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Form **990-PF**

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

OMB No 1545-0052

2009

Department of the Treasury
Internal Revenue Service (77)

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

For calendar year 2009, or tax year beginning 10/1/2009, and ending 9/30/2010

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 LOCKHART J M ALLY HERC 10265000075		A Employer identification number 25-6018593	
	Number and street (or P O box number if mail is not delivered to street address) Room/suite BNY Mellon, N A - P O Box 185		B Telephone number (see page 10 of the instructions) (412)234-5784	
	City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here <input type="checkbox"/> D 1. Foreign organizations, check here <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation under section 507(b)(1)(A), check here <input type="checkbox"/> E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>	
H Check type of organization: <input type="checkbox"/> Section 501(c)(3) exempt private foundation, <input checked="" type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust, <input type="checkbox"/> Other taxable private foundation				
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 72,075,353		J Accounting method: <input checked="" type="checkbox"/> Cash, <input type="checkbox"/> Accrual, <input type="checkbox"/> Other (specify) _____ (Part I, column (d) must be on cash basis)		

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	1,835,386	1,835,386		
	5 a Gross rents				
	b Net rental income or (loss)	0			
	6 a Net gain or (loss) from sale of assets not on line 10	-188,531			
	b Gross sales price for all assets on line 6a	38,704,044			
	7 Capital gain net income (from Part IV, line 2)			0	
	8 Net short-term capital gain				0
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	-113,833	-111,464	0		
12 Total. Add lines 1 through 11	1,533,022	1,723,922	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	256,633	153,980		102,653
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	0	0	0	0
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest	83,491	83,491		
	18 Taxes (attach schedule) (see page 14 of the instructions)	95,954	10,738	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	91,121	91,121	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	527,199	339,330	0	102,653
	25 Contributions, gifts, grants paid	3,609,420			3,609,420
26 Total expenses and disbursements Add lines 24 and 25	4,136,619	339,330	0	3,712,073	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-2,603,597				
b Net investment income (if negative, enter -0-)		1,384,592			
c Adjusted net income (if negative, enter -0-)			0		

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing		0	
	2 Savings and temporary cash investments	982,460	1,034,882	1,034,882
	3 Accounts receivable ▶	0	0	0
	Less allowance for doubtful accounts ▶	0	0	0
	4 Pledges receivable ▶	0	0	0
	Less allowance for doubtful accounts ▶	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule) ▶	0	0	0
	Less allowance for doubtful accounts ▶	0	0	0
	8 Inventories for sale or use		0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	0	0	0
	c Investments—corporate bonds (attach schedule)	0	0	0
	11 Investments—land, buildings, and equipment basis ▶	0	0	0
Less accumulated depreciation (attach schedule) ▶	0	0	0	
12 Investments—mortgage loans				
13 Investments—other (attach schedule)	65,634,607	63,289,813	66,162,544	
14 Land, buildings, and equipment basis ▶	0	0	0	
Less accumulated depreciation (attach schedule) ▶	0	0	0	
15 Other assets (describe ▶ MELLON OPTIMA STRATEGY FL)	4,734,586	4,734,586	4,877,927	
16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	71,351,653	69,059,281	72,075,353	
Liabilities	17 Accounts payable and accrued expenses		0	
	18 Grants payable		0	
	19 Deferred revenue		0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe ▶)	0	0	
	23 Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ <input type="checkbox"/>			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ <input checked="" type="checkbox"/>			
	27 Capital stock, trust principal, or current funds	71,351,653	69,059,281	
	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)	71,351,653	69,059,281		
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	71,351,653	69,059,281		

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	71,351,653
2	Enter amount from Part I, line 27a	2	-2,603,597
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	404,807
4	Add lines 1, 2, and 3	4	69,152,863
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	93,582
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	69,059,281

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)	
1a See Attached Statement					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a	0	0	0		
b	0	0	0		
c	0	0	0		
d	0	0	0		
e	0	0	0		
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any			
a	0	0	0		
b	0	0	0		
c	0	0	0		
d	0	0	0		
e	0	0	0		
2 Capital gain net income or (net capital loss)		{ If gain, also enter in Part I, line 7 { If (loss), enter -0- in Part I, line 7		2	-184,972
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	657,795

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	4,274,119	62,784,645	0.068076
2007			0.000000
2006			0.000000
2005			0.000000
2004			0.000000
2 Total of line 1, column (d)			2 0.068076
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 0.068076
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5			4 54,924,267
5 Multiply line 4 by line 3			5 3,739,024
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 13,846
7 Add lines 5 and 6			7 3,752,870
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.			8 3,712,073

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

1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b		1	27,692	
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)				
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0	
3 Add lines 1 and 2		3	27,692	
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4		
5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	27,692	
6 Credits/Payments				
a 2009 estimated tax payments and 2008 overpayment credited to 2009		6a	43,217	
b Exempt foreign organizations—tax withheld at source		6b		
c Tax paid with application for extension of time to file (Form 8868)		6c	0	
d Backup withholding erroneously withheld		6d		
7 Total credits and payments Add lines 6a through 6d		7	43,217	
8 Enter any penalty for underpayment of estimated tax Check here <input type="checkbox"/> if Form 2220 is attached		8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10	15,525	
11 Enter the amount of line 10 to be Credited to 2010 estimated tax Refunded		11	0	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	13	X	
14	The books are in care of ▶ BNY Mellon, N A Telephone no ▶ (412)234-5784 Located at ▶ P O Box 185 Pittsburgh PA ZIP+4 ▶ 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A			X

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

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

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

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

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

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

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

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

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

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

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? *If "Yes," attach the statement required by Regulations section 53.4945–5(d)* N/A Yes No

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? *If "Yes" to 6b, file Form 8870* **6b** X

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? N/A **7b**

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
BNY Mellon, N.A. P O Box 185 Pittsburgh PA 15230-0185	TRUSTEE SEE ATTACHED	256,633	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0

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

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

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

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
.....		0
.....		0
.....		0
.....		0
.....		0

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

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
.....	
2	
.....	
3	
.....	
4	
.....	

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	55,330,724
b	Average of monthly cash balances	1b	429,953
c	Fair market value of all other assets (see page 24 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	55,760,677
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	55,760,677
4	Cash deemed held for charitable activities. Enter 1½% of line 3 (for greater amount, see page 25 of the instructions)	4	836,410
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	54,924,267
6	Minimum investment return. Enter 5% of line 5	6	2,746,213

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	2,746,213
2a	Tax on investment income for 2009 from Part VI, line 5	2a	27,692
b	Income tax for 2009 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	27,692
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,718,521
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	2,718,521
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,718,521

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	3,712,073
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	3,712,073
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,712,073

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

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

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				2,718,521
2 Undistributed income, if any, as of the end of 2009				
a Enter amount for 2008 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2009				
a From 2004	NONE			
b From 2005	NONE			
c From 2006	NONE			
d From 2007	NONE			
e From 2008	1,176,835			
f Total of lines 3a through e	1,176,835			
4 Qualifying distributions for 2009 from Part XII, line 4 ▶ \$ 3,712,073				
a Applied to 2008, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d Applied to 2009 distributable amount				2,718,521
e Remaining amount distributed out of corpus	993,552			
5 Excess distributions carryover applied to 2009 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,170,387			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2008 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2009 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2010				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2004 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	2,170,387			
10 Analysis of line 9				
a Excess from 2005	0			
b Excess from 2006	0			
c Excess from 2007	0			
d Excess from 2008	1,176,835			
e Excess from 2009	993,552			

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

N/A

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

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

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

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

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

N/A

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

N/A

c Any submission deadlines

N/A

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

N/A

Part XV Supplementary Information (continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	3,609,420
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	0

10265000075

Schedule K-1
(Form 1065)

Department of the Treasury
Internal Revenue Service

Final K-1

Amended K-1

651109

OMB No 1545-0099

F
C

C

I

E

F

C

H

I

J

K

L

M

For:

LOCKHART J M ALLY HERC 10265000075
25-6018593

TAXES PAID AS SHOWN ON LINE 18, COLUMN A OF THE RETURN INCLUDES
FEDERAL TAX WITHHOLDING FROM MELLON OPTIMA L/S STRATEGY
FUND, LLC. PLEASE SEE THE ATTACHED K-1 (BOX 15P).

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	H89128104	TYCO INTERNATIONAL LTD	7,110 00	261,150 30	150,012 26
10265000075	LOCKHART J M AL	00206R102	AT & T INC	14,640 00	418,704 00	508,736 39
10265000075	LOCKHART J M AL	018581108	ALLIANCE DATA SYS CORP	3,600 00	234,936 00	215,407 94
10265000075	LOCKHART J M AL	01988P108	ALLSCRIPTS HEALTHCARE SOLUTI	9,020 00	166,599 40	154,187 20
10265000075	LOCKHART J M AL	025816109	AMERICAN EXPRESS CO	7,370 00	309,761 10	311,017 40
10265000075	LOCKHART J M AL	03076C106	AMERIPRISE FINANCIAL INC	4,210 00	199,259 30	80,696 43
10265000075	LOCKHART J M AL	032346108	AMYLIN PHARMACEUTICALS INC	13,240 00	276,054 00	250,464 78
10265000075	LOCKHART J M AL	032511107	ANADARKO PETROLEUM CORP	2,610 00	148,900 50	111,302 24
10265000075	LOCKHART J M AL	037411105	APACHE CORP	4,368 00	427,015 68	287,767 76
10265000075	LOCKHART J M AL	037833100	APPLE INC	2,822 00	800,742 50	487,492 80
10265000075	LOCKHART J M AL	052800109	AUTOLIV INC	3,500 00	228,655 00	92,790 21
10265000075	LOCKHART J M AL	05569M509	BNY MELLON MID CAP STK FD CL	323,938 95	3,385,162 04	3,484,697 21
10265000075	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	94,200 33	1,920,033 43	942,003 33
10265000075	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	8,334 43	163,344 43	163,344 43
10265000075	LOCKHART J M AL	05569M855	BNY MELLON EMERGING MARKETS	660,528 72	7,331,868 80	7,824,746 50
10265000075	LOCKHART J M AL	060505104	BANK OF AMERICA CORP	39,590 00	518,727 98	532,351 03
10265000075	LOCKHART J M AL	125509109	CIGNA CORP	4,490 00	160,652 20	110,691 87
10265000075	LOCKHART J M AL	126650100	CVS CAREMARK CORP	2,630 00	82,766 10	89,168 83
10265000075	LOCKHART J M AL	14040H105	CAPITAL ONE FINANCIAL CORP	5,880 00	232,554 00	247,895 99
10265000075	LOCKHART J M AL	143658300	CARNIVAL CORP	4,880 00	186,342 80	152,414 73
10265000075	LOCKHART J M AL	149123101	CATERPILLAR INC	3,330 00	262,004 40	214,371 14
10265000075	LOCKHART J M AL	171232101	CHUBB CORP	4,490 00	255,885 10	232,423 97
10265000075	LOCKHART J M AL	17275R102	CISCO SYSTEMS INC	19,350 00	423,765 00	404,223 47
10265000075	LOCKHART J M AL	200340107	COMERICA INC	6,360 00	236,274 00	233,500 64
10265000075	LOCKHART J M AL	20825C104	CONOCOPHILLIPS	6,540 00	375,592 20	192,398 16
10265000075	LOCKHART J M AL	231021106	CUMMINS INC	4,030 00	365,037 40	137,453 76
10265000075	LOCKHART J M AL	235851102	DANAHER CORP	4,210 00	170,968 10	114,940 96
10265000075	LOCKHART J M AL	263534109	DU PONT (E I) DE NEMOURS	3,660 00	163,309 20	97,485 07
10265000075	LOCKHART J M AL	268648102	E M C CORP MASS	23,120 00	469,567 20	352,019 00
10265000075	LOCKHART J M AL	30231G102	EXXON MOBIL CORP	10,150 00	627,168 50	426,876 28
10265000075	LOCKHART J M AL	354613101	FRANKLIN RES INC	1,685 00	180,126 50	86,136 19
10265000075	LOCKHART J M AL	369604103	GENERAL ELECTRIC COMPANY	23,330 00	379,112 50	388,416 08
10265000075	LOCKHART J M AL	38259P508	GOOGLE INC - CL A	965	507,387 35	429,768 00
10265000075	LOCKHART J M AL	406216101	HALLIBURTON CO	6,277 00	207,580 39	177,399 24
10265000075	LOCKHART J M AL	42809H107	HESS CORP	6,588 00	389,482 56	239,608 40
10265000075	LOCKHART J M AL	437076102	HONEY DEPOT INC	6,040 00	191,347 20	115,963 95
10265000075	LOCKHART J M AL	438516106	HOMEWELL INTL INC	6,320 00	277,700 80	226,533 80
10265000075	LOCKHART J M AL	441060100	HOSPIRA INC	5,320 00	303,293 20	209,824 81
10265000075	LOCKHART J M AL	444903108	HUMAN GENOME SCIENCES INC	9,870 00	294,027 30	281,966 44
10265000075	LOCKHART J M AL	45666Q102	INFORMATICA CORP	4,270 00	164,010 70	130,004 96

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST	
10265000075	LOCKHART J M AL	459200101	INTERNATIONAL BUSINESS MACHI	3,839 00	514,963 46	433,517 90	
10265000075	LOCKHART J M AL	46625H100	JPMORGAN CHASE & CO	12,955 00	493,067 30	282,943 81	
10265000075	LOCKHART J M AL	532716107	LIMITED BRANDS INC	13,640 00	365,279 20	245,019 94	
10265000075	LOCKHART J M AL	58155Q103	MCKESSON CORPORATION	5,710 00	352,763 80	313,989 09	
10265000075	LOCKHART J M AL	585055106	MEDTRONIC INC	4,930 00	165,549 40	249,025 68	
10265000075	LOCKHART J M AL	58933Y105	MERCK & CO INC	9,726 00	358,014 06	239,006 65	
10265000075	LOCKHART J M AL	594918104	MICROSOFT CORPORATION	18,954 00	464,183 46	305,108 31	
10265000075	LOCKHART J M AL	617446448	MORGAN STANLEY	8,320 00	205,337 60	222,701 07	
10265000075	LOCKHART J M AL	620076109	MOTOROLA INC	18,390 00	156,866 70	147,222 63	
10265000075	LOCKHART J M AL	651229106	NEWELL RUBBERMAID INC	11,950 00	212,829 50	209,592 28	
10265000075	LOCKHART J M AL	65248E203	NEWS CORP INC	27,280 00	410,836 80	486,291 25	
10265000075	LOCKHART J M AL	65339F101	NEXTERA ENERGY INC	4,060 00	220,823 40	221,838 69	
10265000075	LOCKHART J M AL	655664100	NORDSTROM INC	6,210 00	231,012 00	210,251 12	
10265000075	LOCKHART J M AL	655844108	NORFOLK SOUTHERN CORP	4,990 00	296,954 90	247,753 18	
10265000075	LOCKHART J M AL	674599105	OCCIDENTAL PETROLEUM CORP	7,100 00	555,930 00	518,680 75	
10265000075	LOCKHART J M AL	681919106	OMNICOM GROUP INC	5,600 00	221,088 00	282,222 59	
10265000075	LOCKHART J M AL	68389X105	ORACLE CORP	14,970 00	401,944 50	258,232 50	
10265000075	LOCKHART J M AL	713448108	PEPSICO INC	6,436 00	427,607 84	176,183 33	
10265000075	LOCKHART J M AL	717081103	PFIZER INC	35,816 00	614,960 72	553,753 37	
10265000075	LOCKHART J M AL	74005P104	PRAXAIR INC	2,550 00	230,163 00	112,863 69	
10265000075	LOCKHART J M AL	742718109	PROCTER & GAMBLE CO	5,160 00	309,445 20	211,209 53	
10265000075	LOCKHART J M AL	744573106	PUBLIC SVC ENTERPRISE GROUP	15,020 00	496,861 60	485,923 49	
10265000075	LOCKHART J M AL	747525103	QUALCOMM INC	8,970 00	404,838 53	382,884 28	
10265000075	LOCKHART J M AL	755111507	RAYTHEON CO	2,940 00	134,387 40	152,338 40	
10265000075	LOCKHART J M AL	808513105	SCHWAB CHARLES CORP NEW	7,370 00	102,443 00	112,180 98	
10265000075	LOCKHART J M AL	86271F677	DREYFUS SELECT MANAGERS S/C	100,864 36	1,841,783 25	1,681,408 90	
10265000075	LOCKHART J M AL	87612E106	TARGET CORP	7,320 00	391,180 80	296,294 12	
10265000075	LOCKHART J M AL	883203101	TEXTRON INC	10,980 00	225,748 80	300,858 21	
10265000075	LOCKHART J M AL	883556102	THERMO FISHER SCIENTIFIC INC	7,210 00	345,214 80	318,872 44	
10265000075	LOCKHART J M AL	887317303	TIME WARNER INC	5,010 00	153,556 50	100,420 11	
10265000075	LOCKHART J M AL	904767704	UNILEVER PLC ADR	12,420 00	361,422 00	361,582 37	
10265000075	LOCKHART J M AL	91912E105	VALE SA-SP ADR	9,870 00	308,634 90	140,952 75	
10265000075	LOCKHART J M AL	921909826	VANGUARD INST DEV MKTS ID-IS	694,563 71	6,681,702 94	8,622,491 83	
10265000075	LOCKHART J M AL	949746101	WELLS FARGO & COMPANY	19,110 00	479,947 65	480,684 61	
10265000075	LOCKHART J M AL	963320106	WHIRLPOOL CORP	2,404 00	194,627 84	156,882 11	
10265000075	LOCKHART J M AL	9934AA008	MELLON OPTIMA L/S STRATEGY F	4,877,926 61	4,877,926 61	4,734,585 67	
10265000075	LOCKHART J M AL	999Z59291	021797-LOCKHART J A HERC-500	1	0	1	
TOTAL FOR ACCT#10265000075						45,925,923 52	44,141,459 28

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE	00206RAR3	AT&T INC 5 8%	155,000 00	184,766 20	175,052 35
10260217970	LOCKHART J A HE	02005MAE2	ALLYA 2010-3 A4 1 55%	55,000 00	55,386 65	54,980 36
10260217970	LOCKHART J A HE	03063PAC6	AMCAR 2010-3 A3 1 14%	115,000 00	115,159 85	114,982 57
10260217970	LOCKHART J A HE	05569M616	BNY MELLON MONEY MARKET FUND	136,853 48	136,853 48	136,853 48
10260217970	LOCKHART J A HE	05569M616	BNY MELLON MONEY MARKET FUND	795,493 44	795,493 44	795,493 44
10260217970	LOCKHART J A HE	05947U4A3	BACM 2005-6 A2 5 165%	20,912 08	20,969 59	21,330 32
10260217970	LOCKHART J A HE	060505CL6	BANK OF AMERICA CORP 5 75%	270,000 00	290,020 50	278,299 80
10260217970	LOCKHART J A HE	06739FGF2	BARCLAYS BANK PLC 5 0%	230,000 00	251,649 90	229,703 30
10260217970	LOCKHART J A HE	07383FQ35	BSCMS 2004-PWR5 A3 4 565%	140,000 00	141,908 20	142,865 63
10260217970	LOCKHART J A HE	09247XAC5	BLACKROCK INC 6 25%	130,000 00	155,450 10	128,954 80
10260217970	LOCKHART J A HE	12626PAE3	CRH AMERICA INC 5 3%	155,000 00	166,375 45	149,267 55
10260217970	LOCKHART J A HE	13063A7D0	CALIFORNIA ST 7 3%	270,000 00	286,283 70	272,222 10
10260217970	LOCKHART J A HE	17275RAC6	CISCO SYSTEMS INC 5 5%	135,000 00	159,252 75	140,061 15
10260217970	LOCKHART J A HE	172967EM9	CITIGROUP INC 6 125%	110,000 00	120,158 50	108,950 95
10260217970	LOCKHART J A HE	20030NAL5	COMCAST CORP 5 9%	160,000 00	184,822 40	156,841 60
10260217970	LOCKHART J A HE	225458N20	CSFB 2005-C4 A2 5 017%	2,621 97	2,658 68	2,630 11
10260217970	LOCKHART J A HE	244217BG9	DEERE JOHN CAP CORP NT 7 0%	130,000 00	141,389 30	138,612 65
10260217970	LOCKHART J A HE	25244SAD3	DIAGEO FINANCE BV 5 5%	105,000 00	115,871 70	105,172 65
10260217970	LOCKHART J A HE	3128CUQL3	FHLMC GOLD G30459 5 0%	12,532 98	13,298 37	13,190 96
10260217970	LOCKHART J A HE	3128KY4L0	FHLMC GOLD A68027 6 0%	144,960 98	155,685 19	146,637 08
10260217970	LOCKHART J A HE	3128L1KB5	FHLMC GOLD A69290 6 0%	138,246 17	148,473 62	139,839 24
10260217970	LOCKHART J A HE	3128L15M8	FHLMC GOLD A69852 5 5%	167,897 09	178,211 01	167,189 24
10260217970	LOCKHART J A HE	3128MBEE3	FHLMC GOLD G12633 5 0%	179,416 04	190,710 28	190,146 88
10260217970	LOCKHART J A HE	3128M1BF5	FHLMC GOLD G11938 4 5%	37,660 86	39,931 43	37,441 94
10260217970	LOCKHART J A HE	3128M6AR9	FHLMC GOLD G04216 5 5%	92,123 15	98,348 83	99,205 12
10260217970	LOCKHART J A HE	3128M6AU2	FHLMC GOLD G04219 5 5%	194,925 48	206,899 75	208,478 90
10260217970	LOCKHART J A HE	3128M6HA9	FHLMC GOLD G04425 6 0%	18,738 31	20,124 57	19,400 00
10260217970	LOCKHART J A HE	3128M7HN9	FHLMC GOLD G05337 5 5%	193,855 66	205,599 44	208,213 10
10260217970	LOCKHART J A HE	3128M7N28	FHLMC GOLD G05509 6 0%	166,122 70	178,412 46	172,829 76
10260217970	LOCKHART J A HE	3128M7Q90	FHLMC GOLD G05580 6 5%	180,620 52	196,966 68	192,586 63
10260217970	LOCKHART J A HE	3128M7T22	FHLMC GOLD G05669 6 5%	99,439 62	108,438 91	105,910 98
10260217970	LOCKHART J A HE	3128M74X1	FHLMC GOLD G05938 5 0%	200,055 08	211,414 21	212,277 20
10260217970	LOCKHART J A HE	3128P7J79	FHLMC GOLD C91186 5 0%	80,484 53	84,834 72	79,471 20
10260217970	LOCKHART J A HE	3128P7KF9	FHLMC GOLD C91194 5 0%	79,105 71	83,381 37	78,124 72
10260217970	LOCKHART J A HE	3128QHSN1	FHLMC POOL # 1N142 5 74%	45,150 18	48,145 44	45,382 99
10260217970	LOCKHART J A HE	3128X9KL3	FED HOME LN MTG CORP 2 0%	185,000 00	185,251 60	185,231 25
10260217970	LOCKHART J A HE	312938NJ8	FHLMC GOLD POOL A90393 5 0%	112,633 11	119,306 62	117,279 23
10260217970	LOCKHART J A HE	312941D20	FHLMC GOLD A92821 5 0%	213,039 24	223,936 20	226,287 62
10260217970	LOCKHART J A HE	312941J99	FHLMC GOLD A92988 5 0%	232,082 27	243,953 28	246,500 22
10260217970	LOCKHART J A HE	312941KX4	FHLMC GOLD A93010 4 5%	129,021 75	134,325 83	133,799 59

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1026021970	LOCKHART J A HE	31315PMD8	FED AGR MTGE CORP 2 1%	165,000 00	169,335 15	165,000 00
1026021970	LOCKHART J A HE	3133XSAE8	FED HOME LOAN BANK 3 625%	200,000 00	217,062 00	203,712 95
1026021970	LOCKHART J A HE	31359MSL8	FEDERAL NATL MTG AS 4 375%	170,000 00	186,682 10	184,016 50
1026021970	LOCKHART J A HE	31371LTV1	FNMA POOL # 255364 6 0%	44,949 81	49,069 01	45,408 22
1026021970	LOCKHART J A HE	31385XD95	FNMA POOL # 555528 6 0%	100,532 56	110,499 36	101,323 17
1026021970	LOCKHART J A HE	31393DKA8	FNMA REMIC 2003-64 BC 5 5%	197,265 78	206,430 75	206,635 90
1026021970	LOCKHART J A HE	31398AB35	FED NATL MTGE AS 2 625%	140,000 00	140,613 20	140,000 00
1026021970	LOCKHART J A HE	31398AYY2	FED NATL MTGE ASSN 3 0%	120,000 00	128,287 20	119,676 00
1026021970	LOCKHART J A HE	31403DDX4	FNMA POOL # 745418 5 5%	146,444 16	156,611 78	146,068 11
1026021970	LOCKHART J A HE	31403DWH8	FNMA POOL # 745948 6 5%	162,158 85	177,593 13	174,636 23
1026021970	LOCKHART J A HE	31407JDR0	FNMA POOL # 831812 6% 9/1/	72,683 26	78,503 74	73,262 46
1026021970	LOCKHART J A HE	31410FYK5	FNMA POOL # 888214 5 0%	60,229 17	64,316 92	61,179 67
1026021970	LOCKHART J A HE	31410F2L8	FNMA POOL # 888279 4 5%	47,942 14	50,429 86	46,039 88
1026021970	LOCKHART J A HE	31410GRK1	FNMA POOL 888890 6 5%	147,511 56	161,551 71	159,434 16
1026021970	LOCKHART J A HE	31410GTY9	FNMA POOL # 888967 6 0%	210,371 33	232,073 24	213,494 04
1026021970	LOCKHART J A HE	31410GW90	FNMA POOL # 889072 6 5% 12	41,114 54	44,912 29	45,290 24
1026021970	LOCKHART J A HE	31410G7C1	FNMA POOL # 889291 5 0%	221,148 81	234,658 79	231,322 39
1026021970	LOCKHART J A HE	31410KJR6	FNMA POOL # 889572 5 5%	46,232 90	49,187 64	48,009 97
1026021970	LOCKHART J A HE	31410KMR2	FNMA POOL # 889668 6 0%	155,231 66	166,632 80	155,207 40
1026021970	LOCKHART J A HE	31410WQC5	FNMA POOL # 899651 6 5%	79,526 91	86,952 34	81,694 93
1026021970	LOCKHART J A HE	31411X5D3	FNMA POOL # 918044 5 88% 5/1	102,014 89	109,418 11	102,843 76
1026021970	LOCKHART J A HE	31412HR50	FNMA POOL # 925797 6 5%	27,905 81	30,483 47	28,930 48
1026021970	LOCKHART J A HE	31412PEY3	FNMA POOL # 930851 4 0%	135,381 29	141,522 19	137,877 39
1026021970	LOCKHART J A HE	31412PG96	FNMA POOL # 930924 4 5% 4/	364,903 59	380,474 03	367,412 32
1026021970	LOCKHART J A HE	31412RFK8	FNMA POOL # 932670 4 5%	52,918 49	55,176 52	53,571 71
1026021970	LOCKHART J A HE	31412V7C6	FNMA POOL # 936591 5 549%	74,387 62	79,487 64	75,015 26
1026021970	LOCKHART J A HE	31413FKZ4	FNMA POOL # 944112 5 838% 8/	73,687 49	79,179 42	73,641 43
1026021970	LOCKHART J A HE	31413MC70	FNMA POOL # 949294 6 0%	119,341 98	128,413 16	119,654 33
1026021970	LOCKHART J A HE	31414CGL6	FNMA POOL # 962003 5 5%	174,522 96	187,198 56	174,130 82
1026021970	LOCKHART J A HE	31414CRW0	FNMA POOL # 962301 4 5%	199,316 39	209,870 19	205,140 17
1026021970	LOCKHART J A HE	31414HKV8	FNMA POOL # 966608 5 5%	228,548 60	245,164 08	228,727 09
1026021970	LOCKHART J A HE	31414HX00	FNMA POOL # 967186 6 5%	36,692 14	40,081 39	38,062 37
1026021970	LOCKHART J A HE	31415BBM0	FNMA POOL # 981644 4 5%	14,797 15	15,580 66	15,365 93
1026021970	LOCKHART J A HE	31415RVF8	FNMA POOL # 987214 5 0%	54,732 40	58,070 53	57,811 10
1026021970	LOCKHART J A HE	31416BST6	FNMA POOL # 995230 6 5%	82,897 64	90,554 90	89,581 25
1026021970	LOCKHART J A HE	31416RRQ8	FNMA POOL # AA7694 4 5%	258,236 67	271,827 67	268,525 78
1026021970	LOCKHART J A HE	31416SKB6	FNMA POOL # AA8389 4 5%	235,499 84	246,881 55	231,052 53
1026021970	LOCKHART J A HE	31417KVN4	FNMA POOL # AC1520 4 0%	117,301 75	122,840 74	119,061 27
1026021970	LOCKHART J A HE	31417VRS4	FNMA POOL # AC8596 4 0%	109,894 71	115,085 04	111,989 57
1026021970	LOCKHART J A HE	31418MGR7	FNMA POOL # AD0207 6 0%	61,589 10	66,270 49	65,707 87

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE	314181J57	FNMA POOL # AD5672 4 5%	139,695.68	145,634.14	141,190.86
10260217970	LOCKHART J A HE	33736XBZ1	FUNBC 2001-C2 A2 6.663% 1/12	60,837.75	61,621.34	63,081.15
10260217970	LOCKHART J A HE	35242XAD3	FRNK 2007-1 A4 5.03%	124,193.48	124,367.35	124,181.68
10260217970	LOCKHART J A HE	361849QH8	GMACC 2001-C1 D 7.034%	125,000.00	126,886.25	130,209.96
10260217970	LOCKHART J A HE	361849RC8	GMACC 2001-C2 B 6.79%	75,000.00	77,349.75	78,782.23
10260217970	LOCKHART J A HE	36241KA73	GNMA POOL # 781830 5.0%	202,336.51	217,018.05	199,533.63
10260217970	LOCKHART J A HE	36241KGU6	GNMA POOL # 782011 5.0%	90,225.22	96,612.26	89,201.49
10260217970	LOCKHART J A HE	36241KKS6	GNMA POOL # 782105 5.0%	163,200.37	174,735.37	161,410.90
10260217970	LOCKHART J A HE	36241KTZ1	GNMA POOL # 782368 6.0%	121,789.97	132,364.99	128,455.11
10260217970	LOCKHART J A HE	36296DER5	GNMA POOL # 687844 6.5%	85,352.03	93,962.34	87,578.06
10260217970	LOCKHART J A HE	36828QHV1	GECMC 2004-C3 A3 4.865%	155,000.00	159,398.90	159,238.67
10260217970	LOCKHART J A HE	36962G3H5	GENERAL ELEC CAP CRP 5.625%	130,000.00	145,224.30	121,893.20
10260217970	LOCKHART J A HE	370334BH6	GENERAL MILLS INC 5.65%	45,000.00	52,705.80	45,454.65
10260217970	LOCKHART J A HE	38141EA41	GOLDMAN SACHS GROUP 3.625%	90,000.00	93,676.50	92,262.60
10260217970	LOCKHART J A HE	38141GFD1	GOLDMAN SACHS GRP 6.75%	110,000.00	114,337.30	110,373.80
10260217970	LOCKHART J A HE	40429CCS9	HSBC FINANCE CORP 5.0%	310,000.00	337,605.50	291,198.30
10260217970	LOCKHART J A HE	41283HAC8	HDMOT 2009-2 A3 2.62%	190,000.00	193,038.10	194,022.66
10260217970	LOCKHART J A HE	41283UAD7	HDMOT 2007-1 A4 5.21%	64,853.30	66,510.30	64,844.02
10260217970	LOCKHART J A HE	44329FAD0	HAT 2007-1 A4 5.33%	105,215.25	107,137.53	106,124.86
10260217970	LOCKHART J A HE	44920DAD8	HART 2006-B A4 5.15%	67,397.93	67,997.77	67,383.92
10260217970	LOCKHART J A HE	4521518V8	HAT 2006-B A4 5.15%	125,000.00	131,170.00	125,000.00
10260217970	LOCKHART J A HE	459200AM3	ILLINOIS ST 4.421%	55,000.00	71,899.85	63,460.65
10260217970	LOCKHART J A HE	461202AA1	INTUIT INC 7.000%	130,000.00	137,200.70	129,296.20
10260217970	LOCKHART J A HE	46625HBV1	JP MORGAN CHASE & CO 5.125%	55,000.00	60,303.65	57,764.30
10260217970	LOCKHART J A HE	46625MCU1	JPMCC 2001-CIB2 A3 6.429%	199,864.37	204,453.26	206,094.52
10260217970	LOCKHART J A HE	478366AR8	JOHNSON CONTROLS INC 5.5%	135,000.00	152,979.30	143,208.90
10260217970	LOCKHART J A HE	50075NBA1	KRAFT FOODS INC 5.375%	165,000.00	184,313.25	182,413.80
10260217970	LOCKHART J A HE	52108HCB8	LBUBS 2000-C5 A2 6.51%	38,788.82	38,842.74	39,737.33
10260217970	LOCKHART J A HE	52108HUK8	LBUBS 2003-C7 A2 4.064%	13,069.25	13,075.00	13,146.85
10260217970	LOCKHART J A HE	59156RAT5	MET LIFE GLOB FNDG 7.717%	130,000.00	165,451.00	132,646.80
10260217970	LOCKHART J A HE	61748AAE6	MORGAN STANLEY GLOB 4.75%	225,000.00	234,983.25	211,261.40
10260217970	LOCKHART J A HE	629491AA9	NYSE EURONEXT 4.8%	170,000.00	185,007.60	181,718.20
10260217970	LOCKHART J A HE	652482BG4	NEWS AMERICA INC 5.3%	85,000.00	95,930.15	93,243.30
10260217970	LOCKHART J A HE	652482BN9	NEWS AMERICA INC 6.15%	65,000.00	69,988.75	61,053.85
10260217970	LOCKHART J A HE	65476BAD5	NAROT 2010-A A4 1.31%	65,000.00	65,241.80	64,989.03
10260217970	LOCKHART J A HE	6832348D3	ONTARIO (PROVINCE OF) 4.0%	175,000.00	188,907.25	174,699.00
10260217970	LOCKHART J A HE	68389XAC9	ORACLE CORP 5.75%	205,000.00	243,749.10	204,903.65
10260217970	LOCKHART J A HE	693476BB8	PNC FUNDING CORP 5.625%	130,000.00	141,943.10	129,413.70
10260217970	LOCKHART J A HE	713448BN7	PEPSICO INC 4.5%	120,000.00	133,801.20	119,737.50
10260217970	LOCKHART J A HE	74432QBJ3	PRUDENTIAL FINL INC 4.75%	105,000.00	113,554.35	105,821.85

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE	74438WAB2	PMCF 2001-ROCK A2 6 605%	144,137 34	146,228 77	149,246 25
10260217970	LOCKHART J A HE	77531QAD0	ROGERS WIRELESS INC 6 375%	200,000 00	230,398 00	210,904 00
10260217970	LOCKHART J A HE	78010XAC5	ROYAL BANK OF SCOTLA 4 875%	120,000 00	126,248 40	119,902 90
10260217970	LOCKHART J A HE	78387GAK9	SBC COMMUNICATIONS 5 875%	130,000 00	141,493 30	131,524 40
10260217970	LOCKHART J A HE	828807CD7	SIMON PROPERTY GROUP 5 65%	145,000 00	161,663 40	144,489 80
10260217970	LOCKHART J A HE	842400EU3	SOUTHERN CAL EDISON 4 65%	100,000 00	112,435 00	99,658 00
10260217970	LOCKHART J A HE	87236YAB4	TD AMERITRADE HLDG CO 4 15%	115,000 00	122,176 00	115,477 40
10260217970	LOCKHART J A HE	87938WAJ2	TELEFONICA EMISIONES 4 949%	155,000 00	169,597 90	158,556 20
10260217970	LOCKHART J A HE	887317AJ4	TIME WARNER INC 3 15%	80,000 00	82,922 40	80,056 10
10260217970	LOCKHART J A HE	902118BN7	TYCO INTL FIN 3 375%	180,000 00	189,952 20	179,416 80
10260217970	LOCKHART J A HE	91086QAU2	UNITED MEXICAN STATE 5 625%	195,000 00	223,080 00	192,109 65
10260217970	LOCKHART J A HE	912810EQ7	U S TREASURY NOTE 6 25%	120,000 00	162,525 60	137,409 38
10260217970	LOCKHART J A HE	912810PS1	US TREAS-CPI INFLAT 2 375%	281,073 00	324,442 56	281,607 02
10260217970	LOCKHART J A HE	912810QE1	UNITED STATES TREAS 4 625%	110,000 00	128,528 40	115,648 10
10260217970	LOCKHART J A HE	912810QK7	U S TREASURY NOTE 3 875%	85,000 00	87,868 75	87,374 36
10260217970	LOCKHART J A HE	912828BR2	UNITED STATES TREAS 4 25%	605,000 00	668,192 25	658,012 44
10260217970	LOCKHART J A HE	912828BR0	UNITED STATES TREAS 4 25%	430,000 00	477,837 50	460,042 80
10260217970	LOCKHART J A HE	912828EN6	U S TREASURY NOTE 4 5%	45,000 00	52,221 15	49,199 59
10260217970	LOCKHART J A HE	912828FF2	U S TREASURY NOTE 5 125%	240,000 00	287,400 00	261,557 05
10260217970	LOCKHART J A HE	912828GD6	U S INFL IX BD 2 375%	286,478 25	322,915 42	291,138 40
10260217970	LOCKHART J A HE	912828HW3	U S TSY INFL IDX BD 0 625%	128,928 75	132,384 04	122,955 13
10260217970	LOCKHART J A HE	912828JE1	U S TREASURY INFL IN 1 375%	212,307 90	227,103 64	208,021 93
10260217970	LOCKHART J A HE	912828MF4	US TREAS INFL INDX 1 375%	176,426 25	187,493 47	180,284 93
10260217970	LOCKHART J A HE	912828MP2	U S TREASURY NOTE 3 625%	540,000 00	592,272 00	532,515 63
10260217970	LOCKHART J A HE	912828MX5	UNITED STATES TREAS 1 75%	195,000 00	200,894 85	195,691 28
10260217970	LOCKHART J A HE	912828MY3	U S TSY INFL INDX NT 0 5%	125,748 75	129,147 74	126,415 43
10260217970	LOCKHART J A HE	912828NC0	UNITED STATES T-NOTE 1 375%	85,000 00	86,779 90	85,232 71
10260217970	LOCKHART J A HE	912828ND8	U S TREASURY NOTE 3 5%	320,000 00	347,350 40	338,207 53
10260217970	LOCKHART J A HE	912828NH9	UNITED STATES T-NOTE 1 125%	190,000 00	192,701 80	191,408 45
10260217970	LOCKHART J A HE	912828NP1	U S TREASURY NOTE 1 75%	675,000 00	691,240 50	685,721 81
10260217970	LOCKHART J A HE	912828NR7	U S TREASURY NOTE 2 375%	225,000 00	232,312 50	226,284 10
10260217970	LOCKHART J A HE	912828NT3	U S TREASURY NOTE 2 625%	150,000 00	151,407 00	151,746 11
10260217970	LOCKHART J A HE	912828NU0	UNITED STATES TREAS 0 75%	5,000 00	5,018 75	4,990 06
10260217970	LOCKHART J A HE	912828NX4	UNITED STATES T-NOTE 0 375%	470,000 00	469,487 70	469,522 66
10260217970	LOCKHART J A HE	912828NY2	U S TREASURY NOTE 0 75%	320,000 00	321,049 60	320,148 66
10260217970	LOCKHART J A HE	912828PH7	U S TREASURY NOTE 0 375%	500,000 00	499,630 00	499,443 78
10260217970	LOCKHART J A HE	92343VAL8	VERIZON COMMUNICATIONS 5 5%	210,000 00	241,638 60	202,836 15
10260217970	LOCKHART J A HE	929766CT8	WBCMT 2003-C3 A1 4 037% 2/15	14,434 79	14,615 22	14,662 59
10260217970	LOCKHART J A HE	9297664L4	WBCMT 2005-C20 A4 5 285%	5,321 57	5,316 89	5,381 61
10260217970	LOCKHART J A HE	92978YAA8	WBCMT 2007-C32 A1 5 686%	105,650 42	107,835 27	108,774 53

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE	93974CQV5	WASHINGTON ST	3.547%	88,939.75	85,000.00
TOTAL FOR ACCT#10260217970					26,149,429.31	24,917,821.61

**Attachment to Form 990PF Part VIII, Column (b) Title and average hours per week
devoted to position**

As Trustee, BNY Mellon, N.A. provides administrative services such as acting as investment manager for the named organization. These services require numerous individual bank employees' involvement in the activities of the organization and thus cannot be quantified on an hourly basis. Therefore, the Trustee's fees are not based upon an hourly basis but are calculated based upon factors such as the market value of the account and in accordance with our agreement with the client.

