



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



ENVELOPE
POSTMARK DATE, JAN 1 & 2011Form **990-PF**Department of the Treasury
Internal Revenue Service (77)**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2009

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

For calendar year 2009, or tax year beginning 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 changeUse the IRS
label.
Otherwise,
print
or type.
See Specific
Instructions.

Name of foundation

LOCKHART J M ALLY HERC 1

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

BNY Mellon, N A - P O Box 185

Room/suite

City or town, state, and ZIP code

Pittsburgh

PA

15230-0185

A Employer identification number

25-6018602

B Telephone number (see page 10 of the instructions)

(412)234-5784

C If exemption application is pending, check here ☐D 1. Foreign organizations, check here ☐2. Foreign organizations meeting the 85% test, check here and attach computation ☐E If private foundation status was terminated under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐H Check type of organization ☐ Section 501(c)(3) exempt private foundation☒ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundationI Fair market value of all assets at end of year (from Part II, col (c), line 16) $\blacktriangleright$ \$ 11,551,270J Accounting method ☒ Cash ☐ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis)**Part I Analysis of Revenue and Expenses** (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☐ if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments	0	0		
4 Dividends and interest from securities	317,918	317,918		
5 a Gross rents		0		
b Net rental income or (loss)	0			
6 a Net gain or (loss) from sale of assets not on line 10	48,505			
b Gross sales price for all assets on line 6a	5,649,973			
7 Capital gain net income (from Part IV, line 2)		47,964		
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)	-18,333	0	0	
12 Total. Add lines 1 through 11	348,090	365,882	0	
13 Compensation of officers, directors, trustees, etc	42,402	25,441		16,961
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16 a Legal fees (attach schedule)	0	0	0	0
b Accounting fees (attach schedule)	0	0	0	0
c Other professional fees (attach schedule)	0	0	0	0
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions)	1,376	1,376	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)	28,440	28,397	0	0
24 Total operating and administrative expenses. Add lines 13 through 23	72,218	55,214	0	16,961
25 Contributions, gifts, grants paid	583,644			583,644
26 Total expenses and disbursements. Add lines 24 and 25	655,862	55,214	0	600,605
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	-307,772			
b Net investment income (if negative, enter -0-)		310,668		
c Adjusted net income (if negative, enter -0-)			0	

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

(HTA)

Form 990-PF (2009)

12

Part II		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	34,361	200,018	200,018
	3	Accounts receivable ▶ ----- 0			
		Less allowance for doubtful accounts ▶ ----- 0	0	0	0
	4	Pledges receivable ▶ ----- 0			
		Less allowance for doubtful accounts ▶ ----- 0	0	0	0
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0
	7	Other notes and loans receivable (attach schedule) ▶ ----- 0			
		Less allowance for doubtful accounts ▶ ----- 0	0	0	0
	8	Inventories for sale or use		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			
	Less accumulated depreciation (attach schedule) ▶ ----- 0	0	0	0	
12	Investments—mortgage loans				
13	Investments—other (attach schedule)	10,646,002	10,223,558	10,566,725	
14	Land, buildings, and equipment basis ▶ ----- 0				
	Less accumulated depreciation (attach schedule) ▶ ----- 0	0	0	0	
15	Other assets (describe ▶ OPTIMA PARTNERSHIP -----)	800,000	800,000	784,527	
16	Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	11,480,363	11,223,576	11,551,270	
Liabilities	17	Accounts payable and accrued expenses		0	
	18	Grants payable			
	19	Deferred revenue		0	
	20	Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21	Mortgages and other notes payable (attach schedule)	0	0	
	22	Other liabilities (describe ▶ -----)	0	0	
	23	Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☐			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27	Capital stock, trust principal, or current funds	11,480,363	11,223,576	
	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)	11,480,363	11,223,576		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	11,480,363	11,223,576		

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	11,480,363
2	Enter amount from Part I, line 27a	2	-307,772
3	Other increases not included in line 2 (itemize) ▶ <u>OPTIMA K-1 PARTNERSHIP ADJUSTMENT</u>	3	65,627
4	Add lines 1, 2, and 3	4	11,238,218
5	Decreases not included in line 2 (itemize) ▶ <u>TAX COST ADJUSTMENT</u>	5	14,642
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	11,223,576

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	48,505
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	0

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	684,770	10,166,816	0.067353
2007			0.000000
2006			0.000000
2005			0.000000
2004			0.000000
2 Total of line 1, column (d)			2 0.067353
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 0.067353
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5			4 11,175,016
5 Multiply line 4 by line 3			5 752,671
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 3,107
7 Add lines 5 and 6			7 755,778
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			8 600,605

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

1	a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		
	b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b	1	6,213
	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	6,213
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	6,213
6	Credits/Payments		
	a 2009 estimated tax payments and 2008 overpayment credited to 2009	6a	6,434
	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	6,434
8	Enter any penalty for underpayment of estimated tax Check here ☐ 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	221
11	Enter the amount of line 10 to be Credited to 2010 estimated tax ☐ 221 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 <i>General Instruction G</i> ? <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

Form 990-PF (2009)

LOCKHART J M ALLY HERC 1

25-6018602

Page 5

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ BNY Mellon, N A	Telephone no ▶ (412)234-5784		
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 0		

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

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

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

Form 990-PF (2009)

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)? ☐ Yes ☒ No
Organizations relying on a current notice regarding disaster assistance check here ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No
If "Yes," attach the statement required by Regulations section 53.4945–5(d) N/A

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? ☐ Yes ☒ No
If "Yes" to 6b, file Form 8870

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

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

5b

N/A

6b

X

7b

N/A

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N.A. P O Box 185 Pittsburgh PA 15230-0185	TRUSTEE SEE ATTACHED	42,402	NONE	NONE
	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

▶ NONE

Part IX-A Summary of Direct Charitable Activities

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

Expenses

1 NONE	
2	
3	
4	

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

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

Amount

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

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	11,186,361
b	Average of monthly cash balances	1b	158,833
c	Fair market value of all other assets (see page 24 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	11,345,194
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	11,345,194
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	170,178
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	11,175,016
6	Minimum investment return. Enter 5% of line 5	6	558,751

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	558,751
2a	Tax on investment income for 2009 from Part VI, line 5	2a	6,213
b	Income tax for 2009 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	6,213
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	552,538
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	552,538
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	552,538

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	600,605
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	600,605
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	600,605

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				552,538
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	182,855			
f Total of lines 3a through e	182,855			
4 Qualifying distributions for 2009 from Part XII, line 4 ▶ \$ 600,605				
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				552,538
e Remaining amount distributed out of corpus	48,067			
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	230,922			
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	230,922			
10 Analysis of line 9				
a Excess from 2005	0			
b Excess from 2006	0			
c Excess from 2007	0			
d Excess from 2008	182,855			
e Excess from 2009	48,067			

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 Paid during the year See Attached Statement				
Total			▶ 3a	583,644
b Approved for future payment NONE				
Total			▶ 3b	0

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

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

[illegible]

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

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

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

ang

1/13/2011

VICE PRESIDENT

Signature of officer or trustee

Date _____

Title

Sign Here

**Paid
Preparer's
Use Only**

Preparer's
signature

Date _____

1/13/2011

Check if self-employed ☒

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

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

PRICEWATERHOUSECOOPERS LLP
600 Grant Street, Pittsburgh, PA 15219

EIN ► 13-4008324
Phone no 412-355-6000

Attachment to Form 990-PF

Part V-III, Column (b)

Title and average hours per week devoted to position.

