 41	0 00	0 00	-45 41	0 00
	13 Jul 07	0 00	0 00	-55 76	-55 76	0 00	0 00	-55 76	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	31 Jul 07	0 00	0 00	-36 35	-36 35	0 00	0 00	-36 35	0 00
	15 Aug 07	0 00	0 00	-338 81	-338 81	0 00	0 00	-338 81	0 00
	31 Aug 07	0 00	0 00	-110 39	-110 39	0 00	0 00	-110 39	0 00
	04 Sep 07	0 00	0 00	-10,174 49	-10,174 49	0 00	0 00	-10,174 49	0 00
	14 Sep 07	0 00	0 00	-102 11	-102 11	0 00	0 00	-102 11	0 00
	28 Sep 07	0 00	0 00	-285 96	-285 96	0 00	0 00	-285 96	0 00
	15 Oct 07	0 00	0 00	-44 47	-44 47	0 00	0 00	-44 47	0 00
	31 Oct 07	0 00	0 00	-112 65	-112 65	0 00	0 00	-112 65	0 00
	15 Nov 07	0 00	0 00	-149 56	-149 56	0 00	0 00	-149 56	0 00
	30 Nov 07	0 00	0 00	-91 30	-91 30	0 00	0 00	-91 30	0 00
	03 Dec 07	0 00	0 00	-3,240 76	-3,240 76	0 00	0 00	-3,240 76	0 00
	14 Dec 07	0 00	0 00	-15 24	-15 24	0 00	0 00	-15 24	0 00
	31 Dec 07	0 00	0 00	-59 47	-59 47	0 00	0 00	-59 47	0 00
	15 Jan 08	0 00	0 00	-78 86	-78 86	0 00	0 00	-78 86	0 00
	31 Jan 08	0 00	0 00	-36 77	-36 77	0 00	0 00	-36 77	0 0
	15 Feb 08	0 00	0 00	-71 65	-71 65	0 00	0 00	-71 65	0 00
	29 Feb 08	0 00	0 00	-123 83	-123 83	0 00	0 00	-123 83	0 00
	14 Mar 08	0 00	0 00	-319 78	-319 78	0 00	0 00	-319 78	0 00
	31 Mar 08	0 00	0 00	-400 82	-400 82	0 00	0 00	-400 82	0 00
	15 Apr 08	0 00	0 00	-136 28	-136 28	0 00	0 00	-136 28	0 00
	30 Apr 08	0 00	0 00	-572 29	-572 29	0 00	0 00	-572 29	0 00
	15 May 08	0 00	0 00	-248 68	-248 68	0 00	0 00	-248 68	0 00
	30 May 08	0 00	0 00	-419 33	-419 33	0 00	0 00	-419 33	0 00
	13 Jun 08	0 00	0 00	-107 52	-107 52	0 00	0 00	-107 52	0 00
	30 Jun 08	0 00	0 00	-100 41	-100 41	0 00	0 00	-100 41	0 00
	15 Jul 08	0 00	0 00	-127 22	-127 22	0 00	0 00	-127 22	0 00
	31 Jul 08	0 00	0 00	-161 28	-161 28	0 00	0 00	-161 28	0 00
	15 Aug 08	0 00	0 00	-183 22	-183 22	0 00	0 00	-183 22	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	29 Aug 08	0 00	0 00	-66 10	-66 10	0 00	0 00	-66 10	0 00
	15 Sep 08	0 00	0 00	-127 32	-127 32	0 00	0 00	-127 32	0 00
	30 Sep 08	0 00	0 00	-275 81	-275 81	0 00	0 00	-275 81	0.00
	15 Oct 08	0 00	0 00	-123 24	-123 24	0 00	0 00	-123 24	0 00
	31 Oct 08	0 00	0 00	-360 68	-360 68	0 00	0 00	-360 68	0 00
	14 Nov 08	0 00	0 00	-152 08	-152 08	0 00	0 00	-152 08	0 00
	28 Nov 08	0 00	0 00	-115 38	-115 38	0 00	0 00	-115 38	0 00
	15 Dec 08	0 00	0 00	-41 89	-41 89	0 00	0 00	-41 89	0 00
15 Dec 08 / 09 Feb 09	CF CAP GUARDIAN NON-US EQUITY FUND FOR TXT CUSIP 140995986	0 00	0 00	-278,461 04	0 00	-278,461 04	0 00	0 00	-278,461 04
	02 Aug 04	0 00	0 00	-33,860 35	0 00	-33,860 35	0 00	0 00	-33,860 35
	13 Aug 04	0 00	0 00	-649 34	0 00	-649 34	0 00	0 00	-649 34
	31 Aug 04	0 00	0 00	-348 23	0 00	-348 23	0 00	0 00	-348 23
	15 Sep 04	0 00	0 00	-501 44	0 00	-501 44	0 00	0 00	-501 44
	30 Sep 04	0 00	0 00	-387 53	0 00	-387 53	0 00	0 00	-387 5[illegible]
	15 Oct 04	0 00	0 00	-115 49	0 00	-115 49	0 00	0 00	-115 49
	29 Oct 04	0 00	0 00	-185 64	0 00	-185 64	0 00	0,00	-185 64
	15 Nov 04	0 00	0 00	-163 27	0 00	-163 27	0 00	0 00	-163 27
	30 Nov 04	0 00	0 00	-251 47	0 00	-251 47	0 00	0 00	-251 47
	15 Dec 04	0 00	0 00	-48 98	0 00	-48 98	0 00	0 00	-48 98
	31 Dec 04	0 00	0 00	-62 25	0 00	-62 25	0 00	0 00	-62 25
	14 Jan 05	0 00	0 00	-603 20	0 00	-603 20	0 00	0 00	-603 20
	31 Jan 05	0 00	0 00	-93 02	0 00	-93 02	0 00	0 00	-93 02
	15 Feb 05	0 00	0 00	-365 54	0 00	-365 54	0 00	0 00	-365 54
	28 Feb 05	0 00	0 00	-109 29	0 00	-109 29	0 00	0 00	-109 29
	01 Mar 05	0 00	0 00	-18,789 86	0 00	-18,789 86	0 00	0 00	-18,789 86
	15 Mar 05	0 00	0 00	-440 79	0 00	-440 79	0 00	0 00	-440 79

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	31 Mar 05	0 00	0 00	-771 66	0 00	-771 66	0 00	0 00	-771 66
	15 Apr 05	0 00	0 00	-452 47	0 00	-452 47	0 00	0 00	-452 47
	29 Apr 05	0 00	0 00	-720 97	0 00	-720 97	0 00	0 00	-720 97
	13 May 05	0 00	0 00	-675 77	0 00	-675 77	0 00	0 00	-675 77
	31 May 05	0 00	0 00	-756 99	0 00	-756 99	0 00	0 00	-756 99
	01 Jun 05	0 00	0 00	-4,185 15	0 00	-4,185 15	0 00	0 00	-4,185 15
	01 Jun 05	0 00	0 00	-5,108 33	0 00	-5,108 33	0 00	0 00	-5,108 33
	15 Jun 05	0 00	0 00	-491 29	0 00	-491 29	0 00	0 00	-491 29
	30 Jun 05	0 00	0 00	-133 60	0 00	-133 60	0.00	0 00	-133 60
	01 Jul 05	0 00	0 00	-10,190 71	0 00	-10,190 71	0 00	0 00	-10,190 71
	01 Jul 05	0 00	0 00	-22,176 23	0 00	-22,176 23	0 00	0 00	-22,176 23
	15 Jul 05	0 00	0 00	-48 89	0 00	-48 89	0 00	0 00	-48 89
	29 Jul 05	0 00	0 00	-64 37	0 00	-64 37	0 00	0 00	-64 37
	15 Aug 05	0 00	0 00	-686 72	0 00	-686 72	0 00	0 00	-686 72
	31 Aug 05	0 00	0 00	-202 22	0 00	-202 22	0 00	0 00	-202 22
	15 Sep 05	0 00	0 00	-143 59	0 00	-143 59	0 00	0 00	-143 59
	30 Sep 05	0 00	0 00	-412 03	0 00	-412 03	0 00	0 00	-412 03
	14 Oct 05	0 00	0 00	-92 67	0 00	-92 67	0 00	0 00	-92 67
	31 Oct 05	0 00	0 00	-66 10	0 00	-66 10	0 00	0 00	-66 10
	01 Nov 05	0 00	0 00	-18,912 59	0 00	-18,912 59	0 00	0 00	-18,912 59
	15 Nov 05	0 00	0 00	-154 99	0 00	-154 99	0 00	0 00	-154 99
	30 Nov 05	0 00	0 00	-256 09	0 00	-256 09	0 00	0 00	-256 09
	01 Dec 05	0 00	0 00	-19,729 48	0 00	-19,729 48	0 00	0 00	-19,729 48
	15 Dec 05	0 00	0 00	-34 32	0 00	-34 32	0 00	0 00	-34 32
	30 Dec 05	0 00	0 00	-178 45	0 00	-178 45	0 00	0 00	-178 45
	15 Feb 06	0 00	0 00	-149 45	0 00	-149 45	0 00	0 00	-149 45
	28 Feb 06	0 00	0 00	-72 19	0 00	-72 19	0 00	0 00	-72 19
	15 Mar 06	0 00	0 00	-708 81	0 00	-708 81	0 00	0 00	-708 81

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	31 Mar 06	0 00	0 00	-498 40	0 00	-498 40	0 00	0 00	-498 40
	13 Apr 06	0 00	0 00	-341 81	0 00	-341 81	0 00	0 00	-341 81
	28 Apr 06	0 00	0 00	-410 04	0 00	-410 04	0 00	0 00	-410 04
	15 May 06	0 00	0 00	-666 84	0 00	-666 84	0 00	0 00	-666 84
	31 May 06	0 00	0 00	-380 07	0 00	-380 07	0 00	0 00	-380 07
	15 Jun 06	0 00	0 00	-522 19	0 00	-522 19	0 00	0 00	-522 19
	30 Jun 06	0 00	0 00	-70 55	0 00	-70 55	0 00	0 00	-70 55
	03 Jul 06	0 00	0 00	-25,961 28	0 00	-25,961 28	0 00	0 00	-25,961 28
	14 Jul 06	0 00	0 00	-89 11	0 00	-89 11	0 00	0 00	-89 11
	31 Jul 06	0 00	0 00	-1,141 03	0 00	-1,141 03	0 00	0 00	-1,141 03
	01 Aug 06	0 00	0 00	-29,774 67	0 00	-29,774 67	0 00	0 00	-29,774 67
	15 Aug 06	0 00	0 00	-458 82	0 00	-458 82	0 00	0 00	-458 82
	31 Aug 06	0 00	0 00	-419 17	0 00	-419 17	0.00	0 00	-419 17
	01 Sep 06	0 00	0 00	-11,610 91	0 00	-11,610 91	0 00	0 00	-11,610 91
	15 Sep 06	0 00	0 00	-147 45	0 00	-147 45	0 00	0 00	-147 45
	29 Sep 06	0 00	0 00	-485 77	0 00	-485 77	0 00	0 00	-485 77
	02 Oct 06	0 00	0 00	-21,089 39	0 00	-21,089 39	0 00	0 00	-21,089 39
	13 Oct 06	0 00	0 00	-121 63	0 00	-121 63	0 00	0 00	-121 63
	31 Oct 06	0 00	0 00	-61 63	0 00	-61 63	0 00	0 00	-61 63
	15 Nov 06	0 00	0 00	-158 61	0 00	-158 61	0 00	0 00	-158 61
	30 Nov 06	0 00	0 00	-241 60	0 00	-241 60	0 00	0 00	-241 60
	15 Dec 06	0 00	0 00	-39 88	0 00	-39 88	0 00	0 00	-39 88
	29 Dec 06	0 00	0 00	-124 11	0 00	-124 11	0 00	0 00	-124 11
	12 Jan 07	0 00	0 00	-67 74	0 00	-67 74	0 00	0 00	-67 74
	31 Jan 07	0 00	0 00	-83 11	0 00	-83 11	0 00	0 00	-83 11
	15 Feb 07	0 00	0 00	-247 68	0 00	-247 68	0 00	0 00	-247 68
	28 Feb 07	0 00	0 00	-106 47	0 00	-106 47	0 00	0 00	-106 47
	15 Mar 07	0 00	0 00	-610 26	0 00	-610 26	0 00	0 00	-610 26

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	30 Mar 07	0 00	0 00	-640 84	0 00	-640 84	0 00	0 00	-640 84
	13 Apr 07	0 00	0 00	-154 15	0 00	-154 15	0 00	0 00	-154 15
	30 Apr 07	0 00	0 00	-851 41	0 00	-851 41	0 00	0 00	-851 41
	15 May 07	0 00	0 00	-698 85	0 00	-698 85	0 00	0 00	-698 85
	31 May 07	0 00	0 00	-815 30	0 00	-815 30	0 00	0 00	-815 30
	15 Jun 07	0 00	0 00	-411 40	0 00	-411 40	0 00	0 00	-411 40
	29 Jun 07	0 00	0 00	-81 33	0 00	-81 33	0 00	0 00	-81 33
	13 Jul 07	0 00	0 00	-99 85	0 00	-99 85	0 00	0 00	-99 85
	31 Jul 07	0 00	0 00	-65 11	0 00	-65 11	0 00	0 00	-65 11
	15 Aug 07	0 00	0 00	-606 73	0 00	-606 73	0 00	0 00	-606 73
	31 Aug 07	0 00	0 00	-197 68	0 00	-197 68	0 00	0 00	-197 68
	04 Sep 07	0 00	0 00	-18,220 53	0 00	-18,220 53	0 00	0 00	-18,220 53
	14 Sep 07	0 00	0 00	-182 86	0 00	-182 86	0 00	0 00	-182 86
	28 Sep 07	0 00	0 00	-512 10	0 00	-512 10	0 00	0 00	-512 10
	15 Oct 07	0 00	0 00	-79 62	0 00	-79 62	0 00	0 00	-79 6[illegible]
	31 Oct 07	0 00	0 00	-201 73	0 00	-201 73	0 00	0 00	-201 73
	15 Nov 07	0 00	0 00	-267 83	0 00	-267 83	0 00	0 00	-267 83
	30 Nov 07	0 00	0 00	-163 51	0 00	-163 51	0 00	0 00	-163 51
	03 Dec 07	0 00	0 00	-5,803 57	0 00	-5,803 57	0 00	0 00	-5,803 57
	14 Dec 07	0 00	0 00	-27 29	0 00	-27 29	0 00	0 00	-27 29
	31 Dec 07	0 00	0 00	-106 51	0 00	-106 51	0 00	0 00	-106 51
	15 Jan 08	0 00	0 00	-141 22	0 00	-141 22	0 00	0 00	-141 22
	31 Jan 08	0 00	0 00	-65 85	0 00	-65 85	0 00	0 00	-65 85
	15 Feb 08	0 00	0 00	-128 31	0 00	-128 31	0 00	0 00	-128 31
	29 Feb 08	0 00	0 00	-221 76	0 00	-221 76	0 00	0 00	-221 76
	14 Mar 08	0 00	0 00	-572 67	0 00	-572 67	0 00	0 00	-572 67
	31 Mar 08	0 00	0 00	-717 79	0 00	-717 79	0 00	0 00	-717 79
	15 Apr 08	0 00	0 00	-244 06	0 00	-244 06	0 00	0 00	-244 06

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Realized gain/loss — Market Long Term	Realized gain/loss — Translation	Realized gain/loss — Total Short Term	Realized gain/loss — Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	30 Apr 08	0 00	0 00	-1,024 85	0 00	-1,024 85	0 00	0 00	-1,024 85
	15 May 08	0 00	0 00	-445 34	0 00	-445 34	0 00	0 00	-445 34
	30 May 08	0 00	0 00	-750 94	0 00	-750 94	0 00	0 00	-750 94
	13 Jun 08	0 00	0 00	-192 56	0 00	-192 56	0 00	0 00	-192 56
	30 Jun 08	0 00	0 00	-179 81	0 00	-179 81	0 00	0 00	-179 81
	15 Jul 08	0 00	0 00	-227 82	0 00	-227 82	0 00	0 00	-227 82
	31 Jul 08	0 00	0 00	-288 81	0 00	-288 81	0 00	0 00	-288 81
	15 Aug 08	0 00	0 00	-328 12	0 00	-328 12	0 00	0 00	-328 12
	29 Aug 08	0 00	0 00	-118 37	0 00	-118 37	0 00	0 00	-118 37
	15 Sep 08	0 00	0 00	-228 01	0 00	-228 01	0 00	0 00	-228 01
	30 Sep 08	0 00	0 00	-493 93	0 00	-493 93	0 00	0 00	-493 93
	15 Oct 08	0 00	0 00	-220 68	0 00	-220 68	0 00	0 00	-220 68
	31 Oct 08	0 00	0 00	-645 92	0 00	-645 92	0 00	0 00	-645 92
	14 Nov 08	0 00	0 00	-272 35	0 00	-272 35	0 00	0 00	-272 35
	28 Nov 08	0 00	0 00	-206 62	0 00	-206 62	0 00	0 00	-206 6[illegible]
	15 Dec 08	0 00	0 00	-75 01	0 00	-75 01	0 00	0 00	-75 01
31 Dec 08 09 Feb 09	CF CAP GUARDIAN NON-US EQUITY FUND FOR TXT CUSIP 140995986	0 00	0 00	-30,537 35	-30,537 35	0 00	0 00	-30,537 35	0 00
	02 Aug 04	0 00	0 00	-3,709 77	-3,709 77	0 00	0 00	-3,709 77	0 00
	13 Aug 04	0 00	0 00	-71 14	-71 14	0 00	0 00	-71 14	0 00
	31 Aug 04	0 00	0 00	-38 15	-38 15	0 00	0 00	-38 15	0 00
	15 Sep 04	0 00	0 00	-54 94	-54 94	0 00	0 00	-54 94	0 00
	30 Sep 04	0 00	0 00	-42 46	-42 46	0 00	0 00	-42 46	0 00
	15 Oct 04	0 00	0 00	-12 65	-12 65	0 00	0 00	-12 65	0 00
	29 Oct 04	0 00	0 00	-20 34	-20 34	0 00	0 00	-20 34	0 00
	15 Nov 04	0 00	0 00	-17 89	-17 89	0 00	0 00	-17 89	0 00
	30 Nov 04	0 00	0 00	-27 55	-27 55	0 00	0 00	-27 55	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	15 Dec 04	0 00	0 00	-5 36	-5 36	0 00	0 00	-5 36	0 00
	31 Dec 04	0 00	0 00	-6 82	-6 82	0 00	0 00	-6 82	0 00
	14 Jan 05	0 00	0 00	-66 09	-66 09	0 00	0 00	-66 09	0 00
	31 Jan 05	0 00	0 00	-10 20	-10 20	0 00	0 00	-10 20	0 00
	15 Feb 05	0 00	0 00	-40 05	-40,05	0 00	0 00	-40 05	0 00
	28 Feb 05	0 00	0 00	-11 97	-11 97	0 00	0 00	-11 97	0 00
	01 Mar 05	0 00	0 00	-2,058 64	-2,058 64	0 00	0 00	-2,058 64	0 00
	15 Mar 05	0 00	0 00	-48 29	-48 29	0 00	0 00	-48 29	0 00
	31 Mar 05	0 00	0 00	-84 55	-84 55	0 00	0 00	-84 55	0.00
	15 Apr 05	0 00	0 00	-49 57	-49 57	0 00	0 00	-49 57	0 00
	29 Apr 05	0 00	0 00	-78 99	-78 99	0 00	0 00	-78 99	0 00
	13 May 05	0 00	0 00	-74 04	-74 04	0 00	0 00	-74 04	0 00
	31 May 05	0 00	0 00	-82 94	-82 94	0 00	0 00	-82 94	0 00
	01 Jun 05	0 00	0 00	-458 53	-458 53	0 00	0 00	-458 53	0 00
	01 Jun 05	0 00	0 00	-559 67	-559 67	0 00	0 00	-559 67	0 00
	15 Jun 05	0 00	0 00	-53 83	-53 83	0 00	0 00	-53 83	0 00
	30 Jun 05	0 00	0 00	-14 63	-14 63	0 00	0 00	-14 63	0 00
	01 Jul 05	0 00	0 00	-2,429 65	-2,429 65	0 00	0 00	-2,429 65	0 00
	01 Jul 05	0 00	0 00	-1,116 50	-1,116 50	0 00	0 00	-1,116 50	0 00
	15 Jul 05	0 00	0 00	-5 36	-5 36	0 00	0 00	-5 36	0 00
	29 Jul 05	0 00	0 00	-7 06	-7 06	0 00	0 00	-7 06	0 00
	15 Aug 05	0 00	0 00	-75 23	-75 23	0 00	0 00	-75 23	0 00
	31 Aug 05	0 00	0 00	-22 15	-22 15	0 00	0 00	-22 15	0 00
	15 Sep 05	0 00	0 00	-15 73	-15 73	0 00	0 00	-15 73	0 00
	30 Sep 05	0 00	0 00	-45 14	-45 14	0 00	0 00	-45 14	0 00
	14 Oct 05	0 00	0 00	-10 15	-10 15	0 00	0 00	-10 15	0 00
	31 Oct 05	0 00	0 00	-7 24	-7 24	0 00	0 00	-7 24	0 00
	01 Nov 05	0 00	0 00	-2,072 08	-2,072 08	0 00	0 00	-2,072 08	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	15 Nov 05	0 00	0 00	-16 99	-16 99	0 00	0 00	-16 99	0 00
	30 Nov 05	0 00	0 00	-28 06	-28 06	0 00	0 00	-28 06	0 00
	01 Dec 05	0 00	0 00	-2,161 58	-2,161 58	0 00	0 00	-2,161 58	0 00
	15 Dec 05	0 00	0 00	-3 76	-3 76	0 00	0 00	-3 76	0 00
	30 Dec 05	0 00	0 00	-19 55	-19 55	0 00	0 00	-19 55	0 00
	15 Feb 06	0 00	0 00	-16 37	-16 37	0 00	0 00	-16 37	0 00
	28 Feb 06	0 00	0 00	-7 91	-7 91	0 00	0 00	-7 91	0 00
	15 Mar 06	0 00	0 00	-77 65	-77 65	0 00	0 00	-77 65	0 00
	31 Mar 06	0 00	0 00	-54 61	-54 61	0 00	0 00	-54 61	0 00
	13 Apr 06	0 00	0 00	-37 45	-37 45	0 00	0 00	-37 45	0 00
	28 Apr 06	0 00	0 00	-44 93	-44 93	0 00	0 00	-44 93	0 00
	15 May 06	0 00	0 00	-73 05	-73 05	0 00	0 00	-73 05	0 00
	31 May 06	0 00	0 00	-41 64	-41 64	0 00	0 00	-41 64	0 00
	15 Jun 06	0 00	0 00	-57 22	-57 22	0 00	0 00	-57 22	0 00
	30 Jun 06	0 00	0 00	-7 73	-7 73	0 00	0 00	-7 73	0 00
	03 Jul 06	0 00	0 00	-2,844 34	-2,844 34	0 00	0 00	-2,844 34	0 00
	14 Jul 06	0 00	0 00	-9 77	-9 77	0 00	0 00	-9 77	0 00
	31 Jul 06	0 00	0 00	-125 01	-125 01	0 00	0 00	-125 01	0 00
	01 Aug 06	0 00	0 00	-3,262 14	-3,262 14	0 00	0 00	-3,262 14	0 00
	15 Aug 06	0 00	0 00	-50 27	-50 27	0 00	0 00	-50 27	0 00
	31 Aug 06	0 00	0 00	-45 93	-45 93	0 00	0 00	-45 93	0 00
	01 Sep 06	0 00	0 00	-1,272 10	-1,272 10	0 00	0 00	-1,272 10	0 00
	15 Sep 06	0 00	0 00	-16 15	-16 15	0 00	0 00	-16 15	0 00
	29 Sep 06	0 00	0 00	-53 23	-53 23	0 00	0 00	-53 23	0 00
	02 Oct 06	0 00	0 00	-2,310 57	-2,310 57	0 00	0 00	-2,310 57	0 00
	13 Oct 06	0 00	0 00	-13 33	-13 33	0 00	0 00	-13 33	0 00
	31 Oct 06	0 00	0 00	-6 75	-6 75	0 00	0 00	-6 75	0 00
	15 Nov 06	0 00	0 00	-17 37	-17 37	0 00	0 00	-17 37	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	30 Nov 06	0 00	0 00	-26 47	-26 47	0 00	0 00	-26 47	0 00
	15 Dec 06	0 00	0 00	-4 37	-4 37	0 00	0 00	-4 37	0 00
	29 Dec 06	0 00	0 00	-13 60	-13 60	0 00	0 00	-13 60	0 00
	12 Jan 07	0 00	0 00	-7 42	-7 42	0 00	0 00	-7 42	0 00
	31 Jan 07	0 00	0 00	-9 10	-9 10	0 00	0 00	-9 10	0 00
	15 Feb 07	0 00	0 00	-27 13	-27 13	0 00	0 00	-27 13	0 00
	28 Feb 07	0 00	0 00	-11 67	-11 67	0 00	0 00	-11 67	0 00
	15 Mar 07	0 00	0 00	-66 86	-66 86	0 00	0 00	-66 86	0 00
	30 Mar 07	0 00	0 00	-70 21	-70 21	0 00	0 00	-70 21	0 00
	13 Apr 07	0 00	0 00	-16 89	-16 89	0 00	0 00	-16 89	0 00
	30 Apr 07	0 00	0 00	-93 28	-93 28	0 00	0 00	-93 28	0 00
	15 May 07	0 00	0 00	-76 57	-76 57	0 00	0 00	-76 57	0 00
	31 May 07	0 00	0 00	-89 32	-89 32	0 00	0 00	-89 32	0 00
	15 Jun 07	0 00	0 00	-45 07	-45 07	0 00	0 00	-45 07	0 00
	29 Jun 07	0 00	0 00	-8 91	-8 91	0 00	0 00	-8 91	0 0
	13 Jul 07	0 00	0 00	-10 94	-10 94	0 00	0 00	-10 94	0 00
	31 Jul 07	0 00	0 00	-7 13	-7 13	0 00	0 00	-7 13	0 00
	15 Aug 07	0 00	0 00	-66 48	-66 48	0 00	0 00	-66 48	0 00
	31 Aug 07	0 00	0 00	-21 65	-21 65	0 00	0 00	-21 65	0 00
	04 Sep 07	0 00	0 00	-1,996 26	-1,996 26	0 00	0 00	-1,996 26	0 00
	14 Sep 07	0 00	0 00	-20 03	-20 03	0 00	0 00	-20 03	0 00
	28 Sep 07	0 00	0 00	-56 11	-56 11	0 00	0 00	-56 11	0 00
	15 Oct 07	0 00	0 00	-8 72	-8 72	0 00	0 00	-8 72	0 00
	31 Oct 07	0 00	0 00	-22 10	-22 10	0 00	0 00	-22 10	0 00
	15 Nov 07	0 00	0 00	-29 34	-29 34	0 00	0 00	-29 34	0 00
	30 Nov 07	0 00	0 00	-17 91	-17 91	0 00	0 00	-17 91	0 00
	03 Dec 07	0 00	0 00	-635 85	-635 85	0 00	0 00	-635 85	0 00
	14 Dec 07	0 00	0 00	-2 99	-2 99	0 00	0 00	-2 99	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	31 Dec 07	0 00	0 00	-11 67	-11 67	0 00	0 00	-11 67	0 00
	15 Jan 08	0 00	0 00	-15 47	-15 47	0 00	0 00	-15 47	0 00
	31 Jan 08	0 00	0 00	-7 22	-7 22	0 00	0 00	-7 22	0 00
	15 Feb 08	0 00	0 00	-14 06	-14 06	0 00	0 00	-14 06	0 00
	29 Feb 08	0 00	0 00	-24 30	-24 30	0 00	0 00	-24 30	0 00
	14 Mar 08	0 00	0 00	-62 74	-62 74	0 00	0 00	-62 74	0 00
	31 Mar 08	0 00	0 00	-78 64	-78 64	0 00	0 00	-78 64	0 00
	15 Apr 08	0 00	0 00	-26 74	-26 74	0 00	0 00	-26 74	0 00
	30 Apr 08	0 00	0 00	-112 29	-112 29	0 00	0 00	-112 29	0 00
	15 May 08	0 00	0 00	-48 79	-48 79	0 00	0 00	-48 79	0 00
	30 May 08	0 00	0 00	-82 28	-82 28	0 00	0 00	-82 28	0 00
	13 Jun 08	0 00	0 00	-21 10	-21 10	0 00	0 00	-21 10	0 00
	30 Jun 08	0 00	0 00	-19 70	-19 70	0 00	0 00	-19 70	0 00
	15 Jul 08	0 00	0 00	-24 96	-24 96	0 00	0 00	-24 96	0 00
	31 Jul 08	0 00	0 00	-31 64	-31 64	0 00	0 00	-31 64	0 00
	15 Aug 08	0 00	0 00	-35 95	-35 95	0 00	0 00	-35 95	0 00
	29 Aug 08	0 00	0 00	-12 96	-12 96	0 00	0 00	-12 96	0 00
	15 Sep 08	0 00	0 00	-24 98	-24 98	0 00	0 00	-24 98	0 00
	30 Sep 08	0 00	0 00	-54 11	-54 11	0 00	0 00	-54 11	0 00
	15 Oct 08	0 00	0 00	-24 18	-24 18	0 00	0 00	-24 18	0 00
	31 Oct 08	0 00	0 00	-70 76	-70 76	0 00	0 00	-70 76	0 00
	14 Nov 08	0 00	0 00	-29 84	-29 84	0 00	0 00	-29 84	0 00
	28 Nov 08	0 00	0 00	-22 63	-22 63	0 00	0 00	-22 63	0 00
	15 Dec 08	0 00	0 00	-8 22	-8 22	0 00	0 00	-8 22	0 00
	31 Dec 08	0 00	0 00	-28 93	-28 93	0 00	0 00	-28 93	0 00
31 Dec 08 09 Feb 09	CF CAP GUARDIAN NON-US EQUITY FUND FOR TXT CUSIP 140995986	0 00	0 00	-228,788 13	0 00	-228,788 13	0 00	0 00	-228,788 13