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

Recipient(s) paid during the year

Name
ALLEGHENY GENERAL HOSPITAL Person Business

Street
ALLEGHENY CENTER, STE 1100

City PITTSBURGH	State PA	Zip code 15212	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution CHARITABLE			Amount 3,609,420

Name Person Business

Street

City	State	Zip code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name Person Business

Street

City	State	Zip code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name Person Business

Street

City	State	Zip code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name Person Business

Street

City	State	Zip code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name Person Business

Street

City	State	Zip code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Cost, Other Basis and Expenses		Net Gain or Loss	
								Gross Sales	Other sales	Gross Sales Price	Cost or Other Basis		Valuation Method
Long Term CG Distributions				Amount	23,606								
Short Term CG Distributions				Amount	23,606								
1	X	VERTEX PHARMACEUTICALS	92532F100			10/31/2008		14,676	10,372				
2	X	VERTEX PHARMACEUTICALS	92532F100			10/30/2008		44,038	29,921				
3	X	VERTEX PHARMACEUTICALS	92532F100			10/31/2008		70,930	50,952				
4	X	VERTEX PHARMACEUTICALS	92532F100			10/31/2008		3,838	2,723				
5	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		38,156	19,306				
6	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		5,363	2,633				
7	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		76,731	46,247				
8	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		10,925	6,582				
9	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		15,319	9,258				
10	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		38,134	23,036				
11	X	WBCMT 2005-C20 A4 5 24417	9297664L4			1/29/2010		51,906	52,483				
12	X	WBCMT 2005-C20 A4 5 24417	9297664L4			2/1/2010		38,929	39,376				
13	X	WBCMT 2005-C20 A4 5 28467	9297664L4			1/29/2010		1,165	1,178				
14	X	WBCMT 2005-C20 A4 5 28467	9297664L4			2/1/2010		874	834				
15	X	WBCMT 2005-C20 A4 5 2859	9297664L4			1/29/2010		3,888	3,932				
16	X	FHLMC GOLD G05669 6 5%	3128M7122			9/10/2009		5,705	6,077				
17	X	FHLMC GOLD G05669 6 5%	3128M7122			9/10/2009		4,062	4,327				
18	X	FHLMC GOLD G05669 6 5%	3128M7122			9/10/2009		4,581	4,879				
19	X	FHLMC GOLD G05669 6 5%	3128M7122			9/10/2009		3,574	3,806				
20	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		5,940	6,297				
21	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		5,165	5,475				
22	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/26/2010		235	248				
23	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		5,702	6,044				
24	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/26/2010		259	274				
25	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		4,996	5,296				
26	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/26/2010		227	240				
27	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		6,482	6,871				
28	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/26/2010		295	311				
29	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		1,888	1,844				
30	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		1,166	1,140				
31	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		2,527	2,474				
32	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		3,151	3,087				
33	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		2,023	1,984				
34	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		2,682	2,635				
35	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		3,015	2,963				
36	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		2,411	2,373				
37	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		2,438	2,401				
38	X	FHLMC GOLD G91186 5 0%	3128P7J79			8/20/2008		2,858	2,817				
39	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		480	469				
40	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		488	478				
41	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		525	547				
42	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		2,472	2,575				
43	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		1,329	1,384				
44	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		135,301	132,401				
45	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		936	975				
46	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		458	449				
47	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		1,495	1,466				
Totals								38,704,044	0	38,892,575	0	-189,531	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Cost, Other Basis, and Expenses				
		Long Term CG Distributions	Amount										
		Short Term CG Distributions	23,606										
48	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			31,040	30,784			
49	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009			642	630			
50	X	FNMA POOL # AC5401 5.1%	31417SAB6			10/9/2009			646	668			
51	X	FNMA POOL # AC1520 4.9%	31417KVN4			10/14/2009			612	622			
52	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			706	730			
53	X	FNMA POOL # AC1520 4.9%	31417KVN4			10/14/2009			615	624			
54	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			649	671			
55	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			466	482			
56	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			910	941			
57	X	FNMA POOL # AC1520 4.9%	31417KVN4			10/14/2009			601	610			
58	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009			622	631			
59	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			586	606			
60	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009			1,371	1,352			
61	X	UNITED STATES TREAS 1.75	912828MX5			4/16/2010			25,659	25,152			
62	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009			806	818			
63	X	UNITED STATES TREAS 1.75	912828MX5			4/16/2010			87,301	85,518			
64	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009			609	618			
65	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009			2,972	3,017			
66	X	UNITED STATES TREAS 1.75	912828MX5			4/16/2010			41,169	40,244			
67	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009			752	763			
68	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009			1,142	1,160			
69	X	FNMA POOL # AC3278 5.0%	31417MUC5			2/2/2010			166	173			
70	X	UNITED STATES T-NOTE 1.37	912828NC0			5/14/2010			20,127	20,055			
71	X	UNITED STATES T-NOTE 1.12	912828NH9			8/2/2010			5,046	5,044			
72	X	U.S. TREASURY NOTE 1.75	912828NP1			7/29/2010			30,528	30,117			
73	X	UNITED TECHNOLOGIES 6.1	913017BP3			5/13/2008			74,041	65,362			
74	X	UNITED TECHNOLOGIES 6.1	913017BP3			5/13/2008			85,432	74,780			
75	X	VALE SA-SP ADP	91912E105			5/10/2006			71,661	35,881			
76	X	VALE SA-SP ADP	91912E105			5/10/2006			8,157	3,891			
77	X	VALE SA-SP ADP	91912E105			5/10/2006			1,412	721			
78	X	VANGUARD INST DEV MKTS	921909826			10/22/2007			1,200,000	1,767,296			
79	X	VERTEX PHARMACEUTICALS	92532F100			12/26/2008			13,640	9,360			
80	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009			23,444	15,493			
81	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009			30,690	20,135			
82	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009			23,957	16,500			
83	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009			66,620	45,737			
84	X	VERTEX PHARMACEUTICALS	92532F100			11/3/2008			22,748	15,278			
85	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009			407	280			
86	X	VERTEX PHARMACEUTICALS	92532F100			11/3/2008			15,087	10,094			
87	X	VERTEX PHARMACEUTICALS	92532F100			11/3/2008			1,547	1,091			
88	X	VERTEX PHARMACEUTICALS	92532F100			11/3/2008			11,007	8,185			
89	X	FHLMC GOLD POOL G05669 6.5%	3128M7T22			9/10/2009			8,306	8,847			
90	X	FHLMC GOLD POOL G05669 6.5%	3128M7T22			9/10/2009			3,248	3,459			
91	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009			5,501	5,859			
92	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009			3,452	3,677			
93	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009			18,431	19,630			
94	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009			4,536	4,931			
Totals													
Securities													
Other sales													
								38,704,044	38,892,575			-188,531	
								0	0			0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss	
								Gross Sales	Other sales						
		Long Term CG Distributions	Amount												
		Short Term CG Distributions	23,606												
95	X	FHLMC GOLD G05669 6.5%	3128M7122			9/10/2009			4,164	4,435					
96	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009			9,626	10,009					
97	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009			359	349					
98	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009			1,332	1,298					
99	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009			428	417					
100	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009			1,363	1,329					
101	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009			1,334	1,302					
102	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009			1,254	1,225					
103	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009			404	395					
104	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			3,784	3,850					
105	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			1,746	1,832					
106	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			2,706	2,753					
107	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			1,249	1,310					
108	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			1,123	1,178					
109	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			2,434	2,476					
110	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			8,066	8,460					
111	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			17,477	17,780					
112	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			818	858					
113	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			1,772	1,803					
114	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			1,030	1,081					
115	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			2,232	2,271					
116	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			940	986					
117	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			2,037	2,072					
118	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			961	1,008					
119	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			2,083	2,119					
120	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009			1,051	1,102					
121	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007			2,277	2,316					
122	X	COCA COLA ENTERPRISES II	191219104			12/26/2008			10,090	4,676					
123	X	COMM 2000-C1 A2 7.416%	20046PAB4			2/12/2010			4,127	4,146					
124	X	COMM 2000-C1 A2 7.4135%	20046PAB4			2/12/2010			25,326	25,445					
125	X	COMM 2000-C1 A2 7.416%	20046PAB4			2/12/2010			6,415	6,445					
126	X	CONOCOPHILLIPS	20825C104			5/17/2001			32,340	21,113					
127	X	CONOCOPHILLIPS	20825C104			5/17/2001			41,436	26,866					
128	X	CONOCOPHILLIPS	20825C104			5/17/2001			9,549	5,242					
129	X	CONOCOPHILLIPS	20825C104			5/17/2001			1,096	655					
130	X	CSFB 2005-C4 A2 5.017%	225458N20			1/29/2010			29,401	29,606					
131	X	CSFB 2005-C4 A2 5.017%	225458N20			4/12/2010			73,503	73,618					
132	X	CSFB 2005-C4 A2 5.017%	225458N20			1/29/2010			2,369	2,365					
133	X	CSFB 2005-C4 A2 5.017%	225458N20			4/12/2010			5,922	5,932					
134	X	CSFB 2005-C4 A2 5.017%	225458N20			1/29/2010			285	286					
135	X	CSFB 2005-C4 A2 5.017%	225458N20			4/12/2010			711	712					
136	X	CSFB 2005-C4 A2 5.017%	225458N20			1/29/2010			167	168					
137	X	CSFB 2005-C4 A2 5.017%	225458N20			4/12/2010			416	417					
138	X	CSFB 2005-C4 A2 5.017%	225458N20			1/29/2010			7,030	7,078					
139	X	CSFB 2005-C4 A2 5.017%	225458N20			4/12/2010			17,574	17,601					
140	X	CSMC 2007-C2 A2 5.448%	22545YAB7			4/27/2007			130,731	130,650					
141	X	CSMC 2007-C2 A2 5.448%	22545YAB7			5/24/2007			35,197	34,650					
								Totals							
								Securities							
								Other sales							
								Gross Sales		38,704,044		38,892,575		-189,531	
										0		0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Cost and Expenses				
								Amount	23,606				
								Long Term CG Distributions					
								Short Term CG Distributions					
142	X	CUMMINS INC	231021106			5/1/2009		12/23/2009	6,333	4,581			
143	X	CUMMINS INC	231021106			5/1/2009		12/23/2009	44,234	31,953			
144	X	CUMMINS INC	231021106			5/1/2009		5/3/2010	2,182	1,024			
145	X	CUMMINS INC	231021106			5/1/2009		5/3/2010	5,820	2,731			
146	X	CUMMINS INC	231021106			5/1/2009		8/16/2010	3,906	1,707			
147	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	81	34			
148	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	68,806	28,978			
149	X	DANAHER CORP	235851102			3/14/2005		12/23/2009	42,408	30,664			
150	X	DANAHER CORP	235851102			3/14/2005		5/3/2010	4,249	2,738			
151	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		12/23/2009	29,271	23,859			
152	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		5/3/2010	4,380	2,949			
153	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		8/16/2010	405	258			
154	X	E M C CORP MASS	268648102			7/30/2009		12/23/2009	74,799	66,437			
155	X	E M C CORP MASS	268648102			4/23/2010		5/3/2010	2,114	2,198			
156	X	E M C CORP MASS	268648102			4/23/2010		8/16/2010	2,444	2,537			
157	X	E M C CORP MASS	268648102			7/30/2009		9/30/2010	201,173	154,551			
158	X	E M C CORP MASS	268648102			4/23/2010		9/30/2010	21,721	21,378			
159	X	E M C CORP MASS	268648102			7/16/2009		9/30/2010	29,841	20,212			
160	X	E M C CORP MASS	268648102			4/23/2010		9/30/2010	30,658	30,170			
161	X	EXELON CORP	30161N101			8/6/2001		12/23/2009	61,353	35,684			
162	X	EXELON CORP	30161N101			8/6/2001		5/3/2010	4,813	3,165			
163	X	EXELON CORP	30161N101			8/6/2001		8/16/2010	823	576			
164	X	FNMA POOL # 918044 5 854%	31411X5D3			5/23/2007		7/25/2010	6,739	6,794			
165	X	FNMA POOL # 918044 5 88%	31411X5D3			5/23/2007		8/25/2010	16	16			
166	X	FNMA POOL # 918044 5 88%	31411X5D3			5/23/2007		9/25/2010	22	22			
167	X	FNMA POOL # 925797 6 5%	31412HR50			1/17/2008		10/25/2009	59	61			
168	X	FNMA POOL # 925797 6 5%	31412HR50			1/17/2008		11/25/2009	63	66			
169	X	FNMA POOL # 925797 6 5%	31412HR50			1/17/2008		12/25/2009	60	62			
170	X	FNMA POOL # 925797 6 5%	31412HR50			1/17/2008		1/25/2010	1,489	1,544			
171	X	FNMA POOL # 925797 6 5%	31412HR50			1/17/2008		2/25/2010	75	78			
172	X	FNMA POOL # 925797 6 5%	31412HR50			1/17/2008		3/25/2010	77	79			
173	X	FNMA POOL # 925797 6 5%	31412HR50			1/17/2008		4/25/2010	12,643	13,107			
174	X	FNMA POOL # 918044 5 96103	31411X5D3			5/23/2007		10/25/2009	2,117	2,135			
175	X	FNMA POOL # 918044 5 95801	31411X5D3			5/23/2007		11/25/2009	10,717	10,804			
176	X	FNMA POOL # 918044 5 94%	31411X5D3			5/23/2007		12/25/2009	40	40			
177	X	FNMA POOL # 918044 5 94%	31411X5D3			5/23/2007		1/25/2010	15,555	15,681			
178	X	FNMA POOL # 918044 5 9%	31411X5D3			5/23/2007		2/25/2010	199	200			
179	X	FNMA POOL # 918044 5 9%	31411X5D3			5/23/2007		3/25/2010	56	56			
180	X	FNMA POOL # 918044 5 9%	31411X5D3			5/23/2007		4/25/2010	21,934	22,112			
181	X	FNMA POOL # 918044 5 899%	31411X5D3			5/23/2007		5/25/2010	21,873	22,051			
182	X	FNMA POOL # 918044 5 837%	31411X5D3			5/23/2007		6/25/2010	19,181	19,336			
183	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		9/10/2010	1,416	1,442			
184	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		5/3/2010	7,782	8,071			
185	X	QUALCOMM INC	747525103			1/6/2010		4/23/2010	155,275	197,032			
186	X	QUALCOMM INC	747525103			1/6/2010		5/3/2010	1,537	1,922			
187	X	RAYTHEON CO	755111507			10/7/2008		12/23/2009	36,898	36,919			
188	X	RAYTHEON CO	755111507			10/7/2008		5/3/2010	2,967	2,600			
								Totals	38,704,044	38,892,575		-188,531	
								Securities	0	0		0	
								Other sales	0	0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Securities	Other sales				
		Long Term CG Distributions	23,606					38,704,044	0	38,892,575	0	-188,531	
		Short Term CG Distributions										0	
189	X	ST JUDE MEDICAL INC	790849103			11/6/2007			6,276	7,637			
190	X	ST JUDE MEDICAL INC	790849103			12/26/2008			6,607	6,510			
191	X	ST JUDE MEDICAL INC	790849103			11/6/2007			65,021	79,527			
192	X	ST JUDE MEDICAL INC	790849103			10/7/2009			31,685	38,539			
193	X	SCHERING PLOUGH CORP	806605101			11/8/2007			213,990	214,646			
194	X	SCHERING PLOUGH CORP	806605101			12/26/2008			6,615	4,443			
195	X	SCHWAB CHARLES CORP NE	808513105			11/21/2008			2,677	2,131			
196	X	SCHWAB CHARLES CORP NE	808513105			12/26/2008			9,942	7,935			
197	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008			21,988	17,504			
198	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008			3,305	2,588			
199	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008			430	457			
200	X	SEMPRA ENERGY	816851109			12/23/2009			101,283	110,940			
201	X	SEMPRA ENERGY	816851109			2/26/2007			11,954	13,391			
202	X	SEMPRA ENERGY	816851109			2/26/2007			21,933	24,562			
203	X	SEMPRA ENERGY	816851109			2/26/2007			56,478	63,277			
204	X	SEMPRA ENERGY	816851109			12/26/2008			306,627	344,652			
205	X	SEMPRA ENERGY	816851109			1/5/2010			14,805	10,849			
206	X	SIMON PROPERTY GRP LP 5	828807BS5			5/9/2006			118,525	109,735			
207	X	SIMON PROPERTY GRP LP 5	828807BS5			8/15/2006			26,938	25,079			
208	X	STATE STREET CORP	857477103			5/21/2009			103,127	112,358			
209	X	STATE STREET CORP	857477103			5/21/2009			137,157	147,228			
210	X	DREYFUS SELECT MANAGER	86271F677			12/30/2009			4,344	3,996			
211	X	DREYFUS SELECT MANAGER	86271F677			3/22/2010			433	436			
212	X	DREYFUS SELECT MANAGER	86271F677			12/23/2009			495,222	453,591			
213	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			6,863	5,565			
214	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			52,010	43,100			
215	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			14,950	12,152			
216	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			12,836	10,233			
217	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009			26,882	21,425			
218	X	TARGET CORP	87612E106			6/1/2009			93,682	79,811			
219	X	TARGET CORP	87612E106			6/1/2009			12,612	9,145			
220	X	TARGET CORP	87612E106			6/1/2009			54,319	42,400			
221	X	TARGET CORP	87612E106			6/10/2009			41,538	31,656			
222	X	COCA COLA ENTERPRISES IN	191219104			6/20/2007			53,555	48,500			
223	X	CCMSC 2000-3 A2	161505GM8			4/9/2010			5,770	5,850			
224	X	CCMSC 2000-3 A2	161505GM8			3/12/2010			13,710	13,934			
225	X	CCMSC 2000-3 A2	161505GM8			3/24/2010			4,376	4,436			
226	X	CCMSC 2000-3 A2	161505GM8			4/5/2010			1,750	1,776			
227	X	CCMSC 2000-3 A2	161505GM8			5/15/2010			5,251	5,323			
228	X	CCMSC 2000-3 A2	161505GM8			3/12/2010			40,880	41,547			
229	X	CCMSC 2000-3 A2	161505GM8			3/24/2010			13,047	13,277			
230	X	CCMSC 2000-3 A2	161505GM8			4/5/2010			5,219	5,295			
231	X	CCMSC 2000-3 A2	161505GM8			4/9/2010			15,656	15,873			
232	X	CCMSC 2000-3 A2	161505GM8			3/12/2010			32,986	33,524			
233	X	CCMSC 2000-3 A2	161505GM8			7/16/2010			10,527	10,673			
234	X	CCMSC 2000-3 A2	161505GM8			4/5/2010			4,211	4,213			
235	X	CCMSC 2000-3 A2	161505GM8			4/9/2010			12,633	12,808			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss			
								Amount	Securities						
		Long Term CG Distributions	23,606							38,704,044	38,892,575	-188,531			
		Short Term CG Distributions								0	0	0			
										Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
236	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010				8/16/2010	41,754	42,435			
237	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010				8/16/2010	13,326	13,510			
238	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/5/2010				8/16/2010	5,330	5,408			
239	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010				8/16/2010	15,991	16,212			
240	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010				9/15/2010	27,431	27,879			
241	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010				9/15/2010	1,190	1,206			
242	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010				9/15/2010	102	104			
243	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010				9/15/2010	306	310			
244	X	CHUBB CORP	171232101			12/23/2009				12/23/2009	50,047	54,345			
245	X	CHUBB CORP	171232101			1/18/2007				5/3/2010	5,799	5,804			
246	X	CHUBB CORP	171232101			1/18/2007				8/16/2010	1,059	1,055			
247	X	CISCO SYSTEMS INC	17275R102			2/6/2004				12/23/2009	106,455	110,185			
248	X	CISCO SYSTEMS INC	17275R102			2/6/2004				12/23/2009	22,287	22,731			
249	X	CISCO SYSTEMS INC	17275R102			7/23/2008				3/3/2010	79,965	71,552			
250	X	CISCO SYSTEMS INC	17275R102			2/6/2004				3/3/2010	9,343	9,189			
251	X	CISCO SYSTEMS INC	17275R102			7/23/2008				3/3/2010	31,719	28,401			
252	X	CISCO SYSTEMS INC	17275R102			7/23/2008				5/3/2010	4,080	3,302			
253	X	CISCO SYSTEMS INC	17275R102			7/23/2008				8/16/2010	2,632	2,642			
254	X	CWCI 2007-C2 A2 5 334%	19075CAB9			4/2/2007				12/15/2009	154,758	155,773			
255	X	COCA COLA ENTERPRISES II	191219104			6/20/2007				12/23/2009	51,477	56,467			
256	X	COCA COLA ENTERPRISES II	191219104			6/20/2007				5/3/2010	6,143	5,155			
257	X	COCA COLA ENTERPRISES II	191219104			6/15/2007				5/6/2010	169,201	150,714			
258	X	COCA COLA ENTERPRISES II	191219104			6/18/2007				5/6/2010	10,090	8,977			
259	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008				3/25/2010	3,892	3,891			
260	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008				4/25/2010	7,640	7,639			
261	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008				5/25/2010	21,230	21,226			
262	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008				6/25/2010	2,522	2,522			
263	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008				7/25/2010	4,192	4,192			
264	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008				8/25/2010	2,501	2,500			
265	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008				9/25/2010	5,975	5,974			
266	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007				10/25/2009	985	1,002			
267	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009				10/25/2009	455	477			
268	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007				11/25/2009	2,091	2,127			
269	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009				11/25/2009	965	1,012			
270	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007				12/25/2009	1,430	1,455			
271	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009				12/25/2009	660	692			
272	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008				5/25/2010	6,057	6,279			
273	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008				6/25/2010	2,857	2,962			
274	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008				7/25/2010	8,109	8,407			
275	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008				9/25/2010	2,277	2,360			
276	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008				9/25/2010	43	45			
277	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009				10/25/2009	1,065	1,085			
278	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009				11/25/2009	993	1,011			
279	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009				12/25/2009	1,292	1,316			
280	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009				1/25/2010	1,467	1,494			
281	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009				2/25/2010	1,410	1,436			
282	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009				3/25/2010	1,349	1,373			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Net Gain or Loss
									Price	Amount			
		Long Term CG Distributions							38,704,044	0		38,892,575	-188,531
		Short Term CG Distributions							0	0		0	0
		Totals											
283	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		4/25/2010	1,216	1,238			
284	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		5/25/2010	1,304	1,328			
285	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		6/25/2010	1,441	1,467			
286	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		7/25/2010	1,781	1,814			
287	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		8/25/2010	1,573	1,602			
288	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		9/25/2010	4,896	4,986			
289	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		10/25/2009	1,662	1,673			
290	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		11/25/2009	1,255	1,263			
291	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		12/25/2009	1,585	1,596			
292	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		1/25/2010	2,142	2,157			
293	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		2/25/2010	2,080	2,095			
294	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		3/25/2010	1,111	1,119			
295	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		4/25/2010	1,190	1,198			
296	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		5/25/2010	1,321	1,330			
297	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		6/25/2010	1,964	1,978			
298	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		7/25/2010	2,459	2,476			
299	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		8/25/2010	4,837	4,870			
300	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		9/25/2010	8,477	8,535			
301	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		4/25/2010	90	91			
302	X	TEXTRON INC	883203101			3/17/2006		12/23/2009	33,877	80,800			
303	X	TEXTRON INC	883203101			3/20/2006		12/23/2009	9,791	23,348			
304	X	TEXTRON INC	883203101			3/17/2006		12/23/2009	6,658	15,830			
305	X	TEXTRON INC	883203101			3/17/2006		5/3/2010	6,480	13,036			
306	X	TEXTRON INC	883203101			3/17/2006		8/16/2010	726	1,862			
307	X	THERMO FISHER SCIENTIFIC	883556102			1/18/2007		12/23/2009	30,338	30,269			
308	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		12/23/2009	45,996	42,655			
309	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		5/3/2010	9,304	7,714			
310	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		8/16/2010	1,324	1,361			
311	X	TIME WARNER INC	887317303			12/26/2008		12/23/2009	12,460	8,572			
312	X	TIME WARNER INC	887317303			12/4/2008		12/23/2009	30,808	20,865			
313	X	TIME WARNER INC	887317303			1/1/2010		5/3/2010	5,363	4,659			
314	X	TIME WARNER INC	887317303			1/8/2010		7/1/2010	62,482	62,733			
315	X	TIME WARNER INC	887317303			1/1/2010		7/1/2010	57,061	58,243			
316	X	TIME WARNER INC	887317303			12/4/2008		7/1/2010	31,384	21,928			
317	X	TIME WARNER CABLE INC	88732J207			12/4/2008		12/23/2009	41	28			
318	X	TIME WARNER CABLE INC 8.2	88732JAS7			6/3/2009		8/20/2010	63,991	56,844			
319	X	TIME WARNER CABLE INC 8.2	88732JAS7			4/14/2009		8/20/2010	102,386	85,467			
320	X	UNILEVER PLC ADR	904767704			12/14/2009		12/23/2009	46,518	45,125			
321	X	UNILEVER PLC ADR	904767704			12/14/2009		5/3/2010	5,102	5,254			
322	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		11/15/2009	3,546	3,468			
323	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		8/25/2010	7,201	7,043			
324	X	GNMA POOL # 254378 7% 7/1	31371KQ87			8/30/2007		12/15/2009	55	57			
325	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		1/15/2010	5,544	5,430			
326	X	GNMA POOL # 254378 7% 7/1	31371KQ87			8/30/2007		9/20/2010	19,006	17,418			
327	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		2/15/2010	3,331	3,265			
328	X	GNMA POOL # 254378 7.0%	31371KQ87			4/12/2006		10/25/2009	270	278			
329	X	GNMA POOL # 254378 7% 7/1	31371KQ87			4/12/2006		9/25/2010	62	64			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
								Amount	Securities			
		Long Term CG Distributions	23,606							38,704,044	38,892,575	-188,531
		Short Term CG Distributions								0	0	0
330	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				86	86	
331	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				918	929	
332	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				99	99	
333	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				198	203	
334	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				345	355	
335	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				240	247	
336	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				1,058	1,070	
337	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				202	207	
338	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				206	212	
339	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				1,086	1,117	
340	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				367	377	
341	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				78	77	
342	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				827	836	
343	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				79	79	
344	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				842	852	
345	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				69	69	
346	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				245	252	
347	X	FNMA POOL # 254379 7 0%	31371KQ87			4/12/2006				296	304	
348	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				741	749	
349	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				53	53	
350	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				580	587	
351	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				59	59	
352	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				634	641	
353	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				239	238	
354	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				2,546	2,575	
355	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				106	105	
356	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				1,129	1,142	
357	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				76	76	
358	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				808	817	
359	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				67	67	
360	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				712	720	
361	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006				93	93	
362	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007				991	1,003	
363	X	FNMA POOL 255770 5 5%	31371MCF2			7/15/2005				619	625	
364	X	FNMA POOL 255770 5 5%	31371MCF2			4/12/2006				530	525	
365	X	FNMA POOL # 781830 5 0%	31371MCF2			4/20/2006				206	204	
366	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007				2,941	2,887	
367	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007				3,208	3,151	
368	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007				2,696	2,651	
369	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007				2,783	2,738	
370	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007				2,976	2,930	
371	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007				1,267	1,250	
372	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007				582	575	
373	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007				3,489	3,438	
374	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007				3,002	2,961	
375	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007				1,122	1,108	
376	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007				491	482	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Cost and Other Expenses				
		Long Term CG Distributions	Amount					0		38,704,044	38,892,575	-189,531	
		Short Term C.G. Distributions	23,606					0		0	0	0	
424	X	FNMA POOL # 255770 5.5%	31371MCF2			7/25/2006			423	420			
425	X	FNMA POOL # 255770 5.5%	31371MCF2			7/15/2005			738	745			
426	X	FNMA POOL # 255770 5.5%	31371MCF2			4/12/2006			586	582			
427	X	FNMA POOL # 255770 5.5%	31371MCF2			10/30/2006			716	715			
428	X	FNMA POOL # 255770 5.5%	31371MCF2			4/20/2006			228	226			
429	X	FNMA POOL # 255770 5.5%	31371MCF2			7/15/2005			55,212	52,923			
430	X	FNMA POOL # 255770 5.5%	31371MCF2			4/12/2006			43,792	41,300			
431	X	FNMA POOL # 255770 5.5%	31371MCF2			10/30/2006			53,523	50,768			
432	X	FNMA POOL # 255770 5.5%	31371MCF2			4/20/2006			17,030	16,055			
433	X	FNMA POOL # 255770 5.5%	31371MCF2			7/25/2006			28,063	26,424			
434	X	FNMA POOL # 255770 5.5%	31371MCF2			7/25/2006			588	583			
435	X	FNMA POOL # 255770 5.5%	31371MCF2			7/15/2005			950	959			
436	X	FNMA POOL # 255770 5.5%	31371MCF2			4/12/2006			814	809			
437	X	FNMA POOL # 255770 5.5%	31371MCF2			10/30/2006			995	994			
438	X	FNMA POOL # 255770 5.5%	31371MCF2			4/20/2006			317	314			
439	X	FNMA POOL # 255770 5.5%	31371MCF2			4/20/2006			3,384	3,364			
440	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005			2,353	2,372			
441	X	FNMA POOL # 555528 6.0%	31385XD95			4/20/2006			22	22			
442	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008			4,790	4,726			
443	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008			3,906	3,857			
444	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			1,012	989			
445	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			1,395	1,365			
446	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			2,828	2,574			
447	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			2,264	2,219			
448	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			2,583	2,534			
449	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			1,936	1,903			
450	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			2,555	2,512			
451	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			1,735	1,707			
452	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			1,420	1,399			
453	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			1,768	1,742			
454	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			4,121	4,066			
455	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008			4,104	4,053			
456	X	FHLMC POOL # 1N142 5.7670	3128QHSN1			5/14/2007			1,887	1,897			
457	X	FHLMC POOL # 1N142 5.7710	3128QHSN1			5/14/2007			2,170	2,181			
458	X	FHLMC POOL # 1N142 5.7668	3128QHSN1			5/14/2007			3	3			
459	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			1,092	1,129			
460	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			136,687	132,814			
461	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009			1,118	1,157			
462	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010			677	690			
463	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010			918	935			
464	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010			823	839			
465	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010			937	955			
466	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010			1,359	1,385			
467	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010			1,754	1,788			
468	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010			2,953	3,010			
469	X	FNMA POOL # MA0259 5.11	31417YJ00			10/9/2009			287	297			
470	X	FNMA POOL # MA0259 5.0%	31417YJ00			10/9/2009			1,338	1,384			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Securities	Other sales				
			Amount					38,704,044	0	38,892,575	-188,531	0	
			Long Term CG Distributions									0	
			Short Term CG Distributions									0	
471	X	FNMA POOL # MA0259 5.0%	31417YJD0			10/9/2009			555	575			
472	X	FNMA POOL # MA0259 5.0%	31417YJD0			10/9/2009			844	873			
473	X	FNMA POOL # MA0259 5.0%	31417YJD0			10/9/2009			1,480	1,531			
474	X	FNMA POOL # MA0259 5.0%	31417YJD0			10/9/2009			1,570	1,624			
475	X	FNMA POOL # MA0259 5.0%	31417YJD0			10/9/2009			353	366			
476	X	FNMA POOL # MA0259 5.0%	31417YJD0			10/9/2009			166,852	162,137			
477	X	FNMA POOL # MA0259 5.0%	31417YJD0			10/9/2009			1,811	1,873			
478	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010			2,426	2,588			
479	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010			1,915	2,043			
480	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010			2,050	2,188			
481	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010			1,792	1,912			
482	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010			324	328			
483	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010			746	754			
484	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010			1,561	1,578			
485	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010			2,673	2,702			
486	X	FEDEX CORP	31428X106			10/31/2008			50,849	39,924			
487	X	FEDEX CORP	31428X106			10/31/2008			5,448	3,927			
488	X	FEDEX CORP	31428X106			10/31/2008			127,636	106,027			
489	X	FEDEX CORP	31428X106			11/20/2008			48,925	36,655			
490	X	FEDEX CORP	31428X106			11/21/2008			11,637	8,462			
491	X	FEDEX CORP	31428X106			12/26/2008			14,204	10,919			
492	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008			5	4			
493	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008			45,735	35,604			
494	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008			827	634			
495	X	FIRST HORIZON NATIONAL C	320517105			12/26/2008			11,337	7,738			
496	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008			21,568	16,562			
497	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008			26,541	20,580			
498	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008			2,165	1,732			
499	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008			38,070	29,407			
500	X	WBCMT 2005-C20 A4 5.285%	9297664L4			2/1/2010			2,916	2,950			
501	X	WBCMT 2003-C3 A1 4.0375%	929766CT8			7/20/2010			338	344			
502	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010			340	345			
503	X	XTO ENERGY INC	98385X106			6/8/2004			12,739	4,181			
504	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010			3,381	3,481			
505	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010			4,813	4,955			
506	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010			3,423	3,525			
507	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010			3,912	4,027			
508	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010			3,565	3,670			
509	X	XTO ENERGY INC	98385X106			6/8/2004			104,954	37,448			
510	X	XTO ENERGY INC	98385X106			6/9/2004			256,803	91,269			
511	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010			4,157	4,280			
512	X	ACCENTURE PLC-CL A	G1151C101			4/29/2008			5,349	5,052			
513	X	ACCENTURE PLC-CL A	G1151C101			12/23/2008			55,140	49,191			
514	X	ACCENTURE PLC-CL A	G1151C101			2/27/2008			204,923	176,573			
515	X	ACCENTURE PLC-CL A	G1151C101			1/6/2010			7,243	5,384			
516	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010			3,679	3,788			
517	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010			3,698	3,807			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
		Long Term CG Distributions	23,606									
		Short Term CG Distributions										
518	X	WAL-MART STORES INC 65	931142CK7			8/20/2007		240,200	212,228			
519	X	WELLS FARGO & COMPANY	949746101			11/22/1999		54,215	48,225			
520	X	ACCENTURE PLC-CL A	G1151C101			2/27/2008		31,807	27,532			
521	X	TYCO INTERNATIONAL LTD	H89128104			4/29/2008		1,413	1,879			
522	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		68,161	87,445			
523	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		9,889	11,499			
524	X	WELLS FARGO & COMPANY	949746101			11/22/1999		7,341	5,252			
525	X	WHIRLPOOL CORP	963320106			8/28/2009		47,784	38,240			
526	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		10,468	11,088			
527	X	WHIRLPOOL CORP	963320106			8/28/2009		6,207	3,692			
528	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		1,837	2,053			
529	X	WHIRLPOOL CORP	963320106			8/28/2009		776	659			
530	X	XTO ENERGY INC	98385X106			12/26/2008		13,618	10,135			
531	X	XTO ENERGY INC	98385X106			6/8/2004		84,056	27,719			
532	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		11,913	12,731			
533	X	TYCO INTERNATIONAL LTD	H89128104			2/5/2008		71,860	75,523			
534	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		384	411			
535	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		28,107	29,980			
536	X	FED FARM CREDIT BANK 30	31331GL80			8/18/2009		121,795	114,824			
537	X	FED FARM CREDIT BANK 30	31331GL80			8/18/2009		63,545	59,908			
538	X	FED FARM CREDIT BANK 30	31331Y286			8/18/2009		31,773	29,983			
539	X	FED FARM CR BK 3875%	31331Y286			11/10/2008		115,992	112,779			
540	X	FED FARM CR BK 3875%	31331Y286			6/19/2008		5,272	4,999			
541	X	FED FARM CR BK 3875%	31331Y286			4/11/2007		47,121	44,995			
542	X	FEDERAL HM LN BK 565%	3133XJW6			6/19/2008		158,325	149,828			
543	X	FED HOME LOAN BANK 362	3133XSAE8			9/11/2008		37,113	34,904			
544	X	FED HOME LOAN BANK 362	3133XSAE8			9/11/2008		37,113	34,859			
545	X	FEDERAL NATL MTG ASSN 537	31359M7M9			3/1/2007		345,000	344,527			
546	X	FED NATL MTGE ASSN 537	31359M7M9			10/28/2009		208,750	196,960			
547	X	FHLMC POOL # 1N142 5767	3128QHSN1			5/14/2007		2,532	2,546			
548	X	FHLMC POOL # 1N142 5770	3128QHSN1			5/14/2007		2,755	2,769			
549	X	FHLMC POOL # 1N142 5755	3128QHSN1			5/14/2007		6,960	6,996			
550	X	FHLMC POOL # 1N142 5799	3128QHSN1			5/14/2007		97,228	97,730			
551	X	FHLMC POOL # 1N142 5755	3128QHSN1			5/14/2007		4	4			
552	X	FHLMC POOL # 1N142 5805	3128QHSN1			5/14/2007		3	3			
553	X	FHLMC POOL # 1N142 5755	3128QHSN1			5/14/2007		3	3			
554	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1,841	1,462			
555	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		10	8			
556	X	FHLMC POOL # 1N142 57542	3128QHSN1			5/14/2007		5,254	5,281			
557	X	FHLMC POOL # 1N142 57280	3128QHSN1			5/14/2007		6,847	6,882			
558	X	FED HOME LN MTGE CORP 5	3128X5V70			3/15/2007		136,305	129,902			
559	X	FEDERAL HM LN MTG CORP	3128X6DE3			6/6/2007		208,162	194,596			
560	X	FED HOME LOAN MTGE COR	3128X6WF5			4/22/2009		290,000	290,000			
561	X	FED HOME LOAN MTG CORP	3128X8XS6			4/24/2009		116,265	114,828			
562	X	FED HOME LOAN MTG CORP	3128X9GK0			10/28/2009		185,000	185,555			
563	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		151	159			
564	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		10	8			
Totals												
Securities												
Other sales												
									38,704,044	0	38,892,575	-188,531
									0		0	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Expenses	
		Long Term CG Distributions	Amount										
		Short Term CG Distributions	23,606										
565	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		5/15/2010	151	158			
566	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		6/15/2010	154	160			
567	X	FIRST HORIZON NATIONAL C	320517105			12/26/2008		5/3/2010	7	4			
568	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		5/3/2010	698	517			
569	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		3/17/2010	6,849	6,967			
570	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		7/15/2010	149	155			
571	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		8/15/2010	153	159			
572	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		9/15/2010	1,160	1,208			
573	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		4/17/2010	15,744	16,014			
574	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		5/17/2010	10,589	10,771			
575	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		9/15/2010	807	857			
576	X	FHLMC GOLD A92988 5 0%	312941J99			8/2/2010		9/15/2010	211	225			
577	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		9/15/2010	1,776	1,886			
578	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		9/15/2010	673	698			
579	X	FED FARM CREDIT BANK 3 C	31331GL80			8/18/2009		7/29/2010	31,773	29,987			
580	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	17,316	13,722			
581	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	65,721	52,177			
582	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		6/17/2010	8,763	8,913			
583	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		6/17/2010	8,363	8,506			
584	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		8/17/2010	2,569	2,613			
585	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		3/12/2010	201	208			
586	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		4/14/2010	327	339			
587	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		4/14/2010	327	339			
588	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		5/14/2010	179	186			
589	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		5/14/2010	179	186			
590	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		6/14/2010	1,319	1,368			
591	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		6/14/2010	1,319	1,366			
592	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		7/14/2010	5,696	5,903			
593	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		7/14/2010	2,660	2,760			
594	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		7/14/2010	2,660	2,757			
595	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		9/14/2010	3,213	3,324			
596	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		9/14/2010	3,213	3,330			
597	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/19/2010		8/15/2010	4,158	4,158			
598	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		9/15/2010	11,648	11,647			
599	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		9/15/2010	43,780	21,266			
600	X	FRANKLIN RES INC	354613101			1/21/2009		12/23/2009	4,538	1,984			
601	X	FRANKLIN RES INC	354613101			1/21/2009		5/3/2010	998	511			
602	X	FRANKLIN RES INC	354613101			1/21/2009		8/16/2010	998	511			
603	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		10/15/2009	3,047	2,977			
604	X	U S TREASURY NOTE 6 25%	912810EQ7			3/29/2006		10/8/2009	37,873	34,352			
605	X	UNITED STATES TREASURY 4	912828AP5			1/16/2009		4/12/2010	21,348	21,639			
606	X	UNITED STATES TREASURY 4	912828AP5			1/16/2009		5/12/2010	48,215	48,688			
607	X	UNITED STATES TREASURY 4	912828AP5			1/16/2009		5/13/2010	5,360	5,410			
608	X	UNITED STATES TREASURY 4	912828AP5			1/16/2009		5/20/2010	48,396	48,688			
609	X	UNITED STATES TREASURY 4	912828AP5			1/16/2009		5/24/2010	5,377	5,410			
610	X	UNITED STATES TREASURY 4	912828AP5			7/14/2009		5/24/2010	118,293	118,646			
611	X	UNITED STATES TREASURY 4	912828AP5			7/14/2009		6/30/2010	118,482	118,646			
Totals								Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities								38,704,044		38,892,575		-188,531	
Other sales								0		0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
Long Term CG Distributions 23,606 Short Term CG Distributions													
612	X	UNITED STATES TREASURY	912828AP5			12/15/2009		6/30/2010	96,940	97,060			
613	X	UNITED STATES TREASURY	912828AP5			7/22/2009		6/30/2010	5,386	5,380			
614	X	UNITED STATES TREASURY	912828AP5			7/22/2009		7/8/2010	80,686	80,701			
615	X	UNITED STATES TREASURY	912828AP5			7/22/2009		7/14/2010	42,992	43,041			
616	X	UNITED STATES TREASURY	912828AP5			8/21/2009		7/14/2010	37,618	37,532			
617	X	UNITED STATES TREASURY	912828AP5			8/21/2009		7/16/2010	75,400	75,064			
618	X	UNITED STATES TREASURY	912828AP5			6/24/2009		7/16/2010	5,386	5,345			
619	X	UNITED STATES TREASURY	912828AP5			6/12/2009		7/20/2010	16,147	16,004			
620	X	UNITED STATES TREASURY	912828AP5			6/24/2009		7/20/2010	123,809	122,929			
621	X	EXELON CORP	30161N101			8/6/2001		8/24/2010	200,674	143,799			
622	X	EXELON CORP	30161N101			8/6/2001		8/24/2010	13,667	9,784			
623	X	EXELON CORP	30161N101			8/6/2001		8/24/2010	6,165	4,403			
624	X	EXXON MOBIL CORP	30231G102			12/26/2008		12/23/2009	25,965	29,062			
625	X	EXXON MOBIL CORP	30231G102			9/14/2000		12/23/2009	148,275	92,613			
626	X	EXXON MOBIL CORP	30231G102			9/14/2000		5/3/2010	15,472	9,816			
627	X	EXXON MOBIL CORP	30231G102			9/14/2000		8/16/2010	4,790	3,414			
628	X	FHLMC GOLD POOL G30459	3128CUQL3			10/16/2009		11/15/2009	119	125			
629	X	FHLMC GOLD POOL G30459	3128CUQL3			10/16/2009		12/15/2009	149	156			
630	X	FHLMC GOLD G30459 5% 5/1	3128CUQL3			10/16/2009		1/15/2010	254	268			
631	X	FHLMC GOLD G30459 5% 5/1	3128CUQL3			10/16/2009		2/15/2010	145	153			
632	X	FHLMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		3/15/2010	300	316			
633	X	FHLMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		4/15/2010	178	187			
634	X	FHLMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		5/15/2010	110	116			
635	X	FHLMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		6/15/2010	327	344			
636	X	FHLMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		7/15/2010	132	139			
637	X	FHLMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		8/15/2010	413	435			
638	X	FHLMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		9/15/2010	340	357			
639	X	FHLMC GOLD # A51586 7.0%	3128KDXP5			8/8/2006		10/15/2009	69	71			
640	X	FHLMC GOLD # A51586 7.0%	3128KDXP5			8/8/2006		11/15/2009	2,967	3,049			
641	X	FHLMC GOLD # A51586 7.0%	3128KDXP5			8/8/2006		12/15/2009	67	69			
642	X	FHLMC GOLD A51586 7% 8/1	3128KDXP5			8/8/2006		1/15/2010	67	69			
643	X	FHLMC GOLD A51586 7% 8/1	3128KDXP5			8/8/2006		2/15/2010	73,659	69,118			
644	X	FHLMC GOLD A51586 7% 8/1	3128KDXP5			8/8/2006		2/15/2010	68	69			
645	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		10/15/2009	1,544	1,562			
646	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		11/15/2009	3,751	3,794			
647	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		12/15/2009	2,361	2,368			
648	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		1/15/2010	5,394	5,456			
649	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		2/15/2010	2,578	2,608			
650	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		3/15/2010	55,307	55,946			
651	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		4/15/2010	3,133	3,170			
652	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		5/15/2010	7,196	7,279			
653	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		6/15/2010	4,748	4,803			
654	X	UNITED STATES TREAS 4.25	912828BH2			12/11/2008		1/13/2010	27,142	28,328			
655	X	UNITED STATES TREAS 4.25	912828BR0			9/23/2009		10/9/2009	21,808	21,770			
656	X	UNITED STATES TREAS 4.25	912828BR0			9/23/2009		10/16/2009	16,341	16,328			
657	X	UNITED STATES TREAS 4.25	912828BR0			10/22/2009		10/28/2009	81,750	81,671			
658	X	UNITED STATES TREAS 4.25	912828BR0			9/23/2009		10/28/2009	38,150	38,098			
Totals Securities 38,704,044 0 38,892,575 0 Other sales 0 0 0 0 -188,531 0													