As trustee, BNY MELLON 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 hourly basis but are calculated upon factors such as the market value of the account and in accordance with our agreement with the client.

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000174	LOCKHART J M AL	H89128104	TYCO INTERNATIONAL LTD	1,280 00	47,014 40	30,986 70
10265000174	LOCKHART J M AL	00206R102	AT & T INC	2,650 00	75,790 00	93,901 16
10265000174	LOCKHART J M AL	018581108	ALLIANCE DATA SYS CORP	650	42,419 00	39,606 02
10265000174	LOCKHART J M AL	01988P108	ALLSCRIPTS HEALTHCARE SOLUTI	1,630 00	30,106 10	27,860 31
10265000174	LOCKHART J M AL	025816109	AMERICAN EXPRESS CO	1,330 00	55,899 90	56,122 16
10265000174	LOCKHART J M AL	03076C106	AMERIPRISE FINANCIAL INC	760	35,970 80	15,637 63
10265000174	LOCKHART J M AL	032346108	AMYLIN PHARMACEUTICALS INC	2,400 00	50,040 00	45,393 56
10265000174	LOCKHART J M AL	032511107	ANADARKO PETROLEUM CORP	470	26,813 50	19,991 97
10265000174	LOCKHART J M AL	037411105	APACHE CORP	787	76,937 12	54,888 29
10265000174	LOCKHART J M AL	037833100	APPLE INC	511	144,996 25	91,044 98
10265000174	LOCKHART J M AL	052800109	AUTOLIV INC	630	41,157 90	16,777 31
10265000174	LOCKHART J M AL	05569M509	BNY MELLON MID CAP STK FD CL	74,274 01	776,163 50	838,024 51
10265000174	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	39,393 77	39,393 77	39,393 77
10265000174	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	1,607 70	1,607 70	1,607 70
10265000174	LOCKHART J M AL	05569M855	BNY MELLON EMERGING MARKETS	46,387 40	514,900 18	677,861 35
10265000174	LOCKHART J M AL	060505104	BANK OF AMERICA CORP	7,160 00	93,813 90	96,824 92
10265000174	LOCKHART J M AL	125509109	CIGNA CORP	810	28,981 80	20,004 81
10265000174	LOCKHART J M AL	126650100	CVS CAREMARK CORP	470	14,790 90	17,023 65
10265000174	LOCKHART J M AL	14040H105	CAPITAL ONE FINANCIAL CORP	1,060 00	41,923 00	44,736 30
10265000174	LOCKHART J M AL	143658300	CARNIVAL CORP	880	33,602 80	27,482 22
10265000174	LOCKHART J M AL	149123101	CATERPILLAR INC	600	47,208 00	38,608 92
10265000174	LOCKHART J M AL	171232101	CHUBB CORP	810	46,161 90	42,404 90
10265000174	LOCKHART J M AL	17275R102	CISCO SYSTEMS INC	3,500 00	76,650 00	74,950 86
10265000174	LOCKHART J M AL	200340107	COMERICA INC	1,150 00	42,722 50	42,220 00
10265000174	LOCKHART J M AL	20825C104	CONOCOPHILLIPS	1,180 00	67,767 40	35,713 38
10265000174	LOCKHART J M AL	231021106	CUMMINS INC	730	66,123 40	24,900 72
10265000174	LOCKHART J M AL	235851102	DANAHER CORP	760	30,863 60	20,754 45
10265000174	LOCKHART J M AL	263534109	DU PONT (E I) DE NEMOURS	660	29,449 20	17,595 47
10265000174	LOCKHART J M AL	268648102	E M C CORP MASS	4,180 00	84,895 80	63,988 15
10265000174	LOCKHART J M AL	30231G102	EXXON MOBIL CORP	1,840 00	113,693 60	78,344 58
10265000174	LOCKHART J M AL	354613101	FRANKLIN RES INC	309	33,032 10	16,797 40
10265000174	LOCKHART J M AL	369604103	GENERAL ELECTRIC COMPANY	4,220 00	68,575 00	102,821 78
10265000174	LOCKHART J M AL	38259P508	GOOGLE INC - CL A	175	92,013 25	78,422 67
10265000174	LOCKHART J M AL	406216101	HALLIBURTON CO	1,137 00	37,600 59	33,979 24
10265000174	LOCKHART J M AL	42809H107	HESS CORP	1,193 00	70,530 16	46,681 54
10265000174	LOCKHART J M AL	437076102	HOME DEPOT INC	1,090 00	34,531 20	20,858 69
10265000174	LOCKHART J M AL	438516106	HONEYWELL INTL INC	1,140 00	50,091 60	41,030 88
10265000174	LOCKHART J M AL	441060100	HOSPIRA INC	960	54,729 60	38,393 46
10265000174	LOCKHART J M AL	444903108	HUMAN GENOME SCIENCES INC	1,790 00	53,324 10	51,218 24
10265000174	LOCKHART J M AL	45666Q102	INFORMATICA CORP	770	29,575 70	23,427 51
10265000174	LOCKHART J M AL	459200101	INTERNATIONAL BUSINESS MACHI	695	93,227 30	79,434 20
10265000174	LOCKHART J M AL	46625H100	JPMORGAN CHASE & CO	2,348 00	89,364 88	52,340 09
10265000174	LOCKHART J M AL	532716107	LIMITED BRANDS INC	2,470 00	66,146 60	55,844 94
10265000174	LOCKHART J M AL	58155Q103	MCKESSON CORPORATION	1,030 00	63,633 40	57,994 21