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	02 Aug 04	0 00	0 00	-27,793 87	0 00	-27,793 87	0 00	0 00	-27,793 87
	13 Aug 04	0 00	0 00	-533 00	0 00	-533 00	0 00	0 00	-533 00
	31 Aug 04	0 00	0 00	-285 84	0 00	-285 84	0 00	0 00	-285 84
	15 Sep 04	0 00	0 00	-411 60	0 00	-411 60	0 00	0 00	-411 60
	30 Sep 04	0 00	0 00	-318 10	0 00	-318 10	0 00	0 00	-318 10
	15 Oct 04	0 00	0 00	-94 79	0 00	-94 79	0 00	0 00	-94 79
	29 Oct 04	0 00	0 00	-152 38	0 00	-152 38	0 00	0 00	-152 38
	15 Nov 04	0 00	0 00	-134 02	0 00	-134 02	0 00	0 00	-134 02
	30 Nov 04	0 00	0 00	-206 42	0 00	-206 42	0 00	0 00	-206 42
	15 Dec 04	0 00	0 00	-40 20	0 00	-40 20	0 00	0 00	-40 20
	31 Dec 04	0 00	0 00	-51 09	0 00	-51 09	0 00	0 00	-51 09
	14 Jan 05	0 00	0 00	-495 14	0 00	-495 14	0 00	0 00	-495 14
	31 Jan 05	0 00	0 00	-76 35	0 00	-76 35	0 00	0 00	-76 35
	15 Feb 05	0 00	0 00	-300 05	0 00	-300 05	0 00	0 00	-300 05
	28 Feb 05	0 00	0 00	-89 71	0 00	-89 71	0 00	0 00	-89 71
	01 Mar 05	0 00	0 00	-15,423 43	0 00	-15,423 43	0 00	0 00	-15,423 43
	15 Mar 05	0 00	0 00	-361 82	0 00	-361 82	0 00	0 00	-361 82
	31 Mar 05	0 00	0 00	-633 42	0 00	-633 42	0 00	0 00	-633 42
	15 Apr 05	0 00	0 00	-371 41	0 00	-371 41	0 00	0 00	-371 41
	29 Apr 05	0 00	0 00	-591 80	0 00	-591 80	0 00	0 00	-591 80
	13 May 05	0 00	0 00	-554 70	0 00	-554 70	0 00	0 00	-554 70
	31 May 05	0 00	0 00	-621 37	0 00	-621 37	0 00	0 00	-621 37
	01 Jun 05	0 00	0 00	-3,435 33	0 00	-3,435 33	0 00	0 00	-3,435 33
	01 Jun 05	0 00	0 00	-4,193 12	0 00	-4,193 12	0 00	0 00	-4,193 12
	15 Jun 05	0 00	0 00	-403 26	0 00	-403 26	0 00	0 00	-403 26
	30 Jun 05	0 00	0 00	-109 67	0 00	-109 67	0 00	0 00	-109 67
	01 Jul 05	0 00	0 00	-18,203 10	0 00	-18,203 10	0 00	0 00	-18,203 10
	01 Jul 05	0 00	0 00	-8,364 93	0 00	-8,364 93	0 00	0 00	-8,364 93

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	15 Jul 05	0 00	0 00	-40 14	0 00	-40 14	0 00	0 00	-40 14
	29 Jul 05	0 00	0 00	-52 84	0 00	-52 84	0 00	0 00	-52 84
	15 Aug 05	0 00	0 00	-563 69	0 00	-563 69	0 00	0 00	-563 69
	31 Aug 05	0 00	0 00	-165 99	0 00	-165 99	0 00	0 00	-165 99
	15 Sep 05	0 00	0 00	-117 86	0 00	-117 86	0 00	0 00	-117 86
	30 Sep 05	0 00	0 00	-338 20	0 00	-338 20	0 00	0 00	-338 20
	14 Oct 05	0 00	0 00	-76 06	0 00	-76 06	0 00	0 00	-76 06
	31 Oct 05	0 00	0 00	-54 27	0 00	-54 27	0 00	0 00	-54 27
	01 Nov 05	0 00	0 00	-15,524 17	0 00	-15,524 17	0 00	0 00	-15,524 17
	15 Nov 05	0 00	0 00	-127 23	0 00	-127 23	0 00	0 00	-127 23
	30 Nov 05	0 00	0 00	-210 21	0 00	-210 21	0 00	0 00	-210 21
	01 Dec 05	0 00	0 00	-16,194 71	0 00	-16,194 71	0 00	0 00	-16,194 71
	15 Dec 05	0 00	0 00	-28 17	0 00	-28 17	0 00	0 00	-28 17
	30 Dec 05	0 00	0 00	-146 49	0 00	-146 49	0 00	0 00	-146 49
	15 Feb 06	0 00	0 00	-122 67	0 00	-122 67	0 00	0 00	-122 6[illegible]
	28 Feb 06	0 00	0 00	-59 26	0 00	-59 26	0 00	0 00	-59 2[illegible]
	15 Mar 06	0 00	0 00	-581 83	0 00	-581 83	0 00	0 00	-581 83
	31 Mar 06	0 00	0 00	-409 10	0 00	-409 10	0 00	0 00	-409 10
	13 Apr 06	0 00	0 00	-280 57	0 00	-280 57	0 00	0 00	-280 57
	28 Apr 06	0 00	0 00	-336 58	0 00	-336 58	0 00	0 00	-336 58
	15 May 06	0 00	0 00	-547 37	0 00	-547 37	0 00	0 00	-547 37
	31 May 06	0 00	0 00	-311 98	0 00	-311 98	0 00	0 00	-311 98
	15 Jun 06	0 00	0 00	-428 63	0 00	-428 63	0 00	0 00	-428 63
	30 Jun 06	0 00	0 00	-57 91	0 00	-57 91	0 00	0 00	-57 91
	03 Jul 06	0 00	0 00	-21,310 00	0 00	-21,310 00	0 00	0 00	-21,310 00
	14 Jul 06	0 00	0 00	-73 14	0 00	-73 14	0 00	0 00	-73 14
	31 Jul 06	0 00	0 00	-936 59	0 00	-936 59	0 00	0 00	-936 59
	01 Aug 06	0 00	0 00	-24,440 18	0 00	-24,440 18	0 00	0 00	-24,440 18

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	15 Aug 06	0 00	0 00	-376 61	0 00	-376 61	0 00	0 00	-376 61
	31 Aug 06	0 00	0 00	-344 07	0 00	-344 07	0 00	0 00	-344 07
	01 Sep 06	0 00	0 00	-9,530 68	0 00	-9,530 68	0 00	0 00	-9,530 68
	15 Sep 06	0 00	0 00	-121 03	0 00	-121 03	0 00	0 00	-121 03
	29 Sep 06	0 00	0 00	-398 74	0 00	-398 74	0 00	0 00	-398 74
	02 Oct 06	0 00	0 00	-17,310 97	0 00	-17,310 97	0 00	0 00	-17,310 97
	13 Oct 06	0 00	0 00	-99 83	0 00	-99 83	0 00	0 00	-99 83
	31 Oct 06	0 00	0 00	-50 59	0 00	-50 59	0 00	0 00	-50 59
	15 Nov 06	0 00	0 00	-130 20	0 00	-130 20	0 00	0 00	-130 20
	30 Nov 06	0 00	0 00	-198 31	0 00	-198 31	0 00	0 00	-198 31
	15 Dec 06	0 00	0 00	-32 73	0 00	-32 73	0 00	0 00	-32 73
	29 Dec 06	0 00	0 00	-101 87	0 00	-101 87	0 00	0 00	-101 87
	12 Jan 07	0 00	0 00	-55 61	0 00	-55 61	0 00	0 00	-55 61
	31 Jan 07	0 00	0 00	-68 22	0 00	-68 22	0 00	0 00	-68 22
	15 Feb 07	0 00	0 00	-203 30	0 00	-203 30	0 00	0 00	-203 3[illegible]
	28 Feb 07	0 00	0 00	-87 39	0 00	-87 39	0 00	0 00	-87 39
	15 Mar 07	0 00	0 00	-500 92	0 00	-500 92	0 00	0 00	-500 92
	30 Mar 07	0 00	0 00	-526 03	0 00	-526 03	0 00	0 00	-526 03
	13 Apr 07	0 00	0 00	-126 53	0 00	-126 53	0 00	0 00	-126 53
	30 Apr 07	0 00	0 00	-698 87	0 00	-698 87	0 00	0 00	-698 87
	15 May 07	0 00	0 00	-573 64	0 00	-573 64	0 00	0 00	-573 64
	31 May 07	0 00	0 00	-669 23	0 00	-669 23	0 00	0 00	-669 23
	15 Jun 07	0 00	0 00	-337 69	0 00	-337 69	0 00	0 00	-337 69
	29 Jun 07	0 00	0 00	-66 76	0 00	-66 76	0 00	0 00	-66 76
	13 Jul 07	0 00	0 00	-81 96	0 00	-81 96	0 00	0 00	-81 96
	31 Jul 07	0 00	0 00	-53 44	0 00	-53 44	0 00	0 00	-53 44
	15 Aug 07	0 00	0 00	-498 03	0 00	-498 03	0 00	0 00	-498 03
	31 Aug 07	0 00	0 00	-162 27	0 00	-162 27	0 00	0 00	-162 27

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	04 Sep 07	0 00	0 00	-14,956 10	0 00	-14,956 10	0 00	0 00	-14,956 10
	14 Sep 07	0 00	0 00	-150 11	0 00	-150 11	0 00	0 00	-150 11
	28 Sep 07	0 00	0 00	-420 35	0 00	-420 35	0 00	0 00	-420 35
	15 Oct 07	0 00	0 00	-65 36	0 00	-65 36	0 00	0 00	-65 36
	31 Oct 07	0 00	0 00	-165 58	0 00	-165 58	0 00	0 00	-165 58
	15 Nov 07	0 00	0 00	-219 85	0 00	-219 85	0 00	0 00	-219 85
	30 Nov 07	0 00	0 00	-134 21	0 00	-134 21	0 00	0 00	-134 21
	03 Dec 07	0 00	0 00	-4,763 78	0 00	-4,763 78	0 00	0 00	-4,763 78
	14 Dec 07	0 00	0 00	-22 40	0 00	-22 40	0 00	0 00	-22 40
	31 Dec 07	0 00	0 00	-87 42	0 00	-87 42	0 00	0 00	-87 42
	15 Jan 08	0 00	0 00	-115 93	0 00	-115 93	0 00	0 00	-115 93
	31 Jan 08	0 00	0 00	-54 05	0 00	-54 05	0 00	0 00	-54 05
	15 Feb 08	0 00	0 00	-105 33	0 00	-105 33	0 00	0 00	-105 33
	29 Feb 08	0 00	0 00	-182 04	0 00	-182 04	0 00	0 00	-182 04
	14 Mar 08	0 00	0 00	-470 06	0 00	-470 06	0 00	0 00	-470 0[illegible]
	31 Mar 08	0 00	0 00	-589 18	0 00	-589 18	0 00	0 00	-589 1[illegible]
	15 Apr 08	0 00	0 00	-200 33	0 00	-200 33	0 00	0 00	-200 33
	30 Apr 08	0 00	0 00	-841 24	0 00	-841 24	0 00	0 00	-841 24
	15 May 08	0 00	0 00	-365 56	0 00	-365 56	0 00	0 00	-365 56
	30 May 08	0 00	0 00	-616 40	0 00	-616 40	0 00	0 00	-616 40
	13 Jun 08	0 00	0 00	-158 05	0 00	-158 05	0 00	0 00	-158 05
	30 Jun 08	0 00	0 00	-147 60	0 00	-147 60	0 00	0 00	-147 60
	15 Jul 08	0 00	0 00	-187 00	0 00	-187 00	0 00	0 00	-187 00
	31 Jul 08	0 00	0 00	-237 07	0 00	-237 07	0 00	0 00	-237 07
	15 Aug 08	0 00	0 00	-269 34	0 00	-269 34	0 00	0 00	-269 34
	29 Aug 08	0 00	0 00	-97 16	0 00	-97 16	0 00	0 00	-97 16
	15 Sep 08	0 00	0 00	-187 15	0 00	-187 15	0 00	0 00	-187 15
	30 Sep 08	0 00	0 00	-405 44	0 00	-405 44	0 00	0 00	-405 44

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Equities									
Common stock									
United States									
	15 Oct 08	0 00	0 00	-181 15	0 00	-181 15	0 00	0 00	-181 15
	31 Oct 08	0 00	0 00	-530 19	0 00	-530 19	0 00	0 00	-530 19
	14 Nov 08	0 00	0 00	-223 54	0 00	-223 54	0 00	0 00	-223 54
	28 Nov 08	0 00	0 00	-169 61	0 00	-169 61	0 00	0 00	-169 61
	15 Dec 08	0 00	0 00	-61 57	0 00	-61 57	0 00	0 00	-61 57
	31 Dec 08	0 00	0 00	-216 70	0 00	-216 70	0 00	0 00	-216 70
31 Dec 08 07 Jan 09	CF CAP GUARDIAN NON-US EQUITY FUND FOR TXT CUSIP 140995986	0 00	0 00	693,281 50	0 00	693,281 50	0 00	0 00	693,281 50
Total United States			**0.00**	**0.00**	**-186,032.33**	**186,032.33**	**0.00**	**-186,032.33**	**186,032.33**
Total S/T translation gain/loss for equities							**0.00**		
Total L/T translation gain/loss for equities							**0.00**		
Total realized gains for equities					**0.00**	**693,281.50**	**0.00**	**0.00**	**693,281.50**
Total realized losses for equities					**-186,032.33**	**-507,249.17**	**0.00**	**-186,032.33**	**-507,249.17**
Total Equities			**0.00**	**0.00**	**-186,032.33**	**186,032.33**	**0.00**	**-186,032.33**	**186,032.33**
Fixed income									
Corporate bonds									
United States									
31 Dec 09 11 Jan 10	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	37 40	0 00	37 40	0 00	0 00	37 40
	16 Jun 08	0 00	0 00	3 86	0 00	3 86	0 00	0 00	3 86
	30 Jun 08	0 00	0 00	0 16	0 00	0 16	0 00	0 00	0 16
	15 Jul 08	0 00	0 00	0 14	0 00	0 14	0 00	0 00	0 14

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	31 Jul 08	0 00	0 00	0 15	0 00	0 15	0 00	0 00	0 15
	29 Aug 08	0 00	0 00	0 21	0 00	0 21	0 00	0 00	0 21
	15 Sep 08	0 00	0 00	0 24	0 00	0 24	0 00	0 00	0 24
	30 Sep 08	0 00	0 00	0 13	0 00	0 13	0 00	0 00	0 13
	15 Oct 08	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08
	31 Oct 08	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08
	14 Nov 08	0 00	0 00	0 07	0 00	0 07	0 00	0 00	0 07
	28 Nov 08	0 00	0 00	0 10	0 00	0 10	0 00	0 00	0 10
	15 Dec 08	0 00	0 00	0 07	0 00	0 07	0 00	0 00	0 07
	31 Dec 08	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
	15 Jan 09	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
	30 Jan 09	0 00	0 00	0 07	0 00	0 07	0 00	0 00	0 07
	13 Feb 09	0 00	0 00	0 05	0 00	0 05	0 00	0 00	0 05
	17 Feb 09	0 00	0 00	16 33	0 00	16 33	0 00	0 00	16 33
	27 Feb 09	0 00	0 00	0 05	0 00	0 05	0 00	0 00	0 05
	13 Mar 09	0 00	0 00	0 05	0 00	0 05	0 00	0 00	0 05
	31 Mar 09	0 00	0 00	0 07	0 00	0 07	0 00	0 00	0 07
	15 Apr 09	0 00	0 00	14 64	0 00	14 64	0 00	0 00	14 64
	15 Apr 09	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
	30 Apr 09	0 00	0 00	0 07	0 00	0 07	0 00	0 00	0 07
	29 May 09	0 00	0 00	0 13	0 00	0 13	0 00	0 00	0 13
	15 Jun 09	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08
	30 Jun 09	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	31 Jul 09	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08
	31 Aug 09	0 00	0 00	0 05	0 00	0 05	0 00	0 00	0 05
	30 Sep 09	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
	30 Oct 09	0 00	0 00	0 07	0 00	0 07	0 00	0 00	0 07
	13 Nov 09	0 00	0 00	0 03	0 00	0 03	0 00	0 00	0 03

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Nov 09	0 00	0 00	0 04	0 00	0 04	0 00	0 00	0 04
	31 Dec 09	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
14 Nov 08 21 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-75,330 01	-75,330 01	0 00	0 00	-75,330 01	0 00
	03 Mar 08	0 00	0 00	-53,758 05	-53,758 05	0 00	0 00	-53,758 05	0 00
	14 Mar 08	0 00	0 00	-167 54	-167 54	0 00	0 00	-167 54	0 00
	31 Mar 08	0 00	0 00	-235 74	-235 74	0 00	0 00	-235 74	0 00
	15 Apr 08	0 00	0 00	-204 75	-204 75	0 00	0 00	-204 75	0 00
	30 Apr 08	0 00	0 00	-140 58	-140 58	0 00	0 00	-140 58	0 00
	15 May 08	0 00	0 00	-136 08	-136 08	0 00	0 00	-136 08	0 00
	30 May 08	0 00	0 00	-137 85	-137 85	0 00	0 00	-137 85	0 00
	13 Jun 08	0 00	0 00	-114 08	-114 08	0 00	0 00	-114 08	0 00
	16 Jun 08	0 00	0 00	-19,017 85	-19,017 85	0 00	0 00	-19,017 85	0 00
	30 Jun 08	0 00	0 00	-176 13	-176 13	0 00	0 00	-176 13	0 00
	15 Jul 08	0 00	0 00	-157 10	-157 10	0 00	0 00	-157 10	0 0
	31 Jul 08	0 00	0 00	-169 66	-169 66	0 00	0 00	-169 66	0 00
	29 Aug 08	0 00	0 00	-240 72	-240 72	0 00	0 00	-240 72	0 00
	15 Sep 08	0 00	0 00	-263 52	-263 52	0 00	0 00	-263 52	0 00
	30 Sep 08	0 00	0 00	-144 71	-144 71	0 00	0 00	-144 71	0 00
	15 Oct 08	0 00	0 00	-94 18	-94 18	0 00	0 00	-94 18	0 00
	31 Oct 08	0 00	0 00	-88 99	-88 99	0 00	0 00	-88 99	0 00
	14 Nov 08	0 00	0 00	-82 48	-82 48	0 00	0 00	-82 48	0 00
30 Nov 09 15 Dec 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-61 38	0 00	-61 38	0 00	0 00	-61 38
	16 Jun 08	0 00	0 00	-6 35	0 00	-6 35	0 00	0 00	-6 35
	30 Jun 08	0 00	0 00	-0 25	0 00	-0 25	0 00	0 00	-0 25
	15 Jul 08	0 00	0 00	-0 23	0 00	-0 23	0 00	0 00	-0 23