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
								Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss		
		Long Term CG Distributions	Amount												
		Short Term CG Distributions	23,606												
659	X	UNITED STATES TREAS 4.25	912828BR0			9/23/2009		11/16/2009	93,291	92,524					
660	X	UNITED STATES TREAS 4.25	912828BR0			10/27/2009		11/16/2009	82,315	81,422					
661	X	UNITED STATES TREAS 4.25	912828BR0			10/27/2009		12/7/2009	65,822	65,138					
662	X	UNITED STATES TREAS 4.25	912828BR0			12/10/2009		1/7/2010	124,496	126,321					
663	X	UNITED STATES TREAS 4.25	912828BR0			12/11/2009		1/13/2010	27,163	27,391					
664	X	UNITED STATES TREAS 4.25	912828BR0			12/11/2009		8/2/2010	44,317	43,825					
665	X	U.S. TREASURY NOTE 3.625	912828DX5			5/14/2010		6/10/2010	450,034	451,267					
666	X	U.S. TREASURY NOTE 4.5%	912828EN6			11/30/2009		12/11/2009	99,530	100,983					
667	X	U.S. TREASURY NOTE 4.5%	912828EN6			11/30/2009		12/14/2009	16,591	16,831					
668	X	U.S. TREASURY NOTE 4.5%	912828EN6			11/30/2009		4/28/2010	43,809	44,881					
669	X	U.S. TREASURY NOTE 4.5%	912828EN6			7/14/2009		4/28/2010	82,142	82,620					
670	X	U.S. TREASURY NOTE 4.5%	912828EN6			7/17/2009		4/28/2010	49,285	49,419					
671	X	U.S. TREASURY NOTE 4.5%	912828EN6			7/17/2009		5/5/2010	11,056	10,982					
672	X	U.S. TREASURY NOTE 4.5%	912828EN6			7/2/2009		5/5/2010	16,594	16,400					
673	X	U.S. TREASURY NOTE 5.125	912828FF2			11/30/2009		1/22/2010	90,465	92,778					
674	X	U.S. TREASURY NOTE 5.125	912828FF2			7/14/2009		5/25/2010	23,155	22,730					
675	X	U.S. TREASURY NOTE 5.125	912828FF2			11/30/2009		5/25/2010	75,252	75,382					
676	X	U.S. TREASURY NOTE 4.625	912828FS4			11/20/2009		2/1/2010	100,952	101,747					
677	X	U.S. TREASURY NOTE 4.625	912828FS4			12/30/2009		2/1/2010	47,819	47,783					
678	X	U.S. TREASURY NOTE 4.625	912828FS4			9/13/2006		2/1/2010	154,085	144,564					
679	X	FNMA POOL # 944112 5.984%	31413FKZ4			8/2/2007		2/25/2010	3,928	3,925					
680	X	FNMA POOL # 944112 5.984%	31413FKZ4			8/2/2007		3/25/2010	154	154					
681	X	FNMA POOL # 944112 5.985%	31413FKZ4			8/2/2007		4/25/2010	11,199	11,192					
682	X	FNMA POOL # 944112 5.903%	31413FKZ4			8/2/2007		5/25/2010	8,149	8,144					
683	X	FNMA POOL # 944112 5.846%	31413FKZ4			8/2/2007		6/25/2010	5,867	5,863					
684	X	FNMA POOL # 944112 5.821%	31413FKZ4			8/2/2007		7/25/2010	5	5					
685	X	FNMA POOL # 944112 5.821%	31413FKZ4			8/2/2007		8/25/2010	4	4					
686	X	FNMA POOL # 944112 5.838%	31413MC70			8/2/2007		9/25/2010	4,260	4,257					
687	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		10/25/2009	1,758	1,763					
688	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		11/25/2009	1,960	1,965					
689	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		12/25/2009	3,270	3,278					
690	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		1/25/2010	2,881	2,888					
691	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		2/25/2010	185	185					
692	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		3/25/2010	5,606	5,621					
693	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		4/25/2010	11,883	11,915					
694	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		5/25/2010	16,511	16,554					
695	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		6/25/2010	2,121	2,127					
696	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		7/25/2010	1,875	1,880					
697	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		8/25/2010	3,215	3,224					
698	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		7/20/2010	91,511	90,688					
699	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		7/20/2010	10,764	10,669					
700	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		8/4/2010	161,607	159,967					
701	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		8/4/2010	37,708	37,342					
702	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		7/15/2010	5,198	5,258					
703	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		8/15/2010	5,887	5,955					
704	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		9/15/2010	1,382	1,398					
705	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		10/15/2009	3,268	3,254					
								Totals							
								Securities		38,704,044		38,892,575		-189,531	
								Other sales		0		0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Cost, Other Basis and Expenses				
		Long Term CG Distributions	23,606										
		Short Term CG Distributions											
706	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		Securities	38,704,044	0	38,892,575	-188,531	
707	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		Other sales	0	0	0	0	
708	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007			29,757	28,013			
709	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007			2,775	2,763			
710	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010			88	89			
711	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010			271	274			
712	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010			453	459			
713	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010			306	310			
714	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010			601	609			
715	X	FNMA POOL # 936591 5.6595%	31412V7C6			5/3/2007			10,438	10,526			
716	X	FNMA POOL # 936591 5.67306%	31412V7C6			5/3/2007			7,678	7,743			
717	X	FNMA POOL # 936591 5.64602%	31412V7C6			5/3/2007			7,752	7,818			
718	X	FNMA POOL # 936591 5.658%	31412V7C6			5/3/2007			7,173	7,234			
719	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			212	214			
720	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			2,949	2,983			
721	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			4,002	4,048			
722	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			9,572	9,683			
723	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			44,774	45,290			
724	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			3,459	3,499			
725	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			248	251			
726	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			6,712	6,789			
727	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			4,644	4,697			
728	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			3,637	3,679			
729	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007			212	215			
730	X	FHLMC GOLD POOL G11938 4	3128M1BF5			3/14/2006			540	531			
731	X	FHLMC GOLD POOL G11938 4	3128M1BF5			4/20/2006			415	407			
732	X	FHLMC GOLD POOL G11938 4	3128M1BF5			3/14/2006			543	535			
733	X	FHLMC GOLD POOL G11938 4	3128M1BF5			4/20/2006			417	410			
734	X	FHLMC GOLD POOL G11938 4	3128M1BF5			3/14/2006			715	706			
735	X	FHLMC GOLD POOL G11938 4	3128M1BF5			4/20/2006			550	541			
736	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006			825	814			
737	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006			634	625			
738	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006			844	834			
739	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006			649	640			
740	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006			870	861			
741	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006			668	658			
742	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006			843	833			
743	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006			648	639			
744	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006			616	609			
745	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007			1,405	1,409			
746	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008			1,296	1,293			
747	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008			2,256	2,251			
748	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008			2,371	2,366			
749	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008			2,231	2,226			
750	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008			267	266			
751	X	FNMA POOL # 936591 5.652%	31412V7C6			5/3/2007			8,813	8,887			
752	X	FNMA POOL # 936591 5.652%	31412V7C6			5/3/2007			5,848	5,898			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Cost, Other Basis and Expenses				
		Long Term CG Distributions	23,606					38,704,044	0	38,892,575	0	-188,531	
		Short Term CG Distributions						0	0	0	0	0	
753	X	FNMA POOL # 936591 5 645%	31412V7C6			5/3/2007		4/25/2010	12,183	12,286			
754	X	FNMA POOL # 936591 5 606%	31412V7C6			5/3/2007		5/25/2010	18,412	18,567			
755	X	FNMA POOL # 936591 5 56%	31412V7C6			5/3/2007		6/25/2010	41,654	42,005			
756	X	FNMA POOL # 936591 5 546%	31412V7C6			5/3/2007		7/25/2010	3,862	3,895			
757	X	FNMA POOL # 936591 5 549%	31412V7C6			5/3/2007		8/25/2010	3,088	3,114			
758	X	FNMA POOL # 944 6 03597%	31413FKZ4			5/3/2007		9/25/2010	3,292	3,320			
759	X	FNMA POOL # 944 6 03203%	31413FKZ4			8/2/2007		10/25/2009	2,289	2,287			
760	X	FNMA POOL # 944112 6 02403	31413FKZ4			8/2/2007		11/25/2009	1,455	1,454			
761	X	FNMA POOL # 944112 6 0287%	31413FKZ4			8/2/2007		12/25/2009	2,441	2,439			
762	X	U S TREASURY NOTE 4 625	912828FS4			9/13/2006		1/25/2010	2,549	2,547			
763	X	U S TREASURY NOTE 4 625	912828FS4			9/13/2006		2/10/2010	37,141	34,895			
764	X	U S TREASURY NOTE 4 625	912828FS4			6/26/2007		2/10/2010	74,282	69,343			
765	X	U S TREASURY NOTE 4 625	912828FS4			9/13/2006		2/10/2010	47,809	44,865			
766	X	U S TREASURY NOTE 4 625	912828GK0			2/9/2009		11/30/2009	32,586	32,823			
767	X	U S TREASURY NOTE 4 625	912828GK0			4/22/2009		11/30/2009	21,724	21,881			
768	X	FHLMC GOLD A69852 5 5%	3128L15M8			4/24/2009		11/30/2009	195,517	196,819			
769	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		2/15/2010	4,285	4,267			
770	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		3/15/2010	33,972	33,829			
771	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		4/15/2010	4,561	4,542			
772	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		5/15/2010	4,438	4,419			
773	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		6/15/2010	3,909	3,892			
774	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		7/15/2010	4,037	4,020			
775	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		8/15/2010	3,443	3,428			
776	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		9/15/2010	5,684	5,660			
777	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		10/15/2009	213	215			
778	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		9/15/2010	311	322			
779	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		10/15/2009	4,882	4,896			
780	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		11/15/2009	2,031	2,037			
781	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		12/11/2009	103,238	97,812			
782	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		12/15/2009	1,885	1,890			
783	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2010	7,916	8,399			
784	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		7/15/2010	6,758	7,259			
785	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		8/15/2010	5,250	5,638			
786	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		9/15/2010	7,023	7,543			
787	X	FHLMC GOLD PL# G05509 6 0%	3128M7N28			6/8/2009		10/15/2009	3,713	3,862			
788	X	FHLMC GOLD PL# G05509 6 0%	3128M7N28			8/6/2009		10/15/2009	376	393			
789	X	FHLMC GOLD PL# G05509 6 0%	3128M7N28			6/8/2009		11/15/2009	3,724	3,873			
790	X	FHLMC GOLD PL# G05509 6 0%	3128M7N28			8/6/2009		11/15/2009	377	394			
791	X	FHLMC GOLD PL# G05509 6 0%	3128M7N28			6/8/2009		12/15/2009	5,273	5,484			
792	X	FHLMC GOLD PL# G05509 6 0%	3128M7N28			8/6/2009		12/15/2009	534	558			
793	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		1/15/2010	5,327	5,540			
794	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		1/15/2010	539	563			
795	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2010	2,141	2,142			
796	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		2/25/2010	360	360			
797	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		3/25/2010	6,745	6,750			
798	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		4/25/2010	1,999	2,000			
799	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		5/25/2010	3,418	3,421			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Cost, Other Basis and Expenses		Net Gain or Loss
								Gross Sales	Other sales	Gross Sales Price	Cost or Other Basis	
		Long Term CG Distributions	Amount 23,606					38,704,044	0	38,892,575	0	-188,531
		Short Term CG Distributions						0	0	0	0	0
800	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		3,524	3,527			
801	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		6,799	6,804			
802	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		356	356			
803	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		5,235	5,239			
804	X	FNMA POOL # 975116 5 0%	31414SYM9			9/23/2009		101,031	99,335			
805	X	FNMA POOL # 975116 5% 5/1	31414SYM9			9/23/2009		1,147	1,176			
806	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		648	673			
807	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		316	329			
808	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		97	101			
809	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		95	98			
810	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		327	339			
811	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		596	619			
812	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		566	587			
813	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		117	122			
814	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		916	952			
815	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		1,217	1,264			
816	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		2,909	3,073			
817	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		2,627	2,774			
818	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		2,878	3,040			
819	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		2,173	2,295			
820	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		2,331	2,462			
821	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		2,602	2,749			
822	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		2,981	3,148			
823	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		3,162	3,417			
824	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		2,545	2,751			
825	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		3,203	3,461			
826	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		2,645	2,858			
827	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		10,016	10,415			
828	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		6,762	7,032			
829	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		1,737	1,806			
830	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		8,295	8,625			
831	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		2,864	2,978			
832	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		6,714	6,982			
833	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		5,100	5,303			
834	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		5,427	5,643			
835	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2008		56,184	56,328			
836	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		8,026	8,049			
837	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		55,180	55,339			
838	X	FNMA POOL # 967186 6 5%	31414HGX0			1/17/2008		23,174	24,039			
839	X	FNMA POOL # 967186 6 5%	31414HGX0			1/17/2008		4,223	4,381			
840	X	FNMA POOL # 967186 6 5%	31414HGX0			1/17/2008		1,780	1,847			
841	X	FNMA POOL # 967186 6 5%	31414HGX0			1/17/2008		2,246	2,330			
842	X	FNMA POOL # 967186 6 5%	31414HGX0			1/17/2008		777	806			
843	X	FNMA POOL # 967186 6 5%	31414HGX0			1/17/2008		1,589	1,648			
844	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		377	377			
845	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		365	365			
846	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		5,357	5,361			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
								Gross Sales	Other sales					
		Long Term CG Distributions	Amount					38,704,044	0	38,992,575	-189,531	0	0	
		Short Term CG Distributions	23,606											
847	X	U.S. TREASURY NOTE 4 625	912828GK0			2/28/2007		11/30/2009	119,483	110,546				
848	X	U.S. TREASURY NOTE 4 625	912828GK0			12/2/2009		1/28/2010	37,670	37,945				
849	X	U.S. TREASURY NOTE 4 625	912828GK0			12/10/2009		1/29/2010	134,624	135,230				
850	X	U.S. TREASURY NOTE 4 625	912828GK0			12/10/2009		2/2/2010	26,915	27,046				
851	X	U.S. TREASURY NOTE 4 625	912828GK0			12/11/2009		2/2/2010	59,213	59,439				
852	X	U.S. TREASURY NOTE 4 625	912828GK0			12/11/2009		2/10/2010	32,252	32,421				
853	X	U.S. TREASURY NOTE 4 625	912828GK0			12/15/2009		2/10/2010	21,502	21,591				
854	X	U.S. TREASURY NOTE 4 625	912828GK0			12/15/2009		2/12/2010	43,034	43,181				
855	X	U.S. TREASURY NOTE 4 625	912828GK0			12/15/2009		2/22/2010	53,689	53,977				
856	X	U.S. TREASURY NOTE 4 625	912828GK0			12/15/2009		2/25/2010	5,376	5,397				
857	X	U.S. TREASURY NOTE 4 625	912828GK0			12/15/2009		2/25/2010	32,257	32,386				
858	X	U.S. TREASURY NOTE 4 625	912828GK0			2/28/2007		2/25/2010	188,165	175,868				
859	X	U.S. TREASURY NOTE 4 625	912828GK0			2/28/2007		3/10/2010	21,455	20,099				
860	X	U.S. TREASURY NOTE 4 625	912828GK0			2/28/2007		3/12/2010	91,059	85,422				
861	X	U.S. TREASURY NOTE 4 625	912828GK0			3/29/2007		3/12/2010	85,703	80,359				
862	X	U.S. TREASURY NOTE 4 625	912828GK0			3/29/2007		3/19/2010	21,425	20,092				
863	X	U.S. TREASURY NOTE 4 625	912828GK0			3/30/2007		3/19/2010	85,700	80,194				
864	X	U.S. TREASURY NOTE 4 625	912828GK0			3/30/2007		3/24/2010	53,445	50,121				
865	X	U.S. TREASURY NOTE 4 625	912828GK0			3/30/2007		3/26/2010	267,382	250,605				
866	X	U.S. TREASURY NOTE 4 625	912828GK0			3/30/2007		4/5/2010	21,328	20,048				
867	X	U.S. TREASURY NOTE 4 625	912828GK0			3/30/2007		4/6/2010	48,018	45,109				
868	X	U.S. TREASURY NOTE 4 625	912828GK0			3/30/2007		4/9/2010	64,057	60,145				
869	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		3/25/2010	2,177	2,172				
870	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		4/25/2010	2,302	2,296				
871	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		5/25/2010	3,944	3,935				
872	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		6/25/2010	6,265	6,251				
873	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		7/25/2010	2,018	2,013				
874	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		8/25/2010	4,823	4,813				
875	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		9/25/2010	3,830	3,821				
876	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		10/25/2009	5,504	5,665				
877	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		11/25/2009	8,120	8,357				
878	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		12/25/2009	6,158	6,338				
879	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		1/25/2010	7,138	7,347				
880	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		2/25/2010	3,581	3,686				
881	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		3/25/2010	7,285	7,497				
882	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		4/25/2010	11,561	11,899				
883	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		5/25/2010	4,192	4,314				
884	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		6/25/2010	7,113	7,321				
885	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		7/25/2010	11,906	12,254				
886	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		8/25/2010	7,521	7,741				
887	X	FNMA POOL # 962003 4 5%	31414CRW0			5/20/2009		9/25/2010	9,250	9,520				
888	X	FNMA POOL # 967186 6 5%	31414HGX0			11/17/2008		10/25/2009	1,797	1,864				
889	X	FNMA POOL # 967186 6 5%	31414HGX0			11/17/2008		11/25/2009	1,040	1,079				
890	X	FNMA POOL # 967186 6 5%	31414HGX0			11/17/2008		12/25/2009	1,288	1,336				
891	X	FNMA POOL # 967186 6 5%	31414HGX0			11/17/2008		1/25/2010	1,572	1,631				
892	X	FNMA POOL # 967186 6 5%	31414HGX0			11/17/2008		2/25/2010	1,441	1,495				
893	X	FNMA POOL # 967186 6 5%	31414HGX0			11/17/2008		3/25/2010	2,673	2,772				

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
		Long Term CG Distributions	23,606						38,704,044	0			-188,531
		Short Term CG Distributions							0	0			0
894	X	U S TREASURY NOTE 4.625	912828GK0			6/26/2007		4/13/2010	5,341	4,969			
895	X	U S TREASURY NOTE 4.625	912828GK0			4/27/2007		4/13/2010	10,682	10,018			
896	X	U S TREASURY NOTE 4.625	912828GK0			3/30/2007		4/13/2010	32,047	30,073			
897	X	U S TREASURY NOTE 4.5%	912828GR5			4/27/2010		5/11/2010	174,040	174,361			
898	X	U S TREASURY NT 4.5%	912828GS3			7/23/2007		1/11/2010	96,588	87,394			
899	X	U S TREASURY NT 4.5%	912828GS3			7/23/2007		1/12/2010	26,953	24,276			
900	X	U S TREASURY NT 4.5%	912828GS3			7/23/2007		1/28/2010	10,852	9,712			
901	X	U S TREASURY NT 4.75%	912828GU8			2/11/2010		4/13/2010	48,445	48,750			
902	X	U S TREASURY NT 4.75%	912828GU8			2/11/2010		4/13/2010	26,892	27,083			
903	X	U S TREASURY NT 3.125%	912828HJ2			9/15/2009		10/8/2009	45,174	45,278			
904	X	U S TREASURY NT 3.125%	912828HJ2			9/15/2009		10/13/2009	42,162	42,259			
905	X	U S TREASURY NT 3.125%	912828HJ2			9/15/2009		10/13/2009	3,012	3,019			
906	X	U S TREASURY NT 3.125%	912828HJ2			9/15/2009		10/13/2009	45,174	45,278			
907	X	U S TREASURY NT 3.125%	912828HJ2			9/15/2009		10/13/2009	45,174	45,278			
908	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		5/15/2010	472	456			
909	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		6/15/2010	586	579			
910	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		6/15/2010	449	443			
911	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		7/15/2010	555	550			
912	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		7/15/2010	425	421			
913	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		8/15/2010	669	664			
914	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		8/15/2010	513	508			
915	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		9/15/2010	723	720			
916	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		9/15/2010	555	551			
917	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		9/15/2010	3,264	3,515			
918	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		8/15/2010	6,459	6,909			
919	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		9/15/2010	8,041	8,600			
920	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		10/15/2009	1,047	1,084			
921	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		11/15/2009	76	79			
922	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		12/15/2009	176	183			
923	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		1/15/2010	245	254			
924	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		2/15/2010	447	463			
925	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		3/15/2010	2,140	2,215			
926	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		4/15/2010	762	789			
927	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		5/15/2010	82	84			
928	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		6/15/2010	795	823			
929	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		7/15/2010	371	384			
930	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		8/15/2010	626	648			
931	X	U S TREASURY NOTE 1.75%	912828HU7			11/19/2009		12/15/2009	331,547	331,986			
932	X	U S TREASURY NOTE 2.75%	912828KD1			9/21/2010		9/28/2010	234,456	230,731			
933	X	UNITED STATES TREAS 1.37%	912828KG4			12/23/2009		1/20/2010	80,687	80,535			
934	X	UNITED STATES TREAS 1.37%	912828KG4			8/20/2010		9/8/2010	157,277	158,725			
935	X	U S TREASURY NOTE 3.125%	912828KQ2			8/20/2010		9/28/2010	40,350	40,267			
936	X	U S TREASURY NOTE 3.125%	912828KQ2			8/20/2010		9/28/2010	5,338	5,291			
937	X	U S TREASURY NOTE 3.25%	912828KW9			11/30/2009		2/4/2010	148,370	151,469			
938	X	U S TREASURY NOTE 3.25%	912828KW9			11/30/2009		5/5/2010	118,211	120,131			
939	X	U S TREASURY NOTE 1.5%	912828LB4			3/11/2010		4/13/2010	5,036	5,044			
940	X	U S TREASURY NOTE 1.5%	912828LB4			3/11/2010		4/14/2010	100,664	100,871			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
								Other sales	Securities			
		Long Term CG Distributions	23,606							38,704,044	38,892,575	-188,531
		Short Term CG Distributions								0	0	0
941	X	U S TREASURY NOTE 1 5%	912828LB4			3/11/2010				90,745	90,784	
942	X	U S TREASURY NOTE 1 5%	912828LB4			3/11/2010				35,435	35,305	
943	X	U S TREASURY NOTE 1 5%	912828LB4			3/11/2010				15,185	15,131	
944	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009				125,410	125,733	
945	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009				16,052	16,099	
946	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009				32,105	32,198	
947	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009				64,210	64,375	
948	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009				40,131	40,247	
949	X	U S TREASURY NOTE 1 75%	912828HU7			10/19/2009				15,049	15,093	
950	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009				120,745	120,858	
951	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009				157,975	158,074	
952	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009				156,968	157,067	
953	X	U S TREASURY NOTE 1 75%	912828HU7			11/10/2009				8,050	8,055	
954	X	U S TREASURY NOTE 1 75%	912828HU7			10/22/2009				149,884	150,019	
955	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009				6,261	6,511	
956	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009				550	575	
957	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009				5,437	5,654	
958	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009				579	605	
959	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009				5,716	5,945	
960	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009				525	548	
961	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009				5,182	5,389	
962	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009				543	567	
963	X	FHLMC GOLD G05509 6 0%	3128M7Q90			9/1/2009				5,364	5,578	
964	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				5,644	6,018	
965	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				6,855	7,309	
966	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				5,329	5,682	
967	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				6,436	6,862	
968	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				4,484	4,781	
969	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				53,614	57,166	
970	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				6,905	7,362	
971	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				5,707	6,085	
972	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				5,223	5,569	
973	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				7,557	8,058	
974	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				5,553	5,921	
975	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009				6,259	6,674	
976	X	U S TREASURY NOTE 2 375	912828LQ1			7/29/2010				52,187	52,028	
977	X	U S TREASURY NOTE 1 375	912828LR9			10/28/2009				111,031	109,786	
978	X	U S TREASURY NOTE 1 375	912828LR9			12/30/2009				90,590	89,663	
979	X	U S TREASURY NOTE 1 375	912828LR9			10/28/2009				50,328	49,903	
980	X	UNITED STATES TREASU 1 1	912828MB3			2/24/2010				94,799	94,532	
981	X	U S TREASURY NOTE 3 625	912828MP2			5/10/2010				231,409	211,527	
982	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010				156,731	155,945	
983	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010				51,342	50,305	
984	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009				5,476	5,695	
985	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009				554	579	
986	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009				2,051	2,143	
987	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009				20,262	21,071	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Cost and Expenses				
		Long Term CG Distributions	Amount							38,704,044	38,892,575	-188,531	
		Short Term CG Distributions	23,606							0	0	0	
988	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009				619	647		
989	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009				6,120	6,365		
990	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009				634	662		
991	X	KRAFT FOODS INC 4.125%	50075NBB9			2/4/2010				160,470	149,487		
992	X	LBUBS 2007-C2 A2 5.303%	50180JAB1			4/24/2007				40,547	40,199		
993	X	LBUBS 2000-C5 A2 6.51%	52108HC88			2/10/2010				483	495		
994	X	COMMIT TO PUR FNMA	01F052664			4/23/2010				230,151	225,448		
995	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009				38,062	18,593		
996	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009				5,134	2,108		
997	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009				1,705	767		
998	X	AMGEN INC	031162100			4/24/2009				124,899	114,923		
999	X	AMGEN INC	031162100			4/24/2009				24,226	21,959		
1,000	X	APACHE CORP	037411105			12/26/2008				34,501	23,588		
1,001	X	APACHE CORP	037411105			1/18/2007				79,665	50,201		
1,002	X	APACHE CORP	037411105			1/18/2007				12,238	7,906		
1,003	X	APACHE CORP	037411105			1/18/2007				2,744	1,976		
1,004	X	APPLE INC	037833100			7/8/2008				151,035	132,190		
1,005	X	APPLE INC	037833100			7/8/2008				222,728	188,994		
1,006	X	APPLE INC	037833100			4/23/2010				4,258	4,330		
1,007	X	APPLE INC	037833100			4/23/2010				4,236	4,600		
1,008	X	AUTOLIV INC	052800109			6/10/2009				47,261	34,240		
1,009	X	AUTOLIV INC	052800109			6/10/2009				6,108	3,455		
1,010	X	AUTOLIV INC	052800109			6/10/2009				2,215	1,256		
1,011	X	AUTOLIV INC	052800109			6/10/2009				59,152	30,156		
1,012	X	AUTOLIV INC	052800109			5/29/2009				42,516	18,948		
1,013	X	AUTOLIV INC	052800109			5/29/2009				616	275		
1,014	X	BNY MELLON MID CAP STK F	05569M509			12/8/2005				47,333	67,402		
1,015	X	BNY MELLON MID CAP STK F	05569M509			12/7/2006				452,667	619,315		
1,016	X	BNY MELLON MID CAP STK F	05569M509			12/10/2004				202,896	252,549		
1,017	X	BNY MELLON MID CAP STK F	05569M509			12/7/2006				161,182	204,649		
1,018	X	BNY MELLON MID CAP STK F	05569M509			12/6/2007				635,922	768,355		
1,019	X	BNY MELLON MID CAP STK F	05569M509			12/6/2007				135,000	154,233		
1,020	X	BNY MELLON SMALL CAP STI	05569M806			8/12/2007				1,785,364	2,798,323		
1,021	X	BNY MELLON SMALL CAP STI	05569M806			12/15/2007				369,119	493,066		
1,022	X	BNY MELLON SMALL CAP STI	05569M806			12/3/2008				3,770	2,948		
1,023	X	BNY MELLON SMALL CAP STI	05569M806			3/27/2009				596	432		
1,024	X	AMGEN INC	031162100			10/29/2008				71,448	75,175		
1,025	X	AMGEN INC	031162100			10/29/2008				29,867	31,874		
1,026	X	AMGEN INC	031162100			10/28/2008				72,131	74,656		
1,027	X	AMGEN INC	031162100			10/28/2008				2,306	2,333		
1,028	X	AMGEN INC	031162100			10/28/2008				25,652	26,830		
1,029	X	AMGEN INC	031162100			12/26/2008				11,711	12,006		
1,030	X	AMGEN INC	031162100			4/24/2009				12,826	11,393		
1,031	X	BACM 2005-6 A2 5.165%	05947U4A3			2/1/2009				29,088	29,670		
1,032	X	BANK OF AMERICA CORP	060505104			5/7/2009				98,189	87,505		
1,033	X	FNMA POOL # 838636 5.5%	31407RV50			4/12/2006				1,642	1,631		
1,034	X	FNMA POOL # 838636 5.5%	31407RV50			4/20/2006				642	658		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Cost, Other Basis and Expenses				
		Long Term CG Distributions	Amount 23,606							38,704,044	38,892,575	-188,531	
		Short Term CG Distributions								0	0	0	
1,035	X	FNMA POOL # 838636 5 5%	31407RV50			12/6/2005				2,855	2,832		
1,036	X	FNMA POOL # 838636 5 5%	31407RV50			4/20/2006				1,848	1,835		
1,037	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				1,349	1,271		
1,038	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				1,520	1,434		
1,039	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				124,157	114,910		
1,040	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				2,158	2,040		
1,041	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				759	720		
1,042	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				602	573		
1,043	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				513	488		
1,044	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				525	501		
1,045	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				392	375		
1,046	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				1,195	1,143		
1,047	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				911	873		
1,048	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				1,502	1,442		
1,049	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007				1,592	1,617		
1,050	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,449	1,472		
1,051	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,633	1,659		
1,052	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,417	1,439		
1,053	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,517	1,541		
1,054	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,113	1,130		
1,055	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,721	1,748		
1,056	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				2,008	2,040		
1,057	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				2,554	2,594		
1,058	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,184	1,203		
1,059	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,691	1,718		
1,060	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				1,897	1,927		
1,061	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008				5,000	5,187		
1,062	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				5,332	5,531		
1,063	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				6,811	7,066		
1,064	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				6,450	6,690		
1,065	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				7,443	7,721		
1,066	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				5,418	5,620		
1,067	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				8,010	8,309		
1,068	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				7,146	7,413		
1,069	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				6,485	6,727		
1,070	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				5,409	5,611		
1,071	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				6,843	6,891		
1,072	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009				331	339		
1,073	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010				21,325	21,846		
1,074	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010				7,860	8,052		
1,075	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010				29,324	30,041		
1,076	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010				36,784	37,683		
1,077	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010				27,565	28,239		
1,078	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010				5,560	5,593		
1,079	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010				423	426		
1,080	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010				313	314		
1,081	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010							

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Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
								Gross Sales	Cost, Other Basis and Expenses					
		Long Term CG Distributions	Amount											
		Short Term CG Distributions	23,606											
1,082	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		Securities	38,704,044	0	38,892,575		-188,531	
1,083	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		Other sales	0	0	0		0	
1,084	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010			10,100	10,160				
1,085	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010			6,660	6,699				
1,086	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010			290	292				
1,087	X	LIMITED BRANDS INC	532716107			10/6/2009			14,491	13,380				
1,088	X	LIMITED BRANDS INC	532716107			10/6/2009			42,493	39,185				
1,089	X	LIMITED BRANDS INC	532716107			10/6/2009			9,069	5,959				
1,090	X	LIMITED BRANDS INC	532716107			10/6/2009			1,497	1,083				
1,091	X	LORILLARD INC	544147101			1/21/2009			147,487	120,735				
1,092	X	LORILLARD INC	544147101			1/21/2009			47,279	38,670				
1,093	X	LORILLARD INC	544147101			1/21/2009			69,122	56,286				
1,094	X	LORILLARD INC	544147101			1/21/2009			13,257	10,803				
1,095	X	MCKESSON CORPORATION	58155Q103			10/7/2009			48,470	45,525				
1,096	X	MCKESSON CORPORATION	58155Q103			1/5/2010			613	635				
1,097	X	MEDTRONIC INC	585055106			5/3/2004			54,458	63,544				
1,098	X	MEDTRONIC INC	585055106			5/3/2004			4,829	5,637				
1,099	X	MEDTRONIC INC	585055106			5/3/2004			2,119	3,075				
1,100	X	MERCK & CO INC	58933Y105			3/13/2009			17	13				
1,101	X	MERCK & CO INC	58933Y105			3/13/2009			119,451	88,097				
1,102	X	MERCK & CO INC	58933Y105			3/13/2009			13,705	10,703				
1,103	X	MERCK & CO INC	58933Y105			3/13/2009			3,127	2,470				
1,104	X	MERCK & CO INC	58933Y105			1/18/2007			20,107	13,759				
1,105	X	MERCK & CO INC	58933Y105			3/13/2009			29,418	22,217				
1,106	X	MERCK & CO INC	58933Y105			1/18/2007			66,772	45,718				
1,107	X	MICROSOFT CORPORATION	594918104			12/26/2008			22,190	13,831				
1,108	X	MICROSOFT CORPORATION	594918104			11/6/1996			73,042	21,137				
1,109	X	MICROSOFT CORPORATION	594918104			1/21/2010			3,420	4,225				
1,110	X	MICROSOFT CORPORATION	594918104			1/21/2010			40,352	38,567				
1,111	X	MORGAN STANLEY	617446448			5/21/2009			15,316	14,625				
1,112	X	MORGAN STANLEY	617446448			5/21/2009			8,409	7,875				
1,113	X	MORGAN STANLEY	617446448			5/21/2009			520	563				
1,114	X	MORGAN STANLEY	617446448			5/21/2009			3,763	5,766				
1,115	X	NEWS CORP INC	65248E203			1/18/2007			73,694	105,513				
1,116	X	NEWS CORP INC	65248E203			11/6/2007			13,723	10,430				
1,117	X	BANK OF AMERICA CORP	060505104			5/7/2009			49,986	31,421				
1,118	X	BLACKROCK INC	09247X101			4/24/2009			5,187	4,209				
1,119	X	BLACKROCK INC	09247X101			4/24/2009			603	601				
1,120	X	BLACKROCK INC	09247X101			4/24/2009			20,114	19,995				
1,121	X	BLACKROCK INC	09247X101			4/24/2009			19,270	19,243				
1,122	X	BLACKROCK INC	09247X101			4/24/2009			46,631	45,703				
1,123	X	BLACKROCK INC	09247X101			4/24/2009			37,515	36,682				
1,124	X	BLACKROCK INC	09247X101			4/24/2009			176,877	109,602				
1,125	X	BROADCOM CORP CL A	111320107			2/23/2009			90,197	90,449				
1,126	X	CD 2007-CD4 A2B 5 205%	12513YAC4			3/14/2007			35,647	24,207				
1,127	X	CIGNA CORP	125509109			6/19/2009			3,544	2,745				
1,128	X	CIGNA CORP	125509109			6/19/2009								

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Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses		Net Gain or Loss
								Date Sold	Gross Sales Price		Cost or Other Basis	Valuation Method	
			Amount	23,606			Totals		38,704,044	39,892,575	-188,531	0	
			Long Term CG Distributions				Securities						
			Short Term CG Distributions				Other sales						
1,129	X	CIGNA CORP	125509109			6/19/2009		8/16/2010	660	499			
1,130	X	CITEC 2006-VT2 A4 5 05%	125565AD3			11/14/2006		10/20/2009	11,410	11,407			
1,131	X	CITEC 2006-VT2 A4 5 05%	125565AD3			11/14/2006		11/20/2009	10,845	10,842			
1,132	X	CITEC 2006-VT2 A4 5 05%	125565AD3			11/14/2006		12/20/2009	9,960	9,958			
1,133	X	CITEC 2006-VT2 A4 5 05%	125565AD3			11/14/2006		1/20/2010	10,132	10,130			
1,134	X	CITEC 2006-VT2 A4 5 05%	125565AD3			11/14/2006		2/20/2010	8,982	8,980			
1,135	X	CITEC 2006-VT2 A4 5 05%	125565AD3			11/14/2006		3/20/2010	8,733	8,731			
1,136	X	CITEC 2006-VT2 A4 5 05%	125565AD3			11/14/2006		4/20/2010	80,844	80,828			
1,137	X	CVS CAREMARK CORP	126650100			10/30/2007		12/23/2009	128,511	165,784			
1,138	X	CVS CAREMARK CORP	126650100			10/30/2007		1/8/2010	5,092	6,217			
1,139	X	CVS CAREMARK CORP	126650100			4/24/2007		1/8/2010	21,385	23,140			
1,140	X	CVS CAREMARK CORP	126650100			10/30/2007		1/8/2010	61,760	75,432			
1,141	X	CVS CAREMARK CORP	126650100			4/25/2007		1/11/2010	20,293	21,947			
1,142	X	CVS CAREMARK CORP	126650100			4/24/2007		1/11/2010	26,750	29,017			
1,143	X	CVS CAREMARK CORP	126650100			4/25/2007		1/11/2010	98,534	106,443			
1,144	X	CVS CAREMARK CORP	126650100			4/25/2007		5/3/2010	1,470	1,463			
1,145	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	25,163	28,897			
1,146	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	104,711	120,708			
1,147	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	317	366			
1,148	X	CVS CAREMARK CORP	126650100			4/25/2007		8/17/2010	19,573	24,873			
1,149	X	CVS CAREMARK CORP	126650100			4/24/2007		8/17/2010	50,085	63,310			
1,150	X	CALIFORNIA ST 7 55% 4	13063A5G5			4/22/2009		10/16/2009	75,690	70,963			
1,151	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		5/3/2010	3,558	3,419			
1,152	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		4/15/2010	17,750	18,039			
1,153	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		4/15/2010	4,808	4,875			
1,154	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/5/2010		4/15/2010	1,923	1,951			
1,155	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		9/25/2010	2,638	2,817			
1,156	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2010	27,448	29,458			
1,157	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2010	4,281	4,601			
1,158	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		8/25/2010	2,959	3,160			
1,159	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		8/25/2010	398	436			
1,160	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		8/25/2010	592	653			
1,161	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		9/25/2010	2,866	3,061			
1,162	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		9/25/2010	386	422			
1,163	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		9/25/2010	573	632			
1,164	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		10/25/2009	3,299	3,348			
1,165	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		11/25/2009	3,521	3,574			
1,166	X	FNMA POOL # 888967 6% 12	31410GTY9			6/9/2008		12/25/2009	4,024	4,064			
1,167	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		1/25/2010	3,025	3,070			
1,168	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		2/25/2010	3,010	3,055			
1,169	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		3/25/2010	3,286	3,334			
1,170	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		4/25/2010	2,940	2,984			
1,171	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		5/25/2010	9,699	9,843			
1,172	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		6/25/2010	3,063	3,108			
1,173	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		7/25/2010	2,639	2,678			
1,174	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		8/25/2010	3,130	3,176			
1,175	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		9/25/2010	4,847	4,919			

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Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Cost, Other Basis and Expenses		Net Gain or Loss
								Gross Sales	Other sales	Gross Sales Price	Cost or Other Basis	
		Long Term CG Distributions	Amount	23,606				38,704,044	0	38,892,575	0	-188,531
		Short Term CG Distributions										0
1,176	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		1,226	1,350			
1,177	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		1,206	1,329			
1,178	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,293	1,342			
1,179	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,512	1,571			
1,180	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,398	1,452			
1,181	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,786	1,855			
1,182	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,514	1,572			
1,183	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,431	1,486			
1,184	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,895	1,968			
1,185	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,678	1,743			
1,186	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4,475	4,647			
1,187	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,420	1,475			
1,188	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,524	1,582			
1,189	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1,583	1,644			
1,190	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		6,507	6,506			
1,191	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4,161	4,160			
1,192	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		5,210	5,209			
1,193	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4,136	4,135			
1,194	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4,083	4,082			
1,195	X	NEWS CORP INC	65248E203			5/10/2006		30,732	37,452			
1,196	X	NEWS CORP INC	65248E203			5/10/2006		11,947	12,611			
1,197	X	NEWS CORP INC	65248E203			5/10/2006		2,450	3,248			
1,198	X	NALT 2006-A A4 5.1%	65480AAD1			11/15/2006		12,061	12,061			
1,199	X	NALT 2006-A A4 5.1%	65480AAD1			11/15/2006		3,392	3,388			
1,200	X	NORFOLK SOUTHERN CORP	655844108			1/10/2007		58,011	53,835			
1,201	X	NORFOLK SOUTHERN CORP	655844108			1/10/2007		6,638	5,483			
1,202	X	NORFOLK SOUTHERN CORP	655844108			1/14/2009		2,733	2,492			
1,203	X	NORFOLK SOUTHERN CORP	655844108			1/14/2009		52,757	35,541			
1,204	X	OCCIDENTAL PETROLEUM C	674599105			4/23/2009		5,345	3,332			
1,205	X	OCCIDENTAL PETROLEUM C	674599105			1/18/2007		57,975	76,273			
1,206	X	OMNICOM GROUP INC	681919106			1/18/2007		4,732	5,708			
1,207	X	OMNICOM GROUP INC	681919106			1/18/2007		723	1,038			
1,208	X	OMNICOM GROUP INC	681919106			1/18/2007		13,787	9,710			
1,209	X	ORACLE CORP	68389X105			12/26/2008		80,752	56,580			
1,210	X	ORACLE CORP	68389X105			1/18/2007		10,055	6,728			
1,211	X	ORACLE CORP	68389X105			1/18/2007		2,055	1,552			
1,212	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		3,527	3,476			
1,213	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		3,171	3,125			
1,214	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		2,533	2,456			
1,215	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		3,406	3,357			
1,216	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		2,623	2,591			
1,217	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		3,117	3,082			
1,218	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		3,633	3,593			
1,219	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		9,009	9,502			
1,220	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		11,386	12,010			
1,221	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		40,725	40,481			
1,222	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		18,662	19,683			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
		Long Term CG Distributions	23,606						38,704,044	0			-188,531
		Short Term CG Distributions								0			0
1,223	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		2/15/2010	2,426	2,558			
1,224	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		3/15/2010	7,575	7,989			
1,225	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		4/15/2010	4,489	4,734			
1,226	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		5/15/2010	3,713	3,916			
1,227	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		6/15/2010	3,413	3,600			
1,228	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		7/15/2010	3,820	4,029			
1,229	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		8/15/2010	3,593	3,790			
1,230	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		9/15/2010	7,069	7,456			
1,231	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		10/15/2009	1,292	1,232			
1,232	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		11/15/2009	4,029	4,028			
1,233	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		12/15/2009	8,920	8,919			
1,234	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		1/15/2010	4,164	4,163			
1,235	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		1/15/2010	2,705	2,704			
1,236	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		3/15/2010	3,043	3,042			
1,237	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		4/15/2010	1,327	1,327			
1,238	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		5/15/2010	137	137			
1,239	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		6/15/2010	151	151			
1,240	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		7/15/2010	1,519	1,518			
1,241	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		7/20/2010	98,067	90,124			
1,242	X	GNMA POOL # 645884 5 5%	36292DRD6			4/25/2008		10/15/2009	2,554	2,524			
1,243	X	GNMA POOL # 685839 5 0%	36296A4Y7			6/27/2008		10/15/2009	447	437			
1,244	X	GNMA POOL # 685839 5 0%	36296A4Y7			4/25/2008		11/10/2009	157,244	148,842			
1,245	X	GNMA POOL # 685839 5 0%	36296A4Y7			4/25/2008		11/15/2009	1,611	1,592			
1,246	X	GNMA POOL # 685839 5 0%	36296A4Y7			6/27/2008		11/15/2009	282	276			
1,247	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		11/25/2009	2,396	2,416			
1,248	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		11/25/2009	23	23			
1,249	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		12/25/2009	2,197	2,214			
1,250	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		12/25/2009	21	21			
1,251	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		1/25/2010	2,364	2,382			
1,252	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		1/25/2010	22	22			
1,253	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		2/25/2010	2,253	2,271			
1,254	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		2/25/2010	21	21			
1,255	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		3/25/2010	1,836	1,850			
1,256	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		3/25/2010	17	17			
1,257	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		4/25/2010	2,497	2,517			
1,258	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		4/25/2010	24	24			
1,259	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		5/25/2010	5,185	5,227			
1,260	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		5/25/2010	49	49			
1,261	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		6/25/2010	2,221	2,239			
1,262	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		6/25/2010	21	21			
1,263	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		7/25/2010	2,183	2,201			
1,264	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		7/25/2010	21	21			
1,265	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		8/25/2010	1,865	1,880			
1,266	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		8/25/2010	18	18			
1,267	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		9/25/2010	2,437	2,456			
1,268	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		9/25/2010	23	23			
1,269	X	FNMA POOL # 641282 7 0%	31390BMT0			10/15/2002		10/25/2009	50	52			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Expense of Sale and Cost of Improvements	Net Gain or Loss
								Gross Sales	Cost, Other Basis, and Expenses		
		Long Term CG Distributions	Amount					38,704,044	38,892,575		-186,531
		Short Term CG Distributions	23,606					0	0		0
1,270	X	FNMA POOL # 641282 7 0%	31390BM70			10/15/2002		50	52		
1,271	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		50	53		
1,272	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		51	53		
1,273	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		51	53		
1,274	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		51	54		
1,275	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		52	54		
1,276	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		52	54		
1,277	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		52	55		
1,278	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		53	55		
1,279	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		53	55		
1,280	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		39,298	36,629		
1,281	X	FNMA POOL # 641282 7 7%	31390BM70			10/15/2002		53	56		
1,282	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		126	134		
1,283	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		143	151		
1,284	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		353	375		
1,285	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		233	248		
1,286	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		12,604	11,874		
1,287	X	GNMA I POOL 685839 5 0%	36296AA47			4/25/2008		1,327	1,312		
1,288	X	GNMA I POOL 685839 5 0%	36296AA47			6/27/2008		442	433		
1,289	X	GNMA POOL # 685839 5 0%	36296AA47			4/25/2008		9,028	8,932		
1,290	X	GNMA POOL # 685839 5 0%	36296AA47			6/27/2008		3,009	2,946		
1,291	X	GNMA POOL # 685839 5 0%	36296AA47			4/25/2008		157,680	149,957		
1,292	X	GNMA POOL # 685839 5 0%	36296AA47			6/27/2008		52,560	49,481		
1,293	X	GNMA POOL # 685839 5 0%	36296AA47			4/25/2008		4,601	4,555		
1,294	X	GNMA POOL # 685839 5 0%	36296AA47			6/27/2008		1,534	1,503		
1,295	X	GNMA POOL 686038 6 5%	36296BEK4			6/23/2008		10,855	11,191		
1,296	X	GNMA POOL 686038 6 5%	36296BEK4			6/23/2008		4,480	4,619		
1,297	X	GNMA POOL 686038 6 5%	36296BEK4			6/23/2008		3,718	3,833		
1,298	X	GNMA POOL # 686038 6 5%	36296BEK4			6/23/2008		76,450	74,157		
1,299	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		6,724	6,900		
1,300	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		10,784	11,065		
1,301	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		8,803	9,033		
1,302	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		2,541	2,453		
1,303	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		5,671	5,819		
1,304	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		5,295	5,433		
1,305	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		4,279	4,391		
1,306	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		3,757	3,855		
1,307	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		1,561	1,601		
1,308	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		4,625	4,745		
1,309	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		3,095	3,176		
1,310	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		4,700	4,823		
1,311	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		3,582	3,676		
1,312	X	GAP INC	364760108			1/1/2010		2,275	1,852		
1,313	X	GAP INC	364760108			1/8/2010		66,992	70,243		
1,314	X	GAP INC	364760108			1/8/2010		3,934	4,105		
1,315	X	GAP INC	364760108			1/1/2010		62,376	65,542		
1,316	X	GAP INC	364760108			1/1/2010		15,774	16,672		