10265000174	LOCKHART J M AL	585055106	MEDTRONIC INC	890	29,886 20	45,577 18
10265000174	LOCKHART J M AL	58933Y105	MERCK & CO INC	1,755 00	64,601 55	44,154 04
10265000174	LOCKHART J M AL	594918104	MICROSOFT CORPORATION	3,429 00	83,976 21	78,264 57
10265000174	LOCKHART J M AL	617446448	MORGAN STANLEY	1,510 00	37,266 80	40,715 96
10265000174	LOCKHART J M AL	620076109	MOTOROLA INC	3,350 00	28,575 50	26,802 85
10265000174	LOCKHART J M AL	651229106	NEWELL RUBBERMAID INC	2,160 00	38,469 60	37,884 48
10265000174	LOCKHART J M AL	65248E203	NEWS CORP INC	4,940 00	74,396 40	91,038 40
10265000174	LOCKHART J M AL	65339F101	NEXTERA ENERGY INC	730	39,704 70	39,887 28
10265000174	LOCKHART J M AL	655664100	NORDSTROM INC	1,120 00	41,664 00	37,941 94
10265000174	LOCKHART J M AL	655844108	NORFOLK SOUTHERN CORP	900	53,559 00	44,711 31
10265000174	LOCKHART J M AL	674599105	OCCIDENTAL PETROLEUM CORP	1,280 00	100,224 00	93,322 00
10265000174	LOCKHART J M AL	681919106	OMNICOM GROUP INC	1,010 00	39,874 80	52,748 16
10265000174	LOCKHART J M AL	68389X105	ORACLE CORP	2,710 00	72,763 50	46,429 62
10265000174	LOCKHART J M AL	713448108	PEPSICO INC	1,160 00	77,070 40	31,666 67
10265000174	LOCKHART J M AL	717081103	PFIZER INC	6,487 00	111,381 79	130,833 63
10265000174	LOCKHART J M AL	74005P104	PRAXAIR INC	460	41,519 60	20,410 52
10265000174	LOCKHART J M AL	742718109	PROCTER & GAMBLE CO	930	55,772 10	38,085 73
10265000174	LOCKHART J M AL	744573106	PUBLIC SVC ENTERPRISE GROUP	2,720 00	89,977 60	88,060 74
10265000174	LOCKHART J M AL	747525103	QUALCOMM INC	1,630 00	73,565 98	74,362 54
10265000174	LOCKHART J M AL	755111507	RAYTHEON CO	530	24,226 30	27,558 88
10265000174	LOCKHART J M AL	808513105	SCHWAB CHARLES CORP NEW	1,330 00	18,487 00	20,244 32
10265000174	LOCKHART J M AL	86271F677	DREYFUS SELECT MANAGERS S/C	18,393 95	335,873 60	306,635 25
10265000174	LOCKHART J M AL	87612E106	TARGET CORP	1,320 00	70,540 80	53,491 69
10265000174	LOCKHART J M AL	883203101	TEXTRON INC	1,990 00	40,914 40	63,614 01
10265000174	LOCKHART J M AL	883556102	THERMO FISHER SCIENTIFIC INC	1,300 00	62,244 00	58,723 51
10265000174	LOCKHART J M AL	887317303	TIME WARNER INC	906	27,768 90	18,170 32
10265000174	LOCKHART J M AL	904767704	UNILEVER PLC ADR	2,250 00	65,475 00	65,543 75
10265000174	LOCKHART J M AL	91912E105	VALE SA-SP ADR	1,790 00	55,973 30	25,794 13
10265000174	LOCKHART J M AL	921909826	VANGUARD INST DEV MKTS ID-IS	57,330 01	551,514 70	805,486 64
10265000174	LOCKHART J M AL	949746101	WELLS FARGO & COMPANY	3,460 00	86,897 90	86,969 13
10265000174	LOCKHART J M AL	963320106	WHIRLPOOL CORP	430	34,812 80	28,103 16
10265000174	LOCKHART J M AL	9934AA008	MELLON OPTIMA L/S STRATEGY F	784,527 19	784,527 19	800,000 00
10265000174	LOCKHART J M AL	999Z59655	021801-LOCKHART FBO AHER-500	1	0	1
TOTAL FOR ACCT#10265000174					6,927,739 02	6,817,129 01

SUB ACCOUNT TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260218010	LOCKHART FBO AH 00206RAR3 AT&T INC		5 8%	20,000 00	23,840 80	21,435 40
10260218010	LOCKHART FBO AH 02005MAE2 ALLYA 2010-3 A4		1 55%	10,000 00	10,070 30	9,996 43
10260218010	LOCKHART FBO AH 03063PAC6 AMCAR 2010-3 A3		1 14%	35,000 00	35,048 65	34,994 69
10260218010	LOCKHART FBO AH 05569M616 BNY MELLON MONEY MARKET FUND			19,528 83	19,528 83	19,528 83
10260218010	LOCKHART FBO AH 05569M616 BNY MELLON MONEY MARKET FUND			139,487 52	139,487 52	139,487 52
10260218010	LOCKHART FBO AH 05947U4A3 BACM 2005-6 A2		5 165%	6,273 63	6,290 88	6,399 10