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	31 Jul 08	0 00	0 00	-0 25	0 00	-0 25	0 00	0 00	-0 25
	29 Aug 08	0 00	0 00	-0 34	0 00	-0 34	0 00	0 00	-0 34
	15 Sep 08	0 00	0 00	-0 38	0 00	-0 38	0 00	0 00	-0 38
	30 Sep 08	0 00	0 00	-0 21	0 00	-0 21	0 00	0 00	-0 21
	15 Oct 08	0 00	0 00	-0 14	0 00	-0 14	0 00	0 00	-0 14
	31 Oct 08	0 00	0 00	-0 13	0 00	-0 13	0 00	0 00	-0 13
	14 Nov 08	0 00	0 00	-0 12	0 00	-0 12	0 00	0 00	-0 12
	28 Nov 08	0 00	0 00	-0 16	0 00	-0 16	0 00	0 00	-0 16
	15 Dec 08	0 00	0 00	-0 12	0 00	-0 12	0 00	0 00	-0 12
	31 Dec 08	0 00	0 00	-0 09	0 00	-0 09	0 00	0 00	-0 09
	15 Jan 09	0 00	0 00	-0 10	0 00	-0 10	0 00	0 00	-0 10
	30 Jan 09	0 00	0 00	-0 10	0 00	-0 10	0 00	0 00	-0 10
	13 Feb 09	0 00	0 00	-0 07	0 00	-0 07	0 00	0 00	-0 07
	17 Feb 09	0 00	0 00	-26 85	0 00	-26 85	0 00	0 00	-26 85
	27 Feb 09	0 00	0 00	-0 08	0 00	-0 08	0 00	0 00	-0 0[illegible]
	13 Mar 09	0 00	0 00	-0 08	0 00	-0 08	0 00	0 00	-0 08
	31 Mar 09	0 00	0 00	-0 12	0 00	-0 12	0 00	0 00	-0 12
	15 Apr 09	0 00	0 00	-24 07	0 00	-24 07	0 00	0 00	-24 07
	15 Apr 09	0 00	0 00	-0 11	0 00	-0 11	0 00	0 00	-0 11
	30 Apr 09	0 00	0 00	-0 11	0 00	-0 11	0 00	0 00	-0 11
	29 May 09	0 00	0 00	-0 22	0 00	-0 22	0 00	0 00	-0 22
	15 Jun 09	0 00	0 00	-0 14	0 00	-0 14	0 00	0 00	-0 14
	30 Jun 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	31 Jul 09	0 00	0 00	-0 13	0 00	-0 13	0 00	0 00	-0 13
	31 Aug 09	0 00	0 00	-0 09	0 00	-0 09	0 00	0 00	-0 09
	30 Sep 09	0 00	0 00	-0 11	0 00	-0 11	0 00	0 00	-0 11
	30 Oct 09	0 00	0 00	-0 11	0 00	-0 11	0 00	0 00	-0 11
	13 Nov 09	0 00	0 00	-0 05	0 00	-0 05	0 00	0 00	-0 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Nov 09	0 00	0 00	-0 06	0 00	-0 06	0 00	0 00	-0 06
30 Jun 09 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	909 64	0 00	909 64	0 00	0 00	909 64
	16 Jun 08	0 00	0 00	94 87	0 00	94 87	0 00	0 00	94 87
	30 Jun 08	0 00	0 00	3 81	0 00	3 81	0 00	0 00	3 81
	15 Jul 08	0 00	0 00	3 39	0 00	3 39	0 00	0 00	3 39
	31 Jul 08	0 00	0 00	3 67	0 00	3 67	0 00	0 00	3 67
	29 Aug 08	0 00	0 00	5 20	0 00	5 20	0 00	0 00	5 20
	15 Sep 08	0 00	0 00	5 70	0 00	5 70	0 00	0 00	5 70
	30 Sep 08	0 00	0 00	3 13	0 00	3 13	0 00	0 00	3 13
	15 Oct 08	0 00	0 00	2 03	0 00	2 03	0 00	0 00	2 03
	31 Oct 08	0 00	0 00	1 92	0 00	1 92	0 00	0 00	1 92
	14 Nov 08	0 00	0 00	1 78	0 00	1 78	0 00	0 00	1 78
	28 Nov 08	0 00	0 00	2 36	0 00	2 36	0 00	0 00	2 36
	15 Dec 08	0 00	0 00	1 91	0 00	1 91	0 00	0 00	1 9[illegible]
	31 Dec 08	0 00	0 00	1 29	0 00	1 29	0 00	0 00	1 29
	15 Jan 09	0 00	0 00	1 48	0 00	1 48	0 00	0 00	1 48
	30 Jan 09	0 00	0 00	1 55	0 00	1 55	0 00	0 00	1 55
	13 Feb 09	0 00	0 00	1 11	0 00	1 11	0 00	0 00	1 11
	17 Feb 09	0 00	0 00	401 49	0 00	401 49	0 00	0 00	401 49
	27 Feb 09	0 00	0 00	1 18	0 00	1 18	0 00	0 00	1 18
	13 Mar 09	0 00	0 00	1 22	0 00	1 22	0 00	0 00	1 22
	31 Mar 09	0 00	0 00	1 73	0 00	1 73	0 00	0 00	1 73
	15 Apr 09	0 00	0 00	360 02	0 00	360 02	0 00	0 00	360 02
	15 Apr 09	0 00	0 00	1 65	0 00	1 65	0 00	0 00	1 65
	30 Apr 09	0 00	0 00	1 67	0 00	1 67	0 00	0 00	1 67
	29 May 09	0 00	0 00	3 37	0 00	3 37	0 00	0 00	3 37

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Realized gain/loss – Market Long Term	Realized gain/loss – Translation	Realized gain/loss – Total Short Term	Realized gain/loss – Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	15 Jun 09	0 00	0 00	2 07	0 00	2 07	0 00	0 00	2 07
	30 Jun 09	0 00	0 00	0 04	0 00	0 04	0 00	0 00	0 04
31 Aug 09 09 Sep 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-12 75	0 00	-12 75	0 00	0 00	-12 75
	16 Jun 08	0 00	0 00	-1 32	0 00	-1 32	0 00	0 00	-1 32
	30 Jun 08	0 00	0 00	-0 06	0 00	-0 06	0 00	0 00	-0 06
	15 Jul 08	0 00	0 00	-0 04	0 00	-0 04	0 00	0 00	-0 04
	31 Jul 08	0 00	0 00	-0 05	0 00	-0 05	0 00	0 00	-0 05
	29 Aug 08	0 00	0 00	-0 08	0 00	-0 08	0 00	0 00	-0 08
	15 Sep 08	0 00	0 00	-0 08	0 00	-0 08	0 00	0 00	-0 08
	30 Sep 08	0 00	0 00	-0 05	0 00	-0 05	0 00	0 00	-0 05
	15 Oct 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	31 Oct 08	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	14 Nov 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 0[illegible]
	28 Nov 08	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 0[illegible]
	15 Dec 08	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	31 Dec 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	15 Jan 09	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	30 Jan 09	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	13 Feb 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	17 Feb 09	0 00	0 00	-5 61	0 00	-5 61	0 00	0 00	-5 61
	27 Feb 09	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	13 Mar 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	31 Mar 09	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	15 Apr 09	0 00	0 00	-5 03	0 00	-5 03	0 00	0 00	-5 03
	15 Apr 09	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	30 Apr 09	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	29 May 09	0 00	0 00	-0 04	0 00	-0 04	0 00	0 00	-0 04
	15 Jun 09	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	30 Jun 09	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	31 Jul 09	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	31 Aug 09	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
15 Dec 08 06 Feb 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	1,109 25	0 00	1,109 25	0 00	0 00	1,109 25
	03 Mar 08	0 00	0 00	789 53	0 00	789 53	0 00	0 00	789 53
	14 Mar 08	0 00	0 00	2 46	0 00	2 46	0 00	0 00	2 46
	31 Mar 08	0 00	0 00	3 46	0 00	3 46	0 00	0 00	3 46
	15 Apr 08	0 00	0 00	3 01	0 00	3 01	0 00	0 00	3 01
	30 Apr 08	0 00	0 00	2 06	0 00	2 06	0 00	0 00	2 06
	15 May 08	0 00	0 00	2 00	0 00	2 00	0 00	0 00	2 00
	30 May 08	0 00	0 00	2 03	0 00	2 03	0 00	0 00	2 03
	13 Jun 08	0 00	0 00	1 68	0 00	1 68	0 00	0 00	1 6[illegible]
	16 Jun 08	0 00	0 00	279 31	0 00	279 31	0 00	0 00	279 31
	30 Jun 08	0 00	0 00	2 59	0 00	2 59	0 00	0 00	2 59
	15 Jul 08	0 00	0 00	2 31	0 00	2 31	0 00	0 00	2 31
	31 Jul 08	0 00	0 00	2 49	0 00	2 49	0 00	0 00	2 49
	29 Aug 08	0 00	0 00	3 54	0 00	3 54	0 00	0 00	3 54
	15 Sep 08	0 00	0 00	3 87	0 00	3 87	0 00	0 00	3 87
	30 Sep 08	0 00	0 00	2 13	0 00	2 13	0 00	0 00	2 13
	15 Oct 08	0 00	0 00	1 38	0 00	1 38	0 00	0 00	1 38
	31 Oct 08	0 00	0 00	1 30	0 00	1 30	0 00	0 00	1 30
	14 Nov 08	0 00	0 00	1 21	0 00	1 21	0 00	0 00	1 21
	28 Nov 08	0 00	0 00	1 60	0 00	1 60	0 00	0 00	1 60
	15 Dec 08	0 00	0 00	1 29	0 00	1 29	0 00	0 00	1 29

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
28 Nov 08 21 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	11,136 68	11,136 68	0 00	0 00	11,136 68	0 00
	03 Mar 08	0 00	0 00	7,936 04	7,936 04	0 00	0 00	7,936 04	0 00
	14 Mar 08	0 00	0 00	24 73	24 73	0 00	0 00	24 73	0 00
	31 Mar 08	0 00	0 00	34 80	34 80	0 00	0 00	34 80	0 00
	15 Apr 08	0 00	0 00	30 23	30 23	0 00	0 00	30 23	0 00
	30 Apr 08	0 00	0 00	20 76	20 76	0 00	0 00	20 76	0 00
	15 May 08	0 00	0 00	20 09	20 09	0 00	0 00	20 09	0 00
	30 May 08	0 00	0 00	20 35	20 35	0 00	0 00	20 35	0 00
	13 Jun 08	0 00	0 00	16 84	16 84	0 00	0 00	16 84	0 00
	16 Jun 08	0 00	0 00	2,807 51	2,807 51	0 00	0 00	2,807 51	0 00
	30 Jun 08	0 00	0 00	26 00	26 00	0 00	0 00	26 00	0 00
	15 Jul 08	0 00	0 00	23 19	23 19	0 00	0 00	23 19	0 00
	31 Jul 08	0 00	0 00	25 05	25 05	0 00	0 00	25 05	0 00
	29 Aug 08	0 00	0 00	35 54	35 54	0 00	0 00	35.54	0 00
	15 Sep 08	0 00	0 00	38 90	38 90	0 00	0 00	38 90	0 00
	30 Sep 08	0 00	0 00	21 36	21 36	0 00	0 00	21 36	0 00
	15 Oct 08	0 00	0 00	13 91	13 91	0 00	0 00	13 91	0 00
	31 Oct 08	0 00	0 00	13 13	13 13	0 00	0 00	13 13	0 00
	14 Nov 08	0 00	0 00	12 17	12 17	0 00	0 00	12 17	0 00
	28 Nov 08	0 00	0 00	16 08	16 08	0 00	0 00	16 08	0 00
31 Jul 09 19 Aug 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	377 06	377 06	0 00	0 00	377 06	0 00
	16 Jun 08	0 00	0 00	39 23	39 23	0 00	0 00	39 23	0 00
	30 Jun 08	0 00	0 00	1 58	1 58	0 00	0 00	1 58	0 00
	15 Jul 08	0 00	0 00	1 40	1 40	0 00	0 00	1 40	0 00
	31 Jul 08	0 00	0 00	1 51	1 51	0 00	0 00	1 51	0 00

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	29 Aug 08	0 00	0 00	2 16	2 16	0 00	0 00	2 16	0 00
	15 Sep 08	0 00	0 00	2 35	2 35	0 00	0 00	2 35	0 00
	30 Sep 08	0 00	0 00	1 29	1 29	0 00	0 00	1 29	0 00
	15 Oct 08	0 00	0 00	0 84	0 84	0 00	0 00	0 84	0 00
	31 Oct 08	0 00	0 00	0 80	0 80	0 00	0 00	0 80	0 00
	14 Nov 08	0 00	0 00	0 73	0 73	0 00	0 00	0 73	0 00
	28 Nov 08	0 00	0 00	0 97	0 97	0 00	0 00	0 97	0 00
	15 Dec 08	0 00	0 00	0 79	0 79	0 00	0 00	0 79	0 00
	31 Dec 08	0 00	0 00	0 53	0 53	0 00	0 00	0 53	0 00
	15 Jan 09	0 00	0 00	0 62	0 62	0 00	0 00	0 62	0 00
	30 Jan 09	0 00	0 00	0 64	0 64	0 00	0 00	0 64	0 00
	13 Feb 09	0 00	0 00	0 46	0 46	0 00	0 00	0 46	0 00
	17 Feb 09	0 00	0 00	166 07	166 07	0 00	0 00	166 07	0 00
	27 Feb 09	0 00	0 00	0 49	0 49	0 00	0 00	0 49	0 00
	13 Mar 09	0 00	0 00	0 50	0 50	0 00	0 00	0 50	0 00
	31 Mar 09	0 00	0 00	0 72	0 72	0 00	0 00	0 72	0 00
	15 Apr 09	0 00	0 00	148 92	148 92	0 00	0 00	148 92	0 00
	15 Apr 09	0 00	0 00	0 69	0 69	0 00	0 00	0 69	0 00
	30 Apr 09	0 00	0 00	0 69	0 69	0 00	0 00	0 69	0 00
	29 May 09	0 00	0 00	1 40	1 40	0 00	0 00	1 40	0 00
	15 Jun 09	0 00	0 00	0 86	0 86	0 00	0 00	0 86	0 00
	30 Jun 09	0 00	0 00	0 01	0 01	0 00	0 00	0 01	0 00
	31 Jul 09	0 00	0 00	0 81	0 81	0 00	0 00	0 81	0 00
15 Dec 08 06 Feb 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-21,164 35	-21,164 35	0 00	0 00	-21,164 35	0 00
	03 Mar 08	0 00	0 00	-15,064 21	-15,064 21	0 00	0 00	-15,064 21	0 00
	14 Mar 08	0 00	0 00	-46 95	-46 95	0 00	0 00	-46 95	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	31 Mar 08	0.00	0.00	-66.06	-66.06	0.00	0.00	-66.06	0.00
	15 Apr 08	0.00	0.00	-57.37	-57.37	0.00	0.00	-57.37	0.00
	30 Apr 08	0.00	0.00	-39.39	-39.39	0.00	0.00	-39.39	0.00
	15 May 08	0.00	0.00	-38.13	-38.13	0.00	0.00	-38.13	0.00
	30 May 08	0.00	0.00	-38.63	-38.63	0.00	0.00	-38.63	0.00
	13 Jun 08	0.00	0.00	-31.97	-31.97	0.00	0.00	-31.97	0.00
	16 Jun 08	0.00	0.00	-5,329.22	-5,329.22	0.00	0.00	-5,329.22	0.00
	30 Jun 08	0.00	0.00	-49.36	-49.36	0.00	0.00	-49.36	0.00
	15 Jul 08	0.00	0.00	-44.03	-44.03	0.00	0.00	-44.03	0.00
	31 Jul 08	0.00	0.00	-47.54	-47.54	0.00	0.00	-47.54	0.00
	29 Aug 08	0.00	0.00	-67.46	-67.46	0.00	0.00	-67.46	0.00
	15 Sep 08	0.00	0.00	-73.84	-73.84	0.00	0.00	-73.84	0.00
	30 Sep 08	0.00	0.00	-40.55	-40.55	0.00	0.00	-40.55	0.00
	15 Oct 08	0.00	0.00	-26.39	-26.39	0.00	0.00	-26.39	0.00
	31 Oct 08	0.00	0.00	-24.94	-24.94	0.00	0.00	-24.94	0.00
	14 Nov 08	0.00	0.00	-23.11	-23.11	0.00	0.00	-23.11	0.00
	28 Nov 08	0.00	0.00	-30.51	-30.51	0.00	0.00	-30.51	0.00
	15 Dec 08	0.00	0.00	-24.69	-24.69	0.00	0.00	-24.69	0.00
29 May 09 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0.00	0.00	10,568.88	10,568.88	0.00	0.00	10,568.88	0.00
	03 Mar 08	0.00	0.00	4,009.29	4,009.29	0.00	0.00	4,009.29	0.00
	14 Mar 08	0.00	0.00	19.03	19.03	0.00	0.00	19.03	0.00
	31 Mar 08	0.00	0.00	26.77	26.77	0.00	0.00	26.77	0.00
	15 Apr 08	0.00	0.00	23.25	23.25	0.00	0.00	23.25	0.00
	30 Apr 08	0.00	0.00	15.96	15.96	0.00	0.00	15.96	0.00
	15 May 08	0.00	0.00	15.45	15.45	0.00	0.00	15.45	0.00
	30 May 08	0.00	0.00	15.66	15.66	0.00	0.00	15.66	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Realized gain/loss – Market – Long Term	Realized gain/loss – Translation	Realized gain/loss – Total – Short Term	Realized gain/loss – Total – Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	13 Jun 08	0.00	0.00	12.95	12.95	0.00	0.00	12.95	0.00
	16 Jun 08	0.00	0.00	2,159.47	2,159.47	0.00	0.00	2,159.47	0.00
	30 Jun 08	0.00	0.00	20.00	20.00	0.00	0.00	20.00	0.00
	15 Jul 08	0.00	0.00	17.83	17.83	0.00	0.00	17.83	0.00
	31 Jul 08	0.00	0.00	19.27	19.27	0.00	0.00	19.27	0.00
	29 Aug 08	0.00	0.00	27.34	27.34	0.00	0.00	27.34	0.00
	15 Sep 08	0.00	0.00	29.92	29.92	0.00	0.00	29.92	0.00
	30 Sep 08	0.00	0.00	16.43	16.43	0.00	0.00	16.43	0.00
	15 Oct 08	0.00	0.00	10.70	10.70	0.00	0.00	10.70	0.00
	31 Oct 08	0.00	0.00	10.11	10.11	0.00	0.00	10.11	0.00
	14 Nov 08	0.00	0.00	9.36	9.36	0.00	0.00	9.36	0.00
	28 Nov 08	0.00	0.00	12.36	12.36	0.00	0.00	12.36	0.00
	15 Dec 08	0.00	0.00	10.01	10.01	0.00	0.00	10.01	0.00
	31 Dec 08	0.00	0.00	6.78	6.78	0.00	0.00	6.78	0.00
	15 Jan 09	0.00	0.00	7.78	7.78	0.00	0.00	7.78	0.00
	30 Jan 09	0.00	0.00	8.18	8.18	0.00	0.00	8.18	0.00
	13 Feb 09	0.00	0.00	5.86	5.86	0.00	0.00	5.86	0.00
	17 Feb 09	0.00	0.00	2,110.08	2,110.08	0.00	0.00	2,110.08	0.00
	27 Feb 09	0.00	0.00	6.22	6.22	0.00	0.00	6.22	0.00
	13 Mar 09	0.00	0.00	6.37	6.37	0.00	0.00	6.37	0.00
	31 Mar 09	0.00	0.00	9.09	9.09	0.00	0.00	9.09	0.00
	15 Apr 09	0.00	0.00	1,892.17	1,892.17	0.00	0.00	1,892.17	0.00
	15 Apr 09	0.00	0.00	8.69	8.69	0.00	0.00	8.69	0.00
	30 Apr 09	0.00	0.00	8.78	8.78	0.00	0.00	8.78	0.00
	29 May 09	0.00	0.00	17.72	17.72	0.00	0.00	17.72	0.00
28 Nov 08 21 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0.00	0.00	10,571.63	0.00	10,571.63	0.00	0.00	10,571.63