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Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Cost, Other Basis and Expenses				
		Long Term CG Distributions	23,606										
		Short Term CG Distributions											
1,317	X	GAP INC	364760108			1/12/2010		Securities	38,704,044	0		-189,531	
1,318	X	GENERAL ELECTRIC COMPA	369604103			4/7/2006		Other sales	63,584	65,320		0	
1,319	X	GENERAL ELECTRIC COMPA	369604103			11/6/1996			24,348	54,283			
1,320	X	GENERAL ELECTRIC COMPA	369604103			11/6/1996			68,266	73,858			
1,321	X	GENERAL ELECTRIC COMPA	369604103			11/6/1996			11,455	10,003			
1,322	X	GILEAD SCIENCES INC	375558103			1/21/2009			2,777	3,001			
1,323	X	GILEAD SCIENCES INC	375558103			1/21/2009			170,159	178,997			
1,324	X	FNMA POOL # 650077 7 5%	31390MF58			7/25/2002			63,636	66,682			
1,325	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010			18	19			
1,326	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010			15,805	16,556			
1,327	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010			7,384	7,735			
1,328	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010			5,741	6,014			
1,329	X	FED NATL MTG ASSN 2 0%	31398AZF2			10/28/2009			6,391	6,695			
1,330	X	FNMA POOL # 745275 5 0%	31403C6L0			2/12/2009			185,000	185,555			
1,331	X	FNMA POOL # 745418 5 5%	31403DDX4			2/12/2009			56,091	55,323			
1,332	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006			649	665			
1,333	X	FNMA POOL # 745418 5 5%	31403DDX4			10/25/2009			425	424			
1,334	X	FNMA POOL # 745418 5 5%	31403DDX4			1/5/2007			93	93			
1,335	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,248	1,231			
1,336	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			971	958			
1,337	X	FNMA POOL # 745418 5 5%	31403DDX4			2/13/2009			235	242			
1,338	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006			485	484			
1,339	X	FNMA POOL # 745418 5 5%	31403DDX4			1/5/2007			106	105			
1,340	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,425	1,407			
1,341	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,108	1,094			
1,342	X	FNMA POOL # 745418 5 5%	31403DDX4			2/13/2009			264	272			
1,343	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006			452	451			
1,344	X	FNMA POOL # 745418 5 5%	31403DDX4			1/5/2007			98	98			
1,345	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,325	1,310			
1,346	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,031	1,019			
1,347	X	FNMA POOL # 745418 5 5%	31403DDX4			2/13/2009			245	253			
1,348	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006			556	555			
1,349	X	FNMA POOL # 745418 5 5%	31403DDX4			1/5/2007			121	120			
1,350	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,630	1,614			
1,351	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,268	1,255			
1,352	X	FNMA POOL # 745418 5 5%	31403DDX4			2/13/2009			302	311			
1,353	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006			481	481			
1,354	X	FNMA POOL # 745418 5 5%	31403DDX4			1/5/2007			105	104			
1,355	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,413	1,400			
1,356	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,099	1,069			
1,357	X	FNMA POOL # 745418 5 5%	31403DDX4			2/13/2009			262	269			
1,358	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,023	1,014			
1,359	X	FNMA POOL # 745418 5 5%	31403DDX4			2/13/2009			263	271			
1,360	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006			474	473			
1,361	X	FNMA POOL # 745418 5 5%	31403DDX4			1/5/2007			104	104			
1,362	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,393	1,379			
1,363	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007			1,452	1,440			
						2/13/2009			346	356			

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Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
								Securities	Other sales			
		Long Term CG Distributions	Amount									
		Short Term CG Distributions	23,606									
1,364	X	GOOGLE INC - CL A	38259P508			8/21/2009			117,290	89,141		
1,365	X	GOOGLE INC - CL A	38259P508			8/21/2009			14,237	12,536		
1,366	X	GOOGLE INC - CL A	38259P508			8/16/2010			2,930	2,786		
1,367	X	HALLIBURTON CO	406216101			1/18/2007			48,719	45,936		
1,368	X	HALLIBURTON CO	406216101			1/18/2007			5,102	4,881		
1,370	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,445	1,453		
1,371	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,265	1,271		
1,372	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,254	1,260		
1,373	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,138	1,144		
1,374	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,185	1,190		
1,375	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,265	1,271		
1,376	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,363	1,370		
1,377	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,235	1,241		
1,378	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,076	1,081		
1,379	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			1,129	1,135		
1,380	X	HDMOT 2005-3 A2	41283ABY4			3/25/2008			7,120	7,156		
1,381	X	HDMOT 2007-1 A4	41283UAD7			1/23/2007			2,315	2,315		
1,382	X	HDMOT 2007-1 A4	41283UAD7			1/23/2007			5,927	5,926		
1,383	X	HDMOT 2007-1 A4	41283UAD7			1/23/2007			5,346	5,345		
1,384	X	HDMOT 2007-1 A4	41283UAD7			1/23/2007			5,704	5,703		
1,385	X	HDMOT 2007-1 A4	41283UAD7			1/23/2007			5,392	5,392		
1,386	X	HDMOT 2007-1 A4	41283UAD7			1/23/2007			5,463	5,462		
1,387	X	HESS CORP	42809H107			3/17/2009			86,787	90,369		
1,388	X	HESS CORP	42809H107			3/17/2009			628	615		
1,389	X	HESS CORP	42809H107			1/23/2009			9,419	8,273		
1,390	X	HESS CORP	42809H107			1/23/2009			3,674	3,861		
1,391	X	HEWLETT PACKARD CO	428236103			9/4/2009			6,784	5,818		
1,392	X	HEWLETT PACKARD CO	428236103			8/21/2009			102,802	87,440		
1,393	X	HEWLETT PACKARD CO	428236103			8/21/2009			11,477	9,765		
1,394	X	HEWLETT PACKARD CO	428236103			8/21/2009			58,273	63,472		
1,395	X	HEWLETT PACKARD CO	428236103			8/21/2009			175,587	190,859		
1,396	X	HEWLETT PACKARD CO	428236103			8/21/2009			107,205	118,510		
1,397	X	HEWLETT PACKARD CO	428236103			9/3/2009			48,182	53,223		
1,398	X	HOME DEPOT INC	437076102			8/28/2009			101,690	97,580		
1,399	X	HOME DEPOT INC	437076102			9/11/2009			2,600	2,470		
1,400	X	HOME DEPOT INC	437076102			9/11/2009			13,880	10,704		
1,401	X	HOME DEPOT INC	437076102			9/11/2009			45,932	37,934		
1,402	X	FNMA POOL # 745418	31403DDX4			10/3/2006			636	635		
1,403	X	FNMA POOL # 745418	31403DDX4			1/5/2007			138	138		
1,404	X	FNMA POOL # 745418	31403DDX4			6/29/2007			1,867	1,849		
1,405	X	FNMA POOL # 745418	31403DDX4			6/29/2007			1,366	1,354		
1,406	X	FNMA POOL # 745418	31403DDX4			2/13/2009			325	335		
1,407	X	FNMA POOL # 745418	31403DDX4			10/3/2006			598	597		
1,408	X	FNMA POOL # 745418	31403DDX4			1/5/2007			130	129		
1,409	X	FNMA POOL # 745418	31403DDX4			6/29/2007			1,756	1,738		
1,410	X	FNMA POOL # 745418	31403DDX4			6/29/2007			4,495	4,456		
Totals									38,704,044	38,992,575		-188,531
Securities									0	0		0
Other sales												

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Cost, Other Basis and Expenses		Net Gain or Loss
								Gross Sales	Gross Sales Price	Cost or Other Basis	Valuation Method	
		Long Term CG Distributions	Amount					38,704,044	0	38,892,575	0	-188,531
		Short Term CG Distributions	23,606									0
1,411	X	FNMA POOL # 745418	5 5%	31403DDX4		2/13/2009		6/25/2010	1,070	1,102		
1,412	X	FNMA POOL # 745418	5 5%	31403DDX4		10/3/2006		6/25/2010	1,969	1,966		
1,413	X	FNMA POOL # 745418	5 5%	31403DDX4		1/5/2007		6/25/2010	428	426		
1,414	X	FNMA POOL # 745418	5 5%	31403DDX4		6/29/2007		6/25/2010	5,780	5,722		
1,415	X	FNMA POOL # 745418	5 5%	31403DDX4		6/29/2007		7/25/2010	1,152	1,144		
1,416	X	FNMA POOL # 745418	5 5%	31403DDX4		2/13/2009		7/25/2010	274	282		
1,417	X	FNMA POOL # 745418	5 5%	31403DDX4		10/3/2006		7/25/2010	504	504		
1,418	X	FNMA POOL # 745418	5 5%	31403DDX4		1/5/2007		7/25/2010	110	109		
1,419	X	FNMA POOL # 745418	5 5%	31403DDX4		6/29/2007		7/25/2010	1,480	1,469		
1,420	X	FNMA POOL # 745418	5 5%	31403DDX4		6/29/2007		8/25/2010	1,156	1,149		
1,421	X	FNMA POOL # 745418	5 5%	31403DDX4		2/13/2009		8/25/2010	275	284		
1,422	X	FNMA POOL # 745418	5 5%	31403DDX4		10/3/2006		8/25/2010	506	506		
1,423	X	FNMA POOL # 745418	5 5%	31403DDX4		1/5/2007		8/25/2010	110	110		
1,424	X	FNMA POOL # 745418	5 5%	31403DDX4		6/29/2007		8/25/2010	1,486	1,476		
1,425	X	FNMA POOL # 745418	5 5%	31403DDX4		6/29/2007		9/25/2010	1,321	1,313		
1,426	X	FNMA POOL # 745418	5 5%	31403DDX4		2/13/2009		9/25/2010	314	324		
1,427	X	FNMA POOL # 745418	5 5%	31403DDX4		10/3/2006		9/25/2010	579	578		
1,428	X	FNMA POOL # 745418	5 5%	31403DDX4		1/5/2007		9/25/2010	126	125		
1,429	X	FNMA POOL # 745418	5 5%	31403DDX4		6/29/2007		9/25/2010	1,698	1,687		
1,430	X	FNMA POOL # 745870	5 0%	31403DT33		6/11/2009		10/9/2009	262,382	252,869		
1,431	X	FNMA POOL # 745870	5 0%	31403DT33		6/11/2009		10/25/2009	3,837	3,841		
1,432	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		11/25/2009	4,505	4,810		
1,433	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		12/25/2009	3,381	3,610		
1,434	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		1/25/2010	3,937	4,203		
1,435	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		2/25/2010	3,059	3,266		
1,436	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		3/25/2010	3,543	3,784		
1,437	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		5/25/2010	3,913	4,178		
1,438	X	FNMA POOL # 745948	6 5%	31403DWH8		4/12/2010		5/25/2010	631	686		
1,439	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		6/25/2010	3,607	3,851		
1,440	X	FNMA POOL # 745948	6 5%	31403DWH8		4/12/2010		6/25/2010	582	633		
1,441	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		8/25/2010	3,003	3,206		
1,442	X	HOME DEPOT INC		437076102		9/11/2009		5/20/2010	62,454	51,753		
1,443	X	HOME DEPOT INC		437076102		9/11/2009		5/20/2010	38,001	31,562		
1,444	X	HOME DEPOT INC		437076102		9/11/2009		5/20/2010	18,175	14,963		
1,445	X	HOME DEPOT INC		437076102		9/11/2009		5/20/2010	48,316	40,345		
1,446	X	HOME DEPOT INC		437076102		12/26/2008		5/27/2010	14,759	10,252		
1,447	X	HOME DEPOT INC		437076102		9/11/2009		5/27/2010	11,327	8,978		
1,448	X	HOME DEPOT INC		437076102		9/11/2009		5/27/2010	71,393	56,394		
1,449	X	HOME DEPOT INC		437076102		11/20/2008		5/27/2010	51,828	28,989		
1,450	X	HAROT 2007-1 A4	5 09%	438125AD8		2/21/2007		4/18/2010	713	713		
1,451	X	HAROT 2007-1 A4	5 09%	438125AD8		2/21/2007		5/18/2010	3,587	3,586		
1,452	X	HAROT 2007-1 A4	5 09%	438125AD8		2/21/2007		6/18/2010	3,260	3,259		
1,453	X	HAROT 2007-1 A4	5 09%	438125AD8		2/21/2007		7/18/2010	3,308	3,308		
1,454	X	HAROT 2007-1 A4	5 09%	438125AD8		2/21/2007		8/18/2010	3,200	3,200		
1,455	X	HAROT 2007-1 A4	5 09%	438125AD8		2/21/2007		9/20/2010	30,932	30,924		
1,456	X	HAROT 2006-3 A4	5 11%	43812RAD0		10/17/2006		11/15/2009	6,623	6,622		
1,457	X	HAROT 2006-3 A4	5 11%	43812RAD0		10/17/2006		12/15/2009	11,743	11,740		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses		Net Gain or Loss
								Amount	Other sales		Cost or Other Basis	Valuation Method	
		Long Term CG Distributions						23,606					
		Short Term CG Distributions											
1,458	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006			11,995	11,993			
1,459	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006			11,590	11,588			
1,460	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006			11,153	11,151			
1,461	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006			12,094	12,092			
1,462	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006			10,911	10,909			
1,463	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006			103,892	103,872			
1,464	X	HONEYWELL INTL INC	438516106			1/18/2007			3,578	4,072			
1,465	X	HONEYWELL INTL INC	438516106			1/14/2004			60,831	55,068			
1,466	X	HONEYWELL INTL INC	438516106			1/14/2004			7,662	5,759			
1,467	X	HONEYWELL INTL INC	438516106			1/14/2004			1,237	1,080			
1,468	X	HOSPIRA INC	441060100			6/1/2007			71,002	57,757			
1,469	X	HOSPIRA INC	441060100			6/1/2007			1,603	1,220			
1,470	X	HOSPIRA INC	441060100			3/8/2007			7,480	5,613			
1,471	X	HOSPIRA INC	441060100			3/8/2007			1,567	1,203			
1,472	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008			1,135	1,169			
1,473	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007			2,594	2,593			
1,474	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008			1,843	1,897			
1,475	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007			4,213	4,211			
1,476	X	HUMAN GENOME SCIENCES	444903108			12/3/2009			43,119	40,400			
1,477	X	HUMAN GENOME SCIENCES	444903108			2/12/2010			3,675	3,771			
1,478	X	HUMAN GENOME SCIENCES	444903108			2/12/2010			1,277	1,450			
1,479	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006			2,475	2,475			
1,480	X	AOL INC	00184X105			12/26/2008			901	627			
1,481	X	AOL INC	00184X105			12/4/2008			2,144	1,468			
1,482	X	AOL INC	00184X105			12/4/2008			13	9			
1,483	X	AOL INC	00184X105			12/4/2008			13,087	8,885			
1,484	X	AT & T INC	00206R102			1/18/2007			105,535	132,418			
1,485	X	AT & T INC	00206R102			1/18/2007			11,211	15,063			
1,486	X	AT & T INC	00206R102			1/18/2007			2,933	3,853			
1,487	X	AEP TEXAS CENTRAL TRA 5	00110AAD6			10/4/2006			244,576	209,892			
1,488	X	AEP TEXAS CENTRAL TRA 5	00110AAD6			10/4/2006			23,293	19,990			
1,489	X	AT&T INC 6 5% 9/01/3	00206RAD4			8/29/2007			84,944	79,768			
1,490	X	AXA FINL INC 7 75% 8/0	002451AA0			3/29/2006			145,000	157,774			
1,491	X	AETNA INC 5 75% 6/15	00817YAD0			6/8/2006			57,813	54,987			
1,492	X	AETNA INC 5 75% 6/15	00817YAD0			6/6/2006			52,557	49,946			
1,493	X	ALLIANCE DATA SYS CORP	018581108			7/23/2008			61,838	60,563			
1,494	X	ALLIANCE DATA SYS CORP	018581108			7/23/2008			8,328	6,940			
1,495	X	ALLIANCE DATA SYS CORP	018581108			7/23/2008			1,152	1,262			
1,496	X	COMMIT TO PUR FNMA	01F052664			4/23/2010			235,950	230,725			
1,497	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010			484	527			
1,498	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010			726	800			
1,499	X	FNMA POOL # 745948 6 5%	31403DWH8			7/16/2010			194	214			
1,500	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009			3,002	3,205			
1,501	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010			484	527			
1,502	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010			726	800			
1,503	X	FNMA POOL # 745948 6 5%	31403DWH8			7/16/2010			194	213			
1,504	X	FNMA POOL 831812 6 0%	31407JDR0			11/13/2007			1,035	1,043			
Securities									38,704,044	38,892,575			-188,531
Other sales									0	0			0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
								Date Sold	Gross Sales Price			
		Long Term CG Distributions	Amount									
		Short Term CG Distributions	23,606									
1,505	X	FNMA POOL #831812 6.0%	31407JDR0			11/13/2007			138	139		
1,506	X	FNMA POOL #831812 5.99965	31407JDR0			11/13/2007			142	143		
1,507	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			1,109	1,118		
1,508	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			2,994	3,018		
1,509	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			182	184		
1,510	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			3,336	3,363		
1,511	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			14,262	14,375		
1,512	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			2,339	2,358		
1,513	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			1,827	1,842		
1,514	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			1,206	1,215		
1,515	X	FNMA POOL #831812 6% 9A	31407JDR0			11/13/2007			1,204	1,213		
1,516	X	FNMA POOL #838636 5.5%	31407RV50			12/6/2005			4,761	4,806		
1,517	X	FNMA POOL #838636 5.5%	31407RV50			4/12/2006			2,738	2,708		
1,518	X	FNMA POOL #838636 5.5%	31407RV50			4/20/2006			1,071	1,059		
1,519	X	FNMA POOL #838636 5.5%	31407RV50			12/6/2005			2,776	2,803		
1,520	X	FNMA POOL #838636 5.5%	31407RV50			4/12/2006			1,596	1,581		
1,521	X	FNMA POOL #838636 5.5%	31407RV50			4/20/2006			625	618		
1,522	X	FNMA POOL #838636 5.5%	31407RV50			12/6/2005			1,461	1,475		
1,523	X	FNMA POOL #838636 5.5%	31407RV50			4/12/2006			840	833		
1,524	X	FNMA POOL #838636 5.5%	31407RV50			4/20/2006			329	326		
1,525	X	FNMA POOL #838636 5.5%	31407RV50			12/6/2005			1,562	1,577		
1,526	X	FNMA POOL #838636 5.5%	31407RV50			4/12/2006			898	891		
1,527	X	FNMA POOL #838636 5.5%	31407RV50			4/20/2006			351	349		
1,528	X	FNMA POOL #838636 5.5%	31407RV50			12/6/2005			1,023	1,032		
1,529	X	FNMA POOL #838636 5.5%	31407RV50			4/12/2006			588	584		
1,530	X	FNMA POOL #838636 5.5%	31407RV50			4/20/2006			230	228		
1,531	X	FNMA POOL #838636 5.5%	31407RV50			4/12/2006			120	119		
1,532	X	FNMA POOL #838636 5.5%	31407RV50			4/20/2006			47	47		
1,533	X	FNMA POOL #838636 5.5%	31407RV50			12/6/2005			208	210		
1,534	X	FNMA POOL #838636 5.5%	31407RV50			4/12/2006			76,222	71,889		
1,535	X	FNMA POOL #838636 5.5%	31407RV50			12/6/2005			132,595	127,108		
1,536	X	FNMA POOL #838636 5.5%	31407RV50			4/20/2006			27,880	26,286		
1,537	X	HART 2006-B A4 5.15% 5A	44920DAD8			10/27/2006			6,793	6,792		
1,538	X	HART 2006-B A4 5.15% 5A	44920DAD8			10/27/2006			6,081	6,080		
1,539	X	HART 2006-B A4 5.15% 5A	44920DAD8			10/27/2006			5,711	5,710		
1,540	X	HART 2006-B A4 5.15% 5A	44920DAD8			10/27/2006			5,602	5,601		
1,541	X	HART 2006-B A4 5.15% 5A	44920DAD8			10/27/2006			5,464	5,463		
1,542	X	HART 2006-B A4 5.15% 5A	44920DAD8			10/27/2006			5,475	5,474		
1,543	X	INTERNATIONAL BUSINESS N	459200101			1/23/2008			77,390	63,337		
1,544	X	INTERNATIONAL BUSINESS N	459200101			1/23/2008			8,360	6,908		
1,545	X	JPMORGAN CHASE & CO	46625H100			12/26/2008			18,277	13,033		
1,546	X	JPMORGAN CHASE & CO	46625H100			2/6/2009			104,678	68,893		
1,547	X	JPMORGAN CHASE & CO	46625H100			2/6/2009			3,016	1,914		
1,548	X	JPMORGAN CHASE & CO	46625H100			11/18/2002			13,355	6,809		
1,549	X	JPMORGAN CHASE & CO	46625H100			8/16/2010			3,382	1,977		
1,550	X	JP MORGAN CHASE & CO 5.3	46625HG11			9/24/2007			59,546	54,952		
1,551	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010			1,181	1,218		
Totals												
Securities												
Other sales												
Gross Sales								38,704,044				
Cost, Other Basis and Expenses								38,892,575				
Net Gain or Loss											-188,531	
								0				0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Net Gain or Loss
								Gross Sales	Other sales				
		Long Term CG Distributions	23,606					38,704,044	0	38,892,575	0	-188,531	
		Short Term CG Distributions										0	
1,552	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010			6,392	6,591			
1,553	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010			9,055	9,337			
1,554	X	JUNIPER NETWORKS INC	48203R104			10/28/2008			28,430	19,231			
1,555	X	JUNIPER NETWORKS INC	48203R104			10/28/2008			8,545	5,876			
1,556	X	JUNIPER NETWORKS INC	48203R104			10/28/2008			11,912	7,810			
1,557	X	JUNIPER NETWORKS INC	48203R104			2/23/2009			109,795	62,630			
1,558	X	JUNIPER NETWORKS INC	48203R104			10/28/2008			260	178			
1,559	X	KBR INC	48242W106			1/18/2007			27,722	26,174			
1,560	X	KBR INC	48242W106			1/18/2007			3,439	2,888			
1,561	X	KBR INC	48242W106			1/18/2007			933	722			
1,562	X	KBR INC	48242W106			1/18/2007			15,914	11,841			
1,563	X	KBR INC	48242W106			1/18/2007			15,404	11,408			
1,564	X	KBR INC	48242W106			12/26/2008			4,753	2,905			
1,565	X	KBR INC	48242W106			12/26/2008			245	149			
1,566	X	KBR INC	48242W106			12/26/2008			24	15			
1,567	X	KBR INC	48242W106			12/26/2008			15,003	9,149			
1,568	X	KBR INC	48242W106			12/12/2008			19,279	11,743			
1,569	X	KBR INC	48242W106			12/12/2008			75,505	46,077			
1,570	X	KBR INC	48242W106			12/12/2008			12,204	7,322			
1,571	X	KBR INC	48242W106			12/12/2008			16,348	9,867			
1,572	X	PARKER HANNIFIN CORP	701094104			12/26/2008			13,670	9,895			
1,573	X	PARKER HANNIFIN CORP	701094104			12/24/2008			37,182	26,772			
1,574	X	PARKER HANNIFIN CORP	701094104			12/24/2008			698	394			
1,575	X	PARKER HANNIFIN CORP	701094104			12/23/2008			6,975	3,891			
1,576	X	PARKER HANNIFIN CORP	701094104			12/23/2008			78,108	49,807			
1,577	X	PARKER HANNIFIN CORP	701094104			12/23/2008			138,185	87,163			
1,578	X	PEPSICO INC	713448108			12/26/2008			17,546	15,927			
1,579	X	PEPSICO INC	713448108			4/6/1999			85,913	38,933			
1,580	X	PEPSICO INC	713448108			4/6/1999			10,475	4,387			
1,581	X	PEPSICO INC	713448108			4/6/1999			1,303	548			
1,582	X	PFIZER INC	717081103			3/8/1999			143,334	193,444			
1,583	X	PFIZER INC	717081103			3/8/1999			15,597	23,324			
1,584	X	PFIZER INC	717081103			3/8/1999			3,828	6,022			
1,585	X	PRAXAIR INC	74005P104			2/8/2005			46,155	25,951			
1,586	X	PRAXAIR INC	74005P104			2/8/2005			5,020	2,685			
1,587	X	PRAXAIR INC	74005P104			2/8/2005			1,762	895			
1,588	X	PROCTER & GAMBLE CO	742718109			4/29/2008			3,674	3,967			
1,589	X	PROCTER & GAMBLE CO	742718109			12/26/2008			12,858	12,745			
1,590	X	PROCTER & GAMBLE CO	742718109			12/23/2009			63,678	42,806			
1,591	X	PROCTER & GAMBLE CO	742718109			2/1/2002			9,962	6,585			
1,592	X	PROCTER & GAMBLE CO	742718109			2/1/2002			2,396	1,646			
1,593	X	PMCF 2001-ROCK A2	74438WAB2			4/10/2010			3,11	323			
1,594	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010			5,051	5,246			
1,595	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010			3,10	322			
1,596	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			7/10/2010			3,927	4,079			
1,597	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/10/2010			32,807	34,075			
1,598	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			9/10/2010			7,484	7,773			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
		Long Term CG Distributions	Amount 23,606										
		Short Term CG Distributions											
									38,704,044	0	38,892,575		-188,531
													0
1,599	X	MELLON OPTIMA LT SALES	9934AA008			1/1/1900		12/31/2010					
1,600	X	MELLON OPTIMA LT SALES	9934AA008			1/1/2010		12/31/2010	33,334	209,347			

Line 11 (990-PF) - Other Income

		-113,833	-111,464	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	MELLON OPTIMA HEDGE FUND INVES	-113,833	-113,833	
2	UBTI ADJUSTMENT		2,369	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 18 (990-PF) - Taxes

		95,954	10,738	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	10,738	10,738		
2	PRIOR YEAR EXCISE TAX	41,999			
3	ESTIMATED TAX PAYMENTS	43,217			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		91,121	91,121	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization See attached statement	0	0	0	0
2	OTHER MISC FEES	190	190		
3	OTHER FEES FROM OPTIMA HEDGE FUND INVE	90,931	90,931		
4					
5					
6					
7					
8					
9					
10					

Part II, Line 15 (990-PF) - Other Assets

	Description	Beginning Balance	Ending Balance	Fair Market Value
1	MELLON OPTIMA STRATEGY FUND	4,734,586	4,734,586	4,877,927
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

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

1	GAIN ON PRIOR YEAR SALES SETTLED IN CURRENT YEAR	1	11,385
2	PARTNERSHIP INVESTMENT ADJUSTMENT	2	385,945
3	TAX COST ADJUSTMENT	3	7,477
4	Total	4	404,807

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

1	GAIN ON CURRENT YEAR SALES NOT SETTLED AT YEAR END	1	57,080
2	REAL ESTATE MORTGAGE INVESTMENT CONDUITS ADJUSTMENT FOR FISCAL YEAR END	2	29,092
3	PURCHASE OF ACCRUED INTEREST CARRYOVER TO NEXT YEAR	3	7,410
4	Total	4	93,582

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

	Kind(s) of Property Sold	CUSIP #	Totals		Date Sold	Date Acquired	How Acquired	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Amount	0											
	Long Term CG Distributions		23,606	0											
	Short Term CG Distributions			0											
58	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4	622	0	3/25/2010	10/14/2009	0	631	0	38,902,529	-208,578	0	0	0	-208,578
59	FNMA POOL # AC5401 5.0% 10/01/39	31417SAB6	586	0	5/25/2010	10/9/2009	0	606	0	0	-20	0	0	0	-20
60	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4	1,371	0	4/25/2010	10/14/2009	0	1,392	0	1,392	-21	0	0	0	-21
61	UNITED STATES TREAS 1.75% 4/15/13	912828MX5	25,659	0	8/27/2010	4/16/2010	0	25,152	0	25,152	507	0	0	0	507
62	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4	806	0	5/25/2010	10/14/2009	0	818	0	818	-12	0	0	0	-12
63	UNITED STATES TREAS 1.75% 4/15/13	912828MX5	87,301	0	9/8/2010	4/16/2010	0	85,518	0	85,518	1,783	0	0	0	1,783
64	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4	609	0	6/25/2010	10/14/2009	0	618	0	618	-9	0	0	0	-9
65	UNITED STATES TREAS 1.75% 4/15/13	912828MX5	2,972	0	7/25/2010	4/16/2010	0	3,017	0	3,017	-45	0	0	0	-45
66	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4	41,169	0	9/21/2010	4/16/2010	0	40,244	0	40,244	925	0	0	0	925
67	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4	752	0	8/25/2010	10/14/2009	0	763	0	763	-11	0	0	0	-11
68	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4	1,142	0	9/25/2010	10/14/2009	0	1,160	0	1,160	-18	0	0	0	-18
69	FNMA POOL # AC3278 5.0% 9/01/39	31417MUC5	166	0	3/25/2010	2/2/2010	0	173	0	173	-7	0	0	0	-7
70	UNITED STATES T-NOTE 1.375% 5/15/13	912828NC0	20,127	0	6/17/2010	5/14/2010	0	20,055	0	20,055	72	0	0	0	72
71	UNITED STATES T-NOTE 1.25% 6/15/13	912828NH9	5,046	0	8/2/2010	8/2/2010	0	5,044	0	5,044	2	0	0	0	2
72	U S TREASURY NOTE 1.75% 7/15/15	912828NP3	30,528	0	8/26/2010	7/29/2010	0	30,117	0	30,117	411	0	0	0	411
73	UNITED TECHNOLOGIES 6.125% 7/15/13	913017BP3	74,041	0	10/8/2009	5/13/2008	0	65,362	0	65,362	8,679	0	0	0	8,679
74	UNITED TECHNOLOGIES 6.125% 7/15/13	913017BP3	85,432	0	10/8/2009	5/13/2008	0	74,780	0	74,780	10,652	0	0	0	10,652
75	VALE SA-SP ADR	91912E105	71,661	0	12/23/2009	5/10/2006	0	35,881	0	35,881	35,780	0	0	0	35,780
76	VALE SA-SP ADR	91912E105	8,157	0	5/3/2010	5/10/2006	0	3,891	0	3,891	4,266	0	0	0	4,266
77	VALE SA-SP ADR	91912E105	1,412	0	8/16/2010	5/10/2006	0	721	0	721	691	0	0	0	691
78	WANGUARD INST DEV MKTS ID-IS	921909826	1,200,000	0	9/21/2010	10/22/2007	0	1,767,296	0	1,767,296	-567,296	0	0	0	-567,296
79	VERTEX PHARMACEUTICALS INC	92532F100	13,640	0	12/23/2009	12/26/2008	0	9,380	0	9,380	4,260	0	0	0	4,260
80	VERTEX PHARMACEUTICALS INC	92532F100	23,444	0	12/23/2009	3/6/2009	0	15,493	0	15,493	7,951	0	0	0	7,951
81	VERTEX PHARMACEUTICALS INC	92532F100	30,690	0	12/23/2009	3/5/2009	0	20,135	0	20,135	10,555	0	0	0	10,555
82	VERTEX PHARMACEUTICALS INC	92532F100	23,967	0	1/8/2010	3/5/2009	0	16,500	0	16,500	7,467	0	0	0	7,467
83	VERTEX PHARMACEUTICALS INC	92532F100	66,620	0	1/8/2010	3/6/2009	0	45,737	0	45,737	20,883	0	0	0	20,883
84	VERTEX PHARMACEUTICALS INC	92532F100	22,748	0	1/8/2010	11/3/2008	0	15,278	0	15,278	7,470	0	0	0	7,470
85	VERTEX PHARMACEUTICALS INC	92532F100	407	0	1/8/2010	3/5/2009	0	280	0	280	127	0	0	0	127
86	VERTEX PHARMACEUTICALS INC	92532F100	15,087	0	1/11/2010	11/3/2008	0	10,094	0	10,094	4,993	0	0	0	4,993
87	VERTEX PHARMACEUTICALS INC	92532F100	1,547	0	5/3/2010	11/3/2008	0	1,091	0	1,091	456	0	0	0	456
88	VERTEX PHARMACEUTICALS INC	92532F100	11,007	0	6/21/2010	11/3/2008	0	8,185	0	8,185	2,822	0	0	0	2,822
89	FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	8,306	0	11/15/2009	9/10/2009	0	8,847	0	8,847	-541	0	0	0	-541
90	FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	3,248	0	12/15/2009	9/10/2009	0	3,459	0	3,459	-211	0	0	0	-211
91	FHLMC GOLD POOL G05669 6.5% 4/1/2039	3128M7T22	5,501	0	1/15/2010	9/10/2009	0	5,859	0	5,859	-358	0	0	0	-358
92	FHLMC GOLD POOL G05669 6.5% 4/1/2039	3128M7T22	3,452	0	2/15/2010	9/10/2009	0	3,677	0	3,677	-225	0	0	0	-225
93	FHLMC GOLD POOL G05669 6.5% 4/01/39	31416RRQ8	18,431	0	9/25/2010	11/10/2009	0	19,630	0	19,630	-1,199	0	0	0	-1,199
94	FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	4,536	0	4/15/2010	9/10/2009	0	4,831	0	4,831	-295	0	0	0	-295
95	FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	4,164	0	9/15/2010	9/10/2009	0	4,435	0	4,435	-271	0	0	0	-271
96	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8	9,626	0	9/25/2010	11/10/2009	0	10,009	0	10,009	-383	0	0	0	-383
97	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6	359	0	10/25/2009	6/11/2009	0	349	0	349	10	0	0	0	10
98	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6	1,332	0	11/25/2009	6/11/2009	0	1,298	0	1,298	34	0	0	0	34
99	FNMA POOL # AA8389 4.5% 6/1/2039	31416SKB6	428	0	12/25/2009	6/11/2009	0	417	0	417	11	0	0	0	11
100	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6	1,363	0	1/25/2010	6/11/2009	0	1,329	0	1,329	34	0	0	0	34
101	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6	1,354	0	3/25/2010	6/11/2009	0	1,302	0	1,302	32	0	0	0	32
102	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6	1,254	0	4/25/2010	6/11/2009	0	1,225	0	1,225	29	0	0	0	29
103	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6	404	0	4/25/2010	6/11/2009	0	395	0	395	9	0	0	0	9
104	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	3,784	0	8/24/2007	8/24/2007	0	3,850	0	3,850	-66	0	0	0	-66
105	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	1,746	0	1/25/2010	3/10/2009	0	1,832	0	1,832	-86	0	0	0	-86
106	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	2,706	0	2/25/2010	8/24/2007	0	2,753	0	2,753	-47	0	0	0	-47
107	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	1,249	0	2/25/2010	3/10/2009	0	1,310	0	1,310	-61	0	0	0	-61
108	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	1,123	0	3/25/2010	3/10/2009	0	1,178	0	1,178	-55	0	0	0	-55
109	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	2,434	0	3/25/2010	8/24/2007	0	2,476	0	2,476	-42	0	0	0	-42
110	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	8,066	0	4/25/2010	3/10/2009	0	8,460	0	8,460	-394	0	0	0	-394
111	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	17,477	0	4/25/2010	8/24/2007	0	17,780	0	17,780	-303	0	0	0	-303
112	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	818	0	5/25/2010	3/10/2009	0	858	0	858	-40	0	0	0	-40
113	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	1,772	0	5/25/2010	8/24/2007	0	1,803	0	1,803	-31	0	0	0	-31
114	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5	1,030	0	6/25/2010	3/10/2009	0	1,081	0	1,081	-51	0	0	0	-51