10260218010	LOCKHART FBO AH 060505CL6	BANK OF AMERICA CORP	5	75%	45,000.00	48,336.75	46,223.70
10260218010	LOCKHART FBO AH 06739FGF2	BARCLAYS BANK PLC	5	0%	45,000.00	49,235.85	44,941.95
10260218010	LOCKHART FBO AH 07383FQ35	BSCMS 2004-PWR5 A3	4	565%	30,000.00	30,408.90	30,614.06
10260218010	LOCKHART FBO AH 09247XAC5	BLACKROCK INC	6	25%	25,000.00	29,894.25	24,799.00
10260218010	LOCKHART FBO AH 12626PAE3	CRH AMERICA INC	5	3%	20,000.00	21,467.80	19,278.20
10260218010	LOCKHART FBO AH 13063A7D0	CALIFORNIA ST	7	3%	50,000.00	53,015.50	50,411.50
10260218010	LOCKHART FBO AH 17275RAC6	CISCO SYSTEMS INC	5	5%	20,000.00	23,593.00	21,065.60
10260218010	LOCKHART FBO AH 172967EM9	CITIGROUP INC	6	125%	30,000.00	32,770.50	29,871.60
10260218010	LOCKHART FBO AH 20030NAL5	COMCAST CORP	5	9%	35,000.00	40,429.90	34,309.10
10260218010	LOCKHART FBO AH 225458N20	CSFB 2005-C4 A2	5	017%	561.84	569.71	564.23
10260218010	LOCKHART FBO AH 244217BG9	DEERE JOHN CAP CORP	NT	7	0%	20,000.00	21,752.20
10260218010	LOCKHART FBO AH 25244SAD3	DIAGEO FINANCE BV	5	5%	20,000.00	22,070.80	19,973.60
10260218010	LOCKHART FBO AH 3128KY4L0	FHLMC GOLD A68027	6	0%	20,443.21	21,955.60	20,679.57
10260218010	LOCKHART FBO AH 3128L1KB5	FHLMC GOLD A69290	6	0%	8,105.63	8,705.28	8,199.02
10260218010	LOCKHART FBO AH 3128L15M8	FHLMC GOLD A69852	5	5%	33,979.17	36,066.51	33,835.92
10260218010	LOCKHART FBO AH 3128MBEE3	FHLMC GOLD G12633	5	0%	42,903.85	45,604.65	45,478.07
10260218010	LOCKHART FBO AH 3128M1BF5	FHLMC GOLD G11938	4	5%	9,005.91	9,548.88	8,962.61
10260218010	LOCKHART FBO AH 3128M6AR9	FHLMC GOLD G04216	5	5%	18,966.54	20,248.30	20,424.59
10260218010	LOCKHART FBO AH 3128M6AU2	FHLMC GOLD G04219	5	5%	28,975.41	30,755.37	30,990.11
10260218010	LOCKHART FBO AH 3128M7HN9	FHLMC GOLD G05337	5	5%	31,779.62	33,704.83	34,133.29
10260218010	LOCKHART FBO AH 3128M7N28	FHLMC GOLD G05509	6	0%	28,094.28	30,172.69	29,215.86
10260218010	LOCKHART FBO AH 3128M7Q90	FHLMC GOLD G05580	6	5%	28,669.93	31,264.56	30,569.32
10260218010	LOCKHART FBO AH 3128M7T22	FHLMC GOLD G05669	6	5%	24,106.59	26,288.24	25,675.40
10260218010	LOCKHART FBO AH 3128M74X1	FHLMC GOLD G05938	5	0%	41,871.99	44,249.48	44,430.10
10260218010	LOCKHART FBO AH 3128P7J79	FHLMC GOLD C91186	5	0%	25,870.01	27,268.28	25,544.29
10260218010	LOCKHART FBO AH 3128P7KF9	FHLMC GOLD C91194	5	0%	25,426.86	26,801.18	25,111.54
10260218010	LOCKHART FBO AH 3128QHSN1	FHLMC GOLD C91194	5	0%	8,127.04	8,666.19	8,168.95
10260218010	LOCKHART FBO AH 3128X9KL3	FED HOME LN MTG CORP	2	0%	35,000.00	35,047.60	35,043.75
10260218010	LOCKHART FBO AH 312941D20	FHLMC GOLD A92821	5	0%	44,589.60	46,870.36	47,362.51
10260218010	LOCKHART FBO AH 312941J99	FHLMC GOLD A92988	5	0%	49,379.21	51,904.96	52,434.55
10260218010	LOCKHART FBO AH 312941KX4	FHLMC GOLD A93010	4	5%	14,887.13	15,499.14	15,438.42
10260218010	LOCKHART FBO AH 31315PMD8	FED AGRI MTGE CORP	2	1%	30,000.00	30,897.30	30,000.00
10260218010	LOCKHART FBO AH 3133XSAE8	FED HOME LOAN BANK	3	625%	25,000.00	27,132.75	24,928.00
10260218010	LOCKHART FBO AH 31359MSL8	FEDERAL NATL MTG AS	4	375%	30,000.00	32,943.90	32,473.50
10260218010	LOCKHART FBO AH 31371LTV1	FNMA POOL # 255364	6	0%	24,401.30	26,637.44	24,832.16
10260218010	LOCKHART FBO AH 31385XD95	FNMA POOL # 555528	6	0%	20,767.32	22,826.19	20,932.81
10260218010	LOCKHART FBO AH 31393DKA8	FNMA REMIC 2003-64 BC	5	5%	35,778.60	37,440.87	37,478.08
10260218010	LOCKHART FBO AH 31398AB35	FED NATL MTGE AS	2	625%	25,000.00	25,109.50	25,000.00
10260218010	LOCKHART FBO AH 31398AYY2	FED NATL MTGE ASSN	3	0%	20,000.00	21,381.20	19,946.00
10260218010	LOCKHART FBO AH 31403DDX4	FNMA POOL # 745418	5	5%	53,376.95	57,082.91	53,165.79
10260218010	LOCKHART FBO AH 31403DWHF	FNMA POOL # 745948	6	5%	30,293.41	33,176.74	32,345.30
10260218010	LOCKHART FBO AH 31407JDR0	FNMA POOL # 831812	6%	9/1/	24,985.05	26,985.85	25,184.14
10260218010	LOCKHART FBO AH 31410F2L8	FNMA POOL # 888279	4	5%	6,848.85	7,204.24	6,577.14
10260218010	LOCKHART FBO AH 31410GRK1	FNMA POOL 888990	6	5%	10,627.63	11,639.17	11,421.37
10260218010	LOCKHART FBO AH 31410GTY9	FNMA POOL # 888967	6	0%	23,666.80	26,108.27	24,018.10
10260218010	LOCKHART FBO AH 31410GW9C	FNMA POOL # 889072	6	5%	7,831.34	8,554.72	8,626.71
10260218010	LOCKHART FBO AH 31410G7C1	FNMA POOL # 889291	5	0%	37,246.10	39,521.46	38,637.01
10260218010	LOCKHART FBO AH 31410KJR6	FNMA POOL # 889572	5	5%	20,547.96	21,861.18	21,337.76
10260218010	LOCKHART FBO AH 31410KMR2	FNMA POOL # 889668	6	0%	26,802.59	28,771.13	26,798.40
10260218010	LOCKHART FBO AH 31410WQC:	FNMA POOL # 899651	6	5%	14,649.69	16,017.53	15,166.66