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Market – Long Term	Translation	Total – Short Term	Total – Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	03 Mar 08	0 00	0 00	7,533 39	0 00	7,533 39	0 00	0 00	7,533 39
	14 Mar 08	0 00	0 00	23 48	0 00	23 48	0 00	0 00	23.48
	31 Mar 08	0 00	0 00	33 03	0 00	33 03	0 00	0 00	33 03
	15 Apr 08	0 00	0 00	28 69	0 00	28 69	0 00	0 00	28 69
	30 Apr 08	0 00	0 00	19 70	0 00	19 70	0 00	0 00	19 70
	15 May 08	0 00	0 00	19 07	0 00	19 07	0 00	0 00	19 07
	30 May 08	0 00	0 00	19 31	0 00	19 31	0 00	0 00	19 31
	13 Jun 08	0 00	0 00	15 99	0 00	15 99	0 00	0 00	15 99
	16 Jun 08	0 00	0 00	2,665 06	0 00	2,665 06	0 00	0 00	2,665 06
	30 Jun 08	0 00	0 00	24 68	0 00	24 68	0 00	0 00	24 68
	15 Jul 08	0 00	0 00	22 02	0 00	22 02	0 00	0 00	22 02
	31 Jul 08	0 00	0.00	23 77	0 00	23 77	0 00	0 00	23 77
	29 Aug 08	0 00	0 00	33 74	0 00	33 74	0 00	0.00	33 74
	15 Sep 08	0 00	0 00	36 93	0 00	36 93	0 00	0 00	36 93
	30 Sep 08	0 00	0 00	20 28	0 00	20 28	0 00	0 00	20 28
	15 Oct 08	0 00	0 00	13 20	0 00	13 20	0 00	0 00	13 20
	31 Oct 08	0 00	0 00	12 47	0 00	12 47	0 00	0 00	12 47
	14 Nov 08	0 00	0 00	11 56	0 00	11 56	0 00	0 00	11 56
	28 Nov 08	0 00	0 00	15 26	0 00	15 26	0 00	0 00	15 26
13 Mar 09 14 Apr 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-1,960 46	-1,960 46	0 00	0 00	-1,960 46	0 00
	03 Mar 08	0 00	0 00	-997 49	-997 49	0 00	0 00	-997 49	0 00
	14 Mar 08	0 00	0 00	-3 96	-3 96	0 00	0 00	-3 96	0 00
	31 Mar 08	0 00	0 00	-5 58	-5 58	0 00	0 00	-5 58	0 00
	15 Apr 08	0 00	0 00	-4 84	-4 84	0 00	0 00	-4 84	0 00
	30 Apr 08	0 00	0 00	-3 32	-3 32	0 00	0 00	-3.32	0 00
	15 May 08	0 00	0 00	-3 22	-3 22	0 00	0 00	-3 22	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 May 08	0 00	0 00	-3 26	-3 26	0 00	0 00	-3 26	0 00
	13 Jun 08	0 00	0 00	-2 70	-2 70	0 00	0 00	-2 70	0 00
	16 Jun 08	0 00	0 00	-449 81	-449 81	0 00	0 00	-449 81	0 00
	30 Jun 08	0 00	0 00	-4 16	-4 16	0 00	0 00	-4 16	0 00
	15 Jul 08	0 00	0 00	-3 72	-3 72	0 00	0 00	-3 72	0 00
	31 Jul 08	0 00	0 00	-4 01	-4 01	0 00	0 00	-4 01	0 00
	29 Aug 08	0 00	0 00	-5 69	-5 69	0 00	0 00	-5 69	0 00
	15 Sep 08	0 00	0 00	-6 23	-6 23	0 00	0 00	-6 23	0 00
	30 Sep 08	0 00	0 00	-3 42	-3 42	0 00	0 00	-3 42	0 00
	15 Oct 08	0.00	0 00	-2 23	-2 23	0 00	0 00	-2 23	0 00
	31 Oct 08	0 00	0 00	-2 11	-2 11	0 00	0 00	-2 11	0 00
	14 Nov 08	0 00	0 00	-1 96	-1 96	0 00	0 00	-1 96	0 00
	28 Nov 08	0 00	0 00	-2 57	-2 57	0 00	0 00	-2 57	0 00
	15 Dec 08	0 00	0 00	-2 08	-2 08	0 00	0 00	-2 08	0 00
	31 Dec 08	0 00	0 00	-1 41	-1 41	0 00	0 00	-1 41	0 00
	15 Jan 09	0 00	0 00	-1 62	-1 62	0 00	0 00	-1 62	0 00
	30 Jan 09	0 00	0 00	-1 70	-1 70	0 00	0 00	-1 70	0 00
	13 Feb 09	0 00	0 00	-1 22	-1 22	0 00	0 00	-1 22	0 00
	17 Feb 09	0 00	0 00	-439 52	-439 52	0 00	0 00	-439 52	0 00
	27 Feb 09	0 00	0 00	-1 30	-1 30	0 00	0 00	-1 30	0 00
	13 Mar 09	0 00	0 00	-1 33	-1 33	0 00	0 00	-1 33	0 00
14 Feb 09 / 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	2,468 61	2,468 61	0 00	0 00	2,468 61	0 00
	03 Mar 08	0 00	0 00	1,621 80	1,621 80	0 00	0 00	1,621 80	0 00
	14 Mar 08	0 00	0 00	6 44	6 44	0 00	0 00	6 44	0 00
	31 Mar 08	0 00	0 00	9 07	9 07	0 00	0 00	9 07	0 00
	15 Apr 08	0 00	0 00	7 87	7 87	0 00	0 00	7 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Apr 08	0 00	0 00	5 41	5 41	0 00	0 00	5 41	0 00
	15 May 08	0 00	0 00	5 24	5 24	0 00	0 00	5 24	0 00
	30 May 08	0 00	0 00	5 30	5 30	0 00	0 00	5 30	0 00
	13 Jun 08	0 00	0 00	4 39	4 39	0 00	0 00	4 39	0 00
	16 Jun 08	0 00	0 00	731 33	731 33	0 00	0 00	731 33	0 00
	30 Jun 08	0 00	0 00	6 77	6 77	0 00	0 00	6 77	0 00
	15 Jul 08	0 00	0 00	6 05	6 05	0 00	0 00	6 05	0 00
	31 Jul 08	0 00	0 00	6 52	6 52	0 00	0 00	6 52	0 00
	29 Aug 08	0 00	0 00	9 26	9 26	0 00	0 00	9 26	0 00
	15 Sep 08	0 00	0 00	10 13	10 13	0 00	0 00	10 13	0 00
	30 Sep 08	0 00	0 00	5 57	5 57	0 00	0 00	5 57	0 00
	15 Oct 08	0 00	0 00	3 62	3 62	0 00	0 00	3 62	0 00
	31 Oct 08	0 00	0 00	3 42	3 42	0 00	0 00	3 42	0 00
	14 Nov 08	0 00	0 00	3 17	3 17	0 00	0 00	3 17	0 00
	28 Nov 08	0 00	0 00	4 19	4 19	0 00	0 00	4 19	0 00
	15 Dec 08	0 00	0 00	3 38	3 38	0 00	0 00	3 38	0 00
	31 Dec 08	0 00	0 00	2 29	2 29	0 00	0 00	2 29	0 00
	15 Jan 09	0 00	0 00	2 63	2 63	0 00	0 00	2 63	0 00
	30 Jan 09	0 00	0 00	2 77	2 77	0 00	0 00	2 77	0 00
	13 Feb 09	0 00	0 00	1 99	1 99	0 00	0 00	1 99	0,00
29 May 09 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	2,734 79	0 00	2,734 79	0 00	0 00	2,734 79
	03 Mar 08	0 00	0 00	1,037 44	0 00	1,037 44	0 00	0 00	1,037 44
	14 Mar 08	0 00	0 00	4 92	0 00	4 92	0 00	0 00	4 92
	31 Mar 08	0 00	0 00	6 92	0 00	6 92	0 00	0 00	6 92
	15 Apr 08	0 00	0 00	6 02	0 00	6 02	0 00	0 00	6 02
	30 Apr 08	0 00	0 00	4 13	0 00	4 13	0 00	0 00	4 13

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	15 May 08	0 00	0 00	4 00	0 00	4 00	0 00	0 00	4 00
	30 May 08	0 00	0 00	4 05	0 00	4 05	0 00	0 00	4 05
	13 Jun 08	0 00	0 00	3 35	0 00	3 35	0 00	0 00	3 35
	16 Jun 08	0 00	0 00	558 78	0 00	558 78	0 00	0 00	558 78
	30 Jun 08	0 00	0 00	5 17	0 00	5 17	0 00	0 00	5 17
	15 Jul 08	0 00	0 00	4 61	0 00	4 61	0 00	0 00	4 61
	31 Jul 08	0 00	0 00	4 99	0 00	4 99	0 00	0 00	4 99
	29 Aug 08	0 00	0 00	7 08	0 00	7 08	0 00	0 00	7 08
	15 Sep 08	0 00	0 00	7 74	0 00	7 74	0 00	0 00	7 74
	30 Sep 08	0 00	0 00	4 25	0 00	4 25	0 00	0 00	4 25
	15 Oct 08	0 00	0 00	2 77	0 00	2 77	0 00	0 00	2 77
	31 Oct 08	0 00	0 00	2 61	0 00	2 61	0 00	0 00	2 61
	14 Nov 08	0 00	0 00	2 43	0 00	2 43	0 00	0 00	2 43
	28 Nov 08	0 00	0 00	3 20	0 00	3 20	0 00	0 00	3 20
	15 Dec 08	0 00	0 00	2 59	0 00	2 59	0 00	0 00	2 59
	31 Dec 08	0 00	0 00	1 75	0 00	1 75	0 00	0 00	1 75
	15 Jan 09	0 00	0 00	2 01	0 00	2 01	0 00	0 00	2 01
	30 Jan 09	0 00	0 00	2 12	0 00	2 12	0 00	0 00	2 12
	13 Feb 09	0 00	0 00	1 52	0 00	1 52	0 00	0 00	1 52
	17 Feb 09	0 00	0 00	546 00	0 00	546 00	0 00	0 00	546 00
	27 Feb 09	0 00	0 00	1 61	0 00	1 61	0 00	0 00	1 61
	13 Mar 09	0 00	0 00	1 65	0 00	1 65	0 00	0 00	1 65
	31 Mar 09	0 00	0 00	2 35	0 00	2 35	0 00	0 00	2 35
	15 Apr 09	0 00	0 00	489 62	0 00	489 62	0 00	0 00	489 62
	15 Apr 09	0 00	0 00	2 25	0 00	2 25	0 00	0 00	2 25
	30 Apr 09	0 00	0 00	2 27	0 00	2 27	0 00	0 00	2 27
	29 May 09	0 00	0 00	4 59	0 00	4 59	0 00	0 00	4 59

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
15 Jan 09 11 Mar 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	1,532 02	1,532 02	0 00	0 00	1,532 02	0 00
	03 Mar 08	0 00	0 00	1,008 43	1,008 43	0 00	0 00	1,008 43	0 00
	14 Mar 08	0 00	0 00	4 01	4 01	0 00	0 00	4 01	0 00
	31 Mar 08	0 00	0 00	5 64	5 64	0 00	0 00	5 64	0 00
	15 Apr 08	0 00	0 00	4 90	4 90	0 00	0 00	4 90	0 00
	30 Apr 08	0 00	0 00	3 36	3 36	0 00	0 00	3 36	0 00
	15 May 08	0 00	0 00	3 26	3 26	0 00	0 00	3 26	0 00
	30 May 08	0 00	0 00	3 30	3 30	0 00	0 00	3 30	0 00
	13 Jun 08	0 00	0 00	2 73	2 73	0 00	0 00	2 73	0 00
	16 Jun 08	0 00	0 00	454 75	454 75	0 00	0 00	454 75	0 00
	30 Jun 08	0 00	0 00	4 21	4 21	0 00	0 00	4 21	0 00
	15 Jul 08	0 00	0 00	3 76	3 76	0 00	0 00	3 76	0 00
	31 Jul 08	0 00	0 00	4 05	4 05	0 00	0 00	4 05	0 00
	29 Aug 08	0 00	0 00	5 75	5 75	0 00	0 00	5 75	0 00
	15 Sep 08	0 00	0 00	6 30	6 30	0 00	0 00	6 30	0 00
	30 Sep 08	0 00	0 00	3 46	3 46	0 00	0 00	3 46	0 00
	15 Oct 08	0 00	0 00	2 26	2 26	0 00	0 00	2 26	0 00
	31 Oct 08	0 00	0 00	2 12	2 12	0 00	0 00	2 12	0 00
	14 Nov 08	0 00	0 00	1 97	1 97	0 00	0 00	1 97	0 00
	28 Nov 08	0 00	0 00	2 61	2 61	0 00	0 00	2 61	0 00
	15 Dec 08	0 00	0 00	2 10	2 10	0 00	0 00	2 10	0 00
	31 Dec 08	0 00	0 00	1 42	1 42	0 00	0 00	1 42	0 00
	15 Jan 09	0 00	0 00	1 63	1 63	0 00	0 00	1 63	0 00
13 Mar 09 14 Apr 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-2,851 54	0 00	-2,851 54	0 00	0 00	-2,851 54
	03 Mar 08	0 00	0 00	-1,450 87	0 00	-1,450 87	0 00	0 00	-1,450 87

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	14 Mar 08	0 00	0 00	-5 76	0 00	-5 76	0 00	0 00	-5 76
	31 Mar 08	0 00	0 00	-8 11	0 00	-8 11	0 00	0 00	-8 11
	15 Apr 08	0 00	0 00	-7 04	0 00	-7 04	0 00	0 00	-7 04
	30 Apr 08	0 00	0 00	-4 83	0 00	-4 83	0 00	0 00	-4 83
	15 May 08	0 00	0 00	-4 68	0 00	-4 68	0 00	0 00	-4 68
	30 May 08	0 00	0 00	-4 75	0 00	-4 75	0 00	0 00	-4 75
	13 Jun 08	0 00	0 00	-3 92	0 00	-3 92	0 00	0 00	-3 92
	16 Jun 08	0 00	0 00	-654 25	0 00	-654 25	0 00	0 00	-654 25
	30 Jun 08	0 00	0 00	-6 06	0 00	-6 06	0 00	0 00	-6 06
	15 Jul 08	0 00	0 00	-5 41	0 00	-5 41	0 00	0 00	-5 41
	31 Jul 08	0 00	0 00	-5 84	0 00	-5 84	0 00	0 00	-5 84
	29 Aug 08	0 00	0 00	-8 28	0 00	-8 28	0 00	0 00	-8 28
	15 Sep 08	0 00	0 00	-9 07	0 00	-9 07	0 00	0 00	-9 07
	30 Sep 08	0 00	0 00	-4 98	0 00	-4 98	0 00	0 00	-4 98
	15 Oct 08	0 00	0 00	-3 24	0 00	-3 24	0 00	0 00	-3 24
	31 Oct 08	0 00	0 00	-3 06	0 00	-3 06	0 00	0 00	-3 06
	14 Nov 08	0 00	0 00	-2 84	0 00	-2 84	0 00	0 00	-2 84
	28 Nov 08	0 00	0 00	-3 75	0 00	-3 75	0 00	0 00	-3 75
	15 Dec 08	0 00	0 00	-3 03	0 00	-3 03	0 00	0 00	-3 03
	31 Dec 08	0 00	0 00	-2 05	0 00	-2 05	0 00	0 00	-2 05
	15 Jan 09	0 00	0 00	-2 36	0 00	-2 36	0 00	0 00	-2 36
	30 Jan 09	0 00	0 00	-2 48	0 00	-2 48	0 00	0 00	-2 48
	13 Feb 09	0 00	0 00	-1 78	0 00	-1 78	0 00	0 00	-1 78
	17 Feb 09	0 00	0 00	-639 29	0 00	-639 29	0 00	0 00	-639 29
	27 Feb 09	0 00	0 00	-1 88	0 00	-1 88	0 00	0 00	-1 88
	13 Mar 09	0 00	0 00	-1 93	0 00	-1 93	0 00	0 00	-1 93

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
14 Feb 09 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-6 97	0 00	-6 97	0 00	0 00	-6 97
	03 Mar 08	0 00	0 00	-4 58	0 00	-4 58	0 00	0 00	-4 58
	14 Mar 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	31 Mar 08	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	15 Apr 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	30 Apr 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	15 May 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	30 May 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	13 Jun 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	16 Jun 08	0 00	0 00	-2 07	0 00	-2 07	0 00	0 00	-2 07
	30 Jun 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	15 Jul 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	31 Jul 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	29 Aug 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	15 Sep 08	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	30 Sep 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	15 Oct 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	31 Oct 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	14 Nov 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	28 Nov 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	15 Dec 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	31 Dec 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	15 Jan 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	30 Jan 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	13 Feb 09	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
31 Dec 08 13 Jan 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	12,982 20	0 00	12,982 20	0 00	0 00	12,982 20
15 Jan 09 11 Mar 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	1,029 90	0 00	1,029 90	0 00	0 00	1,029 90
	03 Mar 08	0 00	0 00	677 92	0 00	677 92	0 00	0 00	677 92
	14 Mar 08	0 00	0 00	2 69	0 00	2 69	0 00	0 00	2 69
	31 Mar 08	0 00	0 00	3 79	0 00	3 79	0 00	0 00	3 79
	15 Apr 08	0 00	0 00	3 29	0 00	3 29	0 00	0 00	3 29
	30 Apr 08	0 00	0 00	2 26	0 00	2 26	0 00	0 00	2 26
	15 May 08	0 00	0 00	2 19	0 00	2 19	0 00	0 00	2 19
	30 May 08	0 00	0 00	2 21	0 00	2 21	0 00	0 00	2 21
	13 Jun 08	0 00	0 00	1 83	0 00	1 83	0 00	0 00	1 83
	16 Jun 08	0 00	0 00	305 70	0 00	305 70	0 00	0 00	305 70
	30 Jun 08	0 00	0 00	2 83	0 00	2 83	0 00	0 00	2 83
	15 Jul 08	0 00	0 00	2 53	0 00	2 53	0 00	0 00	2 53
	31 Jul 08	0 00	0 00	2 73	0 00	2 73	0 00	0 00	2 73
	29 Aug 08	0 00	0 00	3 87	0 00	3 87	0 00	0 00	3 87
	15 Sep 08	0 00	0 00	4 24	0 00	4 24	0 00	0 00	4 24
	30 Sep 08	0 00	0 00	2 32	0 00	2 32	0 00	0 00	2 32
	15 Oct 08	0 00	0 00	1 52	0 00	1 52	0 00	0.00	1 52
	31 Oct 08	0 00	0 00	1 43	0 00	1 43	0 00	0 00	1 43
	14 Nov 08	0 00	0 00	1 33	0 00	1 33	0 00	0 00	1 33
	28 Nov 08	0 00	0 00	1 75	0 00	1 75	0 00	0 00	1 75
	15 Dec 08	0 00	0 00	1 41	0 00	1 41	0 00	0 00	1 41
	31 Dec 08	0 00	0 00	0 96	0 00	0 96	0 00	0 00	0 96
	15 Jan 09	0 00	0 00	1 10	0 00	1 10	0 00	0 00	1 10

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Other Gain/Loss

Fixed income

Corporate bonds

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
31 Dec 08 06 Feb 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	4,883 43	4,883 43	0 00	0 00	4,883 43	0 00
	03 Mar 08	0 00	0 00	3,217 90	3,217 90	0 00	0 00	3,217 90	0 00
	14 Mar 08	0 00	0 00	12 78	12 78	0 00	0 00	12 78	0 00
	31 Mar 08	0 00	0 00	17 99	17 99	0 00	0 00	17.99	0 00
	15 Apr 08	0 00	0 00	15 62	15 62	0 00	0 00	15 62	0 00
	30 Apr 08	0 00	0 00	10 73	10 73	0 00	0 00	10 73	0 00
	15 May 08	0 00	0 00	10 39	10 39	0 00	0 00	10 39	0 00
	30 May 08	0 00	0 00	10 51	10 51	0 00	0 00	10 51	0 00
	13 Jun 08	0 00	0 00	8 70	8 70	0 00	0 00	8 70	0 00
	16 Jun 08	0 00	0 00	1,451 07	1,451 07	0 00	0 00	1,451 07	0 00
	30 Jun 08	0 00	0 00	13 44	13 44	0 00	0 00	13 44	0 00
	15 Jul 08	0 00	0 00	11 99	11 99	0 00	0 00	11 99	0 00
	31 Jul 08	0 00	0 00	12 95	12.95	0 00	0 00	12 95	0 00
	29 Aug 08	0 00	0 00	18 36	18 36	0 00	0 00	18 36	0 00
	15 Sep 08	0 00	0 00	20 11	20 11	0 00	0 00	20 11	0 00
	30 Sep 08	0 00	0 00	11 04	11 04	0 00	0 00	11 04	0 00
	15 Oct 08	0 00	0 00	7 19	7 19	0 00	0 00	7 19	0 00
	31 Oct 08	0 00	0 00	6 79	6 79	0 00	0 00	6 79	0 00
	14 Nov 08	0 00	0 00	6 29	6 29	0 00	0 00	6 29	0 00
	28 Nov 08	0 00	0 00	8 31	8 31	0 00	0 00	8 31	0 00
	15 Dec 08	0 00	0 00	6 72	6 72	0 00	0 00	6 72	0 00
	31 Dec 08	0 00	0 00	4 55	4 55	0 00	0 00	4 55	0 00
15 Jun 09 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	98 55	0 00	98 55	0 00	0 00	98 55
	03 Mar 08	0 00	0 00	37 35	0 00	37 35	0 00	0 00	37 35
	14 Mar 08	0 00	0 00	0 17	0 00	0 17	0 00	0 00	0 17

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	31 Mar 08	0 00	0 00	0 25	0 00	0 25	0 00	0 00	0 25
	15 Apr 08	0 00	0 00	0 21	0 00	0 21	0 00	0 00	0 21
	30 Apr 08	0 00	0 00	0 15	0 00	0 15	0 00	0 00	0.15
	15 May 08	0 00	0 00	0 15	0 00	0 15	0 00	0 00	0 15
	30 May 08	0 00	0 00	0 15	0 00	0 15	0 00	0 00	0 15
	13 Jun 08	0 00	0 00	0 12	0 00	0 12	0 00	0 00	0 12
	16 Jun 08	0 00	0 00	20 11	0 00	20 11	0 00	0 00	20 11
	30 Jun 08	0 00	0 00	0 19	0 00	0 19	0 00	0 00	0 19
	15 Jul 08	0 00	0 00	0 17	0 00	0 17	0 00	0 00	0 17
	31 Jul 08	0 00	0 00	0 18	0 00	0 18	0 00	0 00	0 18
	29 Aug 08	0 00	0 00	0 26	0 00	0 26	0 00	0 00	0 26
	15 Sep 08	0 00	0 00	0 28	0 00	0 28	0 00	0 00	0 28
	30 Sep 08	0 00	0 00	0 15	0 00	0 15	0 00	0 00	0 15
	15 Oct 08	0 00	0 00	0 10	0 00	0 10	0 00	0 00	0 10
	31 Oct 08	0 00	0 00	0 10	0 00	0 10	0 00	0 00	0 10
	14 Nov 08	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08
	28 Nov 08	0 00	0 00	0 11	0 00	0 11	0 00	0 00	0 11
	15 Dec 08	0 00	0 00	0 09	0 00	0 09	0 00	0 00	0 09
	31 Dec 08	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
	15 Jan 09	0 00	0 00	0 07	0 00	0 07	0 00	0 00	0 07
	30 Jan 09	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08
	13 Feb 09	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
	17 Feb 09	0 00	0 00	19 66	0 00	19 66	0 00	0 00	19 66
	27 Feb 09	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
	13 Mar 09	0 00	0 00	0 06	0 00	0 06	0 00	0 00	0 06
	31 Mar 09	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08
	15 Apr 09	0 00	0 00	17 63	0 00	17 63	0 00	0 00	17 63
	15 Apr 09	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Apr 09	0 00	0 00	0 08	0 00	0 08	0 00	0 00	0 08
	29 May 09	0 00	0 00	0 16	0 00	0 16	0 00	0 00	0 16
	15 Jun 09	0 00	0 00	0 10	0 00	0 10	0 00	0 00	0 10
30 Apr 09 15 May 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	4,445 06	4,445 06	0 00	0 00	4,445 06	0 00
	03 Mar 08	0 00	0 00	1,689 06	1,689 06	0 00	0 00	1,689 06	0 00
	14 Mar 08	0 00	0 00	8 01	8 01	0 00	0 00	8 01	0 00
	31 Mar 08	0 00	0 00	11 28	11 28	0 00	0 00	11 28	0 00
	15 Apr 08	0 00	0 00	9 80	9 80	0 00	0 00	9 80	0 00
	30 Apr 08	0 00	0 00	6 73	6 73	0 00	0 00	6 73	0 00
	15 May 08	0 00	0 00	6 51	6 51	0 00	0 00	6 51	0 00
	30 May 08	0 00	0 00	6 59	6 59	0 00	0 00	6 59	0 00
	13 Jun 08	0 00	0 00	5 46	5 46	0 00	0 00	5 46	0 00
	16 Jun 08	0 00	0 00	909 76	909 76	0 00	0 00	909 76	0 00
	30 Jun 08	0 00	0 00	8 43	8 43	0 00	0 00	8 43	0 00
	15 Jul 08	0 00	0 00	7 51	7 51	0 00	0 00	7 51	0 00
	31 Jul 08	0 00	0 00	8 11	8 11	0 00	0 00	8 11	0 00
	29 Aug 08	0 00	0 00	11 52	11 52	0 00	0 00	11 52	0 00
	15 Sep 08	0 00	0 00	12 60	12 60	0 00	0 00	12 60	0 00
	30 Sep 08	0 00	0 00	6 93	6 93	0 00	0 00	6 93	0 00
	15 Oct 08	0 00	0 00	4 50	4 50	0 00	0 00	4 50	0 00
	31 Oct 08	0 00	0 00	4 25	4 25	0 00	0 00	4 25	0 00
	14 Nov 08	0 00	0 00	3 94	3 94	0 00	0 00	3 94	0 00
	28 Nov 08	0 00	0 00	5 21	5 21	0 00	0 00	5 21	0 00
	15 Dec 08	0 00	0 00	4 22	4 22	0 00	0 00	4 22	0 00
	31 Dec 08	0 00	0 00	2 85	2 85	0 00	0 00	2 85	0 00
	15 Jan 09	0 00	0 00	3 27	3 27	0 00	0 00	3 27	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Jan 09	0 00	0 00	3 45	3 45	0 00	0 00	3 45	0 00
	13 Feb 09	0 00	0 00	2 48	2 48	0 00	0 00	2 48	0 00
	17 Feb 09	0 00	0 00	888 95	888 95	0 00	0 00	888 95	0 00
	27 Feb 09	0 00	0 00	2 62	2 62	0 00	0 00	2 62	0 00
	13 Mar 09	0 00	0 00	2 69	2 69	0 00	0 00	2 69	0 00
	31 Mar 09	0 00	0 00	3 83	3 83	0 00	0 00	3 83	0 00
	15 Apr 09	0 00	0 00	797 14	797 14	0 00	0 00	797 14	0 00
	15 Apr 09	0 00	0 00	3 66	3 66	0 00	0 00	3 66	0 00
	30 Apr 09	0 00	0 00	3 70	3 70	0 00	0 00	3 70	0 00
30 Sep 09 07 Oct 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-5 18	0 00	-5 18	0 00	0 00	-5 18
	16 Jun 08	0 00	0 00	-0 54	0 00	-0 54	0 00	0 00	-0 54
	30 Jun 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	15 Jul 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	31 Jul 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	29 Aug 08	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	15 Sep 08	0 00	0 00	-0 03	0 00	-0 03	0 00	0 00	-0 03
	30 Sep 08	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	15 Oct 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	31 Oct 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	14 Nov 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	28 Nov 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	15 Dec 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	31 Dec 08	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	15 Jan 09	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	30 Jan 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	30 Jan 09	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	13 Feb 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	17 Feb 09	0 00	0 00	-2 27	0 00	-2 27	0 00	0 00	-2 27
	27 Feb 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	13 Mar 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	31 Mar 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	15 Apr 09	0 00	0 00	-2 04	0 00	-2 04	0 00	0 00	-2 04
	15 Apr 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	30 Apr 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	29 May 09	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	15 Jun 09	0 00	0 00	-0 02	0 00	-0 02	0 00	0 00	-0 02
	30 Jun 09	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	31 Jul 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	31 Aug 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	30 Sep 09	0 00	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
31 Dec 08 06 Feb 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	2 189 46	0 00	2,189 46	0 00	0 00	2,189 46
	03 Mar 08	0 00	0 00	1,442 73	0 00	1,442 73	0 00	0 00	1,442 73
	14 Mar 08	0 00	0 00	5 73	0 00	5 73	0 00	0 00	5 73
	31 Mar 08	0 00	0 00	8 07	0 00	8 07	0 00	0 00	8 07
	15 Apr 08	0 00	0 00	7 00	0 00	7 00	0 00	0 00	7 00
	30 Apr 08	0 00	0 00	4 81	0 00	4 81	0 00	0 00	4 81
	15 May 08	0 00	0 00	4 66	0 00	4 66	0 00	0 00	4 66
	30 May 08	0 00	0 00	4 71	0 00	4 71	0 00	0 00	4 71
	13 Jun 08	0 00	0 00	3 90	0 00	3 90	0 00	0 00	3 90
	16 Jun 08	0 00	0 00	650 58	0 00	650 58	0 00	0 00	650 58
	30 Jun 08	0 00	0 00	6 03	0 00	6 03	0 00	0 00	6 03
	15 Jul 08	0 00	0 00	5 38	0 00	5 38	0 00	0 00	5 38
	31 Jul 08	0 00	0 00	5 81	0 00	5 81	0 00	0 00	5 81