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

	Kind(s) of Property Sold	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		23,606	0					38,993,951	0	38,902,529	-208,578	0	0	0	-208,578
115	FNMA POOL # 899651 6.5% 8/01/37			31410WQCS		8/24/2007	6/25/2010	2,232	0	2,271	-39			0	-39
116	FNMA POOL # 899651 6.5% 8/01/37			31410WQCS		3/10/2009	7/25/2010	940	0	986	-46			0	-46
117	FNMA POOL # 899651 6.5% 8/01/37			31410WQCS		8/24/2007	7/25/2010	2,037	0	2,072	-35			0	-35
118	FNMA POOL # 899651 6.5% 8/01/37			31410WQCS		3/10/2009	8/25/2010	961	0	1,008	-47			0	-47
119	FNMA POOL # 899651 6.5% 8/01/37			31410WQCS		8/24/2007	8/25/2010	2,083	0	2,119	-36			0	-36
120	FNMA POOL # 899651 6.5% 8/01/37			31410WQCS		3/10/2009	9/25/2010	1,051	0	1,102	-51			0	-51
121	FNMA POOL # 899651 6.5% 8/01/37			31410WQCS		8/24/2007	9/25/2010	2,277	0	2,316	-39			0	-39
122	COCA COLA ENTERPRISES INC			191219104		12/26/2008	5/6/2010	10,090	0	4,676	5,414			0	5,414
123	COMM 2000-C1 A2 7.416% 8/15/33			20046PAB4		2/12/2010	3/15/2010	4,127	0	4,146	-19			0	-19
124	COMM 2000-C1 A2 7.4135% 8/15/33			20046PAB4		2/12/2010	4/15/2010	25,326	0	25,445	-119			0	-119
125	COMM 2000-C1 A2 7.416% 8/15/33			20046PAB4		2/12/2010	5/15/2010	6,415	0	6,445	-30			0	-30
126	CONOCOPHILLIPS			20825C104		5/17/2001	12/23/2009	32,340	0	21,113	11,227			0	11,227
127	CONOCOPHILLIPS			20825C104		5/17/2001	12/23/2009	41,436	0	26,866	14,570			0	14,570
128	CONOCOPHILLIPS			20825C104		5/17/2001	5/3/2010	9,549	0	5,242	4,307			0	4,307
129	CONOCOPHILLIPS			20825C104		5/17/2001	8/16/2010	1,096	0	655	441			0	441
130	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		1/29/2010	5/15/2010	29,401	0	29,606	-205			0	-205
131	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		4/12/2010	5/15/2010	73,503	0	73,618	-115			0	-115
132	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		1/29/2010	6/15/2010	2,369	0	2,385	-16			0	-16
133	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		4/12/2010	6/15/2010	5,922	0	5,932	-10			0	-10
134	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		1/29/2010	7/15/2010	285	0	286	-1			0	-1
135	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		4/12/2010	7/15/2010	711	0	712	-1			0	-1
136	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		1/29/2010	8/15/2010	167	0	168	-1			0	-1
137	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		4/12/2010	8/15/2010	7,030	0	7,078	-48			0	-48
138	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		1/29/2010	9/15/2010	17,574	0	17,601	-27			0	-27
139	CSFB 2005-C4 A2 5.017% 8/15/38			225458N20		4/12/2010	9/15/2010	130,731	0	130,650	81			0	81
140	CSCM 2007-C2 A2 5.448% 1/15/49			22545YAB7		5/24/2007	12/10/2009	35,197	0	34,650	547			0	547
141	CSCM 2007-C2 A2 5.448% 1/15/49			22545YAB7		5/1/2009	12/23/2009	6,333	0	4,581	1,752			0	1,752
142	CUMMINS INC			231021106		5/1/2009	12/23/2009	44,234	0	31,953	12,281			0	12,281
143	CUMMINS INC			231021106		5/1/2009	5/3/2010	2,182	0	1,024	1,158			0	1,158
144	CUMMINS INC			231021106		5/1/2009	5/3/2010	5,820	0	2,731	3,089			0	3,089
145	CUMMINS INC			231021106		5/1/2009	8/16/2010	3,906	0	1,707	2,199			0	2,199
146	CUMMINS INC			231021106		5/1/2009	9/7/2010	81	0	34	47			0	47
147	CUMMINS INC			231021106		5/1/2009	9/7/2010	68,806	0	28,978	39,828			0	39,828
148	DANAHER CORP			235851102		3/14/2005	12/23/2009	42,408	0	30,664	11,744			0	11,744
149	DANAHER CORP			235851102		3/14/2005	5/3/2010	4,249	0	2,738	1,511			0	1,511
150	DANAHER CORP			235851102		4/14/2009	12/23/2009	29,271	0	23,859	5,412			0	5,412
151	DU PONT (E) DE NEMOURS			263534109		4/14/2009	5/3/2010	4,380	0	2,949	1,431			0	1,431
152	DU PONT (E) DE NEMOURS			263534109		4/14/2009	8/16/2010	405	0	268	137			0	137
153	DU PONT (E) DE NEMOURS			263534109		7/30/2009	12/23/2009	74,799	0	66,437	8,362			0	8,362
154	EM C CORP MASS			268648102		4/23/2010	5/3/2010	2,114	0	2,198	-84			0	-84
155	EM C CORP MASS			268648102		4/23/2010	8/16/2010	2,444	0	2,597	-153			0	-153
156	EM C CORP MASS			268648102		7/30/2009	9/30/2010	201,173	0	154,551	46,622			0	46,622
157	EM C CORP MASS			268648102		4/23/2010	9/30/2010	21,721	0	21,378	343			0	343
158	EM C CORP MASS			268648102		7/16/2009	9/30/2010	29,841	0	20,212	9,629			0	9,629
159	EM C CORP MASS			268648102		4/23/2010	9/30/2010	30,658	0	30,170	488			0	488
160	EM C CORP MASS			268648102		8/6/2001	12/23/2009	61,353	0	35,684	25,669			0	25,669
161	EXELON CORP			30161N101		8/6/2001	5/3/2010	4,813	0	3,165	1,648			0	1,648
162	EXELON CORP			30161N101		8/6/2001	8/16/2010	823	0	576	247			0	247
163	EXELON CORP			30161N101		5/23/2007	7/25/2010	6,739	0	6,794	-55			0	-55
164	FNMA POOL # 918044 5.854% 5/1/2037			31411X5D3		5/23/2007	7/25/2010	16	0	16	0			0	0
165	FNMA POOL # 918044 5.88% 5/1/37			31411X5D3		5/23/2007	9/25/2010	22	0	22	0			0	0
166	FNMA POOL # 918044 5.88% 5/1/37			31411X5D3		1/17/2008	10/25/2009	59	0	61	-2			0	-2
167	FNMA POOL # 925797 6.5% 12/01/37			31412HRS0		1/17/2008	11/25/2009	63	0	66	-3			0	-3
168	FNMA POOL # 925797 6.5% 12/01/37			31412HRS0		1/17/2008	12/25/2009	60	0	62	-2			0	-2
169	FNMA POOL # 925797 6.5% 12/12/037			31412HRS0		1/17/2008	1/25/2010	1,489	0	1,544	-55			0	-55
170	FNMA POOL # 925797 6.5% 12/01/37			31412HRS0		1/17/2008	2/25/2010	75	0	78	-3			0	-3
171	FNMA POOL # 925797 6.5% 12/01/37			31412HRS0		1/17/2008	2/25/2010	75	0	78	-3			0	-3

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

		Amount		Totals		38,992,951		-208,578		0		0		-208,578		
		Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		23,606	0													
229	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		3/24/2010	6/15/2010	13,047	0	13,227	-180			0	-180
230	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		4/5/2010	6/15/2010	5,219	0	5,295	-76			0	-76
231	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		4/9/2010	6/15/2010	15,656	0	15,873	-217			0	-217
232	CMSC 2000-3 A2	7	31898%	10/15/32	161505GM8		3/12/2010	7/16/2010	32,986	0	33,524	-538			0	-538
233	CMSC 2000-3 A2	7	31898%	10/15/32	161505GM8		3/24/2010	7/16/2010	10,527	0	10,673	-146			0	-146
234	CMSC 2000-3 A2	7	31898%	10/15/32	161505GM8		4/5/2010	7/16/2010	4,211	0	4,273	-62			0	-62
235	CMSC 2000-3 A2	7	31898%	10/15/32	161505GM8		4/9/2010	7/16/2010	12,633	0	12,808	-175			0	-175
236	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		3/12/2010	8/16/2010	41,754	0	42,435	-681			0	-681
237	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		3/24/2010	8/16/2010	13,326	0	13,510	-184			0	-184
238	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		4/5/2010	8/16/2010	5,330	0	5,408	-78			0	-78
239	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		4/9/2010	8/16/2010	15,991	0	16,212	-221			0	-221
240	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		3/12/2010	9/15/2010	27,431	0	27,879	-448			0	-448
241	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		3/24/2010	9/15/2010	1,190	0	1,206	-16			0	-16
242	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		4/5/2010	9/15/2010	102	0	104	-2			0	-2
243	CMSC 2000-3 A2	7	319%	10/15/32	161505GM8		4/9/2010	9/15/2010	306	0	310	-4			0	-4
244	CHUBB CORP				171232101		1/18/2007	12/23/2009	50,047	0	54,345	-4,298			0	-4,298
245	CHUBB CORP				171232101		1/18/2007	5/3/2010	5,799	0	5,804	-5			0	-5
246	CHUBB CORP				171232101		1/18/2007	8/16/2010	1,059	0	1,055	4			0	4
247	CISCO SYSTEMS INC				17275R102		2/6/2004	12/23/2009	106,455	0	110,185	-3,730			0	-3,730
248	CISCO SYSTEMS INC				17275R102		2/6/2004	12/23/2009	22,287	0	22,731	-444			0	-444
249	CISCO SYSTEMS INC				17275R102		7/23/2008	3/3/2010	79,965	0	71,552	8,413			0	8,413
250	CISCO SYSTEMS INC				17275R102		2/6/2004	3/3/2010	9,343	0	9,189	154			0	154
251	CISCO SYSTEMS INC				17275R102		7/23/2008	3/3/2010	31,719	0	28,401	3,318			0	3,318
252	CISCO SYSTEMS INC				17275R102		7/23/2008	5/3/2010	4,080	0	3,302	778			0	778
253	CISCO SYSTEMS INC				17275R102		7/23/2008	8/16/2010	2,632	0	2,642	-10			0	-10
254	CWCI 2007-C2 A2	5	334%	4/15/47	19075CAB9		4/2/2007	12/15/2009	154,758	0	155,773	-1,015			0	-1,015
255	COCA COLA ENTERPRISES INC				191219104		6/20/2007	12/23/2009	51,477	0	56,467	-4,990			0	-4,990
256	COCA COLA ENTERPRISES INC				191219104		6/20/2007	5/3/2010	6,143	0	5,155	988			0	988
257	COCA COLA ENTERPRISES INC				191219104		6/15/2007	5/6/2010	169,201	0	150,714	18,487			0	18,487
258	COCA COLA ENTERPRISES INC				191219104		6/18/2007	5/6/2010	10,090	0	8,977	1,113			0	1,113
259	FNMA POOL # 889668	6	0%	6/01/38	31410KMR2		6/13/2008	3/25/2010	3,892	0	3,891	1			0	1
260	FNMA POOL # 889668	6	0%	6/01/38	31410KMR2		6/13/2008	4/25/2010	7,640	0	7,639	1			0	1
261	FNMA POOL # 889668	6	0%	6/01/38	31410KMR2		6/13/2008	5/25/2010	21,230	0	21,226	4			0	4
262	FNMA POOL # 889668	6	0%	6/01/38	31410KMR2		6/13/2008	7/25/2010	2,522	0	2,522	0			0	0
263	FNMA POOL # 889668	6	0%	6/01/38	31410KMR2		6/13/2008	4/19/2010	4,192	0	4,192	0			0	0
264	FNMA POOL # 889668	6	0%	6/01/38	31410KMR2		6/13/2008	8/25/2010	2,501	0	2,500	1			0	1
265	FNMA POOL # 889668	6	0%	6/01/38	31410KMR2		6/13/2008	9/25/2010	5,975	0	5,974	1			0	1
266	FNMA POOL # 889668	6	5%	8/01/37	31410WQC5		8/24/2007	10/25/2009	985	0	1,002	-17			0	-17
267	FNMA POOL # 889668	6	5%	8/01/37	31410WQC5		3/10/2009	10/25/2009	455	0	477	-22			0	-22
268	FNMA POOL # 889668	6	5%	8/01/37	31410WQC5		8/24/2007	11/25/2009	2,091	0	2,127	-36			0	-36
269	FNMA POOL # 889668	6	5%	8/01/37	31410WQC5		3/10/2009	11/25/2009	965	0	1,012	-47			0	-47
270	FNMA POOL # 889668	6	5%	8/01/37	31410WQC5		8/24/2007	12/25/2009	1,430	0	1,455	-25			0	-25
271	FNMA POOL # 889668	6	5%	8/01/37	31410WQC5		3/10/2009	12/25/2009	660	0	692	-32			0	-32
272	FNMA POOL # 925797	6	5%	12/01/37	31412HR50		1/17/2008	5/25/2010	6,057	0	6,279	-222			0	-222
273	FNMA POOL # 925797	6	5%	12/01/37	31412HR50		1/17/2008	6/25/2010	2,857	0	2,962	-105			0	-105
274	FNMA POOL # 925797	6	5%	12/01/37	31412HR50		1/17/2008	7/25/2010	8,109	0	8,407	-298			0	-298
275	FNMA POOL # 925797	6	5%	12/01/37	31412HR50		1/17/2008	8/25/2010	2,277	0	2,360	-83			0	-83
276	FNMA POOL # 925797	6	5%	12/01/37	31412HR50		1/17/2008	9/25/2010	43	0	45	-2			0	-2
277	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	10/25/2009	1,065	0	1,085	-20			0	-20
278	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	11/25/2009	993	0	1,011	-18			0	-18
279	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	12/25/2009	1,292	0	1,316	-24			0	-24
280	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	1/25/2010	1,467	0	1,494	-27			0	-27
281	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	2/25/2010	1,410	0	1,436	-26			0	-26
282	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	3/25/2010	1,349	0	1,373	-24			0	-24
283	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	4/25/2010	1,216	0	1,238	-22			0	-22
284	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	5/25/2010	1,304	0	1,328	-24			0	-24
285	FNMA POOL # 930851	4	0%	4/01/24	31412PEY3		4/9/2009	6/25/2010	1,441	0	1,467	-26			0	-26

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

	Kind(s) of Property Sold	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		Long Term CG Distributions	Short Term CG Distributions									
		23,606	0									
286	FNMA POOL # 930851 4.0% 4/01/24	31412PEV3		4/9/2009	1,781	0	1,814	-33			0	-208,578
287	FNMA POOL # 930851 4.0% 4/01/24	31412PEV3		4/9/2009	1,573	0	1,602	-29			0	-29
288	FNMA POOL # 930851 4.0% 4/01/24	31412PEV3		4/9/2009	4,886	0	4,986	-90			0	-90
289	FNMA POOL # 930924 4.5% 4/01/39	31412PG96		9/1/2009	1,662	0	1,673	-11			0	-11
290	FNMA POOL # 930924 4.5% 4/01/39	31412PG96		9/1/2009	1,255	0	1,263	-8			0	-8
291	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	1,585	0	1,596	-11			0	-11
292	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	2,142	0	2,157	-15			0	-15
293	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	2,080	0	2,095	-15			0	-15
294	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	1,111	0	1,119	-8			0	-8
295	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	1,190	0	1,198	-8			0	-8
296	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	1,321	0	1,330	-9			0	-9
297	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	1,964	0	1,978	-14			0	-14
298	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	2,459	0	2,476	-17			0	-17
299	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	4,837	0	4,870	-33			0	-33
300	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	8,477	0	8,535	-58			0	-58
301	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	90	0	91	-1			0	-1
302	TEXTRON INC	883203101		3/17/2006	33,877	0	80,800	-46,923			0	-46,923
303	TEXTRON INC	883203101		3/20/2006	9,791	0	23,348	-13,557			0	-13,557
304	TEXTRON INC	883203101		3/17/2006	6,658	0	15,830	-9,172			0	-9,172
305	TEXTRON INC	883203101		3/17/2006	6,480	0	13,036	-6,556			0	-6,556
306	TEXTRON INC	883203101		3/17/2006	726	0	1,862	-1,136			0	-1,136
307	THERMO FISHER SCIENTIFIC INC	883556102		1/18/2007	30,338	0	30,269	69			0	69
308	THERMO FISHER SCIENTIFIC INC	883556102		3/7/2007	45,996	0	42,655	3,341			0	3,341
309	THERMO FISHER SCIENTIFIC INC	883556102		3/7/2007	9,304	0	7,714	1,590			0	1,590
310	THERMO FISHER SCIENTIFIC INC	883556102		3/7/2007	1,324	0	1,361	-37			0	-37
311	TIME WARNER INC	887317303		12/26/2008	12,460	0	8,572	3,888			0	3,888
312	TIME WARNER INC	887317303		12/4/2008	30,808	0	20,865	9,943			0	9,943
313	TIME WARNER INC	887317303		1/11/2010	5,363	0	4,659	704			0	704
314	TIME WARNER INC	887317303		1/8/2010	62,482	0	62,733	-251			0	-251
315	TIME WARNER INC	887317303		1/11/2010	57,061	0	58,243	-1,182			0	-1,182
316	TIME WARNER INC	887317303		12/4/2008	31,384	0	21,928	9,456			0	9,456
317	TIME WARNER CABLE INC	88732J207		12/4/2008	41	0	28	13			0	13
318	TIME WARNER CABLE INC 8 25% 4/01/11	88732JAS7		6/3/2009	63,991	0	56,844	7,147			0	7,147
319	TIME WARNER CABLE INC 8 25% 4/01/11	88732JAS7		4/14/2009	102,386	0	85,467	16,919			0	16,919
320	UNILEVER PLC ADR	904767704		12/14/2009	46,518	0	45,125	1,393			0	1,393
321	UNILEVER PLC ADR	904767704		12/14/2009	5,102	0	5,254	-152			0	-152
322	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	3,546	0	3,468	78			0	78
323	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	7,201	0	7,048	153			0	153
324	GNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	55	0	57	-2			0	-2
325	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	5,544	0	5,430	114			0	114
326	GNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	19,006	0	17,418	1,588			0	1,588
327	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	3,331	0	3,266	65			0	65
328	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87		4/12/2006	270	0	278	-8			0	-8
329	FNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	62	0	64	-2			0	-2
330	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	918	0	929	-11			0	-11
331	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	99	0	99	0			0	0
332	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/12/2006	198	0	203	-5			0	-5
333	FNMA POOL # 254379 7.0% 7/01/32	31371KQ87		4/12/2006	1,058	0	1,070	-12			0	-12
334	FNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	345	0	355	-10			0	-10
335	FNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	240	0	247	-7			0	-7
336	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	1,058	0	1,070	-12			0	-12
337	FNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	202	0	207	-5			0	-5
338	FNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	206	0	212	-6			0	-6
339	FNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	1,086	0	1,117	-31			0	-31
340	FNMA POOL # 254379 7% 7/1/2032	31371KQ87		4/12/2006	367	0	377	-10			0	-10
341	FNMA POOL # 255364 6% 9/1/2034	31371LTV1		4/20/2006	78	0	77	1			0	1
342	FNMA POOL # 255364 6% 9/1/2034	31371LTV1		1/3/2007	827	0	836	-9			0	-9

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

	Amount		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions														
	23,606	0						38,693,951	0	38,902,529	-208,578	0	0	0	0	-208,578
343			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	1/25/2010	79	0	79	0	0	0	0	0	0
344			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	1/25/2010	842	0	852	-10	0	0	0	0	-10
345			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	2/25/2010	69	0	69	0	0	0	0	0	0
346			FNMA POOL # 254379 7% 7/1/2032	31371K087		4/12/2006	6/25/2010	245	0	252	-7	0	0	0	0	-7
347			FNMA POOL # 254379 7% 7/1/2032	31371K087		4/12/2006	7/25/2010	296	0	304	-8	0	0	0	0	-8
348			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	2/25/2010	741	0	749	-8	0	0	0	0	-8
349			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	3/25/2010	53	0	53	0	0	0	0	0	0
350			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	3/25/2010	580	0	587	-7	0	0	0	0	-7
351			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	4/25/2010	59	0	59	0	0	0	0	0	0
352			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	4/25/2010	634	0	641	-7	0	0	0	0	-7
353			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	5/25/2010	239	0	238	1	0	0	0	0	1
354			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	5/25/2010	2,546	0	2,575	-29	0	0	0	0	-29
355			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	6/25/2010	106	0	105	1	0	0	0	0	1
356			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	6/25/2010	1,129	0	1,142	-13	0	0	0	0	-13
357			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	7/25/2010	76	0	76	0	0	0	0	0	0
358			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	8/25/2010	808	0	817	-9	0	0	0	0	-9
359			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	8/25/2010	67	0	67	0	0	0	0	0	0
360			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	9/25/2010	712	0	720	-8	0	0	0	0	-8
361			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		4/20/2006	9/25/2010	93	0	93	0	0	0	0	0	0
362			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	9/25/2010	991	0	1,003	-12	0	0	0	0	-12
363			FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		7/15/2005	10/25/2009	619	0	625	-6	0	0	0	0	-6
364			FNMA POOL # 255770 5.5% 7/01/35	31371MCF2		4/12/2006	10/25/2009	530	0	525	5	0	0	0	0	5
365			FNMA POOL # 255770 5.5% 7/01/35	31371MCF2		4/20/2006	10/25/2009	206	0	204	2	0	0	0	0	2
366			FNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	3/15/2010	2,941	0	2,887	54	0	0	0	0	54
367			FNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	4/15/2010	3,208	0	3,151	57	0	0	0	0	57
368			FNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	5/15/2010	2,896	0	2,651	245	0	0	0	0	245
369			FNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	6/15/2010	2,783	0	2,738	45	0	0	0	0	45
370			FNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	7/15/2010	2,976	0	2,930	46	0	0	0	0	46
371			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	6/15/2010	1,287	0	1,250	37	0	0	0	0	37
372			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	7/15/2010	582	0	575	7	0	0	0	0	7
373			FNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	8/15/2010	3,489	0	3,438	51	0	0	0	0	51
374			FNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	9/15/2010	3,002	0	2,961	41	0	0	0	0	41
375			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	7/15/2010	1,122	0	1,108	14	0	0	0	0	14
376			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	10/15/2009	491	0	482	9	0	0	0	0	9
377			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	10/15/2009	947	0	930	17	0	0	0	0	17
378			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	8/15/2010	617	0	610	7	0	0	0	0	7
379			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	11/15/2009	502	0	494	8	0	0	0	0	8
380			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	8/15/2010	1,191	0	1,177	14	0	0	0	0	14
381			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	11/15/2009	969	0	953	16	0	0	0	0	16
382			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	12/15/2009	613	0	603	10	0	0	0	0	10
383			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	12/15/2009	1,183	0	1,164	19	0	0	0	0	19
384			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	1/15/2010	1,188	0	1,169	19	0	0	0	0	19
385			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	9/15/2010	485	0	480	5	0	0	0	0	5
386			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	1/15/2010	2,292	0	2,257	35	0	0	0	0	35
387			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	2/15/2010	553	0	544	9	0	0	0	0	9
388			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	2/15/2010	1,067	0	1,051	16	0	0	0	0	16
389			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	3/15/2010	382	0	375	5	0	0	0	0	5
390			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	9/15/2010	936	0	925	11	0	0	0	0	11
391			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	3/15/2010	738	0	727	11	0	0	0	0	11
392			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	4/15/2010	437	0	430	7	0	0	0	0	7
393			FNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	10/15/2009	3,532	0	3,472	60	0	0	0	0	60
394			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	4/15/2010	843	0	830	13	0	0	0	0	13
395			FNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	11/15/2009	2,288	0	2,248	38	0	0	0	0	38
396			FNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	12/15/2009	4,749	0	4,674	75	0	0	0	0	75
397			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	5/15/2010	534	0	527	7	0	0	0	0	7
398			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		1/18/2007	5/15/2010	1,031	0	1,015	16	0	0	0	0	16
399			FNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	6/15/2010	656	0	648	8	0	0	0	0	8

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

	Long Term CG Distributions		Short Term CG Distributions		Amount	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired										
400	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	5/10/2007	1/15/2010	23,606	38,902,529	0	5,057	78	0	0	0	0	-208,578
401	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	5/10/2007	2/15/2010	0	3,228	0	3,228	48	0	0	0	0	-48
402	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	10/30/2006	10/25/2009	0	378	0	378	5	0	0	0	0	5
403	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	10/30/2006	10/25/2009	0	647	0	647	1	0	0	0	0	1
404	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/15/2005	11/25/2009	0	1,041	0	1,041	-10	0	0	0	0	-10
405	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/20/2006	11/25/2009	0	884	0	884	9	0	0	0	0	9
406	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/20/2006	11/25/2009	0	344	0	344	4	0	0	0	0	4
407	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/25/2006	11/25/2009	0	631	0	631	7	0	0	0	0	7
408	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	10/30/2006	11/25/2009	0	1,078	0	1,078	2	0	0	0	0	2
409	FNMA POOL # 255770 5.5% 7/12/035	31371MCF2	7/15/2005	12/25/2009	0	664	0	664	-6	0	0	0	0	-6
410	FNMA POOL # 255770 5.5% 7/12/035	31371MCF2	4/12/2006	12/25/2009	0	559	0	559	5	0	0	0	0	5
411	FNMA POOL # 255770 5.5% 7/12/035	31371MCF2	4/20/2006	12/25/2009	0	219	0	219	2	0	0	0	0	2
412	FNMA POOL # 255770 5.5% 7/12/035	31371MCF2	7/25/2006	12/25/2009	0	403	0	403	4	0	0	0	0	4
413	FNMA POOL # 255770 5.5% 7/12/035	31371MCF2	10/30/2006	12/25/2009	0	688	0	688	1	0	0	0	0	1
414	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/15/2005	1/25/2010	0	841	0	841	-7	0	0	0	0	-7
415	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/12/2006	1/25/2010	0	709	0	709	6	0	0	0	0	6
416	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/20/2006	1/25/2010	0	276	0	276	2	0	0	0	0	2
417	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/25/2006	1/25/2010	0	511	0	511	5	0	0	0	0	5
418	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	10/30/2006	1/25/2010	0	872	0	872	1	0	0	0	0	1
419	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/15/2005	2/25/2010	0	766	0	766	-7	0	0	0	0	-7
420	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/12/2006	2/25/2010	0	651	0	651	5	0	0	0	0	5
421	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/20/2006	2/25/2010	0	253	0	253	2	0	0	0	0	2
422	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/25/2006	2/25/2010	0	470	0	470	4	0	0	0	0	4
423	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	10/30/2006	2/25/2010	0	795	0	795	0	0	0	0	0	0
424	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/25/2006	3/25/2010	0	423	0	423	3	0	0	0	0	3
425	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/15/2005	3/25/2010	0	738	0	745	-7	0	0	0	0	-7
426	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/12/2006	3/25/2010	0	586	0	582	4	0	0	0	0	4
427	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	10/30/2006	3/25/2010	0	716	0	715	1	0	0	0	0	1
428	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/20/2006	3/25/2010	0	228	0	226	2	0	0	0	0	2
429	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/15/2005	4/23/2010	0	55,212	0	52,923	2,289	0	0	0	0	2,289
430	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/12/2006	4/23/2010	0	43,792	0	41,300	2,492	0	0	0	0	2,492
431	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	10/30/2006	4/23/2010	0	53,523	0	50,768	2,755	0	0	0	0	2,755
432	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/20/2006	4/23/2010	0	17,030	0	16,055	975	0	0	0	0	975
433	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/25/2006	4/23/2010	0	28,063	0	26,424	1,639	0	0	0	0	1,639
434	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/25/2006	4/25/2010	0	588	0	583	5	0	0	0	0	5
435	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/15/2005	4/25/2010	0	950	0	959	-9	0	0	0	0	-9
436	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/12/2006	4/25/2010	0	814	0	809	5	0	0	0	0	5
437	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	10/30/2006	4/25/2010	0	995	0	994	1	0	0	0	0	1
438	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	4/20/2006	4/25/2010	0	317	0	314	3	0	0	0	0	3
439	FNMA POOL # 255770 5.5% 7/01/35	31371MCF2	7/25/2006	5/25/2010	0	3,384	0	3,364	20	0	0	0	0	20
440	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	12/7/2005	10/25/2009	0	2,353	0	2,372	-19	0	0	0	0	-19
441	FNMA POOL # 555528 6.0% 4/01/33	31385XD95	4/20/2006	10/25/2009	0	22	0	22	0	0	0	0	0	0
442	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	8/20/2008	8/15/2010	0	4,790	0	4,726	64	0	0	0	0	64
443	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	8/20/2008	9/15/2010	0	3,906	0	3,857	49	0	0	0	0	49
444	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	10/15/2009	0	1,012	0	989	23	0	0	0	0	23
445	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	11/15/2009	0	1,395	0	1,365	30	0	0	0	0	30
446	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	12/15/2009	0	2,628	0	2,574	54	0	0	0	0	54
447	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	1/15/2010	0	2,264	0	2,219	45	0	0	0	0	45
448	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	2/15/2010	0	2,583	0	2,534	49	0	0	0	0	49
449	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	3/15/2010	0	1,936	0	1,903	33	0	0	0	0	33
450	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	4/15/2010	0	2,555	0	2,512	43	0	0	0	0	43
451	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	5/15/2010	0	1,735	0	1,707	28	0	0	0	0	28
452	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	6/15/2010	0	1,420	0	1,399	21	0	0	0	0	21
453	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	7/15/2010	0	1,768	0	1,742	26	0	0	0	0	26
454	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	8/15/2010	0	4,121	0	4,066	55	0	0	0	0	55
455	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9	8/20/2008	9/15/2010	0	4,104	0	4,053	51	0	0	0	0	51
456	FHLMC POOL # 1N142 5.76702% 4/01/31	3128QHSN1	5/14/2007	10/15/2009	0	1,887	0	1,897	-10	0	0	0	0	-10

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

	Kind(s) of Property Sold	CUSIP #	Totals		Date Sold	Date Acquired	How Acquired	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
			Amount	Short Term CG Distributions											
	Long Term CG Distributions		23,606	0											
	Short Term CG Distributions		0	0											
457	FHLMC POOL # 1N142 5 77106% 4/01/3/3128QHNS1		2,170	0	11/15/2009	5/14/2007	2,181	0	2,181	-11	-11	0	0	0	-208,578
458	FHLMC POOL # 1N142 5 76689% 4/01/3/3128QHNS1		3	0	12/15/2009	5/14/2007	3	0	3	0	0	0	0	0	0
459	FNMA POOL # AC5401 5 0% 10/01/39 31417SAB6		1,092	0	6/25/2010	10/9/2009	1,129	0	1,129	-37	-37	0	0	0	-37
460	FNMA POOL # AC5401 5 0% 10/01/39 31417SAB6		136,687	0	7/22/2010	10/9/2009	132,814	0	132,814	3,873	3,873	0	0	0	3,873
461	FNMA POOL # AC5401 5 0% 10/01/39 31417SAB6		1,118	0	7/25/2010	10/9/2009	1,157	0	1,157	-39	-39	0	0	0	-39
462	FNMA POOL # AC8596 4 0% 10/125 31417VRS4		677	0	3/25/2010	2/11/2010	690	0	690	-13	-13	0	0	0	-13
463	FNMA POOL # AC8596 4 0% 10/125 31417VRS4		918	0	4/25/2010	2/11/2010	935	0	935	-17	-17	0	0	0	-17
464	FNMA POOL # AC8596 4 0% 10/125 31417VRS4		823	0	5/25/2010	2/11/2010	839	0	839	-16	-16	0	0	0	-16
465	FNMA POOL # AC8596 4 0% 10/125 31417VRS4		937	0	6/25/2010	2/11/2010	955	0	955	-18	-18	0	0	0	-18
466	FNMA POOL # AC8596 4 0% 10/125 31417VRS4		1,359	0	7/25/2010	2/11/2010	1,385	0	1,385	-26	-26	0	0	0	-26
467	FNMA POOL # AC8596 4 0% 10/125 31417VRS4		1,754	0	8/25/2010	2/11/2010	1,788	0	1,788	-34	-34	0	0	0	-34
468	FNMA POOL # AC8596 4 0% 10/125 31417VRS4		2,953	0	9/25/2010	2/11/2010	3,010	0	3,010	-57	-57	0	0	0	-57
469	FNMA POOL # MA0259 5% 12/1/2009 31417YJDO		287	0	12/25/2009	10/9/2009	297	0	297	-10	-10	0	0	0	-10
470	FNMA POOL # MA0259 5 0% 12/01/39 31417YJDO		1,338	0	1/25/2010	10/9/2009	1,384	0	1,384	-46	-46	0	0	0	-46
471	FNMA POOL # MA0259 5 0% 12/01/39 31417YJDO		555	0	2/25/2010	10/9/2009	575	0	575	-20	-20	0	0	0	-20
472	FNMA POOL # MA0259 5 0% 12/01/39 31417YJDO		844	0	3/25/2010	10/9/2009	873	0	873	-29	-29	0	0	0	-29
473	FNMA POOL # MA0259 5 0% 12/01/39 31417YJDO		1,480	0	4/25/2010	10/9/2009	1,531	0	1,531	-51	-51	0	0	0	-51
474	FNMA POOL # MA0259 5 0% 12/01/39 31417YJDO		1,570	0	5/25/2010	10/9/2009	1,624	0	1,624	-54	-54	0	0	0	-54
475	FNMA POOL # MA0259 5 0% 12/01/39 31417YJDO		353	0	6/25/2010	10/9/2009	366	0	366	-13	-13	0	0	0	-13
476	FNMA POOL # MA0259 5 0% 12/01/39 31417YJDO		166,852	0	7/22/2010	10/9/2009	162,137	0	162,137	4,715	4,715	0	0	0	4,715
477	FNMA POOL # MA0259 5 0% 12/01/39 31417YJDO		1,811	0	7/25/2010	10/9/2009	1,873	0	1,873	-62	-62	0	0	0	-62
478	FNMA POOL # AD0207 6 0% 10/01/38 31418MGR7		2,426	0	6/25/2010	4/26/2010	2,588	0	2,588	-162	-162	0	0	0	-162
479	FNMA POOL # AD0207 6 0% 10/01/38 31418MGR7		1,915	0	7/25/2010	4/26/2010	2,043	0	2,043	-128	-128	0	0	0	-128
480	FNMA POOL # AD0207 6 0% 10/01/38 31418MGR7		2,950	0	8/25/2010	4/26/2010	2,188	0	2,188	-138	-138	0	0	0	-138
481	FNMA POOL # AD0207 6 0% 10/01/38 31418MGR7		1,792	0	9/25/2010	4/26/2010	1,912	0	1,912	-120	-120	0	0	0	-120
482	FNMA POOL # AD5672 4 5% 5/01/40 31418TJS7		324	0	6/25/2010	5/5/2010	328	0	328	-4	-4	0	0	0	-4
483	FNMA POOL # AD5672 4 5% 5/01/40 31418TJS7		746	0	7/25/2010	5/5/2010	754	0	754	-8	-8	0	0	0	-8
484	FNMA POOL # AD5672 4 5% 5/01/40 31418TJS7		1,561	0	8/25/2010	5/5/2010	1,578	0	1,578	-17	-17	0	0	0	-17
485	FNMA POOL # AD5672 4 5% 5/01/40 31418TJS7		2,673	0	9/25/2010	5/5/2010	2,702	0	2,702	-29	-29	0	0	0	-29
486	FEDEX CORP	31428X106	50,849	0	12/23/2009	10/31/2008	39,924	0	39,924	10,925	10,925	0	0	0	10,925
487	FEDEX CORP	31428X106	5,448	0	5/3/2010	10/31/2008	3,927	0	3,927	1,521	1,521	0	0	0	1,521
488	FEDEX CORP	31428X106	127,936	0	6/16/2010	10/31/2008	106,027	0	106,027	21,909	21,909	0	0	0	21,909
489	FEDEX CORP	31428X106	48,925	0	6/16/2010	11/20/2008	36,655	0	36,655	12,270	12,270	0	0	0	12,270
490	FEDEX CORP	31428X106	11,937	0	6/16/2010	11/21/2008	8,462	0	8,462	3,375	3,375	0	0	0	3,375
491	FEDEX CORP	31428X106	14,204	0	6/16/2010	12/26/2008	10,919	0	10,919	3,285	3,285	0	0	0	3,285
492	FIRST HORIZON NATIONAL CORP	320517105	5	0	10/29/2009	10/15/2008	4	0	4	1	1	0	0	0	1
493	FIRST HORIZON NATIONAL CORP	320517105	45,735	0	12/23/2009	10/15/2008	35,604	0	35,604	10,131	10,131	0	0	0	10,131
494	FIRST HORIZON NATIONAL CORP	320517105	827	0	1/19/2010	10/14/2008	634	0	634	193	193	0	0	0	193
495	FIRST HORIZON NATIONAL CORP	320517105	11,337	0	1/19/2010	12/26/2008	7,738	0	7,738	3,599	3,599	0	0	0	3,599
496	FIRST HORIZON NATIONAL CORP	320517105	21,568	0	1/19/2010	10/14/2008	16,562	0	16,562	5,006	5,006	0	0	0	5,006
497	FIRST HORIZON NATIONAL CORP	320517105	26,541	0	1/19/2010	10/14/2008	20,580	0	20,580	5,961	5,961	0	0	0	5,961
498	FIRST HORIZON NATIONAL CORP	320517105	2,165	0	1/19/2010	10/15/2008	1,732	0	1,732	433	433	0	0	0	433
499	FIRST HORIZON NATIONAL CORP	320517105	38,070	0	1/19/2010	10/14/2008	29,407	0	29,407	8,663	8,663	0	0	0	8,663
500	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4	2,916	0	9/17/2010	2/1/2010	2,950	0	2,950	-34	-34	0	0	0	-34
501	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8	338	0	8/15/2010	7/20/2010	344	0	344	-6	-6	0	0	0	-6
502	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8	340	0	9/15/2010	7/20/2010	345	0	345	-5	-5	0	0	0	-5
503	XTO ENERGY INC	98385X106	12,739	0	5/3/2010	6/8/2004	4,181	0	4,181	8,558	8,558	0	0	0	8,558
504	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8	3,381	0	1/13/2010	1/13/2010	3,481	0	3,481	-100	-100	0	0	0	-100
505	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8	4,813	0	3/15/2010	1/13/2010	4,955	0	4,955	-142	-142	0	0	0	-142
506	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8	3,423	0	4/15/2010	1/13/2010	3,525	0	3,525	-102	-102	0	0	0	-102
507	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8	3,912	0	5/15/2010	1/13/2010	4,027	0	4,027	-115	-115	0	0	0	-115
508	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8	3,565	0	6/15/2010	1/13/2010	3,670	0	3,670	-105	-105	0	0	0	-105
509	XTO ENERGY INC	98385X106	104,964	0	6/11/2010	6/8/2004	37,448	0	37,448	67,516	67,516	0	0	0	67,516
510	XTO ENERGY INC	98385X106	256,803	0	6/11/2010	6/9/2004	91,269	0	91,269	165,534	165,534	0	0	0	165,534
511	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8	4,157	0	7/15/2010	1/13/2010	4,280	0	4,280	-123	-123	0	0	0	-123
512	ACCENTURE PLC-CLA	G1151C101	5,349	0	12/23/2009	4/29/2008	5,052	0	5,052	297	297	0	0	0	297
513	ACCENTURE PLC-CLA	G1151C101	55,140	0	12/23/2009	2/27/2008	48,191	0	48,191	5,949	5,949	0	0	0	5,949

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

	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
	Long Term CG Distributions	Short Term CG Distributions										
		23,606	0									
	Kind(s) of Property Sold	CUSIP #	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
514	ACCENTURE PLC-CLA	G1151C101	2/27/2008	1/6/2010	204,923	0	176,573	28,350	0	0	0	-208,578
515	ACCENTURE PLC-CLA	G1151C101	12/26/2008	1/6/2010	7,243	0	5,384	1,859	0	0	0	1,859
516	WBCMT 2007-C32 A1 5.686% 6/15/49	92978YAA8	1/13/2010	9/15/2010	3,679	0	3,788	-109	0	0	0	-109
517	WBCMT 2007-C32 A1 5.686% 6/15/49	92978YAA8	1/13/2010	9/15/2010	3,698	0	3,807	-109	0	0	0	-109
518	WAL-MART STORES INC 6.5% 8/15/37	931142CK7	8/20/2007	10/27/2009	240,200	0	212,228	27,972	0	0	0	27,972
519	WELLS FARGO & COMPANY	948746101	11/22/1999	12/23/2009	54,215	0	48,225	5,990	0	0	0	5,990
520	ACCENTURE PLC-CLA	G1151C101	2/27/2008	1/6/2010	31,807	0	27,532	4,275	0	0	0	4,275
521	TYCO INTERNATIONAL LTD	H89128104	4/29/2008	12/23/2009	1,413	0	1,879	-466	0	0	0	-466
522	TYCO INTERNATIONAL LTD	H89128104	8/11/2008	12/23/2009	68,161	0	87,445	-19,284	0	0	0	-19,284
523	TYCO INTERNATIONAL LTD	H89128104	2/6/2008	12/23/2009	9,889	0	11,499	-1,610	0	0	0	-1,610
524	WELLS FARGO & COMPANY	948746101	11/22/1999	5/3/2010	7,341	0	5,252	2,089	0	0	0	2,089
525	WHIRLPOOL CORP	963320106	8/28/2009	12/23/2009	47,784	0	36,240	9,544	0	0	0	9,544
526	TYCO INTERNATIONAL LTD	H89128104	2/6/2008	5/3/2010	10,468	0	11,088	-620	0	0	0	-620
527	WHIRLPOOL CORP	963320106	8/28/2009	5/3/2010	6,207	0	3,692	2,515	0	0	0	2,515
528	TYCO INTERNATIONAL LTD	H89128104	2/6/2008	8/16/2010	1,837	0	2,053	-216	0	0	0	-216
529	WHIRLPOOL CORP	963320106	8/28/2009	8/16/2010	776	0	659	117	0	0	0	117
530	XTO ENERGY INC	98385X106	12/26/2008	12/23/2009	13,618	0	10,135	3,483	0	0	0	3,483
531	XTO ENERGY INC	98385X106	6/8/2004	12/23/2009	84,056	0	27,719	56,337	0	0	0	56,337
532	TYCO INTERNATIONAL LTD	H89128104	2/6/2008	9/2/2010	11,913	0	12,731	-818	0	0	0	-818
533	TYCO INTERNATIONAL LTD	H89128104	2/5/2008	9/2/2010	71,960	0	75,523	-3,663	0	0	0	-3,663
534	TYCO INTERNATIONAL LTD	H89128104	2/6/2008	9/2/2010	384	0	411	-27	0	0	0	-27
535	TYCO INTERNATIONAL LTD	H89128104	2/6/2008	9/2/2010	28,107	0	29,980	-1,873	0	0	0	-1,873
536	FED FARM CREDIT BANK 3.0% 9/22/14	31331GL80	8/18/2009	7/29/2010	121,795	0	114,824	6,971	0	0	0	6,971
537	FED FARM CREDIT BANK 3.0% 9/22/14	31331GL80	8/18/2009	7/29/2010	63,545	0	59,908	3,637	0	0	0	3,637
538	FED FARM CREDIT BANK 3.0% 9/22/14	31331GL80	8/18/2009	7/29/2010	31,773	0	29,983	1,790	0	0	0	1,790
539	FED FARM CR BK 3.875% 8/25/11	31331YZ86	11/10/2008	11/30/2009	115,992	0	112,779	3,213	0	0	0	3,213
540	FED FARM CR BK 3.875% 8/25/11	31331YZ86	6/19/2008	11/30/2009	5,272	0	4,999	273	0	0	0	273
541	FED FARM CR BK 3.875% 8/25/11	31331YZ86	6/19/2008	12/30/2009	47,121	0	44,995	2,126	0	0	0	2,126
542	FEDERAL HM LN BK 6.65% 4/20/22	3133XJW6	4/11/2007	10/28/2009	158,325	0	149,828	8,497	0	0	0	8,497
543	FED HOME LOAN BANK 3.625% 10/18/11	3133XSAE8	9/11/2008	12/7/2009	37,113	0	34,904	2,209	0	0	0	2,209
544	FED HOME LOAN BANK 3.625% 10/18/11	3133XSAE8	9/11/2008	12/7/2009	37,113	0	34,899	2,214	0	0	0	2,214
545	FEDERAL NATL MTG ASSN 5.25% 3/05/11	31335M5U3	3/1/2007	3/5/2010	345,000	0	344,527	473	0	0	0	473
546	FED NATL MTG ASSN 5.375% 4/1/12	31359M7M9	4/18/2007	10/28/2009	208,750	0	196,960	11,790	0	0	0	11,790
547	FHLMC POOL # 1N142 5.787% 4/01/37	3128QHSN1	5/14/2007	1/15/2010	2,532	0	2,546	-14	0	0	0	-14
548	FHLMC POOL # 1N142 5.771% 4/01/37	3128QHSN1	5/14/2007	1/15/2010	2,755	0	2,769	-14	0	0	0	-14
549	FHLMC POOL # 1N142 5.755% 4/01/37	3128QHSN1	5/14/2007	1/15/2010	6,960	0	6,996	-36	0	0	0	-36
550	FHLMC POOL # 1N142 5.7699% 4/01/37	3128QHSN1	5/14/2007	1/15/2010	97,228	0	97,730	-502	0	0	0	-502
551	FHLMC POOL # 1N142 5.80587% 4/01/37	3128QHSN1	5/14/2007	1/15/2010	4	0	4	0	0	0	0	0
552	FHLMC POOL # 1N142 5.755% 4/01/37	3128QHSN1	5/14/2007	1/15/2010	3	0	3	0	0	0	0	0
553	FHLMC POOL # 1N142 5.755% 4/01/37	3128QHSN1	5/14/2007	1/15/2010	3	0	3	0	0	0	0	0
554	FIRST HORIZON NATIONAL CORP	320517105	10/15/2008	1/19/2010	1,841	0	1,462	379	0	0	0	379
555	FIRST HORIZON NATIONAL CORP	320517105	10/15/2008	1/28/2010	10	0	8	2	0	0	0	2
556	FHLMC POOL # 1N142 5.75424% 4/01/37	3128QHSN1	5/14/2007	8/15/2010	5,254	0	5,281	-27	0	0	0	-27
557	FHLMC POOL # 1N142 5.72805% 4/01/37	3128QHSN1	5/14/2007	9/15/2010	6,847	0	6,882	-35	0	0	0	-35
558	FED HOME LN MTGE CORP 5.5% 3/22/11	3128X5V70	3/15/2007	10/28/2009	136,305	0	129,902	6,403	0	0	0	6,403
559	FEDERAL HM LN MTG CORP 5.9% 6/15/11	3128X6DE3	6/6/2007	10/28/2009	208,162	0	194,996	13,166	0	0	0	13,166
560	FED HOME LOAN MTGE CORP 3.0% 4/21/11	3128X8WF5	4/22/2009	4/21/2010	290,000	0	290,000	0	0	0	0	0
561	FED HOME LOAN MTG CORP 2.0% 4/27/11	3128X8XS6	4/24/2009	4/16/2010	116,265	0	114,828	1,437	0	0	0	1,437
562	FED HOME LOAN MTG CORP 2.0% 9/28/11	3128X8XGK0	10/28/2009	9/28/2010	185,000	0	185,555	-555	0	0	0	-555
563	FHLMC GOLD POOL A90393 5.0% 12/01/11	312938NJ8	3/8/2010	4/15/2010	151	0	158	-7	0	0	0	-7
564	FIRST HORIZON NATIONAL CORP	320517105	10/15/2008	4/19/2010	10	0	8	2	0	0	0	2
565	FHLMC GOLD POOL A90393 5.0% 12/01/11	312938NJ8	3/8/2010	5/15/2010	151	0	158	-7	0	0	0	-7
566	FHLMC GOLD POOL A90393 5.0% 12/01/11	312938NJ8	3/8/2010	6/15/2010	154	0	160	-6	0	0	0	-6
567	FIRST HORIZON NATIONAL CORP	320517105	12/26/2008	5/3/2010	7	0	4	3	0	0	0	3
568	FIRST HORIZON NATIONAL CORP	320517105	10/15/2008	5/3/2010	698	0	517	181	0	0	0	181
569	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7	2/19/2010	3/17/2010	6,849	0	6,967	-118	0	0	0	-118
570	FHLMC GOLD POOL A90393 5.0% 12/01/11	312938NJ8	3/8/2010	7/15/2010	149	0	155	-6	0	0	0	-6