10260218010	LOCKHART FBO AH 31411X5D3 FNMA POOL # 918044 5 88% 5/1	15,302 24	16,412 72	15,426 57
10260218010	LOCKHART FBO AH 31412HRS0 FNMA POOL # 925797 6 5%	7,973 12	8,709 60	8,265 88
10260218010	LOCKHART FBO AH 31412PEY3 FNMA POOL # 930851 4 0%	29,614 66	30,957 98	30,160 67
10260218010	LOCKHART FBO AH 31412PG96 FNMA POOL # 930924 4 5% 4/	63,858 11	66,582 94	64,297 13
10260218010	LOCKHART FBO AH 31412V7C6 FNMA POOL # 936591 5 549%	13,868 86	14,819 71	13,985 87
10260218010	LOCKHART FBO AH 31413FKZ4 FNMA POOL # 944112 5 838% 8/	13,158 48	14,139 18	13,150 25
10260218010	LOCKHART FBO AH 31413MC70 FNMA POOL # 949294 6 0%	49,293 42	53,040 21	49,422 41
10260218010	LOCKHART FBO AH 31414CRW6 FNMA POOL # 962301 4 5%	35,015 05	36,869 10	36,038 15
10260218010	LOCKHART FBO AH 31414HKV8 FNMA POOL # 966608 5 5%	39,960 96	42,866 12	39,992 17
10260218010	LOCKHART FBO AH 31414H6X0 FNMA POOL # 967186 6 5%	10,192 25	11,133 71	10,572 86
10260218010	LOCKHART FBO AH 31416BST6 FNMA POOL # 995230 6 5%	31,696 14	34,623 91	34,251 64
10260218010	LOCKHART FBO AH 31416RRQ8 FNMA POOL # AA7694 4 5%	50,864 81	53,541 82	52,891 46
10260218010	LOCKHART FBO AH 31416SKB6 FNMA POOL # AA8389 4 5%	47,099 96	49,376 30	46,210 51
10260218010	LOCKHART FBO AH 31417VRS4 FNMA POOL # AC8596 4 0%	36,631 58	38,361 69	37,329 87
10260218010	LOCKHART FBO AH 31418TJS7 FNMA POOL # AD5672 4 5%	43,353 84	45,196 81	43,817 86
10260218010	LOCKHART FBO AH 33736XBZ1 FUNBC 2001-C2 A2 6 663% 1/12	12,167 54	12,324 26	12,522 57
10260218010	LOCKHART FBO AH 35242XAD3 FRNK 2007-1 A4 5 03%	26,612 89	26,650 15	26,610 36
10260218010	LOCKHART FBO AH 361849RC8 GMACC 2001-C2 B 6 79%	25,000 00	25,783 25	26,260 74
10260218010	LOCKHART FBO AH 36241KA73 GNMA POOL # 781830 5 0%	37,324 22	40,032 47	36,807 19
10260218010	LOCKHART FBO AH 36241KGU6 GNMA POOL # 782011 5 0%	17,288 67	18,512 53	17,102 90
10260218010	LOCKHART FBO AH 36241KKS6 GNMA POOL # 782105 5 0%	24,676 37	26,420 50	24,405 83
10260218010	LOCKHART FBO AH 36241KTZ1 GNMA POOL # 782368 6 0%	12,355 51	13,428 34	13,031 69
10260218010	LOCKHART FBO AH 36828QHV1 GECMC 2004-C3 A3 4 865%	35,000 00	35,993 30	35,960 16
10260218010	LOCKHART FBO AH 36962G3H5 GENERAL ELEC CAP CRP 5 625%	35,000 00	39,098 85	32,817 40
10260218010	LOCKHART FBO AH 370334BH6 GENERAL MILLS INC 5 65%	10,000 00	11,712 40	10,155 85
10260218010	LOCKHART FBO AH 38141EA41 GOLDMAN SACHS GROUP 3 625%	15,000 00	15,612 75	15,377 10
10260218010	LOCKHART FBO AH 38141GFD1 GOLDMAN SACHS GRP 6 75%	20,000 00	20,788 60	20,085 70
10260218010	LOCKHART FBO AH 40429CCS9 HSBC FINANCE CORP 5 0%	30,000 00	32,671 50	27,957 60
10260218010	LOCKHART FBO AH 41283UAD7 HDMOT 2007-1 A4 5 21%	20,479 99	21,003 25	20,477 06
10260218010	LOCKHART FBO AH 44329FAD0 HAT 2007-1 A4 5 33%	18,298 30	18,632 61	18,293 04
10260218010	LOCKHART FBO AH 44920DAD8 HART 2006-B A4 5 15%	12,837 69	12,951 95	12,835 03
10260218010	LOCKHART FBO AH 4521518V8 ILLINOIS ST 4 421%	20,000 00	20,987 20	20,000 00
10260218010	LOCKHART FBO AH 459200AM3 I B M 7 000%	10,000 00	13,072 70	11,538 30
10260218010	LOCKHART FBO AH 461202AA1 INTUIT INC 5 4%	25,000 00	26,384 75	24,849 60
10260218010	LOCKHART FBO AH 46625HBV1 JP MORGAN CHASE & CO 5 125%	35,000 00	38,375 05	36,759 10
10260218010	LOCKHART FBO AH 46625MCU1 JPMCC 2001-CIB2 A3 6 429%	36,338 98	37,173 32	37,471 74
10260218010	LOCKHART FBO AH 478366AR8 JOHNSON CONTROLS INC 5 5%	25,000 00	28,329 50	26,462 65
10260218010	LOCKHART FBO AH 50075NBA1 KRAFT FOODS INC 5 375%	25,000 00	27,926 25	27,602 00
10260218010	LOCKHART FBO AH 52108HCB8 LBUBS 2000-C5 A2 6 51%	7,757 75	7,768 53	7,947 45
10260218010	LOCKHART FBO AH 52108HUK8 LBUBS 2003-C7 A2 4 064%	2,800 54	2,801 77	2,817 17
10260218010	LOCKHART FBO AH 59156RAT5 MET LIFE GLOB FNDG 7 717%	25,000 00	31,817 50	25,482 50
10260218010	LOCKHART FBO AH 61748AAE6 MORGAN STANLEY GLOB 4 75%	30,000 00	31,331 10	28,234 80
10260218010	LOCKHART FBO AH 629491AA9 NYSE EURONEXT 4 8%	30,000 00	32,648 40	32,049 40
10260218010	LOCKHART FBO AH 652482BG4 NEWS AMERICA INC 5 3%	15,000 00	16,928 85	15,200 10
10260218010	LOCKHART FBO AH 652482BN9 NEWS AMERICA INC 6 15%	15,000 00	16,151 25	14,089 35
10260218010	LOCKHART FBO AH 6832348D3 ONTARIO (PROVINCE OF) 4 0%	35,000 00	37,781 45	34,939 80
10260218010	LOCKHART FBO AH 68389XAC9 ORACLE CORP 5 75%	35,000 00	41,615 70	34,983 55
10260218010	LOCKHART FBO AH 693476BB8 PNC FUNDING CORP 5 625%	25,000 00	27,296 75	24,887 25
10260218010	LOCKHART FBO AH 713448BN7 PEPSICO INC 4 5%	20,000 00	22,300 20	19,960 90
10260218010	LOCKHART FBO AH 74432QBJ3 PRUDENTIAL FINL INC 4 75%	20,000 00	21,629 40	20,166 70