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	29 Aug 08	0 00	0 00	8 23	0 00	8 23	0 00	0 00	8 23
	15 Sep 08	0 00	0 00	9 01	0 00	9 01	0 00	0 00	9 01
	30 Sep 08	0 00	0 00	4 95	0 00	4 95	0 00	0 00	4 95
	15 Oct 08	0 00	0 00	3 22	0 00	3 22	0 00	0 00	3 22
	31 Oct 08	0 00	0 00	3 04	0 00	3 04	0 00	0 00	3 04
	14 Nov 08	0 00	0 00	2 82	0 00	2 82	0 00	0 00	2 82
	28 Nov 08	0 00	0 00	3 73	0 00	3 73	0 00	0 00	3 73
	15 Dec 08	0 00	0 00	3 01	0 00	3 01	0 00	0 00	3 01
	31 Dec 08	0 00	0 00	2 04	0 00	2 04	0 00	0 00	2 04
15 Jun 09 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-18,933 22	-18,933 22	0 00	0 00	-18,933 22	0 00
	03 Mar 08	0 00	0 00	-7,174 89	-7,174 89	0 00	0 00	-7,174 89	0 00
	14 Mar 08	0 00	0 00	-34 04	-34 04	0 00	0 00	-34 04	0 00
	31 Mar 08	0 00	0 00	-47 90	-47 90	0 00	0 00	-47 90	0 00
	15 Apr 08	0 00	0 00	-41 60	-41 60	0 00	0 00	-41 60	0 00
	30 Apr 08	0 00	0 00	-28 57	-28 57	0 00	0 00	-28 57	0 00
	15 May 08	0 00	0 00	-27 65	-27 65	0 00	0 00	-27 65	0 00
	30 May 08	0 00	0 00	-28 01	-28 01	0 00	0 00	-28 01	0 00
	13 Jun 08	0 00	0 00	-23 18	-23 18	0 00	0 00	-23 18	0 00
	16 Jun 08	0 00	0 00	-3,864 53	-3,864 53	0 00	0 00	-3,864 53	0 00
	30 Jun 08	0 00	0 00	-35 79	-35 79	0 00	0 00	-35 79	0 00
	15 Jul 08	0 00	0 00	-31 92	-31 92	0 00	0 00	-31 92	0 00
	31 Jul 08	0 00	0 00	-34 48	-34 48	0 00	0 00	-34 48	0 00
	29 Aug 08	0 00	0 00	-48 92	-48 92	0 00	0 00	-48 92	0 00
	15 Sep 08	0 00	0 00	-53 55	-53 55	0 00	0 00	-53 55	0 00
	30 Sep 08	0 00	0 00	-29 40	-29 40	0 00	0 00	-29 40	0 00
	15 Oct 08	0 00	0 00	-19 14	-19 14	0 00	0 00	-19 14	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	31 Oct 08	0 00	0 00	-18 09	-18 09	0 00	0 00	-18 09	0 00
	14 Nov 08	0 00	0 00	-16 76	-16 76	0 00	0 00	-16 76	0 00
	28 Nov 08	0 00	0 00	-22 12	-22 12	0 00	0 00	-22 12	0 00
	15 Dec 08	0 00	0 00	-17 91	-17 91	0 00	0 00	-17 91	0 00
	31 Dec 08	0 00	0 00	-12 12	-12 12	0 00	0 00	-12 12	0 00
	15 Jan 09	0 00	0 00	-13 91	-13 91	0 00	0 00	-13 91	0 00
	30 Jan 09	0 00	0 00	-14 64	-14 64	0 00	0 00	-14 64	0 00
	13 Feb 09	0 00	0 00	-10 50	-10 50	0 00	0 00	-10 50	0 00
	17 Feb 09	0 00	0 00	-3,776 13	-3,776 13	0 00	0 00	-3,776 13	0 00
	27 Feb 09	0 00	0 00	-11 13	-11 13	0 00	0 00	-11 13	0 00
	13 Mar 09	0 00	0 00	-11 41	-11 41	0 00	0 00	-11 41	0 00
	31 Mar 09	0 00	0 00	-16 28	-16 28	0 00	0 00	-16 28	0 00
	15 Apr 09	0 00	0 00	-3,386 16	-3,386 16	0 00	0 00	-3,386 16	0 00
	15 Apr 09	0 00	0 00	-15 55	-15 55	0 00	0 00	-15 55	0 00
	30 Apr 09	0 00	0 00	-15 70	-15 70	0 00	0 00	-15 70	0,00
	29 May 09	0 00	0 00	-31 71	-31 71	0 00	0 00	-31 71	0 00
	15 Jun 09	0 00	0 00	-19 53	-19 53	0 00	0 00	-19 53	0 00
30 Jan 09 11 Mar 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	121 97	121 97	0 00	0 00	121 97	0 00
	03 Mar 08	0 00	0 00	80 20	80 20	0 00	0 00	80 20	0 00
	14 Mar 08	0 00	0 00	0 32	0 32	0 00	0 00	0 32	0 00
	31 Mar 08	0 00	0 00	`0 45	0 45	0 00	0 00	0 45	0 00
	15 Apr 08	0 00	0 00	0 39	0 39	0 00	0 00	0 39	0 00
	30 Apr 08	0 00	0 00	0 26	0 26	0 00	0 00	0 26	0 00
	15 May 08	0 00	0 00	0 26	0 26	0 00	0 00	0 26	0 00
	30 May 08	0 00	0 00	0 26	0 26	0 00	0 00	0 26	0 00
	13 Jun 08	0 00	0 00	0 22	0 22	0 00	0 00	0 22	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	16 Jun 08	0 00	0 00	36 16	36 16	0 00	0 00	36 16	0 00
	30 Jun 08	0 00	0 00	0 34	0 34	0 00	0 00	0 34	0 00
	15 Jul 08	0 00	0 00	0 30	0 30	0 00	0 00	0 30	0 00
	31 Jul 08	0 00	0 00	0 32	0 32	0 00	0 00	0 32	0 00
	29 Aug 08	0 00	0 00	0 46	0 46	0 00	0 00	0 46	0 00
	15 Sep 08	0 00	0 00	0 50	0 50	0 00	0 00	0 50	0 00
	30 Sep 08	0 00	0 00	0 27	0 27	0 00	0 00	0 27	0 00
	15 Oct 08	0 00	0 00	0 18	0 18	0 00	0 00	0 18	0 00
	31 Oct 08	0 00	0 00	0 17	0 17	0 00	0 00	0 17	0 00
	14 Nov 08	0 00	0 00	0 16	0 16	0 00	0 00	0 16	0 00
	28 Nov 08	0 00	0 00	0 20	0 20	0 00	0 00	0 20	0 00
	15 Dec 08	0 00	0 00	0 17	0 17	0 00	0 00	0 17	0 00
	31 Dec 08	0 00	0 00	0 11	0 11	0 00	0 00	0 11	0 00
	15 Jan 09	0 00	0 00	0 13	0 13	0 00	0 00	0 13	0 00
	30 Jan 09	0 00	0 00	0 14	0 14	0 00	0 00	0 14	0 00
30 Apr 09 15 May 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-410 98	0 00	-410 98	0 00	0 00	-410 98
	03 Mar 08	0 00	0 00	-156 17	0 00	-156 17	0 00	0 00	-156 17
	14 Mar 08	0 00	0 00	-0 74	0 00	-0 74	0 00	0 00	-0 74
	31 Mar 08	0 00	0 00	-1 04	0 00	-1 04	0 00	0 00	-1 04
	15 Apr 08	0 00	0 00	-0 90	0 00	-0 90	0 00	0 00	-0 90
	30 Apr 08	0 00	0 00	-0 62	0 00	-0 62	0 00	0 00	-0 62
	15 May 08	0 00	0 00	-0 60	0 00	-0 60	0 00	0 00	-0 60
	30 May 08	0 00	0 00	-0 61	0 00	-0 61	0 00	0 00	-0 61
	13 Jun 08	0 00	0 00	-0 50	0 00	-0 50	0 00	0 00	-0 50
	16 Jun 08	0 00	0 00	-84 11	0 00	-84 11	0 00	0 00	-84 11
	30 Jun 08	0 00	0 00	-0 78	0 00	-0 78	0 00	0 00	-0 78

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	15 Jul 08	0 00	0 00	-0 70	0 00	-0 70	0 00	0 00	-0 70
	31 Jul 08	0 00	0 00	-0 75	0 00	-0 75	0 00	0 00	-0 75
	29 Aug 08	0 00	0 00	-1 07	0 00	-1 07	0 00	0 00	-1 07
	15 Sep 08	0 00	0 00	-1 17	0 00	-1 17	0 00	0 00	-1 17
	30 Sep 08	0 00	0 00	-0 64	0 00	-0 64	0 00	0 00	-0 64
	15 Oct 08	0 00	0 00	-0 41	0 00	-0 41	0 00	0 00	-0 41
	31 Oct 08	0 00	0 00	-0 39	0 00	-0 39	0 00	0 00	-0 39
	14 Nov 08	0 00	0 00	-0 37	0 00	-0 37	0 00	0 00	-0 37
	28 Nov 08	0 00	0 00	-0 49	0 00	-0 49	0 00	0 00	-0 49
	15 Dec 08	0 00	0 00	-0 39	0 00	-0 39	0 00	0 00	-0 39
	31 Dec 08	0 00	0 00	-0 26	0 00	-0 26	0 00	0 00	-0 26
	15 Jan 09	0 00	0 00	-0 30	0 00	-0 30	0 00	0 00	-0 30
	30 Jan 09	0 00	0 00	-0 32	0 00	-0 32	0 00	0 00	-0 32
	13 Feb 09	0 00	0 00	-0 23	0 00	-0 23	0 00	0 00	-0 23
	17 Feb 09	0 00	0 00	-82 19	0 00	-82 19	0 00	0 00	-82 19
	27 Feb 09	0 00	0 00	-0 24	0 00	-0 24	0 00	0 00	-0 24
	13 Mar 09	0 00	0 00	-0 25	0 00	-0 25	0 00	0 00	-0 25
	31 Mar 09	0 00	0 00	-0 35	0 00	-0 35	0 00	0 00	-0 35
	15 Apr 09	0 00	0 00	-73 71	0 00	-73 71	0 00	0 00	-73 71
	15 Apr 09	0 00	0 00	-0 34	0 00	-0 34	0 00	0 00	-0 34
	30 Apr 09	0 00	0 00	-0 34	0 00	-0 34	0 00	0 00	-0 34
31 Mar 09 14 Apr 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	4,130 76	0 00	4,130 76	0 00	0 00	4,130 76
	03 Mar 08	0 00	0 00	1,916 49	0 00	1,916 49	0 00	0 00	1,916 49
	14 Mar 08	0 00	0 00	9 09	0 00	9 09	0 00	0 00	9 09
	31 Mar 08	0 00	0 00	12 79	0 00	12 79	0 00	0 00	12 79
	15 Apr 08	0 00	0 00	11 11	0 00	11 11	0 00	0 00	11 11

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Apr 08	0 00	0 00	7 63	0 00	7 63	0 00	0 00	7 63
	15 May 08	0 00	0 00	7 39	0 00	7 39	0 00	0 00	7 39
	30 May 08	0 00	0 00	7 48	0 00	7 48	0 00	0 00	7 48
	13 Jun 08	0 00	0 00	6 20	0 00	6 20	0 00	0 00	6 20
	16 Jun 08	0 00	0 00	1 032 26	0 00	1,032 26	0 00	0 00	1,032 26
	30 Jun 08	0 00	0 00	9 56	0 00	9 56	0 00	0 00	9 56
	15 Jul 08	0 00	0 00	8 53	0 00	8 53	0 00	0 00	8 53
	31 Jul 08	0 00	0 00	9 21	0 00	9 21	0 00	0 00	9 21
	29 Aug 08	0 00	0 00	13 07	0 00	13 07	0 00	0 00	13 07
	15 Sep 08	0 00	0 00	14 30	0 00	14 30	0 00	0 00	14 30
	30 Sep 08	0 00	0 00	7 86	0 00	7 86	0 00	0 00	7 86
	15 Oct 08	0 00	0 00	5 11	0 00	5 11	0 00	0 00	5 11
	31 Oct 08	0 00	0 00	4 83	0 00	4 83	0 00	0 00	4 83
	14 Nov 08	0 00	0 00	4 48	0 00	4 48	0 00	0 00	4 48
	28 Nov 08	0 00	0 00	5 91	0 00	5 91	0 00	0 00	5 91
	15 Dec 08	0 00	0 00	4 78	0 00	4 78	0 00	0 00	4 78
	31 Dec 08	0 00	0 00	3 24	0 00	3 24	0 00	0 00	3 24
	15 Jan 09	0 00	0 00	3 72	0 00	3 72	0 00	0 00	3 72
	30 Jan 09	0 00	0 00	3 90	0 00	3 90	0 00	0 00	3 90
	13 Feb 09	0 00	0 00	2 80	0 00	2 80	0 00	0 00	2 80
	17 Feb 09	0 00	0 00	1,008 65	0 00	1,008 65	0 00	0 00	1,008 65
	27 Feb 09	0 00	0 00	2 98	0 00	2 98	0 00	0 00	2 98
	13 Mar 09	0 00	0 00	3 04	0 00	3 04	0 00	0 00	3 04
	31 Mar 09	0 00	0 00	4 35	0 00	4 35	0 00	0 00	4 35
27 Feb 09 / 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-1,137 73	-1,137 73	0 00	0 00	-1,137 73	0 00
	03 Mar 08	0 00	0 00	-579 27	-579 27	0 00	0 00	-579 27	0 00

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	14 Mar 08	0 00	0 00	-2 30	-2 30	0 00	0 00	-2 30	0 00
	31 Mar 08	0 00	0 00	-3 24	-3 24	0 00	0 00	-3 24	0 00
	15 Apr 08	0 00	0 00	-2 81	-2 81	0 00	0 00	-2 81	0 00
	30 Apr 08	0 00	0 00	-1 93	-1 93	0 00	0 00	-1 93	0 00
	15 May 08	0 00	0 00	-1 87	-1 87	0 00	0 00	-1 87	0 00
	30 May 08	0 00	0 00	-1 90	-1 90	0 00	0 00	-1 90	0 00
	13 Jun 08	0 00	0 00	-1 57	-1 57	0 00	0 00	-1 57	0 00
	16 Jun 08	0 00	0 00	-261 22	-261 22	0 00	0 00	-261 22	0 00
	30 Jun 08	0 00	0 00	-2 42	-2 42	0 00	0 00	-2 42	0 00
	15 Jul 08	0 00	0 00	-2 16	-2 16	0 00	0 00	-2 16	0 00
	31 Jul 08	0 00	0 00	-2 33	-2 33	0 00	0 00	-2 33	0 00
	29 Aug 08	0 00	0 00	-3 30	-3 30	0 00	0 00	-3 30	0 00
	15 Sep 08	0 00	0 00	-3 62	-3 62	0 00	0 00	-3 62	0 00
	30 Sep 08	0 00	0 00	-1 99	-1 99	0 00	0 00	-1 99	0 00
	15 Oct 08	0 00	0 00	-1 29	-1 29	0 00	0 00	-1 29	0 00
	31 Oct 08	0 00	0 00	-1 22	-1 22	0 00	0 00	-1 22	0 00
	14 Nov 08	0 00	0 00	-1 13	-1 13	0 00	0 00	-1 13	0 00
	28 Nov 08	0 00	0 00	-1 50	-1 50	0 00	0 00	-1 50	0 00
	15 Dec 08	0 00	0 00	-1 21	-1 21	0 00	0 00	-1 21	0 00
	31 Dec 08	0 00	0 00	-0 82	-0 82	0 00	0 00	-0 82	0 00
	15 Jan 09	0 00	0 00	-0 94	-0 94	0 00	0 00	-0 94	0 00
	30 Jan 09	0 00	0 00	-0 99	-0 99	0 00	0 00	-0 99	0 00
	13 Feb 09	0 00	0 00	-0 71	-0 71	0 00	0 00	-0 71	0 00
	17 Feb 09	0 00	0 00	-255 24	-255 24	0 00	0 00	-255 24	0 00
	27 Feb 09	0 00	0 00	-0 75	-0 75	0 00	0 00	-0 75	0 00
28 Nov 08 08 Dec 08	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	49 788 15	0 00	49,788 15	0 00	0 00	49,788 15

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
13 Nov 09 15 Dec 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-7 21	-7 21	0 00	0 00	-7 21	0 00
	16 Jun 08	0 00	0 00	-0 75	-0 75	0 00	0 00	-0 75	0 00
	30 Jun 08	0 00	0 00	-0 03	-0 03	0 00	0 00	-0 03	0 00
	15 Jul 08	0 00	0 00	-0 03	-0 03	0 00	0 00	-0 03	0 00
	31 Jul 08	0 00	0 00	-0 03	-0 03	0 00	0 00	-0 03	0 00
	29 Aug 08	0 00	0 00	-0 04	-0 04	0 00	0 00	-0 04	0 00
	15 Sep 08	0 00	0 00	-0 05	-0 05	0 00	0 00	-0 05	0 00
	30 Sep 08	0 00	0 00	-0 03	-0 03	0 00	0 00	-0 03	0 00
	15 Oct 08	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	31 Oct 08	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	14 Nov 08	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	28 Nov 08	0 00	0 00	-0 02	-0 02	0 00	0 00	-0 02	0 00
	15 Dec 08	0 00	0 00	-0 02	-0 02	0 00	0 00	-0 02	0 00
	31 Dec 08	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	15 Jan 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	30 Jan 09	0 00	0 00	-0 02	-0 02	0 00	0.00	-0 02	0 00
	13 Feb 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	17 Feb 09	0 00	0 00	-3 16	-3 16	0 00	0 00	-3 16	0 00
	27 Feb 09	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	13 Mar 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	31 Mar 09	0 00	0 00	-0 02	-0 02	0 00	0 00	-0 02	0 00
	15 Apr 09	0 00	0 00	-2 83	-2 83	0 00	0 00	-2 83	0 00
	15 Apr 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	30 Apr 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	29 May 09	0 00	0 00	-0 02	-0 02	0 00	0 00	-0 02	0 00
	15 Jun 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Jun 09	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
	31 Jul 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	31 Aug 09	0 00	0 00	-0 02	-0 02	0 00	0 00	-0 02	0 00
	30 Sep 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	30 Oct 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	13 Nov 09	0 00	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
31 Mar 09 14 Apr 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	-4,027 43	-4,027 43	0 00	0 00	-4,027 43	0 00
	03 Mar 08	0 00	0 00	-1,868 55	-1,868 55	0 00	0 00	-1,868 55	0 00
	14 Mar 08	0 00	0 00	-8 87	-8 87	0 00	0 00	-8 87	0 00
	31 Mar 08	0 00	0 00	-12 47	-12 47	0 00	0 00	-12 47	0 00
	15 Apr 08	0 00	0 00	-10 84	-10 84	0 00	0 00	-10 84	0 00
	30 Apr 08	0 00	0 00	-7 43	-7 43	0 00	0 00	-7 43	0 00
	15 May 08	0 00	0 00	-7 20	-7 20	0 00	0 00	-7 20	0 00
	30 May 08	0 00	0 00	-7 30	-7 30	0 00	0 00	-7 30	0 00
	13 Jun 08	0 00	0 00	-6 04	-6 04	0 00	0 00	-6 04	0 00
	16 Jun 08	0 00	0 00	-1,006 44	-1,006 44	0 00	0 00	-1,006 44	0 00
	30 Jun 08	0 00	0 00	-9 32	-9 32	0 00	0 00	-9 32	0 00
	15 Jul 08	0 00	0 00	-8 31	-8 31	0 00	0 00	-8 31	0 00
	31 Jul 08	0 00	0 00	-8 97	-8 97	0 00	0 00	-8 97	0 00
	29 Aug 08	0 00	0 00	-12 74	-12 74	0 00	0 00	-12 74	0 00
	15 Sep 08	0 00	0 00	-13 95	-13 95	0 00	0 00	-13 95	0 00
	30 Sep 08	0 00	0 00	-7 66	-7 66	0 00	0 00	-7 66	0 00
	15 Oct 08	0 00	0 00	-4 98	-4 98	0 00	0 00	-4 98	0 00
	31 Oct 08	0 00	0 00	-4 71	-4 71	0 00	0 00	-4 71	0 00
	14 Nov 08	0 00	0 00	-4 37	-4 37	0 00	0 00	-4 37	0 00
	28 Nov 08	0 00	0 00	-5 76	-5 76	0 00	0 00	-5 76	0 00

Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	15 Dec 08	0 00	0 00	-4 67	-4 67	0 00	0 00	-4 67	0 00
	31 Dec 08	0 00	0 00	-3 16	-3 16	0 00	0 00	-3 16	0 00
	15 Jan 09	0 00	0 00	-3 62	-3 62	0 00	0 00	-3 62	0 00
	30 Jan 09	0 00	0 00	-3 81	-3 81	0 00	0 00	-3 81	0 00
	13 Feb 09	0 00	0 00	-2 74	-2 74	0 00	0 00	-2 74	0 00
	17 Feb 09	0 00	0 00	-983 41	-983 41	0 00	0 00	-983 41	0 00
	27 Feb 09	0 00	0 00	-2 90	-2 90	0 00	0 00	-2 90	0 00
	13 Mar 09	0 00	0 00	-2 97	-2 97	0 00	0 00	-2 97	0 00
	31 Mar 09	0 00	0 00	-4 24	-4 24	0 00	0 00	-4 24	0 00
30 Oct 09 09 Nov 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	215 90	0 00	215 90	0 00	0 00	215 90
	16 Jun 08	0 00	0 00	22 35	0 00	22 35	0 00	0 00	22 35
	30 Jun 08	0 00	0 00	0 90	0 00	0 90	0 00	0 00	0 90
	15 Jul 08	0 00	0 00	0 80	0 00	0 80	0 00	0 00	0 80
	31 Jul 08	0 00	0 00	0 87	0 00	0 87	0 00	0 00	0 87
	29 Aug 08	0 00	0 00	1 23	0 00	1 23	0 00	0 00	1 23
	15 Sep 08	0 00	0 00	1 34	0 00	1 34	0 00	0 00	1 34
	30 Sep 08	0 00	0 00	0 73	0 00	0 73	0 00	0 00	0 73
	15 Oct 08	0 00	0 00	0 48	0 00	0 48	0 00	0 00	0 48
	31 Oct 08	0 00	0 00	0 45	0 00	0 45	0 00	0 00	0 45
	14 Nov 08	0 00	0 00	0 42	0 00	0 42	0 00	0 00	0 42
	28 Nov 08	0 00	0 00	0 56	0 00	0 56	0 00	0 00	0 56
	15 Dec 08	0 00	0 00	0 45	0 00	0 45	0 00	0 00	0 45
	31 Dec 08	0 00	0 00	0 30	0 00	0 30	0 00	0 00	0 30
	15 Jan 09	0 00	0 00	0 34	0 00	0 34	0 00	0 00	0 34
	30 Jan 09	0 00	0 00	0 37	0 00	0 37	0 00	0 00	0 37
	13 Feb 09	0 00	0 00	0 26	0 00	0 26	0 00	0 00	0 26

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Market – Long Term	Translation	Total – Short Term	Total – Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	17 Feb 09	0 00	0 00	94 60	0 00	94 60	0 00	0 00	94 60
	27 Feb 09	0 00	0 00	0 28	0 00	0 28	0 00	0 00	0 28
	13 Mar 09	0 00	0 00	0 29	0 00	0 29	0 00	0 00	0 29
	31 Mar 09	0 00	0 00	0 41	0 00	0 41	0 00	0 00	0 41
	15 Apr 09	0 00	0 00	84 83	0 00	84 83	0 00	0 00	84 83
	15 Apr 09	0 00	0 00	0 39	0 00	0 39	0 00	0 00	0 39
	30 Apr 09	0 00	0 00	0 39	0 00	0 39	0 00	0 00	0 39
	29 May 09	0 00	0 00	0 79	0 00	0 79	0 00	0 00	0 79
	15 Jun 09	0 00	0 00	0 49	0 00	0 49	0 00	0 00	0 49
	30 Jun 09	0 00	0 00	0 01	0 00	0 01	0 00	0 00	0 01
	31 Jul 09	0 00	0 00	0 46	0 00	0 46	0 00	0 00	0 46
	31 Aug 09	0 00	0 00	0 33	0 00	0 33	0 00	0 00	0 33
	30 Sep 09	0 00	0 00	0 39	0 00	0 39	0 00	0 00	0 39
	30 Oct 09	0 00	0 00	0 39	0 00	0 39	0 00	0 00	0 39
14 Nov 08 21 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	3,833 55	0 00	3,833 55	0 00	0 00	3,833 55
	03 Mar 08	0 00	0 00	2,735 75	0 00	2,735 75	0 00	0 00	2,735 75
	14 Mar 08	0 00	0 00	8 53	0 00	8 53	0 00	0 00	8 53
	31 Mar 08	0 00	0 00	11 99	0 00	11 99	0 00	0 00	11 99
	15 Apr 08	0 00	0 00	10 42	0 00	10 42	0 00	0 00	10 42
	30 Apr 08	0 00	0 00	7 15	0 00	7 15	0 00	0 00	7 15
	15 May 08	0 00	0 00	6 92	0 00	6 92	0 00	0 00	6 92
	30 May 08	0 00	0 00	7 02	0 00	7 02	0 00	0 00	7 02
	13 Jun 08	0 00	0 00	5 81	0 00	5 81	0 00	0 00	5 81
	16 Jun 08	0 00	0 00	967 82	0 00	967 82	0 00	0 00	967 82
	30 Jun 08	0 00	0 00	8 96	0 00	8 96	0 00	0 00	8 96
	15 Jul 08	0 00	0 00	8 00	0 00	8 00	0 00	0 00	8 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Other Gain/Loss								
	Fixed income								
	Corporate bonds								
	United States								
	31 Jul 08	0 00	0 00	8 63	0 00	8 63	0 00	0 00	8 63
	29 Aug 08	0 00	0 00	12 25	0 00	12 25	0 00	0 00	12 25
	15 Sep 08	0 00	0 00	13 41	0 00	13 41	0 00	0 00	13 41
	30 Sep 08	0 00	0 00	7 37	0 00	7 37	0 00	0 00	7 37
	15 Oct 08	0 00	0 00	4 79	0 00	4 79	0 00	0 00	4 79
	31 Oct 08	0 00	0 00	4 53	0 00	4 53	0 00	0 00	4 53
	14 Nov 08	0 00	0 00	4 20	0 00	4 20	0 00	0 00	4 20
30 Jun 09 29 Jul 09	CF CAP GUARDIAN NON-US FIF FOR TX EXMP TRUSTS CUSIP 401999CF2	0 00	0 00	2,943 43	2,943 43	0 00	0 00	2,943 43	0 00
	16 Jun 08	0 00	0 00	306 96	306 96	0 00	0 00	306 96	0 00
	30 Jun 08	0 00	0 00	12 31	12 31	0 00	0 00	12 31	0 00
	15 Jul 08	0 00	0 00	10 99	10 99	0 00	0 00	10 99	0 00
	31 Jul 08	0 00	0 00	11 86	11 86	0 00	0 00	11 86	0 00
	29 Aug 08	0 00	0 00	16 83	16 83	0 00	0 00	16 83	0 00
	15 Sep 08	0 00	0 00	18 42	18 42	0 00	0 00	18 42	0 00
	30 Sep 08	0 00	0 00	10 11	10 11	0 00	0 00	10 11	0 00
	15 Oct 08	0 00	0 00	6 59	6 59	0 00	0 00	6 59	0 00
	31 Oct 08	0 00	0 00	6 22	6 22	0 00	0 00	6 22	0 00
	14 Nov 08	0 00	0 00	5 77	5 77	0 00	0 00	5 77	0 00
	28 Nov 08	0 00	0 00	7 61	7 61	0 00	0 00	7 61	0 00
	15 Dec 08	0 00	0 00	6 16	6 16	0 00	0 00	6 16	0 00
	31 Dec 08	0 00	0 00	4 17	4 17	0 00	0 00	4 17	0 00
	15 Jan 09	0 00	0 00	4 79	4 79	0 00	0 00	4 79	0 00
	30 Jan 09	0 00	0 00	5 03	5 03	0 00	0 00	5 03	0 00
	13 Feb 09	0 00	0 00	3 62	3 62	0 00	0 00	3 62	0 00
	17 Feb 09	0 00	0 00	1,299 14	1,299 14	0 00	0 00	1,299 14	0 00
	27 Feb 09	0 00	0 00	3 83	3 83	0 00	0 00	3 83	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Realized gain/loss – Market – Long Term	Translation	Realized gain/loss – Total – Short Term	Realized gain/loss – Total – Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	13 Mar 09	0 00	0 00	3 93	3 93	0 00	0 00	3 93	0 00
	31 Mar 09	0 00	0 00	5 60	5 60	0 00	0 00	5 60	0 00
	15 Apr 09	0 00	0 00	1,164 98	1,164 98	0 00	0 00	1,164 98	0 00
	15 Apr 09	0 00	0 00	5 35	5 35	0 00	0 00	5 35	0 00
	30 Apr 09	0 00	0 00	5 40	5 40	0 00	0 00	5 40	0 00
	29 May 09	0 00	0 00	10 91	10 91	0 00	0 00	10 91	0 00
	15 Jun 09	0 00	0 00	6 71	6 71	0 00	0 00	6 71	0 00
	30 Jun 09	0 00	0 00	0 14	0 14	0 00	0 00	0 14	0 00
30 Nov 09 08 Dec 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	17,510 52	0 00	17,510 52	0 00	0 00	17,510 52
	15 May 09	0 00	0 00	11,994 00	0 00	11,994 00	0 00	0 00	11,994 00
	15 May 09	0 00	0 00	350 35	0 00	350 35	0 00	0 00	350 35
	29 May 09	0 00	0 00	1,468 46	0 00	1,468 46	0 00	0 00	1,468 46
	29 May 09	0 00	0 00	2,686 01	0 00	2,686 01	0 00	0 00	2,686 01
	29 May 09	0 00	0 00	21 74	0 00	21 74	0 00	0 00	21 74
	15 Jun 09	0 00	0 00	87 63	0 00	87 63	0 00	0 00	87 63
	15 Jun 09	0 00	0 00	512 56	0 00	512 56	0 00	0 00	512 56
	15 Jun 09	0 00	0 00	33 18	0 00	33 18	0 00	0 00	33 18
	30 Jun 09	0 00	0 00	36 68	0 00	36 68	0 00	0 00	36 68
	30 Jun 09	0 00	0 00	32 27	0 00	32 27	0 00	0 00	32 27
	15 Jul 09	0 00	0 00	30 47	0 00	30 47	0 00	0 00	30 47
	31 Jul 09	0 00	0 00	29 96	0 00	29 96	0 00	0 00	29 96
	14 Aug 09	0 00	0 00	27 41	0 00	27 41	0 00	0 00	27 41
	31 Aug 09	0 00	0 00	31 82	0 00	31 82	0 00	0 00	31 82
	15 Sep 09	0 00	0 00	29 08	0 00	29 08	0 00	0 00	29 08
	30 Sep 09	0 00	0 00	28 47	0 00	28 47	0 00	0 00	28 47
	15 Oct 09	0 00	0 00	28 06	0 00	28 06	0 00	0 00	28 06

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Oct 09	0 00	0 00	27 46	0 00	27 46	0 00	0 00	27 46
	13 Nov 09	0 00	0 00	24 66	0 00	24 66	0 00	0 00	24 66
	30 Nov 09	0 00	0 00	30 25	0 00	30 25	0 00	0 00	30 25
30 Jun 09 08 Jul 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	20 236 54	0 00	20,236 54	0 00	0 00	20,236 54
	15 May 09	0 00	0 00	14,092 71	0 00	14,092 71	0 00	0 00	14,092 71
	15 May 09	0 00	0 00	411 64	0 00	411 64	0 00	0 00	411.64
	29 May 09	0 00	0 00	1,725 42	0 00	1,725 42	0 00	0 00	1,725 42
	29 May 09	0 00	0 00	3,156 01	0 00	3,156 01	0 00	0 00	3,156 01
	29 May 09	0 00	0 00	25 55	0 00	25 55	0 00	0 00	25 55
	15 Jun 09	0 00	0 00	602 25	0 00	602 25	0 00	0 00	602 25
	15 Jun 09	0 00	0 00	102 96	0 00	102 96	0 00	0 00	102 96
	15 Jun 09	0 00	0 00	38 99	0 00	38 99	0 00	0 00	38 99
	30 Jun 09	0 00	0 00	37 91	0 00	37 91	0 00	0 00	37 91
	30 Jun 09	0 00	0 00	43 10	0 00	43 10	0 00	0 00	43 10
15 Dec 09 11 Jan 10	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	91,526 58	91,526 58	0 00	0 00	91,526 58	0 00
	15 May 09	0 00	0 00	62,595 45	62,595 45	0 00	0 00	62,595 45	0 00
	15 May 09	0 00	0 00	1,828 41	1,828 41	0 00	0 00	1,828 41	0 00
	29 May 09	0 00	0 00	7,663 79	7,663 79	0 00	0 00	7,663 79	0 00
	29 May 09	0 00	0 00	14,018 00	14,018 00	0 00	0 00	14,018 00	0 00
	29 May 09	0 00	0 00	113 51	113 51	0 00	0 00	113 51	0 00
	15 Jun 09	0 00	0 00	457 31	457 31	0 00	0 00	457 31	0 00
	15 Jun 09	0 00	0 00	2,674 97	2,674 97	0 00	0 00	2,674 97	0 00
	15 Jun 09	0 00	0 00	173 16	173 16	0 00	0 00	173 16	0 00
	30 Jun 09	0 00	0 00	168 40	168 40	0 00	0 00	168 40	0 00
	30 Jun 09	0 00	0 00	191 45	191 45	0 00	0 00	191 45	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	15 Jul 09	0 00	0 00	158 99	158 99	0 00	0 00	158 99	0 00
	31 Jul 09	0 00	0 00	156 39	156 39	0 00	0 00	156 39	0 00
	14 Aug 09	0 00	0 00	143 04	143 04	0 00	0 00	143 04	0 00
	31 Aug 09	0 00	0 00	166 08	166 08	0 00	0 00	166 08	0 00
	15 Sep 09	0 00	0 00	151 74	151 74	0 00	0 00	151 74	0 00
	30 Sep 09	0 00	0 00	148 58	148 58	0 00	0 00	148 58	0 00
	15 Oct 09	0 00	0 00	146 44	146 44	0 00	0 00	146 44	0 00
	30 Oct 09	0 00	0 00	143 34	143 34	0 00	0 00	143 34	0 00
	13 Nov 09	0 00	0 00	128 69	128 69	0 00	0 00	128 69	0 00
	30 Nov 09	0 00	0 00	157 89	157 89	0 00	0 00	157 89	0 00
	15 Dec 09	0 00	0 00	140 95	140 95	0 00	0 00	140 95	0 00
30 Oct 09 09 Nov 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	61,706 31	0 00	61,706 31	0 00	0 00	61,706 31
	15 May 09	0 00	0 00	42,399 29	0 00	42,399 29	0 00	0 00	42,399 29
	15 May 09	0 00	0 00	1 238 48	0 00	1,238 48	0 00	0 00	1,238 48
	29 May 09	0 00	0 00	76 88	0 00	76 88	0 00	0 00	76 88
	29 May 09	0 00	0 00	5,191 10	0 00	5,191 10	0 00	0 00	5,191 10
	29 May 09	0 00	0 00	9,495 15	0 00	9,495 15	0 00	0 00	9,495 15
	15 Jun 09	0 00	0 00	309 76	0 00	309 76	0 00	0 00	309 76
	15 Jun 09	0 00	0 00	1,811 91	0 00	1,811 91	0 00	0 00	1,811 91
	15 Jun 09	0 00	0 00	117 29	0 00	117 29	0 00	0 00	117 29
	30 Jun 09	0 00	0 00	114 06	0 00	114 06	0 00	0 00	114 06
	30 Jun 09	0 00	0 00	129 68	0 00	129 68	0 00	0 00	129 68
	15 Jul 09	0 00	0 00	107 69	0 00	107 69	0 00	0 00	107 69
	31 Jul 09	0 00	0 00	105 92	0 00	105 92	0 00	0 00	105 92
	14 Aug 09	0 00	0 00	96 89	0 00	96 89	0 00	0 00	96 89
	31 Aug 09	0 00	0 00	112 50	0 00	112 50	0 00	0 00	112 50

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Other Gain/Loss

Fixed income

Corporate bonds

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	15 Sep 09	0 00	0 00	102 79	0 00	102 79	0 00	0 00	102 79
	30 Sep 09	0 00	0 00	100 64	0 00	100 64	0 00	0 00	100 64
	15 Oct 09	0 00	0 00	99 19	0 00	99 19	0 00	0 00	99 19
	30 Oct 09	0 00	0 00	97 09	0 00	97 09	0 00	0 00	97 09
14 Aug 09 09 Sep 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	35,538 40	35,538 40	0 00	0 00	35,538 40	0 00
	15 May 09	0 00	0 00	24,623 33	24,623 33	0 00	0 00	24,623 33	0 00
	15 May 09	0 00	0 00	719 25	719 25	0 00	0 00	719 25	0 00
	29 May 09	0 00	0 00	44 64	44 64	0 00	0 00	44 64	0 00
	29 May 09	0 00	0 00	5,514 30	5,514 30	0 00	0 00	5,514 30	0 00
	29 May 09	0 00	0 00	3,014 73	3,014 73	0 00	0 00	3,014 73	0 00
	15 Jun 09	0 00	0 00	179 89	179 89	0 00	0 00	179 89	0 00
	15 Jun 09	0 00	0 00	1,052 26	1,052 26	0 00	0 00	1,052 26	0 00
	15 Jun 09	0 00	0 00	68 12	68 12	0 00	0 00	68 12	0 00
	30 Jun 09	0 00	0 00	66 24	66 24	0 00	0 00	66 24	0 00
	30 Jun 09	0 00	0 00	75 31	75 31	0 00	0 00	75 31	0 00
	15 Jul 09	0 00	0 00	62 55	62 55	0 00	0 00	62 55	0 00
	31 Jul 09	0 00	0 00	61 51	61 51	0 00	0 00	61 51	0 00
	14 Aug 09	0 00	0 00	56 27	56 27	0 00	0 00	56 27	0 00
31 Dec 09 11 Jan 10	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	9,477 98	0 00	9,477 98	0 00	0 00	9,477 98
	15 May 09	0 00	0 00	6,472 39	0 00	6,472 39	0 00	0 00	6,472 39
	15 May 09	0 00	0 00	189 06	0 00	189 06	0 00	0 00	189 06
	29 May 09	0 00	0 00	1,449 47	0 00	1,449 47	0 00	0 00	1,449 47
	29 May 09	0 00	0 00	11 73	0 00	11 73	0 00	0 00	11 73
	29 May 09	0 00	0 00	792 44	0 00	792 44	0 00	0 00	792 44
	15 Jun 09	0 00	0 00	47 29	0 00	47 29	0 00	0 00	47 29

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	15 Jun 09	0 00	0 00	276 59	0 00	276 59	0 00	0 00	276 59
	15 Jun 09	0 00	0 00	17 91	0 00	17 91	0 00	0 00	17 91
	30 Jun 09	0 00	0 00	17 41	0 00	17 41	0 00	0 00	17 41
	30 Jun 09	0 00	0 00	19 80	0 00	19 80	0 00	0 00	19 80
	15 Jul 09	0 00	0 00	16 44	0 00	16 44	0 00	0 00	16 44
	31 Jul 09	0 00	0 00	16 17	0 00	16 17	0 00	0 00	16 17
	14 Aug 09	0 00	0 00	14 79	0 00	14 79	0 00	0 00	14 79
	31 Aug 09	0 00	0 00	17 17	0 00	17 17	0 00	0 00	17 17
	15 Sep 09	0 00	0 00	15 69	0 00	15 69	0 00	0 00	15 69
	30 Sep 09	0 00	0 00	15 37	0 00	15 37	0 00	0 00	15 37
	15 Oct 09	0 00	0 00	15 14	0 00	15 14	0 00	0 00	15 14
	30 Oct 09	0 00	0 00	14 82	0 00	14 82	0 00	0 00	14 82
	13 Nov 09	0 00	0 00	13 30	0 00	13 30	0 00	0 00	13 30
	30 Nov 09	0 00	0 00	16 33	0 00	16 33	0 00	0 00	16 33
	15 Dec 09	0 00	0 00	14 57	0 00	14 57	0 00	0 00	14 57
	31 Dec 09	0 00	0 00	14 10	0 00	14 10	0 00	0 00	14 10
31 Aug 09 09 Sep 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	40,254 48	0 00	40,254 48	0 00	0 00	40,254 48
	15 May 09	0 00	0 00	27,839 77	0 00	27,839 77	0 00	0 00	27,839 77
	15 May 09	0 00	0 00	813 20	0 00	813 20	0 00	0 00	813 20
	29 May 09	0 00	0 00	3,408 52	0 00	3,408 52	0 00	0 00	3,408 52
	29 May 09	0 00	0 00	6 234 60	0 00	6,234 60	0 00	0 00	6,234 60
	29 May 09	0 00	0 00	50 48	0 00	50 48	0 00	0 00	50 48
	15 Jun 09	0 00	0 00	203 39	0 00	203 39	0 00	0 00	203 39
	15 Jun 09	0 00	0 00	1,189 71	0 00	1,189 71	0 00	0 00	1,189 71
	15 Jun 09	0 00	0 00	77 01	0 00	77 01	0 00	0 00	77 01
	30 Jun 09	0 00	0 00	74 90	0 00	74 90	0 00	0 00	74 90