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/59	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		23,606	0				38,693,951	0	38,902,529	-208,578	0	0	0	-208,578
571	FHLMC GOLD POOL A90393 5 0%	12/01/13	312938NJ8		3/8/2010	8/15/2010	153	0	159	-6			0	-6
572	FHLMC GOLD POOL A90393 5 0%	12/01/13	312938NJ8		3/8/2010	9/15/2010	1,160	0	1,208	-48			0	-48
573	FHLMC GOLD POOL A90393 5 0%	10/15/32	33736XAX7		2/19/2010	4/17/2010	15,744	0	16,014	-270			0	-270
574	FUNBC 2000-C2 A2	7 202%	10/15/32		2/19/2010	5/17/2010	10,589	0	10,771	-182			0	-182
575	FHLMC GOLD A92821	5 0%	7/01/40		7/22/2010	9/15/2010	807	0	857	-50			0	-50
576	FHLMC GOLD A92988	5 0%	7/01/40		8/2/2010	9/15/2010	211	0	225	-14			0	-14
577	FHLMC GOLD A92988	5 0%	7/01/40		7/22/2010	9/15/2010	1,776	0	1,886	-110			0	-110
578	FHLMC GOLD A93010	4 5%	7/01/40		7/19/2010	9/15/2010	673	0	698	-25			0	-25
579	FED FARM CREDIT BANK	3 0%	9/22/14		8/18/2009	7/29/2010	31,773	0	29,987	1,786			0	1,786
580	FIRST HORIZON NATIONAL CORP		320517105		10/15/2008	1/19/2010	17,316	0	13,722	3,594			0	3,594
581	FIRST HORIZON NATIONAL CORP		320517105		10/15/2008	1/19/2010	65,721	0	52,177	13,544			0	13,544
582	FUNBC 2000-C2 A2	7 202%	10/15/32		2/19/2010	6/17/2010	8,763	0	8,913	-150			0	-150
583	FUNBC 2000-C2 A2	7 202%	10/15/32		2/19/2010	6/17/2010	8,363	0	8,506	-143			0	-143
584	FUNBC 2000-C2 A2	6 663%	1/12/43		2/19/2010	8/17/2010	2,569	0	2,613	-44			0	-44
585	FUNBC 2001-C2 A2	6 663%	1/12/43		2/19/2010	3/12/2010	201	0	208	-7			0	-7
586	FUNBC 2001-C2 A2	6 663%	1/12/43		2/19/2010	4/14/2010	327	0	339	-12			0	-12
587	FUNBC 2001-C2 A2	6 663%	1/12/43		2/24/2010	4/14/2010	327	0	339	-12			0	-12
588	FUNBC 2001-C2 A2	6 663%	1/12/43		2/24/2010	4/14/2010	179	0	186	-7			0	-7
589	FUNBC 2001-C2 A2	6 663%	1/12/43		2/24/2010	5/14/2010	179	0	185	-6			0	-6
590	FUNBC 2001-C2 A2	6 663%	1/12/43		2/19/2010	6/14/2010	1,319	0	1,368	-49			0	-49
591	FUNBC 2001-C2 A2	6 663%	1/12/43		2/24/2010	6/14/2010	1,319	0	1,366	-47			0	-47
592	FUNBC 2001-C2 A2	6 663%	1/12/2043		2/19/2010	7/14/2010	5,696	0	5,910	-214			0	-214
593	FUNBC 2001-C2 A2	6 663%	1/12/2043		2/24/2010	7/14/2010	5,696	0	5,903	-207			0	-207
594	FUNBC 2001-C2 A2	6 663%	1/12/2043		2/24/2010	7/14/2010	2,660	0	2,760	-100			0	-100
595	FUNBC 2001-C2 A2	6 663%	1/12/2043		2/24/2010	7/14/2010	2,660	0	2,757	-97			0	-97
596	FUNBC 2001-C2 A2	6 663%	1/12/2043		2/19/2010	9/14/2010	3,213	0	3,334	-121			0	-121
597	FUNBC 2001-C2 A2	6 663%	1/12/2043		2/24/2010	9/14/2010	3,213	0	3,330	-117			0	-117
598	FRNK 2007-1 A4	5 03%	2/16/15		3/28/2007	8/15/2010	4,158	0	4,158	0			0	0
599	FRNK 2007-1 A4	5 03%	2/16/15		3/28/2007	9/15/2010	11,648	0	11,647	1			0	1
600	FRANKLIN RES INC		354613101		1/21/2009	12/23/2009	43,780	0	21,266	22,514			0	22,514
601	FRANKLIN RES INC		354613101		1/21/2009	5/3/2010	4,538	0	1,994	2,544			0	2,544
602	FRANKLIN RES INC		354613101		1/21/2009	8/16/2010	998	0	511	487			0	487
603	GNMA POOL # 781830	5 0%	11/15/34		8/30/2007	10/15/2009	3,047	0	2,977	70			0	70
604	U.S. TREASURY NOTE	6 25%	8/15/23		3/29/2006	10/8/2009	37,873	0	34,352	3,521			0	3,521
605	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		11/16/2009	4/12/2010	21,348	0	21,639	-291			0	-291
606	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		11/16/2009	5/12/2010	48,215	0	48,688	-473			0	-473
607	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		11/16/2009	5/13/2010	5,360	0	5,410	-50			0	-50
608	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		11/16/2009	5/20/2010	48,396	0	48,688	-292			0	-292
609	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		11/16/2009	5/24/2010	5,377	0	5,410	-33			0	-33
610	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		7/14/2009	5/24/2010	118,293	0	118,646	-353			0	-353
611	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		7/14/2009	6/30/2010	118,482	0	118,646	-164			0	-164
612	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		12/15/2009	6/30/2010	96,940	0	97,060	-120			0	-120
613	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		7/22/2009	6/30/2010	5,386	0	5,380	6			0	6
614	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		7/22/2009	7/8/2010	80,686	0	80,701	-15			0	-15
615	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		7/22/2009	7/14/2010	42,992	0	43,041	-49			0	-49
616	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		8/21/2009	7/14/2010	37,618	0	37,532	86			0	86
617	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		8/21/2009	7/16/2010	75,400	0	75,064	336			0	336
618	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		6/24/2009	7/16/2010	5,386	0	5,345	41			0	41
619	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		6/12/2009	7/20/2010	16,147	0	16,004	143			0	143
620	UNITED STATES TREASURY 4 0%	11/15/15	912828AP5		6/24/2009	7/20/2010	123,809	0	122,929	880			0	880
621	EXELON CORP		30161N101		8/6/2001	8/24/2010	200,674	0	143,799	56,875			0	56,875
622	EXELON CORP		30161N101		8/6/2001	8/24/2010	13,667	0	9,784	3,883			0	3,883
623	EXXON MOBIL CORP		30231G102		8/6/2001	8/24/2010	6,165	0	4,403	1,762			0	1,762
624	EXXON MOBIL CORP		30231G102		12/26/2008	12/23/2009	25,965	0	29,062	-3,097			0	-3,097
625	EXXON MOBIL CORP		30231G102		9/14/2000	12/23/2009	148,275	0	92,613	55,662			0	55,662
626	EXXON MOBIL CORP		30231G102		9/14/2000	5/3/2010	15,472	0	9,816	5,656			0	5,656
627	EXXON MOBIL CORP		30231G102		9/14/2000	8/16/2010	4,790	0	3,414	1,376			0	1,376

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

Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	Totals	
													38,693,951	-208,578
												Amount		
												23,606	0	
												Long Term CG Distributions	Short Term CG Distributions	
628	FHLMC GOLD POOL G30459 5 0% 5/01/71		10/16/2009	11/15/2009	119	0	125	-6			0	-208,578	0	-208,578
629	FHLMC GOLD POOL G30459 5 0% 5/01/71		10/16/2009	12/15/2009	149	0	156	-7			0	-7	0	-7
630	FHLMC GOLD G30459 5% 5/1/2029		10/16/2009	11/15/2010	254	0	268	-14			0	-14	0	-14
631	FHLMC GOLD G30459 5% 5/1/2029		10/16/2009	2/15/2010	145	0	153	-8			0	-8	0	-8
632	FHLMC GOLD G30459 5 0% 5/01/29		10/16/2009	3/15/2010	300	0	316	-16			0	-16	0	-16
633	FHLMC GOLD G30459 5 0% 5/01/29		10/16/2009	4/15/2010	178	0	187	-9			0	-9	0	-9
634	FHLMC GOLD G30459 5 0% 5/01/29		10/16/2009	5/15/2010	110	0	116	-6			0	-6	0	-6
635	FHLMC GOLD G30459 5 0% 5/01/29		10/16/2009	6/15/2010	327	0	344	-17			0	-17	0	-17
636	FHLMC GOLD G30459 5 0% 5/01/29		10/16/2009	7/15/2010	132	0	139	-7			0	-7	0	-7
637	FHLMC GOLD G30459 5 0% 5/01/29		10/16/2009	8/15/2010	413	0	435	-22			0	-22	0	-22
638	FHLMC GOLD G30459 5 0% 5/01/29		10/16/2009	9/15/2010	340	0	357	-17			0	-17	0	-17
639	FHLMC GOLD # A51586 7 0% 8/01/36		8/8/2006	11/15/2009	69	0	71	-2			0	-2	0	-2
640	FHLMC GOLD # A51586 7 0% 8/01/36		8/8/2006	11/15/2009	2,967	0	3,049	-82			0	-82	0	-82
641	FHLMC GOLD # A51586 7 0% 8/01/36		8/8/2006	12/15/2009	67	0	69	-2			0	-2	0	-2
642	FHLMC GOLD # A51586 7% 8/1/2036		8/8/2006	11/15/2010	67	0	69	-2			0	-2	0	-2
643	FHLMC GOLD # A51586 7% 8/1/2036		8/8/2006	2/11/2010	73,659	0	69,118	4,541			0	4,541	0	4,541
644	FHLMC GOLD # A51586 7% 8/1/2036		8/8/2006	2/15/2010	68	0	69	-1			0	-1	0	-1
645	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	10/15/2009	1,544	0	1,562	-18			0	-18	0	-18
646	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	11/15/2009	3,751	0	3,794	-43			0	-43	0	-43
647	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	12/15/2009	2,361	0	2,388	-27			0	-27	0	-27
648	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	1/15/2010	5,394	0	5,456	-62			0	-62	0	-62
649	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	2/15/2010	2,578	0	2,608	-30			0	-30	0	-30
650	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	3/15/2010	55,307	0	55,946	-639			0	-639	0	-639
651	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	4/15/2010	3,133	0	3,170	-37			0	-37	0	-37
652	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	5/15/2010	7,196	0	7,279	-83			0	-83	0	-83
653	FHLMC GOLD A68027 6 0% 7/01/37		12/7/2007	6/15/2010	4,748	0	4,803	-55			0	-55	0	-55
654	UNITED STATES TREAS 4 25% 8/15/13		12/11/2008	1/13/2010	27,142	0	28,328	-1,186			0	-1,186	0	-1,186
655	UNITED STATES TREAS 4 25% 11/15/11		9/23/2009	10/9/2009	21,808	0	21,770	38			0	38	0	38
656	UNITED STATES TREAS 4 25% 11/15/11		9/23/2009	10/16/2009	16,341	0	16,328	13			0	13	0	13
657	UNITED STATES TREAS 4 25% 11/15/11		10/22/2009	10/28/2009	81,750	0	81,671	79			0	79	0	79
658	UNITED STATES TREAS 4 25% 11/15/11		9/23/2009	10/28/2009	38,150	0	38,098	52			0	52	0	52
659	UNITED STATES TREAS 4 25% 11/15/11		9/23/2009	9/29/09	93,291	0	92,524	767			0	767	0	767
660	UNITED STATES TREAS 4 25% 11/15/11		10/27/2009	11/16/2009	82,315	0	81,422	893			0	893	0	893
661	UNITED STATES TREAS 4 25% 11/15/11		10/27/2009	12/7/2009	65,822	0	65,138	684			0	684	0	684
662	UNITED STATES TREAS 4 25% 11/15/11		12/10/2009	1/7/2010	124,496	0	126,321	-1,825			0	-1,825	0	-1,825
663	UNITED STATES TREAS 4 25% 11/15/11		12/11/2009	1/13/2010	27,163	0	27,391	-228			0	-228	0	-228
664	UNITED STATES TREAS 4 25% 11/15/11		12/11/2009	8/2/2010	44,317	0	43,825	492			0	492	0	492
665	U S TREASURY NOTE 3 625% 6/15/10		5/14/2010	6/10/2010	450,034	0	451,267	-1,233			0	-1,233	0	-1,233
666	U S TREASURY NOTE 4 5% 11/15/15		11/30/2009	12/11/2009	99,530	0	100,983	-1,453			0	-1,453	0	-1,453
667	U S TREASURY NOTE 4 5% 11/15/15		11/30/2009	12/14/2009	16,591	0	16,831	-240			0	-240	0	-240
668	U S TREASURY NOTE 4 5% 11/15/15		11/30/2009	4/28/2010	43,809	0	44,881	-1,072			0	-1,072	0	-1,072
669	U S TREASURY NOTE 4 5% 11/15/15		7/14/2009	4/28/2010	82,142	0	82,620	-478			0	-478	0	-478
670	U S TREASURY NOTE 4 5% 11/15/15		7/7/2009	4/28/2010	49,285	0	49,419	-134			0	-134	0	-134
671	U S TREASURY NOTE 4 5% 11/15/15		7/7/2009	5/5/2010	11,056	0	11,982	-926			0	-926	0	-926
672	U S TREASURY NOTE 4 5% 11/15/15		7/2/2009	5/5/2010	16,584	0	16,400	184			0	184	0	184
673	U S TREASURY NOTE 5 125% 5/15/16		11/30/2009	1/22/2010	90,465	0	92,778	-2,313			0	-2,313	0	-2,313
674	U S TREASURY NOTE 5 125% 5/15/16		11/30/2009	5/25/2010	22,155	0	22,730	-575			0	-575	0	-575
675	U S TREASURY NOTE 5 125% 5/15/16		11/30/2009	5/25/2010	75,252	0	75,382	-130			0	-130	0	-130
676	U S TREASURY NOTE 4 625% 8/31/11		11/20/2009	2/1/2010	100,952	0	101,747	-795			0	-795	0	-795
677	U S TREASURY NOTE 4 625% 8/31/11		12/30/2009	2/1/2010	47,819	0	47,783	36			0	36	0	36
678	U S TREASURY NOTE 4 625% 8/31/11		8/2/2007	2/25/2010	154,085	0	144,564	9,521			0	9,521	0	9,521
679	FNMA POOL # 944112 6 009% 8/1/2037		8/2/2007	2/25/2010	3,928	0	3,925	3			0	3	0	3
680	FNMA POOL # 944112 5 984% 8/1/2037		8/2/2007	3/25/2010	154	0	154	0			0	0	0	0
681	FNMA POOL # 944112 5 985% 8/1/2037		8/2/2007	4/25/2010	11,199	0	11,192	7			0	7	0	7
682	FNMA POOL # 944112 5 903% 8/1/2037		8/2/2007	5/25/2010	8,149	0	8,144	5			0	5	0	5
683	FNMA POOL # 944112 5 846% 8/1/2037		8/2/2007	6/25/2010	5,867	0	5,863	4			0	4	0	4
684	FNMA POOL # 944112 5 821% 8/1/2037		8/2/2007	7/25/2010	5	0	5	0			0	0	0	0

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

Long Term CG Distributions		Short Term CG Distributions		Amount	Totals									
				23,606	0									
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
685	FNMA POOL # 944112 5 821% 8/1/2037	31413FKZ4	8/2/2007	8/25/2010	4	0	4	0	0	0	0	-208,578		
686	FNMA POOL # 944112 5 838% 8/1/37	31413FKZ4	8/2/2007	9/25/2010	4,260	0	4,257	3	0	0	0	0		
687	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	10/25/2009	1,758	0	1,763	-5	0	0	0	-3		
688	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	11/25/2009	1,960	0	1,965	-5	0	0	0	-5		
689	FNMA POOL # 949294 6% 10/1/2037	31413MC70	9/25/2007	12/25/2009	3,270	0	3,278	-8	0	0	0	-8		
690	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	1/25/2010	2,881	0	2,888	-7	0	0	0	-7		
691	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	2/25/2010	185	0	185	0	0	0	0	0		
692	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	3/25/2010	5,606	0	5,621	-15	0	0	0	-15		
693	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	4/25/2010	11,883	0	11,915	-32	0	0	0	-32		
694	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	5/25/2010	16,511	0	16,554	-43	0	0	0	-43		
695	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	6/25/2010	2,121	0	2,127	-6	0	0	0	-6		
696	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	7/25/2010	1,875	0	1,880	-5	0	0	0	-5		
697	FNMA POOL # 949294 6 0% 10/01/37	31413MC70	9/25/2007	8/25/2010	3,215	0	3,224	-9	0	0	0	-9		
698	UNITED STATES TREASURY 4 0% 11/15/812828AP5	91511	6/12/2009	7/20/2010	91,511	0	90,688	823	0	0	0	823		
699	UNITED STATES TREASURY 4 0% 11/15/812828AP5	10764	8/12/2009	7/23/2010	10,764	0	10,669	95	0	0	0	95		
700	UNITED STATES TREASURY 4 0% 11/15/812828AP5	161607	8/12/2009	8/4/2010	161,607	0	159,967	1,640	0	0	0	1,640		
701	UNITED STATES TREASURY 4 0% 11/15/812828AP5	37342	8/12/2009	8/4/2010	37,342	0	37,342	0	0	0	0	0		
702	FHLMC GOLD A68027 6 0% 7/01/37	3128KY40	12/7/2007	7/15/2010	5,198	0	5,258	-60	0	0	0	-60		
703	FHLMC GOLD A68027 6 0% 7/01/37	3128KY40	12/7/2007	8/15/2010	5,887	0	5,955	-68	0	0	0	-68		
704	FHLMC GOLD A68027 6 0% 7/01/37	3128KY40	12/7/2007	9/15/2010	1,382	0	1,398	-16	0	0	0	-16		
705	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8	12/7/2007	10/15/2009	3,268	0	3,254	14	0	0	0	14		
706	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8	12/7/2007	11/15/2009	2,673	0	2,662	11	0	0	0	11		
707	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8	12/7/2007	12/11/2009	28,757	0	28,013	1,744	0	0	0	1,744		
708	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8	12/7/2007	12/15/2009	2,775	0	2,763	12	0	0	0	12		
709	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8	12/7/2007	1/15/2010	4,076	0	4,059	17	0	0	0	17		
710	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8	3/8/2010	5/25/2010	88	0	89	-1	0	0	0	-1		
711	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8	3/8/2010	6/25/2010	271	0	274	-3	0	0	0	-3		
712	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8	3/8/2010	7/25/2010	453	0	459	-6	0	0	0	-6		
713	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8	3/8/2010	8/25/2010	306	0	310	-4	0	0	0	-4		
714	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8	3/8/2010	9/25/2010	609	0	609	0	0	0	0	0		
715	FNMA POOL # 936591 5 65595% 4/01/37	31412V7C6	5/3/2007	10/25/2009	10,438	0	10,526	-88	0	0	0	-88		
716	FNMA POOL # 936591 5 67306% 4/01/37	31412V7C6	5/3/2007	11/25/2009	7,678	0	7,743	-65	0	0	0	-65		
717	FNMA POOL # 936591 5 64602% 4/01/37	31412V7C6	5/3/2007	12/25/2009	7,752	0	7,818	-66	0	0	0	-66		
718	FNMA POOL # 936591 5 658% 4/1/2037	31412V7C6	5/3/2007	1/25/2010	7,173	0	7,234	-61	0	0	0	-61		
719	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	11/15/2009	212	0	214	-2	0	0	0	-2		
720	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	12/15/2009	2,949	0	2,983	-34	0	0	0	-34		
721	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	1/15/2010	4,002	0	4,048	-46	0	0	0	-46		
722	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	2/15/2010	9,572	0	9,683	-111	0	0	0	-111		
723	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	3/15/2010	44,774	0	45,290	-516	0	0	0	-516		
724	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	4/15/2010	3,459	0	3,499	-40	0	0	0	-40		
725	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	5/15/2010	248	0	251	-3	0	0	0	-3		
726	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	6/15/2010	6,712	0	6,789	-77	0	0	0	-77		
727	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	7/15/2010	4,644	0	4,697	-53	0	0	0	-53		
728	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	8/15/2010	3,637	0	3,679	-42	0	0	0	-42		
729	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5	12/7/2007	9/15/2010	212	0	215	-3	0	0	0	-3		
730	FHLMC GOLD POOL G11938 4 5% 3/01/21	3128M1BF5	3/14/2006	10/15/2009	540	0	531	9	0	0	0	9		
731	FHLMC GOLD POOL G11938 4 5% 3/01/21	3128M1BF5	4/20/2006	10/15/2009	415	0	407	8	0	0	0	8		
732	FHLMC GOLD POOL G11938 4 5% 3/01/21	3128M1BF5	3/14/2006	11/15/2009	543	0	535	8	0	0	0	8		
733	FHLMC GOLD POOL G11938 4 5% 3/01/21	3128M1BF5	4/20/2006	12/15/2009	417	0	410	7	0	0	0	7		
734	FHLMC GOLD POOL G11938 4 5% 3/01/21	3128M1BF5	3/14/2006	12/15/2009	715	0	706	9	0	0	0	9		
735	FHLMC GOLD POOL G11938 4 5% 3/01/21	3128M1BF5	4/20/2006	1/15/2010	550	0	541	9	0	0	0	9		
736	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5	3/14/2006	1/15/2010	825	0	814	11	0	0	0	11		
737	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5	4/20/2006	2/15/2010	634	0	625	9	0	0	0	9		
738	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5	4/20/2006	3/15/2010	834	0	834	0	0	0	0	0		
739	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5	4/20/2006	2/15/2010	649	0	640	9	0	0	0	9		
740	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5	3/14/2006	3/15/2010	870	0	861	9	0	0	0	9		
741	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5	4/20/2006	3/15/2010	668	0	658	10	0	0	0	10		

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

	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions									
	23,606	0	38,693,951	0	38,902,529	-208,578	0	0	0	0	-208,578
742	FHLMC GOLD G11938	4.5%	3/01/21	3128M1BF5	843	0	833	10			
743	FHLMC GOLD G11938	4.5%	3/01/21	3128M1BF5	648	0	639	9			
744	FHLMC GOLD G11938	4.5%	3/01/21	3128M1BF5	616	0	609	7			
745	FNMA POOL # 949294	6.0%	10/01/37	31413MC70	1,405	0	1,409	-4			
746	FNMA POOL # 962003	5.5%	3/01/38	31414CGL6	1,296	0	1,293	3			
747	FNMA POOL # 962003	5.5%	3/01/38	31414CGL6	2,256	0	2,251	5			
748	FNMA POOL # 962003	5.5%	3/1/2038	31414CGL6	2,371	0	2,366	5			
749	FNMA POOL # 962003	5.5%	3/01/38	31414CGL6	2,231	0	2,226	5			
750	FNMA POOL # 962003	5.5%	3/01/38	31414CGL6	267	0	266	1			
751	FNMA POOL # 936591	5.652%	4/1/2037	31412V7C6	8,813	0	8,887	-74			
752	FNMA POOL # 936591	5.652%	4/1/2037	31412V7C6	5,848	0	5,898	-50			
753	FNMA POOL # 936591	5.645%	4/1/2037	31412V7C6	12,183	0	12,286	-103			
754	FNMA POOL # 936591	5.606%	4/1/2037	31412V7C6	18,412	0	18,567	-155			
755	FNMA POOL # 936591	5.546%	4/1/2037	31412V7C6	41,654	0	42,005	-351			
756	FNMA POOL # 936591	5.549%	4/1/37	31412V7C6	3,862	0	3,895	-33			
757	FNMA POOL # 936591	5.549%	4/1/37	31412V7C6	3,088	0	3,114	-26			
758	FNMA POOL # 936591	5.554%	4/1/37	31412V7C6	3,292	0	3,320	-28			
759	FNMA POOL # 944	6.03597%	8/01/37	31413FKZ4	2,289	0	2,287	2			
760	FNMA POOL # 944	6.03203%	8/01/37	31413FKZ4	1,455	0	1,454	1			
761	FNMA POOL # 944112	6.02403%	8/01/37	31413FKZ4	2,441	0	2,439	2			
762	FNMA POOL # 944112	6.028%	8/1/2037	31413FKZ4	2,549	0	2,547	2			
763	U.S. TREASURY NOTE	4.625%	8/31/11	912828FS4	37,141	0	34,895	2,246			
764	U.S. TREASURY NOTE	4.625%	8/31/11	912828FS4	74,282	0	69,343	4,939			
765	U.S. TREASURY NOTE	4.625%	8/31/11	912828FS4	47,809	0	44,865	2,944			
766	U.S. TREASURY NOTE	4.625%	2/29/12	912828GK0	32,586	0	32,823	-237			
767	U.S. TREASURY NOTE	4.625%	2/29/12	912828GK0	21,724	0	21,881	-157			
768	U.S. TREASURY NOTE	4.625%	2/29/12	912828GK0	195,517	0	196,819	-1,302			
769	FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	4,285	0	4,267	18			
770	FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	33,972	0	33,829	143			
771	FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	4,561	0	4,542	19			
772	FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	4,438	0	4,419	19			
773	FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	3,909	0	3,892	17			
774	FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	4,037	0	4,020	17			
775	FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	3,443	0	3,428	15			
776	FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	5,684	0	5,660	24			
777	FHLMC GOLD A69852	5.5%	12/01/37	3128L1KB5	213	0	215	-2			
778	FHLMC GOLD G04425	6.0%	5/01/38	3128M6HA9	311	0	322	-11			
779	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SG4	4,882	0	4,896	-14			
780	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SG4	2,031	0	2,037	-6			
781	FHLMC GOLD G04719	5.5%	1/01/38	3128M6SG4	103,238	0	97,812	5,426			
782	FHLMC GOLD G04719	5.5%	1/01/36	3128M74X1	1,885	0	1,890	-5			
783	FHLMC GOLD G05938	5.0%	1/01/36	3128M7HN9	7,916	0	8,399	-483			
784	FHLMC GOLD G05337	5.5%	12/01/38	3128M7HN9	6,758	0	7,259	-501			
785	FHLMC GOLD G05337	5.5%	12/01/38	3128M7HN9	5,250	0	5,638	-388			
786	FHLMC GOLD G05337	5.5%	12/01/38	3128M7HN9	7,023	0	7,543	-520			
787	FHLMC GOLD PL# G05509	6.0%	6/01/39	3128M7N28	3,713	0	3,862	-149			
788	FHLMC GOLD PL# G05509	6.0%	6/01/39	3128M7N28	376	0	393	-17			
789	FHLMC GOLD PL# G05509	6.0%	6/01/39	3128M7N28	3,274	0	3,873	-149			
790	FHLMC GOLD PL# G05509	6.0%	6/01/39	3128M7N28	377	0	394	-17			
791	FHLMC GOLD PL# G05509	6.0%	6/01/39	3128M7N28	5,273	0	5,484	-211			
792	FHLMC GOLD PL# G05509	6.0%	6/01/39	3128M7N28	534	0	558	-24			
793	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28	5,327	0	5,540	-213			
794	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28	539	0	563	-24			
795	FNMA POOL # 966608	5.5%	2/01/38	31414HKV8	2,141	0	2,142	-1			
796	FNMA POOL # 966608	5.5%	2/01/38	31414HKV8	360	0	360	0			
797	FNMA POOL # 966608	5.5%	2/01/38	31414HKV8	6,745	0	6,750	-5			
798	FNMA POOL # 966608	5.5%	2/01/38	31414HKV8	1,999	0	2,000	-1			

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	Totals	
														38,693,951	-208,578
	Long Term CG Distributions	Short Term CG Distributions	Amount												
			23,606		0										
799	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	5/25/2010	3,418	0	3,421	-3			0		0	-208,578
800	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	6/25/2010	3,524	0	3,527	-3			0		0	-208,578
801	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	7/25/2010	6,799	0	6,804	-5			0		0	-208,578
802	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	8/25/2010	356	0	356	0			0		0	-208,578
803	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	9/25/2010	5,235	0	5,239	-4			0		0	-208,578
804	FNMA POOL # 975116 5.0% 5/01/38	31414SYM9		9/23/2009	12/11/2009	101,031	0	99,335	1,696			0		0	-208,578
805	FNMA POOL # 975116 5.0% 5/1/2038	31414SYM9		9/23/2009	12/25/2009	1,147	0	1,176	-29			0		0	-208,578
806	FNMA POOL # 981644 4.5% 6/1/2023	31415BBM0		10/14/2009	1/25/2010	648	0	673	-25			0		0	-208,578
807	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	1/25/2010	316	0	329	-13			0		0	-208,578
808	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	2/25/2010	97	0	101	-4			0		0	-208,578
809	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	3/25/2010	95	0	98	-3			0		0	-208,578
810	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	4/25/2010	327	0	339	-12			0		0	-208,578
811	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	5/25/2010	596	0	619	-23			0		0	-208,578
812	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	6/25/2010	566	0	587	-21			0		0	-208,578
813	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	7/25/2010	117	0	122	-5			0		0	-208,578
814	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	8/25/2010	916	0	952	-36			0		0	-208,578
815	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	9/25/2010	1,217	0	1,264	-47			0		0	-208,578
816	FNMA POOL # 987214 5.0% 7/01/23	31415RVF8		2/11/2010	3/25/2010	2,909	0	3,073	-164			0		0	-208,578
817	FNMA POOL # 987214 5.0% 7/01/23	31415RVF8		2/11/2010	4/25/2010	2,827	0	2,774	147			0		0	-208,578
818	FNMA POOL # 987214 5.0% 7/01/23	31415RVF8		2/11/2010	5/25/2010	2,878	0	3,040	-162			0		0	-208,578
819	FNMA POOL # 987214 5.0% 7/01/23	31415RVF8		2/11/2010	6/25/2010	2,173	0	2,295	-122			0		0	-208,578
820	FNMA POOL # 987214 5.0% 7/01/23	31415RVF8		2/11/2010	7/25/2010	2,331	0	2,462	-131			0		0	-208,578
821	FNMA POOL # 987214 5.0% 7/01/23	31415RVF8		2/11/2010	8/25/2010	2,602	0	2,749	-147			0		0	-208,578
822	FNMA POOL # 987214 5.0% 7/01/23	31415RVF8		2/11/2010	9/25/2010	2,981	0	3,148	-167			0		0	-208,578
823	FNMA POOL # 995230 6.5% 1/01/39	31416BST6		4/26/2010	6/25/2010	3,162	0	3,417	-255			0		0	-208,578
824	FNMA POOL # 995230 6.5% 1/01/39	31416BST6		4/26/2010	7/25/2010	2,545	0	2,751	-206			0		0	-208,578
825	FNMA POOL # 995230 6.5% 1/01/39	31416BST6		4/26/2010	8/25/2010	3,203	0	3,461	-258			0		0	-208,578
826	FNMA POOL # 995230 6.5% 1/01/39	31416BST6		4/26/2010	9/25/2010	2,645	0	2,858	-213			0		0	-208,578
827	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	1/25/2010	10,016	0	10,415	-399			0		0	-208,578
828	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	2/25/2010	6,762	0	7,032	-270			0		0	-208,578
829	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	3/25/2010	1,737	0	1,806	-69			0		0	-208,578
830	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	4/25/2010	8,295	0	8,625	-330			0		0	-208,578
831	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	5/25/2010	2,864	0	2,978	-114			0		0	-208,578
832	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	6/25/2010	6,714	0	6,982	-268			0		0	-208,578
833	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	7/25/2010	5,100	0	5,303	-203			0		0	-208,578
834	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ8		11/10/2009	8/25/2010	5,427	0	5,643	-216			0		0	-208,578
835	U S TREASURY NT 3.125% 11/30/09	912828HJ2		9/17/2008	10/20/2009	56,184	0	56,328	-144			0		0	-208,578
836	U S TREASURY NT 3.125% 11/30/09	912828HJ2		9/15/2009	10/20/2009	8,026	0	8,049	-23			0		0	-208,578
837	U S TREASURY NT 3.125% 11/30/09	912828HJ2		9/15/2009	10/20/2009	55,180	0	55,339	-159			0		0	-208,578
838	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	4/25/2010	23,174	0	24,039	-865			0		0	-208,578
839	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	5/25/2010	4,223	0	4,381	-158			0		0	-208,578
840	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	6/25/2010	1,780	0	1,847	-67			0		0	-208,578
841	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	7/25/2010	2,246	0	2,330	-84			0		0	-208,578
842	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	8/25/2010	777	0	806	-29			0		0	-208,578
843	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	9/25/2010	1,589	0	1,648	-59			0		0	-208,578
844	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	10/25/2009	377	0	377	0			0		0	-208,578
845	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	11/25/2009	365	0	366	-1			0		0	-208,578
846	FNMA POOL # 966608 5.5% 2/1/2038	31414HKV8		2/15/2008	12/25/2009	5,357	0	5,361	-4			0		0	-208,578
847	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		2/28/2007	1/30/2009	119,483	0	110,546	8,937			0		0	-208,578
848	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		1/21/2009	1/28/2010	37,670	0	37,945	-275			0		0	-208,578
849	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		1/21/2009	1/29/2010	134,624	0	135,230	-606			0		0	-208,578
850	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		1/21/2009	2/2/2010	26,915	0	27,046	-131			0		0	-208,578
851	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		1/21/2009	2/10/2010	59,213	0	59,439	-226			0		0	-208,578
852	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		1/21/2009	2/10/2010	32,352	0	32,421	-69			0		0	-208,578
853	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		1/21/2009	2/10/2010	21,502	0	21,591	-89			0		0	-208,578
854	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		1/21/2009	2/12/2010	43,034	0	43,181	-147			0		0	-208,578
855	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		1/21/2009	2/22/2010	53,689	0	53,977	-288			0		0	-208,578

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Amount		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals		
Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	2008	2009	2010	2011	2012	2013	2014	
23,606	0	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		12/15/2009	2/25/2010	5,376	0	5,397	-21	0	0	0	0	0	0	0	0	0	0	0	-208,578
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		12/15/2009	2/25/2010	32,257	0	32,386	-129	0	0	0	0	0	0	0	0	0	0	0	-129
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		2/28/2007	2/25/2010	188,165	0	175,868	12,297	0	0	0	0	0	0	0	0	0	0	0	12,297
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		2/28/2007	3/10/2010	21,455	0	20,099	1,356	0	0	0	0	0	0	0	0	0	0	0	1,356
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		2/28/2007	3/12/2010	91,059	0	85,422	5,637	0	0	0	0	0	0	0	0	0	0	0	5,637
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/29/2007	3/12/2010	85,703	0	80,369	5,334	0	0	0	0	0	0	0	0	0	0	0	5,334
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/29/2007	3/19/2010	21,425	0	20,092	1,333	0	0	0	0	0	0	0	0	0	0	0	1,333
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/30/2007	3/19/2010	85,700	0	80,194	5,506	0	0	0	0	0	0	0	0	0	0	0	5,506
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/30/2007	3/24/2010	53,445	0	50,121	3,324	0	0	0	0	0	0	0	0	0	0	0	3,324
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/30/2007	4/5/2010	267,382	0	250,605	16,777	0	0	0	0	0	0	0	0	0	0	0	16,777
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/30/2007	4/6/2010	21,328	0	20,048	1,280	0	0	0	0	0	0	0	0	0	0	0	1,280
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/30/2007	4/6/2010	48,018	0	45,109	2,909	0	0	0	0	0	0	0	0	0	0	0	2,909
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/30/2007	4/9/2010	64,057	0	60,145	3,912	0	0	0	0	0	0	0	0	0	0	0	3,912
		FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	3/25/2010	2,177	0	2,172	5	0	0	0	0	0	0	0	0	0	0	0	5
		FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	4/25/2010	2,302	0	2,296	6	0	0	0	0	0	0	0	0	0	0	0	6
		FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	5/25/2010	3,944	0	3,935	9	0	0	0	0	0	0	0	0	0	0	0	9
		FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	6/25/2010	6,265	0	6,251	14	0	0	0	0	0	0	0	0	0	0	0	14
		FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	7/25/2010	2,018	0	2,013	5	0	0	0	0	0	0	0	0	0	0	0	5
		FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	8/25/2010	4,823	0	4,813	10	0	0	0	0	0	0	0	0	0	0	0	10
		FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	9/25/2010	3,830	0	3,821	9	0	0	0	0	0	0	0	0	0	0	0	9
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	10/25/2009	5,504	0	5,665	-161	0	0	0	0	0	0	0	0	0	0	0	-161
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	11/25/2009	8,120	0	8,357	-237	0	0	0	0	0	0	0	0	0	0	0	-237
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	12/25/2009	6,158	0	6,338	-180	0	0	0	0	0	0	0	0	0	0	0	-180
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	1/25/2010	7,138	0	7,347	-209	0	0	0	0	0	0	0	0	0	0	0	-209
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	2/25/2010	3,681	0	3,686	-5	0	0	0	0	0	0	0	0	0	0	0	-5
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	3/25/2010	7,285	0	7,497	-212	0	0	0	0	0	0	0	0	0	0	0	-212
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	4/25/2010	11,561	0	11,899	-338	0	0	0	0	0	0	0	0	0	0	0	-338
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	5/25/2010	4,192	0	4,314	-122	0	0	0	0	0	0	0	0	0	0	0	-122
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	6/25/2010	7,113	0	7,321	-208	0	0	0	0	0	0	0	0	0	0	0	-208
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	7/25/2010	11,906	0	12,254	-348	0	0	0	0	0	0	0	0	0	0	0	-348
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	8/25/2010	7,521	0	7,741	-220	0	0	0	0	0	0	0	0	0	0	0	-220
		FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	9/25/2010	9,250	0	9,520	-270	0	0	0	0	0	0	0	0	0	0	0	-270
		FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	10/25/2009	1,797	0	1,864	-67	0	0	0	0	0	0	0	0	0	0	0	-67
		FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	11/25/2009	1,040	0	1,079	-39	0	0	0	0	0	0	0	0	0	0	0	-39
		FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	12/25/2009	1,288	0	1,336	-48	0	0	0	0	0	0	0	0	0	0	0	-48
		FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	1/25/2010	1,572	0	1,631	-59	0	0	0	0	0	0	0	0	0	0	0	-59
		FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	2/25/2010	1,441	0	1,495	-54	0	0	0	0	0	0	0	0	0	0	0	-54
		FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	3/25/2010	2,673	0	2,772	-99	0	0	0	0	0	0	0	0	0	0	0	-99
		FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		6/26/2007	4/13/2010	5,341	0	4,969	372	0	0	0	0	0	0	0	0	0	0	0	372
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		4/27/2007	4/13/2010	10,682	0	10,018	664	0	0	0	0	0	0	0	0	0	0	0	664
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		3/30/2007	4/13/2010	32,047	0	30,073	1,974	0	0	0	0	0	0	0	0	0	0	0	1,974
		U S TREASURY NOTE 4.625% 2/29/12	912828GK0		4/27/2010	5/11/2010	174,040	0	174,361	-321	0	0	0	0	0	0	0	0	0	0	0	-321
		U S TREASURY NT 4.5% 5/15/17	912828GS3		7/23/2007	11/12/2010	96,588	0	87,394	9,194	0	0	0	0	0	0	0	0	0	0	0	9,194
		U S TREASURY NT 4.5% 5/15/17	912828GS3		7/23/2007	1/12/2010	26,953	0	24,276	2,677	0	0	0	0	0	0	0	0	0	0	0	2,677
		U S TREASURY NT 4.5% 5/15/17	912828GS3		7/23/2007	1/28/2010	10,852	0	9,712	1,140	0	0	0	0	0	0	0	0	0	0	0	1,140
		U S TREASURY NT 4.75% 5/31/12	912828GU8		2/11/2010	4/13/2010	48,445	0	48,750	-305	0	0	0	0	0	0	0	0	0	0	0	-305
		U S TREASURY NT 3.125% 11/30/09	912828HJ2		2/11/2010	4/14/2010	26,892	0	27,083	-191	0	0	0	0	0	0	0	0	0	0	0	-191
		U S TREASURY NT 3.125% 11/30/09	912828HJ2		9/15/2009	10/8/2009	45,174	0	45,278	-104	0	0	0	0	0	0	0	0	0	0	0	-104
		U S TREASURY NT 3.125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	42,162	0	42,259	-97	0	0	0	0	0	0	0	0	0	0	0	-97
		U S TREASURY NT 3.125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	3,012	0	3,019	-7	0	0	0	0	0	0	0	0	0	0	0	-7
		U S TREASURY NT 3.125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	45,174	0	45,278	-104	0	0	0	0	0	0	0	0	0	0	0	-104
		U S TREASURY NT 3.125% 11/30/09	912828HJ2		9/15/2009	10/13/2009	45,174	0	45,278	-104	0	0	0	0	0	0	0	0	0	0	0	-104
		FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		4/20/2006	5/15/2010	472	0	466	6	0	0	0	0	0	0	0	0	0	0	0	6
		FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/14/2006	6/15/2010	5															