10260218010	LOCKHART FBO AH 74438WAB2 PMCF 2001-ROCK A2	6 605%	22,930 94	23,263 67	23,816 83
10260218010	LOCKHART FBO AH 77531QAD0 ROGERS WIRELESS INC	6 375%	20,000 00	23,039 80	21,090 40
10260218010	LOCKHART FBO AH 78010XAC5 ROYAL BANK OF SCOTLA	4 875%	25,000 00	26,301 75	24,981 10
10260218010	LOCKHART FBO AH 78387GAK9 SBC COMMUNICATIONS	5 875%	25,000 00	27,210 25	25,300 00
10260218010	LOCKHART FBO AH 828807CD7 SIMON PROPERTY GROUP	5 65%	25,000 00	27,873 00	24,905 25
10260218010	LOCKHART FBO AH 842400EU3 SOUTHERN CAL EDISON	4 65%	25,000 00	28,108 75	24,914 50
10260218010	LOCKHART FBO AH 87236YAB4 TD AMERITRADE HLDG CO	4 15%	20,000 00	21,248 00	20,075 80
10260218010	LOCKHART FBO AH 87938WAJ2 TELEFONICA EMISIONES	4 949%	30,000 00	32,825 40	30,826 40
10260218010	LOCKHART FBO AH 887317AJ4 TIME WARNER INC	3 15%	15,000 00	15,547 95	15,010 65
10260218010	LOCKHART FBO AH 902118BN7 TYCO INTL FIN	3 375%	30,000 00	31,658 70	29,902 80
10260218010	LOCKHART FBO AH 91086QAL2 UNITED MEXICAN STS	6 625%	4,000 00	4,700 00	4,284 00
10260218010	LOCKHART FBO AH 91086QAU2 UNITED MEXICAN STATE	5 625%	34,320 00	34,320 00	29,736 30
10260218010	LOCKHART FBO AH 912810PS1 US TREAS-CPI INFLAT	2 375%	54,052 50	62,392 80	54,155 20
10260218010	LOCKHART FBO AH 912810QE1 UNITED STATES TREAS	4 625%	35,000 00	40,895 40	36,268 89
10260218010	LOCKHART FBO AH 912810QK7 U S TREASURY NOTE	3 875%	15,000 00	15,506 25	15,419 01
10260218010	LOCKHART FBO AH 912828AP5 UNITED STATES TREASURY	4 0%	5,000 00	5,381 25	5,332 24
10260218010	LOCKHART FBO AH 912828BH2 UNITED STATES TREAS	4 25%	165,000 00	182,234 25	181,261 18
10260218010	LOCKHART FBO AH 912828BR0 UNITED STATES TREAS	4 25%	50,000 00	55,562 50	54,481 42
10260218010	LOCKHART FBO AH 912828GD6 U S INFL IX BD	2 375%	54,052 50	60,927 44	54,931 77
10260218010	LOCKHART FBO AH 912828HW3 U S TSY INFL IDX BD	0 625%	25,785 75	26,476 81	24,591 03
10260218010	LOCKHART FBO AH 912828JE1 U S TREASURY INFL IN	1 375%	20,219 80	21,628 92	19,811 61
10260218010	LOCKHART FBO AH 912828LC2 UNITED STATES TREAS	2 625%	5,000 00	5,322 65	5,278 53
10260218010	LOCKHART FBO AH 912828LQ1 U S TREASURY NOTE	2 375%	10,000 00	10,554 70	10,405 50
10260218010	LOCKHART FBO AH 912828MB3 UNITED STATES TREASU	1 125%	15,000 00	15,210 90	14,920 36
10260218010	LOCKHART FBO AH 912828MF4 US TREAS INFL INDX	1 375%	35,285 25	37,498 69	36,056 99
10260218010	LOCKHART FBO AH 912828MP2 U S TREASURY NOTE	3 625%	95,000 00	104,196 00	93,248 82
10260218010	LOCKHART FBO AH 912828MX5 UNITED STATES TREAS	1 75%	95,000 00	97,871 85	95,508 13
10260218010	LOCKHART FBO AH 912828MY3 U S TSY INFL INDX NT	0 5%	20,119 80	20,663 64	20,226 47
10260218010	LOCKHART FBO AH 912828NC0 UNITED STATES T-NOTE	1 375%	20,000 00	20,418 80	20,054 75
10260218010	LOCKHART FBO AH 912828ND8 U S TREASURY NOTE	3 5%	60,000 00	65,128 20	63,413 91
10260218010	LOCKHART FBO AH 912828NH9 UNITED STATES T-NOTE	1 125%	30,000 00	30,426 60	30,218 06
10260218010	LOCKHART FBO AH 912828NP1 U S TREASURY NOTE	1 75%	70,000 00	71,684 20	70,562 79
10260218010	LOCKHART FBO AH 912828NR7 U S TREASURY NOTE	2 375%	55,000 00	56,787 50	55,313 89
10260218010	LOCKHART FBO AH 912828NT3 U S TREASURY NOTE	2 625%	20,000 00	20,187 60	20,242 27
10260218010	LOCKHART FBO AH 912828NX4 UNITED STATES T-NOTE	0 375%	70,000 00	69,923 70	69,928 91
10260218010	LOCKHART FBO AH 912828NY2 U S TREASURY NOTE	0 75%	50,000 00	50,164 00	50,027 43
10260218010	LOCKHART FBO AH 912828PH7 U S TREASURY NOTE	0 375%	70,000 00	69,948 20	69,917 97
10260218010	LOCKHART FBO AH 92343VAL8 VERIZON COMMUNICATIONS	5 5%	35,000 00	40,273 10	32,874 25
10260218010	LOCKHART FBO AH 929766CT8 WBCMT 2003-C3 A1 4	0 37% 2/15	3,093 16	3,131 82	3,141 98
10260218010	LOCKHART FBO AH 929766AL4 WBCMT 2005-C20 A4	5 285%	506 81	506 36	512 45
10260218010	LOCKHART FBO AH 92978YAA8 WBCMT 2007-C32 A1	5 686%	20,123 89	20,540 05	20,718 96
10260218010	LOCKHART FBO AH 93974CQV5 WASHINGTON ST	3 547%	15,000 00	15,695 25	15,000 00
TOTAL FOR ACCT#10260218010			4,623,531 47	4,406,446 59	

TOTAL 11,551,270.49 11,223,575.60

LOCKHART J M ALLY HERC 1

25-6018602

Page 1 of 1

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

WESTERN PENNSYLVANIA HOSPITAL FOUNDATION

☐

Person

☒

Business

Street

2 ALLEGHENY CENTER, SUITE 1100

City

PITTSBURGH

State

PA

Zip code

15212

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE / GENERAL

Amount

583,644

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				Expense of Sale and Cost of Improve-ments	Net Gain or Loss	
								Gross Sales		Cost, Other Basis and Expenses				Valuation Method
								Date Sold	Gross Sales Price	Cost or Other Basis				
		Long Term CG Distributions	Amount										48,505	0
		Short Term CG Distributions	2,806										5,601,468	0
			0										0	0
1	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006			283		281			
2	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006			306		304			
3	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010			672		724			
4	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010			960		1,027			
5	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010			1,195		1,278			
6	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008			1,029		1,032			
7	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008			554		555			
8	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008			28,156		26,676			
9	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008			514		516			
10	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010			1,657		1,758			
11	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010			1,108		1,190			
12	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010			861		924			
13	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010			1,151		1,237			
14	X	FHLMC GOLD PL# G05509 6 0	3128M7N28			6/8/2009			692		719			
15	X	FHLMC GOLD PL# G05509 6 0	3128M7N28			6/8/2009			694		721			
16	X	FHLMC GOLD PL# G05509 6 0	3128M7N28			6/8/2009			982		1,021			
17	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			992		1,032			
18	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			1,020		1,061			
19	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			3,773		3,924			
20	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			1,140		1,185			
21	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			1,166		1,213			
22	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			1,012		1,053			
23	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			1,065		1,107			
24	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			965		1,004			
25	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009			999		1,039			
26	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009			896		955			
27	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009			1,088		1,160			
28	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009			846		902			
29	X	FHLMC GOLD G05580 6 5% 4	3128M7Q90			9/1/2009			1,022		1,089			
30	X	FHLMC GOLD G05580 6 5% 4	3128M7Q90			9/1/2009			712		759			
31	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009			8,510		9,074		A	
32	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009			1,096		1,169			
33	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009			906		966			
34	X	CVS CAREMARK CORP	126650100			4/25/2007			4,059		4,389			
35	X	CVS CAREMARK CORP	126650100			4/24/2007			5,756		6,244			
36	X	CVS CAREMARK CORP	126650100			10/30/2007			15,237		18,651			
37	X	CVS CAREMARK CORP	126650100			4/25/2007			5,079		5,487			
38	X	CVS CAREMARK CORP	126650100			4/25/2007			2,073		2,195			
39	X	CVS CAREMARK CORP	126650100			4/25/2007			3,809		4,389			
40	X	CVS CAREMARK CORP	126650100			4/25/2007			19,356		22,900			
41	X	CVS CAREMARK CORP	126650100			4/25/2007			956		1,097			
42	X	CVS CAREMARK CORP	126650100			4/25/2007			8,347		10,608			
43	X	CVS CAREMARK CORP	126650100			4/24/2007			4,318		5,458			
44	X	CALIFORNIA ST 7 55% 4	13063A5G5			4/22/2009			10,813		10,138			
45	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010			1,521		1,710			
46	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010			4,215		4,284			
47	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010			981		995			