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	30 Jun 09	0 00	0 00	85 15	0 00	85 15	0 00	0 00	85 15
	15 Jul 09	0 00	0 00	70 71	0 00	70 71	0 00	0 00	70 71
	31 Jul 09	0 00	0 00	69 55	0 00	69 55	0 00	0 00	69 55
	14 Aug 09	0 00	0 00	63 62	0 00	63 62	0 00	0 00	63 62
	31 Aug 09	0 00	0 00	73 87	0 00	73 87	0 00	0 00	73 87
29 May 09 05 Jun 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	-5,867 53	0 00	-5,867 53	0 00	0 00	-5,867 53
	15 May 09	0 00	0 00	-4,259 85	0 00	-4,259 85	0 00	0 00	-4,259 85
	15 May 09	0 00	0 00	-124 43	0 00	-124 43	0 00	0 00	-124 43
	29 May 09	0 00	0 00	-953 98	0 00	-953 98	0 00	0 00	-953 98
	29 May 09	0 00	0 00	-7 72	0 00	-7 72	0 00	0 00	-7 72
	29 May 09	0 00	0 00	-521 55	0 00	-521 55	0 00	0 00	-521 55
15 Jul 09 10 Aug 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	30,374 26	30,374 26	0 00	0 00	30,374 26	0 00
	15 May 09	0 00	0 00	21,115 26	21,115 26	0 00	0 00	21,115 26	0 00
	15 May 09	0 00	0 00	616 77	616 77	0 00	0 00	616 77	0 00
	29 May 09	0 00	0 00	4,728 68	4,728 68	0 00	0 00	4,728 68	0 00
	29 May 09	0 00	0 00	38 29	38 29	0 00	0 00	38 29	0 00
	29 May 09	0 00	0 00	2,585 22	2,585 22	0 00	0 00	2,585 22	0 00
	15 Jun 09	0 00	0 00	154 26	154 26	0 00	0 00	154 26	0 00
	15 Jun 09	0 00	0 00	902 35	902 35	0 00	0 00	902 35	0 00
	15 Jun 09	0 00	0 00	58 41	58 41	0 00	0 00	58 41	0 00
	30 Jun 09	0 00	0 00	64 58	64 58	0 00	0 00	64 58	0 00
	30 Jun 09	0 00	0 00	56 81	56 81	0 00	0 00	56.81	0 00
	15 Jul 09	0 00	0 00	53 63	53 63	0 00	0 00	53 63	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
15 Sep 09 07 Oct 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	27,544 25	27,544 25	0 00	0 00	27,544 25	0 00
	15 May 09	0 00	0 00	19,017 55	19,017 55	0 00	0 00	19,017 55	0 00
	15 May 09	0 00	0 00	555 50	555 50	0 00	0 00	555 50	0 00
	29 May 09	0 00	0 00	34 48	34 48	0 00	0 00	34 48	0 00
	29 May 09	0 00	0 00	4,258 91	4,258 91	0 00	0 00	4,258 91	0 00
	29 May 09	0 00	0 00	2,328 39	2,328 39	0 00	0 00	2,328 39	0 00
	15 Jun 09	0 00	0 00	138 94	138 94	0 00	0 00	138 94	0 00
	15 Jun 09	0 00	0 00	812 71	812 71	0 00	0 00	812 71	0 00
	15 Jun 09	0 00	0 00	52 61	52 61	0 00	0 00	52 61	0 00
	30 Jun 09	0 00	0 00	51 16	51 16	0 00	0 00	51 16	0 00
	30 Jun 09	0 00	0 00	58 16	58 16	0 00	0 00	58 16	0 00
	15 Jul 09	0 00	0 00	48 31	48 31	0 00	0 00	48 31	0 00
	31 Jul 09	0 00	0 00	47 51	47 51	0 00	0 00	47 51	0 00
	14 Aug 09	0 00	0 00	43 46	43 46	0 00	0 00	43 46	0 00
	31 Aug 09	0 00	0 00	50 46	50 46	0 00	0 00	50 46	0 00
	15 Sep 09	0 00	0 00	46 10	46 10	0 00	0 00	46 10	0 00
15 Jun 09 08 Jul 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	23,804 57	23,804 57	0 00	0 00	23,804 57	0 00
	15 May 09	0 00	0 00	16,644 11	16,644 11	0 00	0 00	16,644 11	0 00
	15 May 09	0 00	0 00	486 18	486 18	0 00	0 00	486 18	0 00
	29 May 09	0 00	0 00	3,727 39	3,727 39	0 00	0 00	3,727 39	0 00
	29 May 09	0 00	0 00	30 18	30 18	0 00	0 00	30 18	0 00
	29 May 09	0 00	0 00	2,037 80	2,037 80	0 00	0 00	2,037 80	0 00
	15 Jun 09	0 00	0 00	121 60	121 60	0 00	0 00	121 60	0 00
	15 Jun 09	0 00	0 00	711 27	711 27	0 00	0 00	711 27	0 00
	15 Jun 09	0 00	0 00	46 04	46 04	0 00	0 00	46 04	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
31 Jul 09 10 Aug 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	33,057 33	0 00	33,057 33	0 00	0 00	33,057 33
	15 May 09	0 00	0 00	22,940 61	0 00	22,940 61	0 00	0 00	22,940 61
	15 May 09	0 00	0 00	670 09	0 00	670 09	0 00	0 00	670 09
	29 May 09	0 00	0 00	5,137 46	0 00	5,137 46	0 00	0 00	5,137 46
	29 May 09	0 00	0 00	41 59	0 00	41 59	0 00	0 00	41 59
	29 May 09	0 00	0 00	2,808 70	0 00	2,808 70	0 00	0 00	2,808 70
	15 Jun 09	0 00	0 00	167 60	0 00	167 60	0 00	0 00	167 60
	15 Jun 09	0 00	0 00	980 35	0 00	980 35	0 00	0 00	980 35
	15 Jun 09	0 00	0 00	63 46	0 00	63 46	0 00	0 00	63 46
	30 Jun 09	0 00	0 00	61 72	0 00	61 72	0 00	0 00	61 72
	30 Jun 09	0 00	0 00	70 17	0 00	70 17	0 00	0 00	70 17
	15 Jul 09	0 00	0 00	58 27	0 00	58 27	0 00	0 00	58 27
	31 Jul 09	0 00	0 00	57 31	0 00	57 31	0 00	0 00	57 31
13 Nov 09 08 Dec 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	80,927 59	80,927 59	0 00	0 00	80,927 59	0 00
	15 May 09	0 00	0 00	55,528 06	55,528 06	0 00	0 00	55,528 06	0 00
	15 May 09	0 00	0 00	1,621 97	1,621 97	0 00	0 00	1,621 97	0 00
	29 May 09	0 00	0 00	12,435 29	12,435 29	0 00	0 00	12,435 29	0 00
	29 May 09	0 00	0 00	100 68	100 68	0 00	0 00	100 68	0 00
	29 May 09	0 00	0 00	6,798 50	6,798 50	0 00	0 00	6,798 50	0 00
	15 Jun 09	0 00	0 00	405 68	405 68	0 00	0 00	405 68	0 00
	15 Jun 09	0 00	0 00	2,372 95	2,372 95	0 00	0 00	2,372 95	0 00
	15 Jun 09	0 00	0 00	153 61	153 61	0 00	0 00	153 61	0 00
	30 Jun 09	0 00	0 00	149 38	149 38	0 00	0 00	149 38	0 00
	30 Jun 09	0 00	0 00	169 84	169 84	0 00	0 00	169 84	0 00
	15 Jul 09	0 00	0 00	141 04	141 04	0 00	0 00	141 04	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Corporate bonds									
United States									
	31 Jul 09	0 00	0 00	138 73	138 73	0 00	0 00	138 73	0 00
	14 Aug 09	0 00	0 00	126 89	126 89	0 00	0 00	126 89	0 00
	31 Aug 09	0 00	0 00	147 33	147 33	0 00	0 00	147 33	0 00
	15 Sep 09	0 00	0 00	134 61	134 61	0 00	0 00	134 61	0 00
	30 Sep 09	0 00	0 00	131 80	131 80	0 00	0 00	131 80	0 00
	15 Oct 09	0 00	0 00	129 90	129 90	0 00	0 00	129 90	0 00
	30 Oct 09	0 00	0 00	127 16	127 16	0 00	0 00	127 16	0 00
	13 Nov 09	0 00	0 00	114 17	114 17	0 00	0 00	114 17	0 00
30 Sep 09 07 Oct 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	61,611 42	0 00	61,611 42	0 00	0 00	61,611 42
	15 May 09	0 00	0 00	42,469 18	0 00	42,469 18	0 00	0 00	42,469 18
	15 May 09	0 00	0 00	1,240 53	0 00	1,240 53	0 00	0 00	1,240 53
	29 May 09	0 00	0 00	5,199 65	0 00	5,199 65	0 00	0 00	5,199 65
	29 May 09	0 00	0 00	9,510 80	0 00	9,510 80	0 00	0 00	9,510 80
	29 May 09	0 00	0 00	77 01	0 00	77 01	0 00	0 00	77 01
	15 Jun 09	0 00	0 00	1,814 89	0 00	1,814 89	0 00	0 00	1,814 89
	15 Jun 09	0 00	0 00	310 27	0 00	310 27	0 00	0 00	310 27
	15 Jun 09	0 00	0 00	117 49	0 00	117 49	0 00	0 00	117 49
	30 Jun 09	0 00	0 00	114 25	0 00	114 25	0 00	0 00	114 25
	30 Jun 09	0 00	0 00	129 89	0 00	129 89	0 00	0 00	129 89
	15 Jul 09	0 00	0 00	107 87	0 00	107 87	0 00	0 00	107 87
	31 Jul 09	0 00	0 00	106 10	0 00	106 10	0 00	0 00	106 10
	14 Aug 09	0 00	0 00	97 05	0 00	97 05	0 00	0 00	97 05
	31 Aug 09	0 00	0 00	112 68	0 00	112 68	0 00	0 00	112 68
	15 Sep 09	0 00	0 00	102 95	0 00	102 95	0 00	0 00	102 95
	30 Sep 09	0 00	0 00	100 81	0 00	100 81	0 00	0 00	100 81

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Other Gain/Loss

Fixed income

Corporate bonds

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
15 Oct 09 09 Nov 09	CF CAP GUARDIAN US INVT GRAD FIF TXT FD CUSIP 6852311M4	0 00	0 00	69,653 95	69,653 95	0 00	0 00	69,653 95	0 00
	15 May 09	0 00	0 00	47,935 65	47,935 65	0 00	0 00	47,935 65	0 00
	15 May 09	0 00	0 00	1 400 19	1,400 19	0 00	0 00	1,400 19	0 00
	29 May 09	0 00	0 00	5,868 93	5,868 93	0 00	0 00	5,868 93	0 00
	29 May 09	0 00	0 00	10,735 00	10,735 00	0 00	0 00	10,735 00	0 00
	29 May 09	0 00	0 00	86 92	86 92	0 00	0 00	86 92	0 00
	15 Jun 09	0 00	0 00	350 21	350 21	0 00	0 00	350 21	0 00
	15 Jun 09	0 00	0 00	2,048 50	2,048 50	0 00	0 00	2,048 50	0 00
	15 Jun 09	0 00	0 00	132 61	132 61	0 00	0 00	132 61	0 00
	30 Jun 09	0 00	0 00	128 96	128 96	0 00	0 00	128 96	0 00
	30 Jun 09	0 00	0 00	146 61	146 61	0 00	0 00	146 61	0 00
	15 Jul 09	0 00	0 00	121 76	121 76	0 00	0 00	121 76	0 00
	31 Jul 09	0 00	0 00	119 76	119 76	0 00	0 00	119 76	0.00
	14 Aug 09	0 00	0 00	109 54	109 54	0 00	0 00	109 54	0 00
	31 Aug 09	0 00	0 00	127 19	127 19	0 00	0 00	127 19	0 00
	15 Sep 09	0 00	0 00	116 20	116 20	0 00	0 00	116 20	0 00
	30 Sep 09	0 00	0 00	113 78	113 78	0 00	0 00	113 78	0 00
	15 Oct 09	0 00	0 00	112 14	112 14	0 00	0 00	112 14	0 00
Total United States			**0.00**	**599,555.76**	**275,286.33**	**324,269.43**	**0.00**	**275,286.33**	**324,269.43**

Non-government backed c.m.o.s

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
26 May 09 26 May 09	CMO GS MTG SECS CORP 2004-15F MTG PASSTHRU CTF 5A1 5 5% DUE 01-25-2020 REG CUSIP 36242DRF2	0 00	3,422 31	0 00	0 00	3 422 31	0 00	0 00	3,422 31

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Other Gain/Loss									
Fixed income									
Non-government backed c.m.o.s									
United States									
04 Jun 09	CMO GS MTG SECS CORP 2004-15F MTG PASSTHRU CTF 5A1 5 5% DUE 01-25-2020 REG CUSIP 36242DRF2	0 00	-3,397 92	0 00	-3,397 92	0 00	0 00	-3,397 92	0 00
Total United States			**24.39**	**0.00**	**-3,397.92**	**3,422.31**	**0.00**	**-3,397.92**	**3,422.31**
Total S/T translation gain/loss for fixed income							**0.00**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**397,846.74**	**336,908.07**	**0.00**	**397,846.74**	**336,908.07**
Total realized losses for fixed income					**-125,958.33**	**-9,216.33**	**0.00**	**-125,958.33**	**-9,216.33**
Total Fixed Income			**24.39**	**599,555.76**	**271,888.41**	**327,691.74**	**0.00**	**271,888.41**	**327,691.74**
Total Other Gain/Loss			**24.39**	**599,555.76**	**85,856.08**	**513,724.07**	**0.00**	**85,856.08**	**513,724.07**
Capital Changes									
Equities									
Common stock									
United States									
18 Jun 09 / 18 Jun 09	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09 CUSIP 026874107	0 00	5,013 31	0 00	0 00	5,013 31	0 00	0 00	5,013 31
13 Mar 09 / 13 Mar 09	#REORG/SPRINT CORP MAND EXCH TO SPRINT CORP (FON GRP) SEC #2842635 EFF 4/23/04 CUSIP 852061506	0 00	3,348 75	0 00	0 00	3,348 75	0 00	0 00	3,348 75

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Capital Changes									
Equities									
Common stock									
United States									
11 Mar 09 11 Mar 09	#REORG/TYCO INTL LTD REV SPLIT TO TYCO INTL LTD 2033035 EFF 6/29/07 CUSIP 902124106	0 00	40,971 81	0 00	0 00	40,971 81	0 00	0 00	40,971 81
07 Apr 09 07 Apr 09	EL PASO CORP COM CUSIP 28336L109	0 00	3,256 36	0 00	0 00	3,256 36	0 00	0 00	3,256 36
13 Aug 09 13 Aug 09	FED HOME LN MTG CORP COM STK CUSIP 313400301	0 00	441 03	0 00	0 00	441 03	0 00	0 00	441 03
23 Nov 09 23 Nov 09	FOREST LABORATORIES INC CUSIP 345838106	0 00	1,297 52	0 00	0 00	1,297 52	0 00	0 00	1,297 52
25 Nov 09 25 Nov 09	MCI COMMUNICATIONS CORP COM STK CUSIP 552673105	0 00	30 11	0 00	0 00	30 11	0 00	0 00	30 11
19 Oct 09 19 Oct 09	MCKESSON CORP CUSIP 58155Q103	0 00	962 50	0 00	0 00	962 50	0 00	0 00	962 50
03 Jun 09 03 Jun 09	NEWMONT MINING CORP NEW COM CUSIP 651639106	0 00	2 45	0 00	0 00	2 45	0 00	0 00	2 45
23 Nov 09 23 Nov 09	U S CL ACTIONS (DELISTED/VAR CUSIPS) CUSIP 181994104	0 00	207 56	0 00	0 00	207 56	0 00	0 00	207 56
07 Aug 09 07 Aug 09	U S CL ACTIONS (DELISTED/VAR CUSIPS) CUSIP 181994104	0 00	314 26	0 00	0 00	314 26	0 00	0 00	314 26
24 Dec 09 28 Dec 09	UNITEDHEALTH GROUP INC COM CUSIP 91324P102	0 00	4,089 38	0 00	0 00	4,089 38	0 00	0 00	4,089 38
Total United States			**59,935.04**	**0.00**	**0.00**	**59,935.04**	**0.00**	**0.00**	**59,935.04**

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Capital Changes									
Total S/T translation gain/loss for equities							0.00		
Total L/T translation gain/loss for equities							0.00		
Total realized gains for equities					0.00	59,935.04	0.00	0.00	59,935.0
Total realized losses for equities					0.00	0.00	0.00	0.00	0.00
Total Equities			59,935.04	0.00	0.00	59,935.04	0.00	0.00	59,935.04
Fixed income									
Commercial mortgage-backed									
United States									
17 Feb 09 17 Feb 09	CMO GMAC COML MTG SEC INC 2001-C2 MTG PASSTHRU CTF CL A-1 0 DUE 04-15-2034 BEO CUSIP 361849RA2	-941 40	941 40	-941 40	0 00	0 00	0 00	0 00	0 00
	05 Oct 05	-941 40	941 40	-941 40	0 00	0 00	0 00	0 00	0 00
12 Mar 09 12 Mar 09	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-CIBC10 A-2 3 89% DUE 11-12-2039 REG CUSIP 46625YDA8	-2,391 52	2,391 52	-2,391 47	0 00	0 05	0 00	0 00	0 05
	15 Nov 04	-2,391 52	2,391 52	-2,391 47	0 00	0 05	0 00	0 00	0 05
Total United States			3,332.92	-3,332.87	0.00	0.05	0.00	0.00	0.05
Total S/T translation gain/loss for fixed income							0.00		
Total L/T translation gain/loss for fixed income							0.00		
Total realized gains for fixed income					0.00	0.05	0.00	0.00	0.05
Total realized losses for fixed income					0.00	0.00	0.00	0.00	0.00
Total Fixed Income			3,332.92	-3,332.87	0.00	0.05	0.00	0.00	0.05
Total Capital Changes			63,267.96	-3,332.87	0.00	59,935.09	0.00	0.00	59,935.09

Portfolio Statement

01 Jan 09 - 31 Dec 09

Account number 2603958

M & P HAAS FUND - CAP GDN

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Total Short Term Gain Proceeds			18,829,435.97						
Total Short Term Loss Proceeds			7,604,598.67						
Total Long Term Gain Proceeds			11,555,576.06						
Total Long Term Loss Proceeds			12,969,057.70						
Total Undetermined Tax Lot Proceeds			-864,541.23						
Additional Short Term Proceeds from Zero G/L Transactions			50,770.80						
Additional Long Term Proceeds from Zero G/L Transactions			18,480.17						
Short Term Proceeds due to REIT Re-Allocation			0.00						
Long Term Proceeds due to REIT Re-Allocation			0.00						
Total Short Term Proceeds			26,484,805.44						
Total Long Term Proceeds			24,543,113.93						
Total S/T translation gain/loss							0.00		
Total L/T translation gain/loss							0.00		
Total realized gains					1,037,661.68	1,690,101.26	0.00	1,037,661.68	1,690,101.26
Total realized losses					-735,818.12	-7,854,563.01	0.00	-735,818.12	-7,854,563.01
Total realized gain/loss			50,163,378.14	-56,025,996.33	301,843.56	-6,164,461.75	0.00	301,843.56	-6,164,461.75

Realized Gain/Loss 0 *

S-T 301,843.56 +

L-T 6,164,461.75 -

\- 5,862,618.19 TB

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Please note that this report has been prepared using best available data This report may also contain information provided by third parties, derived by third parties or derived from third party data and/or data that may have been categorized or otherwise reported based upon client direction - Northern Trust assumes no responsibility for the accuracy, timeliness or completeness of any such information Northern Trust assumes no responsibility for the consequences of investment decisions made in reliance on information contained in this report. If you have questions regarding third party data or direction as it relates to this report, please contact your Northern Trust relationship team

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Northern Trust records impairment entries pursuant to client direction Impairment entries recorded to satisfy financial accounting and reporting requirements may not be suitable for tax or for other regulatory reporting purposes Determining appropriate impairment adjustments is the responsibility of the client

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
International Region									
08 Apr 09 / 09 Apr 09	MFO OAKMARK INTL FD OPEN END FD CUSIP 413838202	-141,376 06	1,500,000 00	-3,762,016 98	0 00	-2,262,016 98	0 00	0 00	-2,262,016 98
	22 Sep 06	-141,376 06	1,500,000 00	-3,762,016 98	0 00	-2,262,016 98	0 00	0 00	-2,262,016 98
Total International Region			**1,500,000.00**	**-3,762,016.98**	**0.00**	**-2,262,016.98**	**0.00**	**0.00**	**-2,262,016.98**
Total S/T translation gain/loss for equities							**0.00**		
Total L/T translation gain/loss for equities							**0.00**		
Total realized gains for equities					**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total realized losses for equities					**0.00**	**-2,262,016.98**	**0.00**	**0.00**	**-2,262,016.98**
Total Equities			**1,500,000.00**	**-3,762,016.98**	**0.00**	**-2,262,016.98**	**0.00**	**0.00**	**-2,262,016.98**
Fixed income									
Corporate bonds									
United States									
27 Jan 09 / 28 Jan 09	MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL CUSIP 693390700	-10,350 49	105,781 97	-106,165 74	-383 77	0 00	0 00	-383 77	0 00
	30 Sep 08	-9,446 25	96,540 64	-97,107 40	-566 76	0 00	0 00	-566 76	0 00
	31 Oct 08	-326 13	3 333 05	-3,306 97	26 08	0 00	0 00	26 08	0 00
	28 Nov 08	-40 50	413 91	-417 16	-3 25	0 00	0 00	-3 25	0 00
	10 Dec 08	-177 13	1,810 27	-1,753 56	56 71	0 00	0 00	56 71	0 00
	10 Dec 08	-310 97	3,178 11	-3,078 59	99 52	0 00	0 00	99 52	0 00
	31 Dec 08	-49 51	505 99	-502 06	3 93	0 00	0 00	3 93	0 00
Total United States			**105,781.97**	**-106,165.74**	**-383.77**	**0.00**	**0.00**	**-383.77**	**0.00**

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◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Total S/T translation gain/loss for fixed income							**0.00**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**186.24**	**0.00**	**0.00**	**186.24**	**0.[illegible]**
Total realized losses for fixed income					**-670.01**	**0.00**	**0.00**	**-670.01**	**0.00**
Total Fixed Income			**105,781.97**	**-106,165.74**	**-383.77**	**0.00**	**0.00**	**-383.77**	**0.00**
Total Sales			**1,605,781.97**	**-3,868,182.72**	**-383.77**	**-2,262,016.98**	**0.00**	**-383.77**	**-2,262,016.98**
Capital Changes									
Equities									
Common stock									
United States									
11 Mar 09 11 Mar 09	#REORG/TYCO INTL LTD REV SPLIT TO TYCO INTL LTD 2033035 EFF 6/29/07 CUSIP 902124106	0 00	94 72	0 00	0 00	94 72	0 00	0 00	94 72
19 Mar 09 19 Mar 09	CVS CAREMARK CORP COM STK CUSIP 126650100	0 00	44 37	0 00	0 00	44 37	0 00	0 00	44 37
Total United States			**139.09**	**0.00**	**0.00**	**139.09**	**0.00**	**0.00**	**139.09**
Total S/T translation gain/loss for equities							**0.00**		
Total L/T translation gain/loss for equities							**0.00**		
Total realized gains for equities					**0.00**	**139.09**	**0.00**	**0.00**	**139.09**
Total realized losses for equities					**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total Equities			**139.09**	**0.00**	**0.00**	**139.09**	**0.00**	**0.00**	**139.09**
Total Capital Changes			**139.09**	**0.00**	**0.00**	**139.09**	**0.00**	**0.00**	**139.09**

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Total Short Term Gain Proceeds			8,827.42						
Total Short Term Loss Proceeds			96,954.56						
Total Long Term Gain Proceeds			0.00						
Total Long Term Loss Proceeds			1,500,000.00						
Total Undetermined Tax Lot Proceeds			139.09						
Additional Short Term Proceeds from Zero G/L Transactions			0.00						
Additional Long Term Proceeds from Zero G/L Transactions			0.00						
Short Term Proceeds due to REIT Re-Allocation			0.00						
Long Term Proceeds due to REIT Re-Allocation			0.00						
Total Short Term Proceeds			105,781.97						
Total Long Term Proceeds			1,500,000.00						
Total S/T translation gain/loss							0.00		
Total L/T translation gain/loss							0.00		
Total realized gains					186.24	139.09	0.00	186.24	139.09
Total realized losses					-570.01	-2,262,016.98	0.00	-570.01	-2,262,016.98
Total realized gain/loss			1,605,921.06	-3,868,182.72	-383.77	-2,261,877.89	0.00	-383.77	-2,261,877.89

Realized Gain/Loss 0 • *
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Please note that this report has been prepared using best available data This report may also contain information provided by third parties, derived by third parties or derived from third party data and/or data that may have been categorized or otherwise reported based upon client direction - Northern Trust assumes no responsibility for the accuracy, timeliness or completeness of any such information Northern Trust assumes no responsibility for the consequences of investment decisions made in reliance on information contained in this report If you have questions regarding third party data or direction as it relates to this report, please contact your Northern Trust relationship team

IRS CIRCULAR 230 NOTICE To the extent that this message or any attachment concerns tax matters, it is not intended to be used and cannot be used by a taxpayer for the purpose of avoiding penalties that may be imposed by law For more information about this notice, see http //www northerntrust.com/circular230

Northern Trust records impairment entries pursuant to client direction Impairment entries recorded to satisfy financial accounting and reporting requirements may not be suitable for tax or for other regulatory reporting purposes Determining appropriate impairment adjustments is the responsibility of the client

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Gurtin Fixed Income

REALIZED GAINS AND LOSSES BY SECURITY TYPE

MIMI AND PETER HAAS FUND

Charles Schwab 20905807

vs905807

From 01-01-09 Through 12-31-09

Open Date	Close Date	Quantity	CUSIP	Security	Original Cost	YTD Amort. or Accretion	Total Amort. or Accretion	Adjusted Cost Basis	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
TREASURY BILLS											
01-14-09	01-29-09	4,000,000	912795j93	TREASURY BILL NONE 0.000% Due 01-29-09	3,999,922 22	77 78	77 78	4,000,000 00	4,000,000 00	0 00	
01-15-09	02-05-09	2,000,000	912795k26	TREASURY BILL NONE 0.000% Due 02-05-09	1,999,977 78	22 22	22 22	2,000,000 00	2,000,000 00	0 00	
01-21-09	02-19-09	3,350,000	912795k42	TREASURY BILL NONE 0 000% Due 02-19-09	3,349,921 83	78 17	78 17	3,350,000 00	3,350,000 00	0.00	
01-15-09	02-26-09	2,300,000	912795k59	TREASURY BILL NONE 0 000% Due 02-26-09	2,299,918 80	81 20	81 20	2,300,000 00	2,300,000 00	0 00	
01-27-09	02-26-09	1,500,000	912795k59	TREASURY BILL NONE 0 000% Due 02-26-09	1,499,953 33	46 67	46 67	1,500,000 00	1,500,000 00	0 00	
					3,799,872 13	127 87	127 87	3,800,000 00	3,800,000 00	0 00	0 00
01-21-09	03-05-09	4,500,000	912795k67	TREASURY BILL NONE 0 000% Due 03-05-09	4,499,758 50	241 50	241 50	4,500,000.00	4,500,000 00	0 00	
02-13-09	03-12-09	2,300,000	912795k75	TREASURY BILL NONE 0 000% Due 03-12-09	2,299,660 56	339 44	339 44	2,300,000 00	2,300,000 00	0 00	
01-21-09	03-19-09	4,800,000	912795k83	TREASURY BILL NONE 0 000% Due 03-19-09	4,799,544 53	455 47	455 47	4,800,000 00	4,800,000 00	0 00	
01-30-09	03-19-09	4,000,000	912795k83	TREASURY BILL NONE 0 000% Due 03-19-09	3,999,250 00	750 00	750 00	4,000,000 00	4,000,000 00	0 00	
					8,798,794 53	1,205 47	1,205 47	8,800,000 00	8,800,000 00	0.00	0 00
02-04-09	03-26-09	2,000,000	912795k91	TREASURY BILL NONE 0 000% Due 03-26-09	1,999,210 56	789 44	789 44	2,000,000 00	2,000,000 00	0 00	
02-20-09	03-26-09	1,000,000	912795k91	TREASURY BILL NONE 0 000% Due 03-26-09	999,827 78	172 22	172 22	1,000,000 00	1,000,000 00	0 00	
02-25-09	03-26-09	1,900,000	912795k91	TREASURY BILL NONE 0 000% Due 03-26-09	1,899,697 06	302.94	302.94	1,900,000 00	1,900,000 00	0.00	
					4,898,735 40	1,264 60	1,264.60	4,900,000 00	4,900,000 00	0 00	0 00
01-21-09	04-02-09	5,900,000	912795l25	TREASURY BILL NONE 0 000% Due 04-02-09	5,898,898 66	1,101.34	1,101.34	5,900,000 00	5,900,000 00	0.00	