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	23,606								
	Long Term CG Distributions	Short Term CG Distributions													
913	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	3/14/2006	8/15/2010	669	0	664	0	38,902,529	-208,578	0	0	0	-208,578
914	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	4/20/2006	8/15/2010	513	0	508	0	0	5	0	0	0	5
915	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	7/23	9/15/2010	723	0	720	0	0	3	0	0	0	3
916	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	4/20/2006	9/15/2010	555	0	551	0	0	4	0	0	0	4
917	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	9/15/2010	3,264	0	3,515	0	0	-251	0	0	0	-251
918	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	8/15/2010	6,459	0	6,909	0	0	-450	0	0	0	-450
919	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	6/10/2010	9/15/2010	8,041	0	8,600	0	0	-559	0	0	0	-559
920	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	10/15/2009	1,047	0	1,084	0	0	-37	0	0	0	-37
921	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	11/15/2009	76	0	79	0	0	-3	0	0	0	-3
922	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	12/15/2009	176	0	183	0	0	-7	0	0	0	-7
923	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	1/15/2010	245	0	254	0	0	-9	0	0	0	-9
924	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	2/15/2010	447	0	463	0	0	-16	0	0	0	-16
925	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	3/15/2010	2,140	0	2,215	0	0	-75	0	0	0	-75
926	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	4/15/2010	762	0	789	0	0	-27	0	0	0	-27
927	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	5/15/2010	82	0	84	0	0	-2	0	0	0	-2
928	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	6/15/2010	795	0	823	0	0	-28	0	0	0	-28
929	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	7/15/2010	371	0	384	0	0	-13	0	0	0	-13
930	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	8/15/2010	626	0	648	0	0	-22	0	0	0	-22
931	U S TREASURY NOTE	1 75% 3/31/10	912828HU7	11/19/2009	12/15/2009	331,547	0	331,986	0	0	-439	0	0	0	-439
932	U S TREASURY NOTE	2 75% 2/15/19	912828KQ1	9/21/2010	9/28/2010	234,456	0	230,731	0	0	3,725	0	0	0	3,725
933	UNITED STATES TREAS	1 375% 3/15/11	912828KQ4	12/23/2009	1/20/2010	80,587	0	80,535	0	0	152	0	0	0	152
934	UNITED STATES TREAS	1 375% 3/15/11	912828KQ4	12/23/2009	1/28/2010	40,350	0	40,267	0	0	83	0	0	0	83
935	U S TREASURY NOTE	3 125% 5/15/19	912828KQ2	8/20/2010	9/8/2010	157,277	0	158,725	0	0	-1,448	0	0	0	-1,448
936	U S TREASURY NOTE	3 25% 5/31/16	912828KW9	8/20/2010	9/28/2010	5,338	0	5,291	0	0	47	0	0	0	47
937	U S TREASURY NOTE	3 25% 5/31/16	912828KW9	11/30/2009	5/4/2010	148,370	0	151,469	0	0	-3,099	0	0	0	-3,099
938	U S TREASURY NOTE	3 25% 5/31/16	912828KW9	11/30/2009	5/20/2010	118,271	0	120,131	0	0	-1,920	0	0	0	-1,920
939	U S TREASURY NOTE	1 5% 7/15/12	912828LB4	3/11/2010	4/13/2010	5,036	0	5,044	0	0	-8	0	0	0	-8
940	U S TREASURY NOTE	1 5% 7/15/12	912828LB4	3/11/2010	4/14/2010	100,664	0	100,871	0	0	-207	0	0	0	-207
941	U S TREASURY NOTE	1 5% 7/15/12	912828LB4	3/11/2010	4/19/2010	90,745	0	90,784	0	0	-39	0	0	0	-39
942	U S TREASURY NOTE	1 5% 7/15/12	912828LB4	3/11/2010	5/10/2010	35,435	0	35,305	0	0	130	0	0	0	130
943	U S TREASURY NOTE	1 5% 7/15/12	912828LB4	3/11/2010	5/13/2010	15,185	0	15,131	0	0	54	0	0	0	54
944	U S TREASURY NT	3 125% 11/30/09	912828HJ2	9/17/2009	10/20/2009	125,410	0	125,733	0	0	-323	0	0	0	-323
945	U S TREASURY NT	3 125% 11/30/09	912828HJ2	9/15/2009	10/20/2009	16,052	0	16,099	0	0	-47	0	0	0	-47
946	U S TREASURY NT	3 125% 11/30/09	912828HJ2	9/15/2009	10/20/2009	32,105	0	32,198	0	0	-93	0	0	0	-93
947	U S TREASURY NT	3 125% 11/30/09	912828HJ2	9/15/2009	10/20/2009	64,210	0	64,375	0	0	-165	0	0	0	-165
948	U S TREASURY NT	3 125% 11/30/09	912828HJ2	9/15/2009	10/20/2009	40,131	0	40,247	0	0	-116	0	0	0	-116
949	U S TREASURY NT	3 125% 11/30/09	912828HJ2	9/15/2009	10/20/2009	15,049	0	15,093	0	0	-44	0	0	0	-44
950	U S TREASURY NOTE	1 75% 3/31/10	912828HU7	10/19/2009	11/10/2009	120,745	0	120,858	0	0	-113	0	0	0	-113
951	U S TREASURY NOTE	1 75% 3/31/10	912828HU7	10/22/2009	11/10/2009	157,975	0	158,074	0	0	-99	0	0	0	-99
952	U S TREASURY NOTE	1 75% 3/31/10	912828HU7	10/22/2009	11/10/2009	156,968	0	157,067	0	0	-99	0	0	0	-99
953	U S TREASURY NOTE	1 75% 3/31/10	912828HU7	10/22/2009	11/10/2009	8,050	0	8,055	0	0	-5	0	0	0	-5
954	U S TREASURY NOTE	1 75% 3/31/10	912828HU7	10/22/2009	11/16/2009	149,884	0	150,019	0	0	-135	0	0	0	-135
955	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	5/15/2010	6,261	0	6,511	0	0	-250	0	0	0	-250
956	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	6/15/2010	550	0	575	0	0	-25	0	0	0	-25
957	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	6/15/2010	5,437	0	5,654	0	0	-217	0	0	0	-217
958	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	7/15/2010	579	0	605	0	0	-26	0	0	0	-26
959	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	7/15/2010	5,716	0	5,945	0	0	-229	0	0	0	-229
960	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	8/15/2010	525	0	548	0	0	-23	0	0	0	-23
961	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	8/15/2010	5,182	0	5,389	0	0	-207	0	0	0	-207
962	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	9/15/2010	543	0	567	0	0	-24	0	0	0	-24
963	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	9/15/2010	5,364	0	5,578	0	0	-214	0	0	0	-214
964	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90	9/1/2009	10/15/2009	5,644	0	6,018	0	0	-374	0	0	0	-374
965	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90	9/1/2009	11/15/2009	6,855	0	7,309	0	0	-454	0	0	0	-454
966	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90	9/1/2009	12/15/2009	5,329	0	5,682	0	0	-353	0	0	0	-353
967	FHLMC GOLD G05580	6 5% 4/1/2039	3128M7Q90	9/1/2009	1/15/2010	6,436	0	6,862	0	0	-426	0	0	0	-426
968	FHLMC GOLD G05580	6 5% 4/1/2039	3128M7Q90	9/1/2009	2/15/2010	4,484	0	4,781	0	0	-297	0	0	0	-297
969	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90	9/1/2009	3/15/2010	53,614	0	57,166	0	0	-3,552	0	0	0	-3,552

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

	Kind(s) of Property Sold	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions													
970	FHLMC GOLD G05580	6.5%	4/01/39	3128M7Q90		9/1/2009	4/15/2010	0	6,905	0	7,362	-457	0	0	0	-208,578
971	FHLMC GOLD G05580	6.5%	4/01/39	3128M7Q90		9/1/2009	6/15/2010	0	5,707	0	6,085	-378	0	0	0	-378
972	FHLMC GOLD G05580	6.5%	4/01/39	3128M7Q90		9/1/2009	6/15/2010	0	5,223	0	5,569	-346	0	0	0	-346
973	FHLMC GOLD G05580	6.5%	4/01/39	3128M7Q90		9/1/2009	7/15/2010	0	7,557	0	8,058	-501	0	0	0	-501
974	FHLMC GOLD G05580	6.5%	4/01/39	3128M7Q90		9/1/2009	9/15/2010	0	5,553	0	5,921	-368	0	0	0	-368
975	FHLMC GOLD G05580	6.5%	4/01/39	3128M7Q90		9/1/2009	9/15/2010	0	6,259	0	6,674	-415	0	0	0	-415
976	U.S. TREASURY NOTE	2.375%	9/30/14	912828LQ1		7/29/2010	8/2/2010	0	52,187	0	52,028	159	0	0	0	159
977	U.S. TREASURY NOTE	1.375%	10/15/12	912828LR9		10/28/2009	11/30/2009	0	111,031	0	109,786	1,245	0	0	0	1,245
978	U.S. TREASURY NOTE	1.375%	10/15/12	912828LR9		12/30/2009	5/10/2010	0	90,590	0	89,663	927	0	0	0	927
979	U.S. TREASURY NOTE	1.375%	10/15/12	912828LR9		10/28/2009	5/10/2010	0	50,328	0	49,903	425	0	0	0	425
980	UNITED STATES TREASURY	1.25%	12/15/10	912828MB3		2/24/2010	5/10/2010	0	94,799	0	94,532	267	0	0	0	267
981	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2		5/10/2010	9/28/2010	0	231,409	0	211,527	19,882	0	0	0	19,882
982	UNITED STATES TREASURY	1.75%	4/15/13	912828MX5		4/16/2010	5/10/2010	0	156,731	0	155,945	786	0	0	0	786
983	UNITED STATES TREASURY	1.75%	4/15/13	912828MX5		4/16/2010	5/10/2010	0	51,342	0	50,305	1,037	0	0	0	1,037
984	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28		6/8/2009	2/15/2010	0	5,476	0	5,695	-219	0	0	0	-219
985	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28		8/6/2009	2/15/2010	0	554	0	579	-25	0	0	0	-25
986	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28		8/6/2009	3/15/2010	0	2,051	0	2,143	-92	0	0	0	-92
987	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28		6/8/2009	3/15/2010	0	20,262	0	21,071	-809	0	0	0	-809
988	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28		8/6/2009	4/15/2010	0	619	0	647	-28	0	0	0	-28
989	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28		6/8/2009	4/15/2010	0	6,120	0	6,365	-245	0	0	0	-245
990	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28		8/6/2009	5/15/2010	0	634	0	662	-28	0	0	0	-28
991	KRAFT FOODS INC	4.125%	2/09/16	50075NBB9		2/4/2010	9/8/2010	0	160,470	0	149,487	10,983	0	0	0	10,983
992	LBUS 2007-C2 A2	5.303%	2/17/40	50190JAB1		4/24/2007	12/2/2009	0	40,547	0	40,199	348	0	0	0	348
993	LBUS 2000-C5 A2	6.51%	12/15/26	52108HCB8		2/10/2010	3/15/2010	0	483	0	495	-12	0	0	0	-12
994	COMMIT TO PUR FINMA	6/01/34		01F052664		4/23/2010	6/10/2010	0	230,151	0	225,448	4,703	0	0	0	4,703
995	AMERIPRISE FINANCIAL INC			03076C106		1/21/2009	12/23/2009	0	38,062	0	18,593	19,469	0	0	0	19,469
996	AMERIPRISE FINANCIAL INC			03076C106		1/21/2009	5/3/2010	0	5,134	0	2,108	3,026	0	0	0	3,026
997	AMERIPRISE FINANCIAL INC			03076C106		1/21/2009	8/16/2010	0	1,705	0	767	938	0	0	0	938
998	AMGEN INC			031162100		4/24/2009	8/11/2010	0	124,899	0	114,923	9,976	0	0	0	9,976
999	AMGEN INC			031162100		4/24/2009	8/11/2010	0	24,226	0	21,959	2,267	0	0	0	2,267
1,000	APACHE CORP			037411105		12/26/2008	12/23/2009	0	34,501	0	23,568	10,913	0	0	0	10,913
1,001	APACHE CORP			037411105		1/18/2007	12/23/2009	0	79,665	0	50,201	29,464	0	0	0	29,464
1,002	APACHE CORP			037411105		1/18/2007	5/3/2010	0	12,338	0	7,905	4,332	0	0	0	4,332
1,003	APACHE CORP			037411105		1/18/2007	8/16/2010	0	2,744	0	1,976	768	0	0	0	768
1,004	APPLE INC			037833100		7/8/2008	12/23/2009	0	151,035	0	132,190	18,845	0	0	0	18,845
1,005	APPLE INC			037833100		4/23/2010	5/3/2010	0	222,728	0	188,994	33,734	0	0	0	33,734
1,006	APPLE INC			037833100		4/23/2010	5/3/2010	0	4,258	0	4,330	-72	0	0	0	-72
1,007	APPLE INC			037833100		4/23/2010	8/16/2010	0	4,236	0	4,600	-364	0	0	0	-364
1,008	AUTOLIV INC			052800109		6/10/2009	12/23/2009	0	47,261	0	34,240	13,021	0	0	0	13,021
1,009	AUTOLIV INC			052800109		6/10/2009	5/3/2010	0	6,108	0	3,455	2,653	0	0	0	2,653
1,010	AUTOLIV INC			052800109		6/10/2009	8/16/2010	0	2,215	0	1,256	959	0	0	0	959
1,011	AUTOLIV INC			052800109		6/10/2009	9/20/2010	0	59,152	0	30,156	28,996	0	0	0	28,996
1,012	AUTOLIV INC			052800109		5/29/2009	9/20/2010	0	42,516	0	18,948	23,568	0	0	0	23,568
1,013	AUTOLIV INC			052800109		5/29/2009	9/20/2010	0	616	0	275	341	0	0	0	341
1,014	BNY MELLON MID CAP STK	FD CL M		05569M509		12/8/2005	12/23/2009	0	47,333	0	67,402	-20,069	0	0	0	-20,069
1,015	BNY MELLON MID CAP STK	FD CL M		05569M509		12/7/2006	12/23/2009	0	452,667	0	619,315	-166,648	0	0	0	-166,648
1,016	BNY MELLON MID CAP STK	FD CL M		05569M509		12/10/2004	3/25/2010	0	202,896	0	252,549	-49,653	0	0	0	-49,653
1,017	BNY MELLON MID CAP STK	FD CL M		05569M509		12/7/2006	3/25/2010	0	161,182	0	204,649	-43,467	0	0	0	-43,467
1,018	BNY MELLON MID CAP STK	FD CL M		05569M509		12/6/2007	3/25/2010	0	635,922	0	768,355	-132,433	0	0	0	-132,433
1,019	BNY MELLON MID CAP STK	FD CL M		05569M509		12/6/2007	5/3/2010	0	135,000	0	154,233	-19,233	0	0	0	-19,233
1,020	BNY MELLON SMALL CAP STK	FD CL M		05569M806		8/1/2007	12/23/2009	0	1,785,364	0	2,798,323	-1,012,959	0	0	0	-1,012,959
1,021	BNY MELLON SMALL CAP STK	FD CL M		05569M806		12/5/2007	12/23/2009	0	369,119	0	493,066	-123,947	0	0	0	-123,947
1,022	BNY MELLON SMALL CAP STK	FD CL M		05569M806		12/3/2008	12/23/2009	0	3,770	0	2,948	822	0	0	0	822
1,023	BNY MELLON SMALL CAP STK	FD CL M		05569M806		3/27/2009	12/23/2009	0	596	0	432	164	0	0	0	164
1,024	AMGEN INC			031162100		10/29/2008	12/23/2009	0	71,448	0	75,175	-3,727	0	0	0	-3,727
1,025	AMGEN INC			031162100		10/29/2008	2/12/2010	0	29,867	0	31,874	-2,007	0	0	0	-2,007
1,026	AMGEN INC			031162100		10/28/2008	2/12/2010	0	72,131	0	74,656	-2,525	0	0	0	-2,525

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

		Amount		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals	
		23,606		0		0		38,693,951		0		38,902,529		-208,578		0		0		0		-208,578	
		Long Term CG Distributions		Short Term CG Distributions		Date Sold		Date Acquired		How Acquired		Date Sold		Date Acquired		How Acquired		Date Sold		Date Acquired		How Acquired	
		Kind(s) of Property Sold		CUSIP #		Date Sold		Date Acquired		How Acquired		Date Sold		Date Acquired		How Acquired		Date Sold		Date Acquired		How Acquired	
1,027	AMGEN INC		031162100			5/3/2010	10/28/2008					5/3/2010	10/28/2008					5/3/2010	10/28/2008				
1,028	AMGEN INC		031162100			8/10/2010	10/28/2008					8/10/2010	10/28/2008					8/10/2010	10/28/2008				
1,029	AMGEN INC		031162100			8/10/2010	12/26/2008					8/10/2010	12/26/2008					8/10/2010	12/26/2008				
1,030	AMGEN INC		031162100			8/10/2010	4/24/2009					8/10/2010	4/24/2009					8/10/2010	4/24/2009				
1,031	BACM 2005-6 A2		05947J4A3			9/10/2010	2/1/2010					9/10/2010	2/1/2010					9/10/2010	2/1/2010				
1,032	BANK OF AMERICA CORP		060905104			12/23/2009	5/7/2009					12/23/2009	5/7/2009					12/23/2009	5/7/2009				
1,033	FNMA POOL # 838636		31407RV50			4/25/2010	4/12/2006					4/25/2010	4/12/2006					4/25/2010	4/12/2006				
1,034	FNMA POOL # 838636		31407RV50			4/25/2010	4/20/2006					4/25/2010	4/20/2006					4/25/2010	4/20/2006				
1,035	FNMA POOL # 838636		31407RV50			4/25/2010	12/6/2005					4/25/2010	12/6/2005					4/25/2010	12/6/2005				
1,036	FNMA POOL # 838636		31407RV50			5/25/2010	4/20/2006					5/25/2010	4/20/2006					5/25/2010	4/20/2006				
1,037	FNMA POOL # 88279		31410F2L8			10/25/2009	6/6/2007					10/25/2009	6/6/2007					10/25/2009	6/6/2007				
1,038	FNMA POOL # 88279		31410F2L8			11/25/2009	6/6/2007					11/25/2009	6/6/2007					11/25/2009	6/6/2007				
1,039	FNMA POOL # 88279		31410F2L8			12/10/2009	6/6/2007					12/10/2009	6/6/2007					12/10/2009	6/6/2007				
1,040	FNMA POOL # 88279		31410F2L8			12/25/2009	6/6/2007					12/25/2009	6/6/2007					12/25/2009	6/6/2007				
1,041	FNMA POOL # 88279		31410F2L8			1/25/2010	6/6/2007					1/25/2010	6/6/2007					1/25/2010	6/6/2007				
1,042	FNMA POOL # 88279		31410F2L8			2/25/2010	6/6/2007					2/25/2010	6/6/2007					2/25/2010	6/6/2007				
1,043	FNMA POOL # 88279		31410F2L8			3/25/2010	6/6/2007					3/25/2010	6/6/2007					3/25/2010	6/6/2007				
1,044	FNMA POOL # 88279		31410F2L8			4/25/2010	6/6/2007					4/25/2010	6/6/2007					4/25/2010	6/6/2007				
1,045	FNMA POOL # 88279		31410F2L8			5/25/2010	6/6/2007					5/25/2010	6/6/2007					5/25/2010	6/6/2007				
1,046	FNMA POOL # 88279		31410F2L8			6/25/2010	6/6/2007					6/25/2010	6/6/2007					6/25/2010	6/6/2007				
1,047	FNMA POOL # 88279		31410F2L8			7/25/2010	6/6/2007					7/25/2010	6/6/2007					7/25/2010	6/6/2007				
1,048	FNMA POOL # 88279		31410F2L8			8/25/2010	6/6/2007					8/25/2010	6/6/2007					8/25/2010	6/6/2007				
1,049	FNMA POOL # 88279		31410F2L8			9/25/2010	6/6/2007					9/25/2010	6/6/2007					9/25/2010	6/6/2007				
1,050	FNMA POOL # 88279		31410F2L8			10/25/2009	1/15/2008					10/25/2009	1/15/2008					10/25/2009	1/15/2008				
1,051	FNMA POOL # 88279		31410F2L8			11/25/2009	1/15/2008					11/25/2009	1/15/2008					11/25/2009	1/15/2008				
1,052	FNMA POOL # 88279		31410F2L8			12/25/2009	1/15/2008					12/25/2009	1/15/2008					12/25/2009	1/15/2008				
1,053	FNMA POOL # 88279		31410F2L8			1/25/2010	1/15/2008					1/25/2010	1/15/2008					1/25/2010	1/15/2008				
1,054	FNMA POOL # 88279		31410F2L8			2/25/2010	1/15/2008					2/25/2010	1/15/2008					2/25/2010	1/15/2008				
1,055	FNMA POOL # 88279		31410F2L8			3/25/2010	1/15/2008					3/25/2010	1/15/2008					3/25/2010	1/15/2008				
1,056	FNMA POOL # 88279		31410F2L8			4/25/2010	1/15/2008					4/25/2010	1/15/2008					4/25/2010	1/15/2008				
1,057	FNMA POOL # 88279		31410F2L8			5/25/2010	1/15/2008					5/25/2010	1/15/2008					5/25/2010	1/15/2008				
1,058	FNMA POOL # 88279		31410F2L8			6/25/2010	1/15/2008					6/25/2010	1/15/2008					6/25/2010	1/15/2008				
1,059	FNMA POOL # 88279		31410F2L8			7/25/2010	1/15/2008					7/25/2010	1/15/2008					7/25/2010	1/15/2008				
1,060	FNMA POOL # 88279		31410F2L8			8/25/2010	1/15/2008					8/25/2010	1/15/2008					8/25/2010	1/15/2008				
1,061	FNMA POOL # 88279		31410F2L8			9/25/2010	1/15/2008					9/25/2010	1/15/2008					9/25/2010	1/15/2008				
1,062	FNMA POOL # 88279		31410G7C1			10/25/2009	5/20/2009					10/25/2009	5/20/2009					10/25/2009	5/20/2009				
1,063	FNMA POOL # 88279		31410G7C1			11/25/2009	5/20/2009					11/25/2009	5/20/2009					11/25/2009	5/20/2009				
1,064	FNMA POOL # 88279		31410G7C1			12/25/2009	5/20/2009					12/25/2009	5/20/2009					12/25/2009	5/20/2009				
1,065	FNMA POOL # 88279		31410G7C1			1/25/2010	5/20/2009					1/25/2010	5/20/2009					1/25/2010	5/20/2009				
1,066	FNMA POOL # 88279		31410G7C1			2/25/2010	5/20/2009					2/25/2010	5/20/2009					2/25/2010	5/20/2009				
1,067	FNMA POOL # 88279		31410G7C1			3/25/2010	5/20/2009					3/25/2010	5/20/2009					3/25/2010	5/20/2009				
1,068	FNMA POOL # 88279		31410G7C1			4/25/2010	5/20/2009					4/25/2010	5/20/2009					4/25/2010	5/20/2009				
1,069	FNMA POOL # 88279		31410G7C1			5/25/2010	5/20/2009					5/25/2010	5/20/2009					5/25/2010	5/20/2009				
1,070	FNMA POOL # 88279		31410G7C1			6/25/2010	5/20/2009					6/25/2010	5/20/2009					6/25/2010	5/20/2009				
1,071	FNMA POOL # 88279		31410G7C1			7/25/2010	5/20/2009					7/25/2010	5/20/2009					7/25/2010	5/20/2009				
1,072	FNMA POOL # 88279		31410G7C1			8/25/2010	5/20/2009					8/25/2010	5/20/2009					8/25/2010	5/20/2009				
1,073	FNMA POOL # 88279		31410G7C1			9/25/2010	5/20/2009					9/25/2010	5/20/2009					9/25/2010	5/20/2009				
1,074	LBUS 2000-C5 A2		52108HC88			4/15/2010	2/10/2010					4/15/2010	2/10/2010					4/15/2010	2/10/2010				
1,075	LBUS 2000-C5 A2		52108HC88			5/15/2010	2/10/2010					5/15/2010	2/10/2010					5/15/2010	2/10/2010				
1,076	LBUS 2000-C5 A2		52108HC88			6/15/2010	2/10/2010					6/15/2010	2/10/2010					6/15/2010	2/10/2010				
1,077	LBUS 2000-C5 A2		52108HC88			7/15/2010	2/10/2010					7/15/2010	2/10/2010					7/15/2010	2/10/2010				
1,078	LBUS 2000-C5 A2		52108HC88			8/15/2010	2/10/2010					8/15/2010	2/10/2010					8/15/2010	2/10/2010				
1,079	LBUS 2000-C5 A2		52108HC88			9/15/2010	2/10/2010					9/15/2010	2/10/2010					9/15/2010	2/10/2010				
1,080	LBUS 2003-C7 A2		52108HUK8			3/17/2010	1/29/2010					3/17/2010	1/29/2010					3/17/2010	1/29/2010				
1,081	LBUS 2003-C7 A2		52108HUK																				

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

	Kind(s) of Property Sold	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions													
			23,606					38,992,951				-208,578				-208,578
1,084	LBUBS 2003-C7 A2 4 064% 9/15/27			52108HUK8		1/29/2010	7/16/2010		6,660	0	6,699	-39			0	-39
1,085	LBUBS 2003-C7 A2 4 064% 9/15/27			52108HUK8		1/29/2010	8/16/2010		290	0	292	-2			0	-2
1,086	LBUBS 2003-C7 A2 4 064% 9/15/27			52108HUK8		1/29/2010	9/15/2010		1,263	0	1,270	-7			0	-7
1,087	LIMITED BRANDS INC			532716107		10/6/2009	12/23/2009		14,491	0	13,380	1,111			0	1,111
1,088	LIMITED BRANDS INC			532716107		10/6/2009	12/23/2009		42,493	0	39,185	3,308			0	3,308
1,089	LIMITED BRANDS INC			532716107		10/6/2009	5/3/2010		9,069	0	9,959	3,110			0	3,110
1,090	LIMITED BRANDS INC			532716107		10/6/2009	8/16/2010		1,497	0	1,083	414			0	414
1,091	LORILLARD INC			544147101		1/21/2009	10/5/2009		147,487	0	120,735	26,752			0	26,752
1,092	LORILLARD INC			544147101		1/21/2009	10/5/2009		47,279	0	38,670	8,609			0	8,609
1,093	LORILLARD INC			544147101		1/21/2009	10/6/2009		69,122	0	56,286	12,836			0	12,836
1,094	LORILLARD INC			544147101		1/21/2009	10/6/2009		13,257	0	10,803	2,454			0	2,454
1,095	MCKESSON CORPORATION			58155Q103		10/7/2009	12/23/2009		48,470	0	45,525	2,945			0	2,945
1,096	MCKESSON CORPORATION			58155Q103		1/5/2010	8/16/2010		613	0	635	-22			0	-22
1,097	MEDTRONIC INC			585055106		5/3/2004	12/23/2009		54,458	0	63,544	-9,086			0	-9,086
1,098	MEDTRONIC INC			585055106		5/3/2004	5/3/2010		4,259	0	5,637	-808			0	-808
1,099	MEDTRONIC INC			585055106		5/3/2004	8/16/2010		2,119	0	3,075	-956			0	-956
1,100	MERCK & CO INC			58933Y105		3/13/2009	12/8/2009		17	0	13	4			0	4
1,101	MERCK & CO INC			58933Y105		3/13/2009	12/23/2009		119,451	0	88,097	31,354			0	31,354
1,102	MERCK & CO INC			58933Y105		3/13/2009	5/3/2010		13,705	0	10,703	3,002			0	3,002
1,103	MERCK & CO INC			58933Y105		3/13/2009	8/16/2010		3,127	0	2,470	657			0	657
1,104	MERCK & CO INC			58933Y105		1/18/2007	9/20/2010		20,107	0	13,759	6,348			0	6,348
1,105	MERCK & CO INC			58933Y105		3/13/2009	9/20/2010		29,418	0	22,217	7,201			0	7,201
1,106	MERCK & CO INC			58933Y105		1/18/2007	9/20/2010		66,772	0	45,718	21,054			0	21,054
1,107	MICROSOFT CORPORATION			594918104		12/26/2008	12/23/2009		22,190	0	13,831	8,359			0	8,359
1,108	MICROSOFT CORPORATION			594918104		1/16/1996	12/23/2009		73,042	0	21,137	51,905			0	51,905
1,109	MICROSOFT CORPORATION			594918104		1/21/2010	5/3/2010		4,294	0	4,225	69			0	69
1,110	MICROSOFT CORPORATION			594918104		1/21/2010	8/16/2010		3,420	0	4,225	-805			0	-805
1,111	MORGAN STANLEY			617446448		5/21/2009	12/23/2009		40,352	0	38,567	1,785			0	1,785
1,112	MORGAN STANLEY			617446448		5/21/2009	12/23/2009		15,316	0	14,625	691			0	691
1,113	MORGAN STANLEY			617446448		5/21/2009	5/3/2010		8,409	0	7,875	534			0	534
1,114	MORGAN STANLEY			617446448		5/21/2009	8/16/2010		520	0	563	-43			0	-43
1,115	NEWS CORP INC			65248E203		1/18/2007	12/23/2009		3,763	0	5,766	-2,003			0	-2,003
1,116	NEWS CORP INC			65248E203		1/16/2007	12/23/2009		73,594	0	105,513	-31,819			0	-31,819
1,117	BANK OF AMERICA CORP			060505104		5/7/2009	5/3/2010		13,723	0	10,430	3,293			0	3,293
1,118	BLACKROCK INC			09247X101		4/24/2009	12/23/2009		49,986	0	31,421	18,565			0	18,565
1,119	BLACKROCK INC			09247X101		4/24/2009	5/3/2010		5,187	0	4,209	978			0	978
1,120	BLACKROCK INC			09247X101		4/24/2009	8/16/2010		603	0	601	2			0	2
1,121	BLACKROCK INC			09247X101		4/24/2009	9/13/2010		20,114	0	19,995	119			0	119
1,122	BLACKROCK INC			09247X101		4/24/2009	9/13/2010		19,270	0	19,243	27			0	27
1,123	BLACKROCK INC			09247X101		4/24/2009	9/14/2010		46,631	0	45,703	928			0	928
1,124	BLACKROCK INC			09247X101		4/24/2009	9/14/2010		37,515	0	36,682	833			0	833
1,125	BROADCOM CORP CL A			111320107		2/23/2009	1/3/2009		176,877	0	109,602	67,275			0	67,275
1,126	CD 2007-CD4 A28 5 205% 12/11/49			12513YAC4		3/14/2007	12/11/2009		90,197	0	90,449	-252			0	-252
1,127	CIGNA CORP			125509109		6/19/2009	12/23/2009		35,647	0	24,207	11,440			0	11,440
1,128	CIGNA CORP			125509109		6/19/2009	5/3/2010		3,544	0	2,745	799			0	799
1,129	CIGNA CORP			125509109		6/19/2009	8/16/2010		660	0	499	161			0	161
1,130	CITIC 2006-VT2 A4 5 05% 4/20/14			125565AD3		1/14/2006	10/20/2009		11,410	0	11,407	3			0	3
1,131	CITIC 2006-VT2 A4 5 05% 4/20/14			125565AD3		1/14/2006	11/20/2009		10,845	0	10,842	3			0	3
1,132	CITIC 2006-VT2 A4 5 05% 4/20/14			125565AD3		1/14/2006	12/20/2009		9,965	0	9,958	7			0	7
1,133	CITIC 2006-VT2 A4 5 05% 4/20/14			125565AD3		1/14/2006	10/20/2010		10,132	0	10,130	2			0	2
1,134	CITIC 2006-VT2 A4 5 05% 4/20/14			125565AD3		1/14/2006	2/20/2010		8,982	0	8,980	2			0	2
1,135	CITIC 2006-VT2 A4 5 05% 4/20/14			125565AD3		1/14/2006	3/20/2010		8,733	0	8,731	2			0	2
1,136	CITIC 2006-VT2 A4 5 05% 4/20/14			125565AD3		1/14/2006	4/20/2010		80,844	0	80,828	16			0	16
1,137	CVS CAREMARK CORP			126650100		10/30/2007	12/23/2009		128,511	0	165,784	-37,273			0	-37,273
1,138	CVS CAREMARK CORP			126650100		10/30/2007	1/8/2010		5,092	0	6,217	-1,125			0	-1,125
1,139	CVS CAREMARK CORP			126650100		4/24/2007	1/8/2010		21,385	0	23,140	-1,755			0	-1,755
1,140	CVS CAREMARK CORP			126650100		10/30/2007	1/8/2010		61,760	0	75,432	-13,672			0	-13,672

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	Amount	
														Long Term CG Distributions	Short Term CG Distributions
						38,693,951		0	-208,578	0	0	0	0	0	-208,578
1,141	CVS CAREMARK CORP	126650100		4/25/2007	1/11/2010	20,293	0	21,947	-1,654						-1,654
1,142	CVS CAREMARK CORP	126650100		4/24/2007	1/11/2010	26,750	0	29,017	-2,267						-2,267
1,143	CVS CAREMARK CORP	126650100		4/25/2007	1/11/2010	98,534	0	106,443	-7,909						-7,909
1,144	CVS CAREMARK CORP	126650100		4/25/2007	5/3/2010	1,470	0	1,463	7						7
1,145	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	25,163	0	28,897	-3,734						-3,734
1,146	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	104,711	0	120,708	-15,997						-15,997
1,147	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	317	0	366	-49						-49
1,148	CVS CAREMARK CORP	126650100		4/25/2007	8/17/2010	19,573	0	24,873	-5,300						-5,300
1,149	CVS CAREMARK CORP	126650100		4/24/2007	8/17/2010	50,085	0	63,310	-13,225						-13,225
1,150	CALIFORNIA ST	13063A5G5		4/22/2009	10/6/2009	75,690	0	70,963	4,727						4,727
1,151	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	5/3/2010	3,558	0	3,419	139						139
1,152	CMSC 2000-3 A2	161505GM8		3/12/2010	4/15/2010	17,750	0	18,039	-289						-289
1,153	CMSC 2000-3 A2	161505GM8		3/24/2010	4/15/2010	4,808	0	4,875	-67						-67
1,154	CMSC 2000-3 A2	161505GM8		4/5/2010	4/15/2010	1,923	0	1,951	-28						-28
1,155	FNMA POOL # 889291	31410G7C1		8/2/2010	9/25/2010	2,638	0	2,817	-179						-179
1,156	FNMA POOL # 888890	31410G7C1		3/8/2010	4/25/2010	27,448	0	29,498	-2,050						-2,050
1,157	FNMA POOL # 888890	31410G7C1		3/8/2010	5/25/2010	4,281	0	4,601	-320						-320
1,158	FNMA POOL # 888890	31410G7C1		3/8/2010	8/25/2010	2,959	0	3,180	-221						-221
1,159	FNMA POOL # 888890	31410G7C1		6/17/2010	8/25/2010	398	0	436	-38						-38
1,160	FNMA POOL # 888890	31410G7C1		7/16/2010	8/25/2010	592	0	653	-61						-61
1,161	FNMA POOL # 888890	31410G7C1		3/8/2010	9/25/2010	2,866	0	3,081	-215						-215
1,162	FNMA POOL # 888890	31410G7C1		6/17/2010	9/25/2010	386	0	422	-36						-36
1,163	FNMA POOL # 888890	31410G7C1		7/16/2010	9/25/2010	573	0	632	-59						-59
1,164	FNMA POOL # 888967	31410GTY9		6/9/2008	10/25/2009	3,299	0	3,348	-49						-49
1,165	FNMA POOL # 888967	31410GTY9		6/9/2008	11/25/2009	3,521	0	3,574	-53						-53
1,166	FNMA POOL # 888967	31410GTY9		6/9/2008	12/25/2009	4,024	0	4,084	-60						-60
1,167	FNMA POOL # 888967	31410GTY9		6/9/2008	1/25/2010	3,025	0	3,070	-45						-45
1,168	FNMA POOL # 888967	31410GTY9		6/9/2008	2/25/2010	3,010	0	3,055	-45						-45
1,169	FNMA POOL # 888967	31410GTY9		6/9/2008	3/25/2010	3,286	0	3,334	-48						-48
1,170	FNMA POOL # 888967	31410GTY9		6/9/2008	4/25/2010	2,940	0	2,984	-44						-44
1,171	FNMA POOL # 888967	31410GTY9		6/9/2008	5/25/2010	9,699	0	9,843	-144						-144
1,172	FNMA POOL # 888967	31410GTY9		6/9/2008	6/25/2010	3,063	0	3,108	-45						-45
1,173	FNMA POOL # 888967	31410GTY9		6/9/2008	7/25/2010	2,639	0	2,678	-39						-39
1,174	FNMA POOL # 888967	31410GTY9		6/9/2008	8/25/2010	3,130	0	3,176	-46						-46
1,175	FNMA POOL # 888967	31410GTY9		6/9/2008	9/25/2010	4,847	0	4,919	-72						-72
1,176	FNMA POOL # 889072	31410GW90		7/16/2010	8/25/2010	1,226	0	1,350	-124						-124
1,177	FNMA POOL # 889072	31410GW90		7/16/2010	9/25/2010	1,206	0	1,329	-123						-123
1,178	FNMA POOL # 889572	31410KJR6		8/19/2009	10/25/2009	1,293	0	1,342	-49						-49
1,179	FNMA POOL # 889572	31410KJR6		8/19/2009	11/25/2009	1,512	0	1,571	-59						-59
1,180	FNMA POOL # 889572	31410KJR6		8/19/2009	12/25/2009	1,398	0	1,452	-54						-54
1,181	FNMA POOL # 889572	31410KJR6		8/19/2009	1/25/2010	1,786	0	1,855	-69						-69
1,182	FNMA POOL # 889572	31410KJR6		8/19/2009	2/25/2010	1,514	0	1,572	-58						-58
1,183	FNMA POOL # 889572	31410KJR6		8/19/2009	3/25/2010	1,431	0	1,486	-55						-55
1,184	FNMA POOL # 889572	31410KJR6		8/19/2009	4/25/2010	1,895	0	1,968	-73						-73
1,185	FNMA POOL # 889572	31410KJR6		8/19/2009	5/25/2010	1,678	0	1,743	-65						-65
1,186	FNMA POOL # 889572	31410KJR6		8/19/2009	6/25/2010	4,475	0	4,647	-172						-172
1,187	FNMA POOL # 889572	31410KJR6		8/19/2009	7/25/2010	1,420	0	1,475	-55						-55
1,188	FNMA POOL # 889572	31410KJR6		8/19/2009	8/25/2010	1,524	0	1,582	-58						-58
1,189	FNMA POOL # 889572	31410KJR6		8/19/2009	9/25/2010	1,583	0	1,644	-61						-61
1,190	FNMA POOL # 889668	31410KMR2		6/13/2008	10/25/2009	6,507	0	6,506	1						1
1,191	FNMA POOL # 889668	31410KMR2		6/13/2008	11/25/2009	4,161	0	4,160	1						1
1,192	FNMA POOL # 889668	31410KMR2		6/13/2008	12/25/2009	5,210	0	5,209	1						1
1,193	FNMA POOL # 889668	31410KMR2		6/13/2008	1/25/2010	4,136	0	4,135	1						1
1,194	FNMA POOL # 889668	31410KMR2		6/13/2008	2/25/2010	4,083	0	4,082	1						1
1,195	NEWS CORP INC	65248E203		5/10/2006	12/23/2009	30,732	0	37,452	-6,720						-6,720
1,196	NEWS CORP INC	65248E203		5/10/2006	5/3/2010	11,947	0	12,611	-664						-664
1,197	NEWS CORP INC	65248E203		5/10/2006	8/16/2010	2,450	0	3,248	-798						-798

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

		Amount		Totals		38,693,951		38,902,529		-208,578		0		0		0		-208,578										
		23,606		0																								
Long Term CG Distributions		Short Term CG Distributions		Kind(s) of Property Sold		How Acquired		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1,198	NALT 2006-A A4	5 1%	7/16/12	65480AAD1		1/15/2006	10/15/2009	12,061	0	12,061	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,199	NALT 2006-A A4	5 1%	7/16/12	65480AAD1		1/10/2007	10/15/2009	3,392	0	3,388	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,200	NORFOLK SOUTHERN CORP			655844108		1/14/2009	12/23/2009	58,011	0	53,835	4,176	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,201	NORFOLK SOUTHERN CORP			655844108		1/14/2009	8/16/2010	6,638	0	5,483	1,155	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,202	NORFOLK SOUTHERN CORP			655844108		1/14/2009	8/16/2010	2,733	0	2,492	241	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,203	OCCIDENTAL PETROLEUM CORP			674599105		4/23/2009	12/23/2009	52,757	0	35,541	17,216	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,204	OCCIDENTAL PETROLEUM CORP			674599105		4/23/2009	5/3/2010	5,345	0	3,332	2,013	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,205	OMNICOM GROUP INC			681919106		1/18/2007	12/23/2009	57,975	0	76,273	-18,298	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,206	OMNICOM GROUP INC			681919106		1/18/2007	5/3/2010	4,732	0	5,708	-976	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,207	OMNICOM GROUP INC			681919106		1/18/2007	8/16/2010	723	0	1,038	-315	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,208	ORACLE CORP			68389X105		12/28/2008	12/23/2009	13,787	0	9,710	4,077	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,209	ORACLE CORP			68389X105		1/18/2007	12/23/2009	80,752	0	56,580	24,172	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,210	ORACLE CORP			68389X105		1/18/2007	5/3/2010	10,055	0	6,728	3,327	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,211	ORACLE CORP			68389X105		1/18/2007	8/16/2010	2,055	0	1,552	503	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,212	GNMA POOL # 782105	5 0%	3/15/36	36241KKS6		5/10/2007	3/15/2010	3,527	0	3,476	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,213	GNMA POOL # 782105	5 0%	3/15/36	36241KKS6		5/10/2007	4/15/2010	3,171	0	3,125	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,214	GNMA POOL # 782105	5 0%	3/15/36	36241KKS6		5/10/2007	5/15/2010	2,533	0	2,496	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,215	GNMA POOL # 782105	5 0%	3/15/36	36241KKS6		5/10/2007	6/15/2010	3,406	0	3,357	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,216	GNMA POOL # 782105	5 0%	3/15/36	36241KKS6		5/10/2007	7/15/2010	2,623	0	2,591	32	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,217	GNMA POOL # 782105	5 0%	3/15/36	36241KKS6		5/10/2007	8/15/2010	3,117	0	3,082	35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,218	GNMA POOL # 782105	5 0%	3/15/36	36241KKS6		5/10/2007	9/15/2010	3,633	0	3,593	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,219	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	11/15/2009	9,009	0	9,502	-493	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,220	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	12/15/2009	11,386	0	12,010	-624	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,221	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	12/23/2009	40,725	0	40,481	244	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,222	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	1/15/2010	18,662	0	19,683	-1,021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,223	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	2/15/2010	2,426	0	2,558	-132	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,224	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	3/15/2010	7,575	0	7,989	-414	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,225	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	4/15/2010	4,489	0	4,734	-245	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,226	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	5/15/2010	3,713	0	3,916	-203	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,227	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	6/15/2010	3,413	0	3,600	-187	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,228	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	7/15/2010	3,820	0	4,029	-209	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,229	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	8/15/2010	3,593	0	3,790	-197	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,230	GNMA POOL # 782368	6 0%	7/15/38	36241KTZ1		9/17/2009	9/15/2010	7,069	0	7,456	-387	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,231	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	10/15/2009	1,292	0	1,292	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,232	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	12/15/2009	4,029	0	4,028	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,233	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	12/15/2009	8,920	0	8,919	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,234	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	1/15/2010	4,164	0	4,163	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,235	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	2/15/2010	2,705	0	2,704	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,236	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	3/15/2010	3,043	0	3,042	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,237	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	4/15/2010	1,327	0	1,327	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,238	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	5/15/2010	137	0	137	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,239	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	6/15/2010	151	0	151	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,240	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	7/15/2010	1,519	0	1,518	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,241	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	7/15/2010	98,067	0	90,124	7,943	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,242	GNMA POOL # 645884	5 5%	2/15/36	36292DRD6		2/28/2007	10/15/2009	2,554	0	2,524	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1,243	GNMA POOL # 645884	5 5%	2/15/36																									