4

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

Index	Check "X" if Sale of Security	Description	Amount		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	
			Long Term CG Distributions	Short Term CG Distributions						Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
95	X	FNMA POOL # AC8596 4 0%		2,806			2/11/2010		9/25/2010	984	1,003				0
96	X	FNMA POOL # MA0259 5% 11					10/9/2009		12/25/2009	70	72				
97	X	FNMA POOL # MA0259 5 0%					10/9/2009		1/25/2010	324	335				
98	X	FNMA POOL # MA0259 5 0%					10/9/2009		2/25/2010	135	139				
99	X	FNMA POOL # MA0259 5 0%					10/9/2009		3/25/2010	205	212				
100	X	FNMA POOL # MA0259 5 0%					10/9/2009		4/25/2010	359	371				
101	X	FNMA POOL # MA0259 5 0%					10/9/2009		5/25/2010	381	394				
102	X	FNMA POOL # MA0259 5 0%					10/9/2009		6/25/2010	86	89				
103	X	FNMA POOL # MA0259 5 0%					10/9/2009		7/22/2010	40,449	39,306				
104	X	FNMA POOL # MA0259 5 0%					10/9/2009		7/25/2010	439	454				
105	X	FNMA POOL # AD5672 4 5%					5/5/2010		7/25/2010	101	102				
106	X	FNMA POOL # AD5672 4 5%					5/5/2010		8/25/2010	232	234				
107	X	FNMA POOL # AD5672 4 5%					5/5/2010		9/25/2010	484	490				
108	X	FNMA POOL # AD5672 4 5%					5/5/2010		9/25/2010	830	838				
109	X	FEDEX CORP					10/31/2008		3/2/2010	2,588	1,963				
110	X	FEDEX CORP					10/31/2008		6/16/2010	26,830	22,253				
111	X	FEDEX CORP					11/20/2008		6/16/2010	7,891	5,912				
112	X	FEDEX CORP					11/21/2008		6/16/2010	2,367	1,692				
113	X	FIRST HORIZON NATIONAL C					10/15/2008		10/29/2009	4	4				
114	X	FIRST HORIZON NATIONAL C					10/14/2008		1/19/2010	2,337	1,790				
115	X	FIRST HORIZON NATIONAL C					10/14/2008		1/19/2010	4,156	3,192				
116	X	FIRST HORIZON NATIONAL C					10/14/2008		1/19/2010	4,206	3,261				
117	X	COMM 2000-C1 A2 7 41135%					2/12/2010		4/15/2010	6,113	6,142				
118	X	COMM 2000-C1 A2 7 416%					2/12/2010		5/15/2010	1,548	1,556				
119	X	CONOCOPHILLIPS					5/17/2001		3/2/2010	1,989	1,321				
120	X	CONOCOPHILLIPS					5/17/2001		3/2/2010	1,492	990				
121	X	CONOCOPHILLIPS					5/17/2001		8/16/2010	1,643	990				
122	X	CSFB 2005-C4 A2 5 017%					1/29/2010		5/15/2010	11,025	11,102				
123	X	CSFB 2005-C4 A2 5 017%					4/12/2010		5/15/2010	11,025	11,043				
124	X	CSFB 2005-C4 A2 5 017%					1/29/2010		6/15/2010	888	895				
125	X	CSFB 2005-C4 A2 5 017%					4/12/2010		6/15/2010	888	890				
126	X	CSFB 2005-C4 A2 5 017%					1/29/2010		7/15/2010	107	107				
127	X	CSFB 2005-C4 A2 5 017%					4/12/2010		7/15/2010	107	107				
128	X	CSFB 2005-C4 A2 5 017%					1/29/2010		8/15/2010	62	63				
129	X	CSFB 2005-C4 A2 5 017%					4/12/2010		8/15/2010	62	63				
130	X	CSFB 2005-C4 A2 5 017%					1/29/2010		9/15/2010	2,636	2,654				
131	X	CSFB 2005-C4 A2 5 017%					4/12/2010		9/15/2010	2,636	2,640				
132	X	CSMC 2007-C2 A2 5 448%					4/27/2007		12/10/2009	25,141	25,125				
133	X	CUMMINS INC					5/1/2009		3/2/2010	1,184	684				
134	X	CUMMINS INC					5/1/2009		3/2/2010	1,776	1,024				
135	X	CUMMINS INC					5/1/2009		8/16/2010	1,562	683				
136	X	CUMMINS INC					5/1/2009		9/7/2010	7,537	3,175				
137	X	CUMMINS INC					5/1/2009		9/7/2010	4,052	1,707				
138	X	CUMMINS INC					5/1/2009		9/7/2010	568	239				
139	X	DANAHER CORP					3/14/2005		3/2/2010	2,266	1,643				
140	X	DANAHER CORP					3/14/2005		8/16/2010	740	548				
141	X	DU PONT (E I) DE NEMOURS					4/14/2009		3/2/2010	1,699	1,340				