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Gurtin Fixed Income

REALIZED GAINS AND LOSSES BY SECURITY TYPE

MIMI AND PETER HAAS FUND

Charles Schwab 20905807

vs905807

From 01-01-09 Through 12-31-09

Open Date	Close Date	Quantity	CUSIP	Security	Original Cost	YTD Amort. or Accretion	Total Amort. or Accretion	Adjusted Cost Basis	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
01-28-09	04-09-09	1,500,000	912795133	TREASURY BILL NONE 0.000% Due 04-09-09	1,499,416 67	583 33	583 33	1,500,000 00	1,500,000 00	0 00	
02-20-09	04-09-09	2,500,000	912795133	TREASURY BILL NONE 0 000% Due 04-09-09	2,499,343 75	656 25	656 25	2,500,000 00	2,500,000 00	0 00	
02-25-09	04-09-09	1,900,000	912795133	TREASURY BILL NONE 0 000% Due 04-09-09	1,899,534 50	465 50	465 50	1,900,000 00	1,900,000 00	0 00	
					5,898,294 92	1,705 08	1,705 08	5,900,000 00	5,900,000 00	0 00	0 00
03-18-09	04-16-09	8,800,000	912795141	TREASURY BILL NONE 0 000% Due 04-16-09	8,799,110 22	889 78	889.78	8,800,000 00	8,800,000 00	0.00	
01-26-09	04-30-09	1,000,000	912795166	TREASURY BILL NONE 0 000% Due 04-30-09	999,620 83	379 17	379 17	1,000,000 00	1,000,000 00	0 00	
03-04-09	05-07-09	4,500,000	912795174	TREASURY BILL NONE 0 000% Due 05-07-09	4,498,267 50	1,732 50	1,732 50	4,500,000 00	4,500,000 00	0 00	
03-11-09	05-07-09	2,300,000	912795174	TREASURY BILL NONE 0 000% Due 05-07-09	2,299,377.47	622 53	622 53	2,300,000 00	2,300,000 00	0 00	
					6,797,644 97	2,355 03	2,355 03	6,800,000 00	6,800,000 00	0 00	0 00
04-03-09	05-08-09	100,000	912795m24	TREASURY BILL NONE 0 000% Due 05-28-09	99,969 44	20 00	20 00	99,989 44	99,993 33	3 89	
04-03-09	05-28-09	2,900,000	912795m24	TREASURY BILL NONE 0 000% Due 05-28-09	2,899,113 89	886 11	886 11	2,900,000 00	2,900,000 00	0 00	
					2,999,083 33	906 11	906 11	2,999,989 44	2,999,993 33	3 89	0.00
04-30-09	06-11-09	800,000	912795m40	TREASURY BILL NONE 0 000% Due 06-11-09	799,956 27	43 73	43 73	800,000.00	800,000 00	0 00	
04-27-09	06-24-09	2,000,000	912795m65	TREASURY BILL NONE 0 000% Due 06-25-09	1,999,770.93	229 07	229 07	2,000,000.00	1,999,993 89	-6 11	
04-14-09	06-11-09	1,200,000	912795n23	TREASURY BILL NONE 0.000% Due 07-16-09	1,199,500 13	317 10	317.10	1,199,817 23	1,199,866 77	49 54	
04-14-09	07-16-09	1,600,000	912795n23	TREASURY BILL NONE 0.000% Due 07-16-09	1,599,333 51	666 49	666 49	1,600,000.00	1,600,000 00	0 00	

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Gurtin Fixed Income

REALIZED GAINS AND LOSSES BY SECURITY TYPE

MIMI AND PETER HAAS FUND

Charles Schwab 20905807

vs905807

From 01-01-09 Through 12-31-09

Open Date	Close Date	Quantity	CUSIP	Security	Original Cost	YTD Amort. or Accretion	Total Amort. or Accretion	Adjusted Cost Basis	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
06-26-09	07-16-09	2,500,000	912795n23	TREASURY BILL NONE 0 000% Due 07-16-09	2,499,952 78	47 22	47 22	2,500,000.00	2,500,000.00	0 00	
					5,298,786 42	1,030 81	1,030 81	5,299,817 23	5,299,866 77	49.54	0 00
04-13-09	08-13-09	3,100,000	912795n64	TREASURY BILL NONE 0 000% Due 08-13-09	3,097,697 30	2,302 70	2,302.70	3,100,000.00	3,100,000 00	0 00	
07-31-09	08-20-09	1,600,000	912795n72	TREASURY BILL NONE 0 000% Due 08-20-09	1,599,909 33	90 67	90 67	1,600,000 00	1,600,000 00	0 00	
03-31-09	08-21-09	100,000	912795n98	TREASURY BILL NONE 0 000% Due 09-03-09	99,852 75	135 92	135 92	99,988 67	99,997 47	8 80	
03-31-09	09-03-09	2,300,000	912795n98	TREASURY BILL NONE 0 000% Due 09-03-09	2,296,613 25	3,386 75	3,386 75	2,300,000 00	2,300,000 00	0 00	
					2,396,466 00	3,522 67	3,522 67	2,399,988 67	2,399,997 47	8 80	0 00
08-05-09	09-10-09	3,000,000	912795p21	TREASURY BILL NONE 0 000% Due 09-10-09	2,999,620 83	379 17	379 17	3,000,000 00	3,000,000 00	0 00	
04-03-09	09-17-09	3,000,000	912795p39	TREASURY BILL NONE 0 000% Due 09-17-09	2,995,129.17	4,870 83	4,870 83	3,000,000 00	3,000,000 00	0 00	
04-17-09	09-21-09	1,200,000	912795p54	TREASURY BILL NONE 0 000% Due 10-01-09	1,198,360.00	1,551 56	1,551 56	1,199,911 56	1,199,991 67	80 11	
04-17-09	10-01-09	1,800,000	912795p54	TREASURY BILL NONE 0 000% Due 10-01-09	1,797,540 00	2,460 00	2,460 00	1,800,000 00	1,800,000 00	0 00	
					2,995,900 00	4,011 56	4,011 56	2,999,911 56	2,999,991 67	80 11	0 00
08-31-09	10-08-09	2,100,000	912795p62	TREASURY BILL NONE 0.000% Due 10-08-09	2,099,794.96	205 04	205 04	2,100,000 00	2,100,000 00	0 00	
04-17-09	10-15-09	3,500,000	912795p70	TREASURY BILL NONE 0 000% Due 10-15-09	3,494,202 64	5,797 36	5,797 36	3,500,000 00	3,500,000 00	0.00	
05-08-09	10-29-09	3,000,000	912795p96	TREASURY BILL NONE 0 000% Due 10-29-09	2,996,012 50	3,987 50	3,987 50	3,000,000 00	3,000,000 00	0 00	
09-30-09	11-03-09	700,000	912795q20	TREASURY BILL NONE 0 000% Due 11-05-09	699,974 03	25 25	25 25	699,999 28	699,998 84	-0.44	

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Gurtin Fixed Income

REALIZED GAINS AND LOSSES BY SECURITY TYPE

MIMI AND PETER HAAS FUND

Charles Schwab 20905807

vs905807

From 01-01-09 Through 12-31-09

Open Date	Close Date	Quantity	CUSIP	Security	Original Cost	YTD Amort. or Accretion	Total Amort. or Accretion	Adjusted Cost Basis	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
03-31-09	06-24-09	1,000,000	912795u25	CASH MGMT BILL NONE 0 000% Due 06-24-09	999,631 33	368 67	368 67	1,000,000 00	1,000,000 00	0 00	
					2,485,994 87	9,835 07	14,005 13	2,500,000 00	2,500,000 00	0 00	0 00
08-05-09	09-15-09	1,500,000	912795v81	CASH MGMT BILL NONE 0 000% Due 09-15-09	1,499,800 00	200 00	200 00	1,500,000 00	1,500,000 00	0 00	
12-10-09	12-29-09	2,400,000	912795y47	CASH MGMT BILL NONE 0 000% Due 12-29-09	2,399,898 00	102.00	102 00	2,400,000.00	2,400,000 00	0 00	
TREASURY BILLS Total					156,177,381 91	68,063 50	72,259 81	156,249,641 72	156,249,793 08	151 36	0 00
TREASURY NOTES											
12-18-08	01-15-09	500,000	912828bv1	US TREASURY N/B FIXED 3 250% Due 01-15-09	501,173 50	-586 77	-1,173 50	500,000 00	500,000 00	0 00	
12-18-08	02-15-09	500,000	912828ev8	US TREASURY N/B FIXED 4 500% Due 02-15-09	503,505 00	-2,673.39	-3,505 00	500,000 00	500,000 00	0 00	
01-14-09	02-15-09	1,800,000	912828ev8	US TREASURY N/B FIXED 4 500% Due 02-15-09	1,806,750 00	-6,750 00	-6,750 00	1,800,000 00	1,800,000 00	0 00	
					2,310,255 00	-9,423 39	-10,255 00	2,300,000 00	2,300,000.00	0.00	0 00
01-14-09	01-31-09	4,000,000	912828ge4	US TREASURY N/B FIXED 4 875% Due 01-31-09	4,008,437 50	-8,437 50	-8,437 50	4,000,000 00	4,000,000.00	0.00	
12-18-08	03-31-09	2,700,000	912828gl8	US TREASURY N/B FIXED 4 500% Due 03-31-09	2,733,644 53	-29,071 95	-33,644 53	2,700,000 00	2,700,000 00	0.00	
04-17-09	09-30-09	3,000,000	912828hd5	US TREASURY N/B FIXED 4 000% Due 09-30-09	3,049,804 69	-49,804 69	-49,804 69	3,000,000 00	3,000,000 00	0.00	
06-10-09	12-03-09	2,000,000	912828js0	US TREASURY N/B FIXED 1 250% Due 11-30-10	2,007,187 50	-2,352 96	-2,352 96	2,004,834 54	2,018,593 75	13,759 21	
TREASURY NOTES Total					14,610,502 72	-99,677 26	-105,668.18	14,504,834 54	14,518,593.75	13,759.21	0 00

US TREASURY INFLATION PROTECTED SECURITIES (TIPS)

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Gurtin Fixed Income

REALIZED GAINS AND LOSSES BY SECURITY TYPE

MIMI AND PETER HAAS FUND

Charles Schwab 20905807

vs905807

From 01-01-09 Through 12-31-09

Open Date	Close Date	Quantity	CUSIP	Security	Original Cost	YTD Amort. or Accretion	Total Amort. or Accretion	Adjusted Cost Basis	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
05-08-09	11-18-09	3,000,000	9128275w8	TSY INFL IX N/B FIXED 4 250% Due 01-15-10 Inflation factor 1 28485	3,875,049 57	-4,782 36	-4,782 36	3,870,267 21	3,877,090 45		6,823.24
US TREASURY INFLATION PROTECTED SECURITIES (TIPS) Total					3,875,049 57	-4,782 36	-4,782 36	3,870,267.21	3,877,090 45	0 00	6,823 24
TOTAL GAINS										13,920 33	6,823 24
TOTAL LOSSES										-9.76	0 00
					174,662,934.20	-36,396.12	-38,190.73	174,624,743.47	174,645,477.28	13,910.57	6,823.24

TOTAL REALIZED GAIN/LOSS 20,733.81 TB

This document has been prepared for informational purposes only and is not an official account statement To the extent there are any discrepancies between your custodial statement and this document, the terms on your custodial statement will control The information in this report has been calculated from a third party software and its formulas were not developed by Gurtin Fixed Income Management, LLC ("GFI") As such, all calculations included in this report constitute our best judgment as of this date and upon the information you have provided us and may be subject to change GFI is not responsible for any clerical, computational or other errors It is your responsibility to do your own evaluation and check the calculations to determine the accuracy of the information contained in this report. We recommend that you contact your tax advisor to determine the appropriate information to be used in the preparation of your tax return The gain and loss information contained in this report is not a substitute 1099 form (or any other appropriate tax form) and should not be filed with your taxes. GFI does not render advice on tax and tax accounting matters to clients This material was not intended or written to be used, and it cannot be used by any taxpayer, for the purposes of avoiding penalties that may be imposed on the taxpayer under U S. federal tax laws

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35,395 • 12 -

100,310 • 38 -

\- YTD Amort./ Accretion (1/1/09 - 12/31/09) 135,705 • 50 *

This is not an official account statement Prior performance does not guarantee nor is it indicative of future results Therefore, you should not assume that the future performance of any specific investment or investment strategy (including those undertaken or recommended by GFI) will be profitable or equal to corresponding performance levels.

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WELLS FARGO | INVESTMENTS

Schedule of Realized Gains and Losses

Current Tax Year

Tuesday, December 29, 2009
ED6M GONZALEZ/O'REGAN

Prepared For:

2009-5273
MIMI AND PETER HAAS FUND
201 FILBERT ST 5/F
SAN FRANCISCO CA 94133-3237

Quantity	Name	Security	Open Date	Cost Amount	Adjusted Cost Amount	Trade Price	Close Date	Close Amt	Close Price	Realized	% Gain or Loss
Short											
780	TRANSDIGM GROUP INC	TDG	06/09/2009	4,641 00		5 9500	07/13/2009	28,405 53	36 6200	23,764 53	512 06
980	TRANSDIGM GROUP INC	TDG	06/24/2009	5,831 00		5 9500	07/13/2009	35,689 01	36 6200	29,858 01	512 06
980	TRANSDIGM GROUP INC	TDG	08/14/2009	5,831 00		5.9500	08/18/2009	41,539 25	43 0000	35,708 25	612 39
				16,303.00	**0.00**			**105,633.79**		**89,330.79**	
Long											
318	ARCH CAPITAL GROUP LTD	ACGL	11/20/2001	8,865 84		27 8800	12/23/2009	22,548 21	71 9500	13,682 37	154 33
222	ARCH CAPITAL GROUP LTD	ACGL	09/18/2002	6,711 06		30 2300	12/23/2009	15,741 21	71 9500	9,030.15	134 56
660	NETFLIX INC	NFLX	07/10/2001	1 06		0 0016	02/20/2009	24,180 59	36 7208	24,179 5381,087.74	
485	NETFLIX INC	NFLX	07/10/2001	0 78		0 0016	02/27/2009	17,441 81	36 2301	17,441 0336,029 49	
391	NETFLIX INC	NFLX	07/10/2001	0 63		0 0016	02/27/2009	14,061 60	36 2308	14,060 9731,900 00	
100	NETFLIX INC	NFLX	07/10/2001	0 16		0 0016	02/27/2009	3,596 73	36 2350	3,596 5747,856 25	
15	NETFLIX INC	NFLX	07/10/2001	0 02		0 0016	02/27/2009	534 58	36 2400	534 5672,800 00	
991	NETFLIX INC	NFLX	07/10/2001	1 59		0 0016	05/11/2009	39,245 89	39 8102	39,244 3068,194 97	
660	NETFLIX INC	NFLX	07/10/2001	1 06		0 0016	12/01/2009	38,104 49	58 5801	38,103 4394,663 21	
				15,582.20	**0.00**			**175,455.11**		**159,872.91**	

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WELLS FARGO INVESTMENTS

Schedule of Realized Gains and Losses

Current Tax Year

Tuesday, December 29, 2009
ED6M GONZALEZ/O'REGAN

Prepared For:
2009-5273
MIMI AND PETER HAAS FUND

Quantity	Name	Security*	Open Date	Cost Amount	Adjusted Cost Amount	Trade Price	Close Date	Close Amt	Close Price	Realized	% Gain or Loss
Report Summary				31,885.20	0.00			281,088.90		249,203.70	

TB

Realized Gains or Losses

Short Term	89,330 79
Long Term	159,872.91

This report is a service from your Investment Executive, not a substitute for your account statements and confirmations This report is prepared as of trade date rather than settlement date and may be prepared on a different date than your statement. This report uses information from sources we believe are reliable, but we cannot guarantee the accuracy of this information or the reliability of these sources. If you find discrepancies in this report, please contact your Investment Executive.
*Prices for Independently Valued Direct Investments cannot be displayed on this report and are not included in the portfolio value shown. Refer to your monthly statement or contact your Investment Executive for further information.

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Form **4562**

Department of the Treasury Internal Revenue Service (99)

Depreciation and Amortization
(Including Information on Listed Property)

▶ See separate instructions. ▶ Attach to your tax return.

OMB No 1545-0172

2009

Attachment Sequence No 67

Name(s) shown on return: MIMI AND PETER HAAS FUND

Identifying number: 94-6064551

Business or activity to which this form relates: GENERAL DEPRECIATION

Part I Election To Expense Certain Property Under Section 179
Note: *If you have any listed property, complete Part V before you complete Part I.*

1	Maximum amount See the instructions for a higher limit for certain businesses	1	
2	Total cost of section 179 property placed in service (see instructions)	2	
3	Threshold cost of section 179 property before reduction in limitation (see instructions)	3	
4	Reduction in limitation Subtract line 3 from line 2. If zero or less, enter -0-	4	
5	Dollar limitation for tax year Subtract line 4 from line 1 If zero or less, enter -0- If married filing separately, see instructions	5	

6 (a) Description of property	(b) Cost (business use only)	(c) Elected cost

7	Listed property Enter the amount from line 29	7	
8	Total elected cost of section 179 property Add amounts in column (c), lines 6 and 7	8	
9	Tentative deduction Enter the **smaller** of line 5 or line 8	9	
10	Carryover of disallowed deduction from line 13 of your 2008 Form 4562	10	
11	Business income limitation. Enter the smaller of business income (not less than zero) or line 5 (see instructions)	11	
12	Section 179 expense deduction Add lines 9 and 10, but do not enter more than line 11	12	
13	Carryover of disallowed deduction to 2010. Add lines 9 and 10, less line 12 ▶	13	

Note: *Do not use Part II or Part III below for listed property. Instead, use Part V*

Part II Special Depreciation Allowance and Other Depreciation (Do not include listed property.) (See instructions)

14	Special depreciation allowance for qualified property (other than listed property) placed in service during the tax year (see instructions)	14	
15	Property subject to section 168(f)(1) election	15	
16	Other depreciation (including ACRS)	16	6,811.

Part III MACRS Depreciation (Do not include listed property.) (See instructions)

Section A

17	MACRS deductions for assets placed in service in tax years beginning before 2009	17	
18	If you are electing to group any assets placed in service during the tax year into one or more general asset accounts, check here ▶ ☐		

Section B - Assets Placed in Service During 2009 Tax Year Using the General Depreciation System

(a) Classification of property	(b) Month and year placed in service	(c) Basis for depreciation (business/investment use only - see instructions)	(d) Recovery period	(e) Convention	(f) Method	(g) Depreciation deduction
19a 3-year property						
b 5-year property						
c 7-year property						
d 10-year property						
e 15-year property						
f 20-year property						
g 25-year property			25 yrs		S/L	
h Residential rental property			27 5 yrs	M M	S/L	
			27 5 yrs.	M M	S/L	
i Nonresidential real property			39 yrs	M M	S/L	
				M M	S/L	

Section C - Assets Placed in Service During 2009 Tax Year Using the Alternative Depreciation System

(a) Classification of property	(b)	(c)	(d)	(e)	(f)	(g)
20a Class life					S/L	
b 12-year			12 yrs		S/L	
c 40-year			40 yrs.	M M	S/L	

Part IV Summary (See instructions.)

21	Listed property Enter amount from line 28	21	
22	**Total.** Add amounts from line 12, lines 14 through 17, lines 19 and 20 in column (g), and line 21 Enter here and on the appropriate lines of your return Partnerships and S corporations - see instructions	22	6,811.
23	For assets shown above and placed in service during the current year, enter the portion of the basis attributable to section 263A costs	23	

Part V **Listed Property** (Include automobiles, certain other vehicles, cellular telephones, certain computers, and property used for entertainment, recreation, or amusement.)

Note: *For any vehicle for which you are using the standard mileage rate or deducting lease expense, complete **only** 24a, 24b, columns (a) through (c) of Section A, all of Section B, and Section C if applicable.*

Section A - Depreciation and Other Information (Caution: *See the instructions for limits for passenger automobiles.*)

24a Do you have evidence to support the business/investment use claimed? ☐ Yes ☐ No **24b** If "Yes," is the evidence written? ☐ Yes ☐ No

(a) Type of property (list vehicles first)	(b) Date placed in service	(c) Business/ investment use percentage	(d) Cost or other basis	(e) Basis for depreciation (business/investment use only)	(f) Recovery period	(g) Method/ Convention	(h) Depreciation deduction	(i) Elected section 179 cost
25 Special depreciation allowance for qualified listed property placed in service during the tax year and used more than 50% in a qualified business use (see instructions)						**25**		
26 Property used more than 50% in a qualified business use								
		%						
		%						
		%						
27 Property used 50% or less in a qualified business use:								
		%				S/L -		
		%				S/L -		
		%				S/L -		
28 Add amounts in column (h), lines 25 through 27 Enter here and on line 21, page 1						**28**		
29 Add amounts in column (i), line 26 Enter here and on line 7, page 1							**29**	

Section B - Information on Use of Vehicles

Complete this section for vehicles used by a sole proprietor, partner, or other "more than 5% owner," or related person. If you provided vehicles to your employees, first answer the questions in Section C to see if you meet an exception to completing this section for those vehicles

	(a) Vehicle 1		(b) Vehicle 2		(c) Vehicle 3		(d) Vehicle 4		(e) Vehicle 5		(f) Vehicle 6	
30 Total business/investment miles driven during the year (**do not** include commuting miles)												
31 Total commuting miles driven during the year												
32 Total other personal (noncommuting) miles driven												
33 Total miles driven during the year Add lines 30 through 32												
	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No
34 Was the vehicle available for personal use during off-duty hours?												
35 Was the vehicle used primarily by a more than 5% owner or related person?												
36 Is another vehicle available for personal use?												

Section C - Questions for Employers Who Provide Vehicles for Use by Their Employees

Answer these questions to determine if you meet an exception to completing Section B for vehicles used by employees who **are not** more than 5% owners or related persons (see instructions).

	Yes	No
37 Do you maintain a written policy statement that prohibits all personal use of vehicles, including commuting, by your employees?		
38 Do you maintain a written policy statement that prohibits personal use of vehicles, except commuting, by your employees? See the instructions for vehicles used by corporate officers, directors, or 1% or more owners		
39 Do you treat all use of vehicles by employees as personal use?		
40 Do you provide more than five vehicles to your employees, obtain information from your employees about the use of the vehicles, and retain the information received?		
41 Do you meet the requirements concerning qualified automobile demonstration use? (See instructions.)		

Note: *If your answer to 37, 38, 39, 40, or 41 is "Yes," do not complete Section B for the covered vehicles*

Part VI **Amortization**

(a) Description of costs	(b) Date amortization begins	(c) Amortizable amount	(d) Code section	(e) Amortization period or percentage	(f) Amortization for this year
42 Amortization of costs that begins during your 2009 tax year (see instructions):					
43 Amortization of costs that began before your 2009 tax year				**43**	219.
44 **Total.** Add amounts in column (f) See the instructions for where to report				**44**	219.

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