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

		Amount		Totals		38,693,951		-208,578		0		0		0		-208,578							
		23,606		0		0		0		0		0		0		0							
		Long Term CG Distributions		Short Term CG Distributions		Date Sold		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj. Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses										
1,255	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	3/25/2010	1,836	0	1,850	-14			0	-14										
1,256	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		4/20/2006	3/25/2010	17	0	17	0			0	0										
1,257	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	4/25/2010	2,497	0	2,517	-20			0	-20										
1,258	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		4/20/2006	4/25/2010	24	0	24	0			0	0										
1,259	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	5/25/2010	5,185	0	5,227	-42			0	-42										
1,260	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		4/20/2006	5/25/2010	49	0	49	0			0	0										
1,261	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	6/25/2010	2,221	0	2,239	-18			0	-18										
1,262	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		4/20/2006	6/25/2010	21	0	21	0			0	0										
1,263	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	7/25/2010	2,183	0	2,201	-18			0	-18										
1,264	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		4/20/2006	7/25/2010	21	0	21	0			0	0										
1,265	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	8/25/2010	1,865	0	1,880	-15			0	-15										
1,266	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		4/20/2006	8/25/2010	18	0	18	0			0	0										
1,267	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	9/25/2010	2,437	0	2,456	-19			0	-19										
1,268	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		4/20/2006	9/25/2010	23	0	23	0			0	0										
1,269	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	10/25/2009	50	0	52	-2			0	-2										
1,270	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	11/25/2009	50	0	52	-2			0	-2										
1,271	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	12/25/2009	50	0	53	-3			0	-3										
1,272	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	12/25/2009	51	0	53	-2			0	-2										
1,273	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	12/25/2010	51	0	54	-3			0	-3										
1,274	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	12/25/2010	51	0	54	-3			0	-3										
1,275	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	12/25/2010	52	0	54	-2			0	-2										
1,276	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	12/25/2010	52	0	54	-2			0	-2										
1,277	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	6/25/2010	52	0	55	-3			0	-3										
1,278	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	7/25/2010	53	0	55	-2			0	-2										
1,279	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	8/25/2010	53	0	55	-2			0	-2										
1,280	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	9/20/2010	39,298	0	36,629	2,669			0	2,669										
1,281	FNMA POOL # 641282 7.0% 7/01/32	31390BM70		10/15/2002	9/25/2010	53	0	56	-3			0	-3										
1,282	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8		7/25/2002	10/25/2009	126	0	134	-8			0	-8										
1,283	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8		7/25/2002	11/25/2009	143	0	151	-8			0	-8										
1,284	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8		7/25/2002	12/25/2009	353	0	375	-22			0	-22										
1,285	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8		7/25/2002	12/25/2009	233	0	248	-15			0	-15										
1,286	FNMA POOL # 650077 7.5% 7/01/32	31390MFS8		7/25/2002	2/1/2010	12,604	0	11,874	730			0	730										
1,287	GNMA POOL # 685839 5.0% 4/15/38	36296AA47		4/25/2008	12/15/2009	1,327	0	1,312	15			0	15										
1,288	GNMA POOL # 685839 5.0% 4/15/38	36296AA47		6/27/2008	12/15/2009	442	0	433	9			0	9										
1,289	GNMA POOL # 685839 5.0% 4/15/38	36296AA47		4/25/2008	1/15/2010	9,028	0	8,932	96			0	96										
1,290	GNMA POOL # 685839 5.0% 4/15/38	36296AA47		6/27/2008	1/15/2010	3,009	0	2,946	63			0	63										
1,291	GNMA POOL # 685839 5.0% 4/15/38	36296AA47		4/25/2008	2/3/2010	157,680	0	149,957	7,723			0	7,723										
1,292	GNMA POOL # 685839 5.0% 4/15/38	36296AA47		6/27/2008	2/3/2010	52,560	0	49,481	3,079			0	3,079										
1,293	GNMA POOL # 685839 5.0% 4/15/38	36296AA47		4/25/2008	2/15/2010	4,601	0	4,555	46			0	46										
1,294	GNMA POOL # 685839 5.0% 4/15/38	36296AA47		6/27/2008	2/15/2010	1,534	0	1,503	31			0	31										
1,295	GNMA POOL # 686038 6.5% 4/15/38	36296BEK4		6/23/2008	10/15/2009	10,855	0	11,191	-336			0	-336										
1,296	GNMA POOL # 686038 6.5% 4/15/38	36296BEK4		6/23/2008	11/15/2009	4,480	0	4,619	-139			0	-139										
1,297	GNMA POOL # 686038 6.5% 4/15/38	36296BEK4		6/23/2008	12/15/2009	3,718	0	3,833	-115			0	-115										
1,298	GNMA POOL # 686038 6.5% 4/15/2038	36296BEK4		6/23/2008	10/15/2009	76,450	0	74,157	2,293			0	2,293										
1,299	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	11/15/2009	10,784	0	11,065	-281			0	-281										
1,300	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	12/15/2009	8,803	0	9,033	-230			0	-230										
1,301	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	12/23/2009	2,541	0	2,453	88			0	88										
1,302	GNMA POOL # 687844 6.5% 8/15/2038	36296DER5		8/22/2008	1/15/2010	5,671	0	5,819	-148			0	-148										
1,303	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	2/15/2010	5,295	0	5,433	-138			0	-138										
1,304	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	3/15/2010	4,279	0	4,391	-112			0	-112										
1,305	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	4/15/2010	3,757	0	3,855	-98			0	-98										
1,306	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	5/15/2010	1,561	0	1,601	-40			0	-40										
1,307	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	6/15/2010	4,625	0	4,745	-120			0	-120										
1,308	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	7/15/2010	3,095	0	3,176	-81			0	-81										
1,309	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	8/15/2010	4,700	0	4,823	-123			0	-123										
1,310	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	9/15/2010	3,582	0	3,676	-94			0	-94										
1,311	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	9/15/2010		0					0											

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

		Amount		Totals		38,693,951		38,902,529		-208,578		0		-208,578		
		Long Term CG Distributions	Short Term CG Distributions													
				Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,312	GAP INC				364760108		1/11/2010	5/3/2010	2,275	0	1,852	423			0	423
1,313	GAP INC				364760108		1/8/2010	7/7/2010	66,992	0	70,243	-3,251			0	-3,251
1,314	GAP INC				364760108		1/8/2010	7/7/2010	3,934	0	4,106	-172			0	-172
1,315	GAP INC				364760108		1/11/2010	7/7/2010	62,376	0	65,542	-3,166			0	-3,166
1,316	GAP INC				364760108		1/11/2010	7/7/2010	15,774	0	16,672	-898			0	-898
1,317	GAP INC				364760108		1/12/2010	7/7/2010	63,584	0	65,320	-1,736			0	-1,736
1,318	GENERAL ELECTRIC COMPANY				369604103		4/7/2006	12/23/2009	24,348	0	54,283	-29,935			0	-29,935
1,319	GENERAL ELECTRIC COMPANY				369604103		11/6/1996	12/23/2009	68,266	0	73,858	-5,592			0	-5,592
1,320	GENERAL ELECTRIC COMPANY				369604103		11/6/1996	5/3/2010	11,455	0	10,003	1,452			0	1,452
1,321	GENERAL ELECTRIC COMPANY				369604103		11/6/1996	8/16/2010	2,777	0	3,001	-224			0	-224
1,322	GILEAD SCIENCES INC				375558103		1/21/2009	12/1/2009	170,159	0	178,987	-8,828			0	-8,828
1,323	GILEAD SCIENCES INC				375558103		1/21/2009	12/2/2009	63,636	0	66,682	-3,046			0	-3,046
1,324	FNMA POOL # 650077 7.5% 7/1/2032				31390MFS8		7/25/2002	2/25/2010	18	0	19	-1			0	-1
1,325	FNMA REMIC 2003-64 BC 5.5% 3/25/30				31393DKA8		5/20/2010	6/25/2010	15,805	0	16,556	-751			0	-751
1,326	FNMA REMIC 2003-64 BC 5.5% 3/25/30				31393DKA8		5/20/2010	7/25/2010	7,384	0	7,735	-351			0	-351
1,327	FNMA REMIC 2003-64 BC 5.5% 3/25/30				31393DKA8		5/20/2010	8/25/2010	5,741	0	6,014	-273			0	-273
1,328	FNMA REMIC 2003-64 BC 5.5% 3/25/30				31393DKA8		5/20/2010	9/25/2010	6,391	0	6,695	-304			0	-304
1,329	FED NATL MTG ASSN 2.0% 9/28/12				31398AZF2		10/28/2009	9/28/2010	185,000	0	185,555	-555			0	-555
1,330	FNMA POOL # 745275 5.0% 2/01/36				31403C6L0		2/12/2009	10/9/2009	56,091	0	55,323	768			0	768
1,331	FNMA POOL # 745275 5.0% 2/01/36				31403C6L0		2/12/2009	10/25/2009	649	0	665	-16			0	-16
1,332	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		10/3/2006	10/25/2009	425	0	424	1			0	1
1,333	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		1/5/2007	10/25/2009	93	0	93	0			0	0
1,334	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	10/25/2009	1,248	0	1,231	17			0	17
1,335	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	10/25/2009	971	0	958	13			0	13
1,336	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		2/13/2009	10/25/2009	235	0	242	-7			0	-7
1,337	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		10/3/2006	11/25/2009	485	0	484	1			0	1
1,338	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		1/5/2007	11/25/2009	106	0	105	1			0	1
1,339	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	11/25/2009	1,425	0	1,407	18			0	18
1,340	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	11/25/2009	1,108	0	1,094	14			0	14
1,341	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		2/13/2009	11/25/2009	264	0	272	-8			0	-8
1,342	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		10/3/2006	12/25/2009	452	0	451	1			0	1
1,343	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		1/5/2007	12/25/2009	98	0	98	0			0	0
1,344	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	12/25/2009	1,325	0	1,310	15			0	15
1,345	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	12/25/2009	1,031	0	1,019	12			0	12
1,346	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		2/13/2009	12/25/2009	245	0	253	-8			0	-8
1,347	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		10/3/2006	1/25/2010	556	0	555	1			0	1
1,348	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		1/5/2007	1/25/2010	121	0	120	1			0	1
1,350	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	1/25/2010	1,268	0	1,255	13			0	13
1,351	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		2/13/2009	1/25/2010	302	0	311	-9			0	-9
1,352	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		10/3/2006	2/25/2010	481	0	481	0			0	0
1,353	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		1/5/2007	2/25/2010	105	0	104	1			0	1
1,354	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	2/25/2010	1,413	0	1,400	13			0	13
1,355	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	2/25/2010	1,099	0	1,089	10			0	10
1,356	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		2/13/2009	2/25/2010	262	0	269	-7			0	-7
1,357	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	3/25/2010	1,023	0	1,014	9			0	9
1,358	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		2/13/2009	3/25/2010	263	0	271	-8			0	-8
1,359	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		10/3/2006	3/25/2010	474	0	473	1			0	1
1,360	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	3/25/2010	1,393	0	1,379	14			0	14
1,361	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		6/29/2007	4/25/2010	1,452	0	1,440	12			0	12
1,362	FNMA POOL # 745418 5.5% 4/01/36				31403DDX4		2/13/2009	4/25/2010	346	0	356	-10			0	-10
1,364	GOOGLE INC - CL A				38259PF508		8/21/2009	12/23/2009	117,290	0	89,141	28,149			0	28,149
1,365	GOOGLE INC - CL A				38259PF508		8/21/2009	5/3/2010	14,237	0	12,536	1,701			0	1,701
1,366	GOOGLE INC - CL A				38259PF508		8/21/2009	8/16/2010	2,930	0	2,786	144			0	144
1,367	HALLIBURTON CO				406216101		1/18/2007	12/23/2009	48,719	0	45,936	2,783			0	2,783
1,368	HALLIBURTON CO				406216101		1/18/2007	5/3/2010	5,102	0	4,881	221			0	221

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

		Amount		Totals		38,693,951		0		38,902,529		-208,578		0		0		-208,578	
		Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/59	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses			
1,369			23,606	HALLIBURTON CO	406216101		1/18/2007	8/16/2010	846	0	861	-15			0				
1,370				DMOT 2005-3 A2	41283ABY4		3/25/2008	10/15/2009	1,445	0	1,453	-8			0				
1,371				DMOT 2005-3 A2	41283ABY4		3/25/2008	11/15/2009	1,265	0	1,271	-6			0				
1,372				DMOT 2005-3 A2	41283ABY4		3/25/2008	12/15/2009	1,254	0	1,260	-6			0				
1,373				DMOT 2005-3 A2	41283ABY4		3/25/2008	1/15/2010	1,138	0	1,144	-6			0				
1,374				DMOT 2005-3 A2	41283ABY4		3/25/2008	2/15/2010	1,185	0	1,190	-5			0				
1,375				DMOT 2005-3 A2	41283ABY4		3/25/2008	3/15/2010	1,265	0	1,271	-6			0				
1,376				DMOT 2005-3 A2	41283ABY4		3/25/2008	4/15/2010	1,363	0	1,370	-7			0				
1,377				DMOT 2005-3 A2	41283ABY4		3/25/2008	5/15/2010	1,235	0	1,241	-6			0				
1,378				DMOT 2005-3 A2	41283ABY4		3/25/2008	6/15/2010	1,076	0	1,081	-5			0				
1,379				DMOT 2005-3 A2	41283ABY4		3/25/2008	7/15/2010	1,129	0	1,135	-6			0				
1,380				DMOT 2005-3 A2	41283ABY4		3/25/2008	8/16/2010	7,120	0	7,156	-36			0				
1,381				DMOT 2007-1 A4	41283UAD7		1/23/2007	4/15/2010	2,315	0	2,315	0			0				
1,382				DMOT 2007-1 A4	41283UAD7		1/23/2007	5/15/2010	5,927	0	5,926	1			0				
1,383				DMOT 2007-1 A4	41283UAD7		1/23/2007	6/15/2010	5,346	0	5,345	1			0				
1,384				DMOT 2007-1 A4	41283UAD7		1/23/2007	7/15/2010	5,704	0	5,703	1			0				
1,385				DMOT 2007-1 A4	41283UAD7		1/23/2007	8/15/2010	5,392	0	5,392	0			0				
1,386				DMOT 2007-1 A4	41283UAD7		1/23/2007	9/15/2010	5,463	0	5,462	1			0				
1,387				HESS CORP	42809H107		3/17/2009	12/23/2009	86,787	0	90,369	-3,582			0				
1,388				HESS CORP	42809H107		3/17/2009	5/3/2010	628	0	615	13			0				
1,389				HESS CORP	42809H107		1/23/2009	5/3/2010	9,419	0	8,273	1,146			0				
1,390				HESS CORP	42809H107		1/23/2009	8/16/2010	3,674	0	3,861	-187			0				
1,391				HEWLETT PACKARD CO	428236103		9/4/2009	12/23/2009	6,784	0	5,818	966			0				
1,392				HEWLETT PACKARD CO	428236103		8/21/2009	12/23/2009	102,802	0	87,440	15,362			0				
1,393				HEWLETT PACKARD CO	428236103		8/21/2009	5/3/2010	11,477	0	9,765	1,712			0				
1,394				HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010	58,273	0	63,472	-5,199			0				
1,395				HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010	175,587	0	190,859	-15,272			0				
1,396				HEWLETT PACKARD CO	428236103		8/21/2009	8/12/2010	107,205	0	118,510	-11,305			0				
1,397				HEWLETT PACKARD CO	428236103		9/3/2009	8/12/2010	48,182	0	53,223	-5,041			0				
1,398				HOME DEPOT INC	437076102		8/28/2009	12/23/2009	101,690	0	97,580	4,110			0				
1,399				HOME DEPOT INC	437076102		9/11/2009	12/23/2009	2,600	0	2,470	130			0				
1,400				HOME DEPOT INC	437076102		9/11/2009	5/20/2010	13,880	0	10,704	3,176			0				
1,401				HOME DEPOT INC	437076102		10/3/2006	4/25/2010	636	0	635	1			0				
1,402				FNMA POOL # 745418	31403DDX4		1/5/2007	4/25/2010	138	0	138	0			0				
1,403				FNMA POOL # 745418	31403DDX4		6/29/2007	4/25/2010	1,867	0	1,849	18			0				
1,404				FNMA POOL # 745418	31403DDX4		6/29/2007	5/25/2010	1,366	0	1,354	12			0				
1,405				FNMA POOL # 745418	31403DDX4		2/13/2009	5/25/2010	325	0	335	-10			0				
1,406				FNMA POOL # 745418	31403DDX4		10/3/2006	5/25/2010	598	0	597	1			0				
1,407				FNMA POOL # 745418	31403DDX4		1/5/2007	5/25/2010	130	0	129	1			0				
1,408				FNMA POOL # 745418	31403DDX4		6/29/2007	5/25/2010	1,756	0	1,738	18			0				
1,409				FNMA POOL # 745418	31403DDX4		6/29/2007	6/25/2010	4,495	0	4,456	39			0				
1,410				FNMA POOL # 745418	31403DDX4		2/13/2009	6/25/2010	1,070	0	1,102	-32			0				
1,411				FNMA POOL # 745418	31403DDX4		10/3/2006	6/25/2010	1,969	0	1,966	3			0				
1,412				FNMA POOL # 745418	31403DDX4		1/5/2007	6/25/2010	428	0	426	2			0				
1,413				FNMA POOL # 745418	31403DDX4		6/29/2007	6/25/2010	5,780	0	5,722	58			0				
1,414				FNMA POOL # 745418	31403DDX4		6/29/2007	7/25/2010	1,152	0	1,144	8			0				
1,415				FNMA POOL # 745418	31403DDX4		2/13/2009	7/25/2010	274	0	282	-8			0				
1,416				FNMA POOL # 745418	31403DDX4		10/3/2006	7/25/2010	504	0	504	0			0				
1,417				FNMA POOL # 745418	31403DDX4		1/5/2007	7/25/2010	110	0	109	1			0				
1,418				FNMA POOL # 745418	31403DDX4		6/29/2007	7/25/2010	1,480	0	1,469	11			0				
1,419				FNMA POOL # 745418	31403DDX4		6/29/2007	8/25/2010	1,156	0	1,149	7			0				
1,420				FNMA POOL # 745418	31403DDX4		2/13/2009	8/25/2010	275	0	284	-9			0				
1,421				FNMA POOL # 745418	31403DDX4		10/3/2006	8/25/2010	506	0	506	0			0				
1,422				FNMA POOL # 745418	31403DDX4		1/5/2007	8/25/2010	1,110	0	1,110	0			0				
1,423				FNMA POOL # 745418	31403DDX4		6/29/2007	8/25/2010	1,486	0	1,476	10			0				
1,424				FNMA POOL # 745418	31403DDX4		6/29/2007	9/25/2010	1,321	0	1,313	8			0				
1,425				FNMA POOL # 745418	31403DDX4		6/29/2007	9/25/2010		0					0				

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

		Amount		Totals												
		23,606		0												
		0		0												
	Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
1,426			FNMA POOL # 745418 5.5% 4/01/36	31403DDX4	Acquired	2/13/2009	9/25/2010	314	0	324	-10			0	-208,578	
1,427			FNMA POOL # 745418 5.5% 4/01/36	31403DDX4	Acquired	10/3/2006	9/25/2010	579	0	578	1			0	-10	
1,428			FNMA POOL # 745418 5.5% 4/01/36	31403DDX4	Acquired	1/5/2007	9/25/2010	126	0	125	1			0	1	
1,429			FNMA POOL # 745418 5.5% 4/01/36	31403DDX4	Acquired	6/29/2007	9/25/2010	1,698	0	1,687	11			0	11	
1,430			FNMA POOL # 745870 5.0% 10/01/36	31403DIT33	Acquired	6/11/2009	10/25/2009	262,382	0	252,869	9,513			0	9,513	
1,431			FNMA POOL # 745870 5.0% 10/01/36	31403DIT33	Acquired	6/11/2009	10/25/2009	3,837	0	3,841	-4			0	-4	
1,432			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	9/10/2009	11/25/2009	4,505	0	4,810	-305			0	-305	
1,433			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	9/10/2009	12/25/2009	3,381	0	3,610	-229			0	-229	
1,434			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	9/10/2009	1/25/2010	3,937	0	4,203	-266			0	-266	
1,435			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	9/10/2009	2/25/2010	3,059	0	3,266	-207			0	-207	
1,436			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	9/10/2009	3/25/2010	3,543	0	3,784	-241			0	-241	
1,437			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	9/10/2009	5/25/2010	3,913	0	4,178	-265			0	-265	
1,438			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	4/12/2010	5/25/2010	631	0	686	-55			0	-55	
1,439			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	9/10/2009	6/25/2010	3,607	0	3,851	-244			0	-244	
1,440			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	4/12/2010	6/25/2010	582	0	633	-51			0	-51	
1,441			FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	Acquired	9/10/2009	8/25/2010	3,003	0	3,206	-203			0	-203	
1,442			HOME DEPOT INC	437076102	Acquired	9/11/2009	5/20/2010	62,454	0	51,753	10,701			0	10,701	
1,443			HOME DEPOT INC	437076102	Acquired	9/11/2009	5/20/2010	38,001	0	31,562	6,439			0	6,439	
1,444			HOME DEPOT INC	437076102	Acquired	9/11/2009	5/20/2010	18,175	0	14,963	3,212			0	3,212	
1,445			HOME DEPOT INC	437076102	Acquired	9/11/2009	5/20/2010	48,316	0	40,345	7,971			0	7,971	
1,446			HOME DEPOT INC	437076102	Acquired	12/26/2008	5/27/2010	14,759	0	10,252	4,507			0	4,507	
1,447			HOME DEPOT INC	437076102	Acquired	9/11/2009	5/27/2010	11,327	0	8,978	2,349			0	2,349	
1,448			HOME DEPOT INC	437076102	Acquired	9/11/2009	5/27/2010	71,393	0	56,394	14,999			0	14,999	
1,449			HOME DEPOT INC	437076102	Acquired	11/20/2008	5/27/2010	51,828	0	28,989	22,839			0	22,839	
1,450			HAROT 2007-1 A4 5.09% 7/18/13	438125AD8	Acquired	2/21/2007	4/18/2010	713	0	713	0			0	0	
1,451			HAROT 2007-1 A4 5.09% 7/18/13	438125AD8	Acquired	2/21/2007	5/18/2010	3,587	0	3,586	1			0	1	
1,452			HAROT 2007-1 A4 5.09% 7/18/13	438125AD8	Acquired	2/21/2007	6/18/2010	3,260	0	3,259	1			0	1	
1,453			HAROT 2007-1 A4 5.09% 7/18/13	438125AD8	Acquired	2/21/2007	7/18/2010	3,308	0	3,308	0			0	0	
1,454			HAROT 2007-1 A4 5.09% 7/18/13	438125AD8	Acquired	2/21/2007	8/18/2010	3,200	0	3,200	0			0	0	
1,455			HAROT 2007-1 A4 5.09% 7/18/13	438125AD8	Acquired	2/21/2007	9/20/2010	30,932	0	30,924	8			0	8	
1,456			HAROT 2006-3 A4 5.11% 4/15/12	43812RAD0	Acquired	10/17/2006	11/15/2009	6,623	0	6,622	1			0	1	
1,457			HAROT 2006-3 A4 5.11% 4/15/12	43812RAD0	Acquired	10/17/2006	12/15/2009	11,743	0	11,740	3			0	3	
1,458			HAROT 2006-3 A4 5.11% 4/15/12	43812RAD0	Acquired	10/17/2006	1/15/2010	11,995	0	11,993	2			0	2	
1,459			HAROT 2006-3 A4 5.11% 4/15/12	43812RAD0	Acquired	10/17/2006	2/15/2010	11,590	0	11,588	2			0	2	
1,460			HAROT 2006-3 A4 5.11% 4/15/12	43812RAD0	Acquired	10/17/2006	3/15/2010	11,153	0	11,151	2			0	2	
1,461			HAROT 2006-3 A4 5.11% 4/15/12	43812RAD0	Acquired	10/17/2006	4/15/2010	12,084	0	12,092	-8			0	-8	
1,462			HAROT 2006-3 A4 5.11% 4/15/12	43812RAD0	Acquired	10/17/2006	5/15/2010	10,911	0	10,909	2			0	2	
1,463			HAROT 2006-3 A4 5.11% 4/15/12	43812RAD0	Acquired	10/17/2006	6/15/2010	103,892	0	103,872	20			0	20	
1,464			HONEYWELL INTL INC	438516106	Acquired	1/18/2007	12/23/2009	3,578	0	4,072	-494			0	-494	
1,465			HONEYWELL INTL INC	438516106	Acquired	1/14/2004	12/23/2009	60,831	0	55,068	5,763			0	5,763	
1,466			HONEYWELL INTL INC	438516106	Acquired	1/14/2004	5/3/2010	7,662	0	5,759	1,903			0	1,903	
1,467			HONEYWELL INTL INC	438516106	Acquired	1/14/2004	8/16/2010	1,237	0	1,080	157			0	157	
1,468			HOSPIRA INC	441060100	Acquired	6/1/2007	12/23/2009	71,002	0	57,757	13,245			0	13,245	
1,469			HOSPIRA INC	441060100	Acquired	3/18/2007	5/3/2010	1,603	0	1,220	383			0	383	
1,470			HOSPIRA INC	441060100	Acquired	3/18/2007	5/3/2010	7,480	0	5,613	1,867			0	1,867	
1,471			HOSPIRA INC	441060100	Acquired	3/18/2007	8/16/2010	1,567	0	1,203	364			0	364	
1,472			HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	Acquired	2/28/2008	8/17/2010	1,135	0	1,168	-33			0	-33	
1,473			HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	Acquired	1/23/2007	8/17/2010	2,594	0	2,593	1			0	1	
1,474			HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	Acquired	2/28/2008	9/17/2010	1,843	0	1,897	-54			0	-54	
1,475			HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	Acquired	1/23/2007	9/17/2010	4,213	0	4,211	2			0	2	
1,476			HUMAN GENOME SCIENCES INC	444903108	Acquired	12/3/2009	12/23/2009	43,119	0	40,400	2,719			0	2,719	
1,477			HUMAN GENOME SCIENCES INC	444903108	Acquired	2/12/2010	5/3/2010	3,675	0	3,771	-96			0	-96	
1,478			HUMAN GENOME SCIENCES INC	444903108	Acquired	2/12/2010	8/16/2010	1,277	0	1,450	-173			0	-173	
1,479			HART 2006-B A4 5.15% 5/15/13	44920DAD8	Acquired	10/27/2006	3/15/2010	2,475	0	2,475	0			0	0	
1,480			AOL INC	00184X105	Acquired	12/26/2008	12/23/2009	901	0	627	274			0	274	
1,481			AOL INC	00184X105	Acquired	12/4/2008	12/23/2009	2,144	0	1,468	676			0	676	
1,482			AOL INC	00184X105	Acquired	12/4/2008	12/29/2009	13	0	9	4			0	4	

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals		38,902,529		-208,578		0		0		-208,578	
						23,606													
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gain Minus Excess of FMV Over Adjusted Basis or Losses					
1,483	AOL INC		00184X105		12/4/2008	1/4/2010	13,087	0	8,885	4,202			0	4,202					
1,484	AT & T INC		00206R102		1/18/2007	12/23/2009	105,535	0	132,418	-26,883			0	-26,883					
1,485	AT & T INC		00206R102		1/18/2007	5/3/2010	11,211	0	15,063	-3,852			0	-3,852					
1,486	AT & T INC		00206R102		1/18/2007	8/16/2010	2,933	0	3,853	-920			0	-920					
1,487	AEP TEXAS CENTRAL TRA	5.17% 1/01/12	00110AAD6		10/4/2006	9/21/2010	244,576	0	209,892	34,684			0	34,684					
1,488	AEP TEXAS CENTRAL TRA	5.17% 1/01/12	00110AAD6		10/4/2006	9/21/2010	23,293	0	19,990	3,303			0	3,303					
1,489	AT&T INC	6.5% 9/01/37	00206RAD4		8/29/2007	10/27/2009	84,944	0	79,768	5,176			0	5,176					
1,490	AXA FINL INC	7.75% 8/01/10	002451AA0		3/29/2006	8/12/2010	145,000	0	157,774	-12,774			0	-12,774					
1,491	AETNA INC	5.75% 6/15/11	00817YAD0		6/6/2006	3/9/2010	57,813	0	54,987	2,826			0	2,826					
1,492	AETNA INC	5.75% 6/15/11	00817YAD0		6/6/2006	3/9/2010	52,557	0	49,946	2,611			0	2,611					
1,493	ALLIANCE DATA SYS CORP		018581108		7/23/2008	12/23/2009	61,838	0	60,563	1,275			0	1,275					
1,494	ALLIANCE DATA SYS CORP		018581108		7/23/2008	5/3/2010	8,328	0	6,940	1,388			0	1,388					
1,495	ALLIANCE DATA SYS CORP		018581108		7/23/2008	8/16/2010	1,152	0	1,262	-110			0	-110					
1,496	COMMIT TO PUR FNMA	6/01/34	01F052664		4/23/2010	6/10/2010	235,950	0	230,725	5,225			0	5,225					
1,497	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8		4/12/2010	8/25/2010	484	0	527	-43			0	-43					
1,498	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8		7/14/2010	8/25/2010	726	0	800	-74			0	-74					
1,499	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8		7/16/2010	8/25/2010	194	0	214	-20			0	-20					
1,500	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8		9/10/2009	9/25/2010	3,002	0	3,205	-203			0	-203					
1,501	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8		4/12/2010	9/25/2010	484	0	527	-43			0	-43					
1,502	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8		7/14/2010	9/25/2010	726	0	800	-74			0	-74					
1,503	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8		7/16/2010	9/25/2010	194	0	213	-19			0	-19					
1,504	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0		1/13/2007	10/25/2009	1,033	0	1,043	-8			0	-8					
1,505	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0		1/13/2007	11/25/2009	142	0	139	3			0	3					
1,506	FNMA POOL # 831812	5.9865% 9/01/36	31407JDR0		1/13/2007	12/25/2009	142	0	143	-1			0	-1					
1,507	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	1/25/2010	1,109	0	1,118	-9			0	-9					
1,508	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	2/25/2010	2,994	0	3,018	-24			0	-24					
1,509	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	3/25/2010	182	0	184	-2			0	-2					
1,510	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	4/25/2010	3,336	0	3,363	-27			0	-27					
1,511	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	5/25/2010	14,262	0	14,375	-113			0	-113					
1,512	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	6/25/2010	2,339	0	2,358	-19			0	-19					
1,513	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	7/25/2010	1,827	0	1,842	-15			0	-15					
1,514	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	8/25/2010	1,206	0	1,215	-9			0	-9					
1,515	FNMA POOL # 831812	6% 9/1/36	31407JDR0		1/13/2007	9/25/2010	1,204	0	1,213	-9			0	-9					
1,516	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		12/6/2005	10/25/2009	4,761	0	4,806	-45			0	-45					
1,517	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/12/2006	10/25/2009	2,738	0	2,708	30			0	30					
1,518	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/20/2006	10/25/2009	1,071	0	1,059	12			0	12					
1,519	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		12/6/2005	11/25/2009	2,776	0	2,803	-27			0	-27					
1,520	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/12/2006	11/25/2009	1,596	0	1,581	15			0	15					
1,521	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/20/2006	11/25/2009	625	0	618	7			0	7					
1,522	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		12/6/2005	12/25/2009	1,461	0	1,475	-14			0	-14					
1,523	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/12/2006	12/25/2009	840	0	833	7			0	7					
1,524	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/20/2006	12/25/2009	329	0	326	3			0	3					
1,525	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		12/6/2005	1/25/2010	1,562	0	1,577	-15			0	-15					
1,526	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/12/2006	1/25/2010	898	0	891	7			0	7					
1,527	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/20/2006	1/25/2010	351	0	349	2			0	2					
1,528	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		12/6/2005	2/25/2010	1,023	0	1,032	-9			0	-9					
1,529	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/12/2006	2/25/2010	588	0	584	4			0	4					
1,530	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/20/2006	3/25/2010	230	0	228	2			0	2					
1,531	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/12/2006	3/25/2010	120	0	119	1			0	1					
1,532	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/20/2006	3/25/2010	47	0	47	0			0	0					
1,533	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		12/6/2005	3/25/2010	208	0	210	-2			0	-2					
1,534	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/12/2006	4/23/2010	76,222	0	71,889	4,333			0	4,333					
1,535	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		12/6/2005	4/23/2010	132,595	0	127,108	5,487			0	5,487					
1,536	FNMA POOL # 838636	5.5% 11/01/35	31407RV50		4/20/2006	4/23/2010	27,880	0	26,286	1,594			0	1,594					
1,537	HART 2006-B A4	5.15% 5/15/13	44920DAD8		10/27/2006	4/15/2010	6,793	0	6,792	1			0	1					
1,538	HART 2006-B A4	5.15% 5/15/13	44920DAD8		10/27/2006	5/15/2010	6,081	0	6,080	1			0	1					
1,539	HART 2006-B A4	5.15% 5/15/13	44920DAD8		10/27/2006	6/15/2010	5,711	0	5,710	1			0	1					

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

		Amount		Totals		38,693,951		0		38,902,529		-208,578		0		0		0	
		Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses				
1,540	HART 2006-B A4	5 15%	5/15/13	44920AD8		10/27/2006	7/15/2010	5,602	0	5,601	1			0	-208,578				
1,541	HART 2006-B A4	5 15%	5/15/13	44920AD8		10/27/2006	8/15/2010	5,464	0	5,463	1			0	1				
1,542	HART 2006-B A4	5 15%	5/15/13	44920AD8		10/27/2006	9/15/2010	5,475	0	5,474	1			0	1				
1,543	INTERNATIONAL BUSINESS MACHINES			459200101		1/23/2008	12/23/2009	77,390	0	63,337	14,053			0	14,053				
1,544	INTERNATIONAL BUSINESS MACHINES			459200101		1/23/2008	5/3/2010	8,380	0	6,908	1,472			0	1,472				
1,545	JPMORGAN CHASE & CO			46625H100		12/26/2008	12/23/2009	18,277	0	13,033	5,244			0	5,244				
1,546	JPMORGAN CHASE & CO			46625H100		2/6/2009	12/23/2009	104,678	0	68,893	35,785			0	35,785				
1,547	JPMORGAN CHASE & CO			46625H100		2/6/2009	5/3/2010	3,016	0	1,914	1,102			0	1,102				
1,548	JPMORGAN CHASE & CO			46625H100		11/18/2002	5/3/2010	13,355	0	6,809	6,546			0	6,546				
1,549	JPMORGAN CHASE & CO			46625H100		11/18/2002	8/16/2010	3,382	0	1,977	1,405			0	1,405				
1,550	JPMORGAN CHASE & CO	5 375%	10/01/10	46625HG11		9/24/2007	2/17/2010	59,546	0	54,952	4,594			0	4,594				
1,551	JPMCC 2001-CIB2 A3	6 429%	4/15/35	46625MCU1		6/29/2010	7/15/2010	1,181	0	1,218	-37			0	-37				
1,552	JPMCC 2001-CIB2 A3	6 429%	4/15/35	46625MCU1		6/29/2010	8/15/2010	6,392	0	6,591	-199			0	-199				
1,553	JPMCC 2001-CIB2 A3	6 429%	4/15/35	46625MCU1		6/29/2010	9/15/2010	9,055	0	9,337	-282			0	-282				
1,554	JUNIPER NETWORKS INC			48203R104		10/28/2008	12/23/2009	28,430	0	19,231	9,199			0	9,199				
1,555	JUNIPER NETWORKS INC			48203R104		10/28/2008	1/6/2010	8,545	0	5,876	2,669			0	2,669				
1,556	JUNIPER NETWORKS INC			48203R104		12/26/2008	1/6/2010	11,912	0	7,810	4,102			0	4,102				
1,557	JUNIPER NETWORKS INC			48203R104		12/23/2009	1/6/2010	109,795	0	62,680	47,115			0	47,115				
1,558	JUNIPER NETWORKS INC			48203R104		10/28/2008	1/6/2010	260	0	178	82			0	82				
1,559	KBR INC			48242W106		1/18/2007	12/23/2009	27,722	0	26,174	1,548			0	1,548				
1,560	KBR INC			48242W106		1/18/2007	5/3/2010	3,439	0	2,888	551			0	551				
1,561	KBR INC			48242W106		1/18/2007	8/16/2010	933	0	722	211			0	211				
1,562	KBR INC			48242W106		1/18/2007	9/7/2010	15,914	0	11,841	4,073			0	4,073				
1,563	KBR INC			48242W106		1/18/2007	9/8/2010	15,404	0	11,408	3,996			0	3,996				
1,564	KBR INC			48242W106		12/26/2008	9/8/2010	4,753	0	2,905	1,848			0	1,848				
1,565	KBR INC			48242W106		12/26/2008	9/9/2010	245	0	149	96			0	96				
1,566	KBR INC			48242W106		12/26/2008	9/9/2010	24	0	15	9			0	9				
1,567	KBR INC			48242W106		12/26/2008	9/10/2010	15,003	0	9,149	5,854			0	5,854				
1,568	KBR INC			48242W106		12/12/2008	9/10/2010	19,279	0	11,743	7,536			0	7,536				
1,569	KBR INC			48242W106		12/12/2008	9/13/2010	75,505	0	46,077	29,428			0	29,428				
1,570	KBR INC			48242W106		12/12/2008	9/13/2010	12,204	0	7,322	4,882			0	4,882				
1,571	KBR INC			48242W106		12/12/2008	9/13/2010	16,348	0	9,867	6,481			0	6,481				
1,572	PARKER HANNIFIN CORP			701094104		12/26/2008	12/23/2009	13,670	0	9,895	3,775			0	3,775				
1,573	PARKER HANNIFIN CORP			701094104		12/24/2008	12/23/2009	37,182	0	26,772	10,410			0	10,410				
1,574	PARKER HANNIFIN CORP			701094104		12/24/2008	5/3/2010	698	0	394	304			0	304				
1,575	PARKER HANNIFIN CORP			701094104		12/23/2008	5/3/2010	6,975	0	3,891	3,084			0	3,084				
1,576	PARKER HANNIFIN CORP			701094104		12/23/2008	6/18/2010	78,108	0	49,807	28,301			0	28,301				
1,577	PARKER HANNIFIN CORP			701094104		12/23/2008	6/21/2010	138,185	0	87,163	51,022			0	51,022				
1,578	PEPSICO INC			713448108		12/26/2008	12/23/2009	17,546	0	15,927	1,619			0	1,619				
1,579	PEPSICO INC			713448108		4/6/1999	12/23/2009	85,913	0	38,933	46,980			0	46,980				
1,580	PEPSICO INC			713448108		4/6/1999	5/3/2010	10,475	0	4,387	6,088			0	6,088				
1,581	PFIZER INC			717081103		3/8/1999	12/23/2009	143,334	0	193,444	-50,110			0	-50,110				
1,582	PFIZER INC			717081103		3/8/1999	5/3/2010	15,597	0	23,334	-7,737			0	-7,737				
1,583	PFIZER INC			717081103		3/8/1999	8/16/2010	3,828	0	6,022	-2,194			0	-2,194				
1,584	PRAXAIR INC			74005P104		2/8/2005	12/23/2009	46,155	0	25,951	20,204			0	20,204				
1,585	PRAXAIR INC			74005P104		2/8/2005	5/3/2010	5,020	0	2,685	2,335			0	2,335				
1,586	PRAXAIR INC			74005P104		2/8/2005	8/16/2010	1,762	0	895	867			0	867				
1,587	PROCTER & GAMBLE CO			742718109		4/29/2008	12/23/2009	3,674	0	3,967	-293			0	-293				
1,588	PROCTER & GAMBLE CO			742718109		12/26/2008	12/23/2009	12,858	0	12,745	113			0	113				
1,589	PROCTER & GAMBLE CO			742718109		2/1/2002	12/23/2009	63,678	0	42,806	20,872			0	20,872				
1,590	PROCTER & GAMBLE CO			742718109		2/1/2002	5/3/2010	9,962	0	6,585	3,377			0	3,377				
1,591	PROCTER & GAMBLE CO			742718109		2/1/2002	8/16/2010	2,966	0	1,646	1,320			0	1,320				
1,592	PMCF 2001-ROCK A2			74438WAB2		2/24/2010	4/10/2010	311	0	323	-12			0	-12				
1,593	PMCF 2001-ROCK A2			74438WAB2		2/24/2010	5/10/2010	5,051	0	5,246	-195			0	-195				
1,594	PMCF 2001-ROCK A2	6 605%	5/10/34	74438WAB2		2/24/2010	6/10/2010	310	0	322	-12			0	-12				
1,595	PMCF 2001-ROCK A2	6 605%	5/10/34	74438WAB2		2/24/2010	7/10/2010	3,927	0	4,079	-152			0	-152				

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/59	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							38,693,951	0	38,902,529	-208,578	0	0	0	-208,578
1,597	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	8/10/2010		32,807	0	34,075	-1,268			0	-1,268
1,598	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	9/10/2010		7,484	0	7,773	-289			0	-289
1,599	MELLON OPTIMA LT SALES	9934AA008		1/1/1900	12/31/2010			0	209,347	-209,347			0	-209,347
1,600	MELLON OPTIMA LT SALES	9934AA008		1/1/2010	12/31/2010		33,334	0	0	33,334			0	33,334

Part XVI-A, Lines 11a-11e (990-PF) - Other Revenue

		Unrelated Business Income		Excluded by Section 512, 513, or 514		
Program Service Revenue		Business Code	Amount	Exclusion Code	Amount	Related or Exempt Function Income
1	OTHER INCOME FROM OPTIMA H			42	-111,464	
2	UBTI ADJUSTMENT	900001	-2,369			
3						
4						
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Part VI, Line 6a (990-PF) - Estimated Tax Payments

	<u>Date</u>	<u>Amount</u>
1 Credit from prior year return		1
2 First quarter estimated tax payment		2 0
3 Second quarter estimated tax payment		3 0
4 Third quarter estimated tax payment		4 0
5 Fourth quarter estimated tax payment		5
6 Other payments	12/31/2009	6 43,217
7 Total		7 43,217

SCHEDULE K-1