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

Totals													
Securities													
Other sales													
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
									Price	Other Basis			
142	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		8/16/2010	810	536			a
143	X	EM C CORP MASS	268648102			7/30/2009		3/2/2010	2,845	2,495			
144	X	EM C CORP MASS	268648102			4/23/2010		9/30/2010	3,655	3,596			
145	X	EM C CORP MASS	268648102			8/16/2010		9/30/2010	1,827	1,696			
146	X	EM C CORP MASS	268648102			7/30/2009		9/30/2010	4,872	4,524			
147	X	EM C CORP MASS	268648102			8/6/2001		3/2/2010	40,803	31,347			
148	X	EXELON CORP	30161N101			8/6/2001		8/16/2010	3,105	2,014			
149	X	EXELON CORP	30161N101			8/6/2001		8/24/2010	412	288			
150	X	EXELON CORP	30161N101			8/6/2001		8/24/2010	36,183	25,928			
151	X	EXELON CORP	30161N101			8/6/2001		8/24/2010	1,128	806			
152	X	EXELON CORP	30161N101			8/6/2001		8/24/2010	2,452	1,755			
153	X	EXXON MOBIL CORP	30231G102			9/14/2000		3/2/2010	15,097	9,816			
154	X	EXXON MOBIL CORP	30231G102			9/14/2000		8/16/2010	1,796	1,280			
155	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		10/15/2009	218	220			
156	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		11/15/2009	529	535			
157	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	3,405	2,630			
158	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	3,329	2,639			
159	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	12,653	10,045			
160	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	360	286			
161	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/28/2010	7	6			
162	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		3/17/2010	1,284	1,306			
163	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		4/17/2010	2,952	3,003			
164	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		5/17/2010	1,985	2,020			
165	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		6/17/2010	1,643	1,671			
166	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		6/17/2010	1,568	1,595			
167	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		1/15/2010	761	769			
168	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		8/17/2010	482	490			
169	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/24/2010		4/14/2010	65	68			
170	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/24/2010		5/14/2010	36	37			
171	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/24/2010		6/14/2010	264	273			
172	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/24/2010		7/14/2010	1,139	1,181			
173	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			6/22/2010		7/14/2010	1,139	1,164			
174	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		2/15/2010	364	368			
175	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	5,236	4,189			
176	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		12/15/2009	333	337			
177	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/24/2010		7/14/2010	532	551			
178	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			6/22/2010		7/14/2010	532	544			
179	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/24/2010		9/14/2010	643	666			
180	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			6/22/2010		9/14/2010	643	657			
181	X	FRNK 2007-1 A4 5 03%	35242XAD3			3/28/2007		8/15/2010	891	891			
182	X	FRNK 2007-1 A4 5 03%	35242XAD3			3/28/2007		9/15/2010	2,496	2,496			
183	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		10/15/2009	562	549			
184	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		11/15/2009	654	640			
185	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		12/15/2009	1,328	1,300			
186	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		1/15/2010	1,023	1,002			
187	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		2/15/2010	614	602			
188	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		3/15/2010	542	533			

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss																	
Long Term CG Distributions										5,649,973		5,601,468		48,505																	
Short Term CG Distributions										0		0		0																	
Amount										2,806		0																			
Check "X" if Sale of Security										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 Improve-ments		Depreciation	
Index		Description								36241KA73						8/30/2007				4/15/2010		592		581							
189	X	GNMA POOL # 781830 5.0%								36241KA73						8/30/2007				5/15/2010		497		489							
190	X	GNMA POOL # 781830 5.0%								36241KA73						8/30/2007				6/15/2010		513		505							
191	X	GNMA POOL # 781830 5.0%								36241KA73						8/30/2007				7/15/2010		549		541							
192	X	GNMA POOL # 781830 5.0%								36241KA73						8/30/2007				8/15/2010		644		634							
193	X	GNMA POOL # 781830 5.0%								36241KA73						8/30/2007				9/15/2010		554		546							
194	X	GNMA POOL # 782011 5.0%								36241KGU6						5/10/2007				10/15/2009		275		271							
195	X	GNMA POOL # 782011 5.0%								36241KGU6						5/10/2007				11/15/2009		282		277							
196	X	GNMA POOL # 782011 5.0%								36241KGU6						5/10/2007				12/15/2009		344		339							
197	X	GNMA POOL # 782011 5.0%								36241KGU6						5/10/2007				1/15/2010		667		656							
198	X	GNMA POOL # 782011 5.0%								36241KGU6						5/10/2007				2/15/2010		310		306							
199	X	FHLMC GOLD A68027 6.0%								3128KY4L0						12/7/2007				3/15/2010		7,800		7,800							
200	X	FHLMC GOLD A68027 6.0%								3128KY4L0						12/7/2007				4/15/2010		442		447							
201	X	FHLMC GOLD A68027 6.0%								3128KY4L0						12/7/2007				5/15/2010		1,015		1,027							
202	X	FHLMC GOLD A68027 6.0%								3128KY4L0						12/7/2007				6/15/2010		670		677							
203	X	FHLMC GOLD A68027 6.0%								3128KY4L0						12/7/2007				7/15/2010		733		741							
204	X	FHLMC GOLD A68027 6.0%								3128KY4L0						12/7/2007				8/15/2010		830		840							
205	X	FHLMC GOLD A68027 6.0%								3128KY4L0						12/7/2007				9/15/2010		195		197							
206	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				10/15/2009		591		589							
207	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				11/15/2009		483		481							
208	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				12/15/2009		502		500							
209	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				1/15/2010		825		821							
210	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				2/15/2010		867		863							
211	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				3/15/2010		6,875		6,846							
212	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				4/15/2010		923		919							
213	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				5/15/2010		898		894							
214	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				6/15/2010		791		788							
215	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				7/15/2010		817		814							
216	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				8/15/2010		697		694							
217	X	FHLMC GOLD A69852 5.5%								3128L15M8						12/7/2007				9/15/2010		1,150		1,146							
218	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				10/15/2009		12		13							
219	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				11/15/2009		12		13							
220	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				12/15/2009		173		175							
221	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				1/15/2010		235		237							
222	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				2/15/2010		561		568							
223	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				3/15/2010		2,625		2,655							
224	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				4/15/2010		203		205							
225	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				5/15/2010		15		15							
226	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				6/15/2010		394		398							
227	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				7/15/2010		272		275							
228	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				8/15/2010		213		216							
229	X	FHLMC GOLD A69290 6.0%								3128L1KB5						12/7/2007				9/15/2010		12		13							
230	X	FHLMC GOLD A69290 6.0%								3128M1BF5						3/14/2006				10/15/2009		228		225							
231	X	FHLMC GOLD POOL G11938 4								3128M1BF5						3/14/2006				11/15/2009		230		226							
232	X	FHLMC GOLD POOL G11938 4								3128M1BF5						3/14/2006				12/15/2009		303		299							
233	X	FHLMC GOLD POOL G11938 4								3128M1BF5						3/14/2006				1/15/2010		349		345							
234	X	FHLMC GOLD G11938 4.5%								3128M1BF5						3/14/2006				2/15/2010		357		353							
235	X	FHLMC GOLD G11938 4.5%								3128M1BF5						3/14/2006															

Totals
 Securities 5,649,973 5,601,468 48,505
 Other sales 0 0 0

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

Totals											
Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss							
5,649,973		5,601,468		48,505							
0		0		0							
Securities											
Other sales											
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Gross Sales		Expense of Sale and Cost of Improve-ments	Depreciation
								Date Sold	Price		
236	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		3/15/2010	368	364	
237	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		4/15/2010	356	353	
238	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		5/15/2010	260	257	
239	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		6/15/2010	248	245	
240	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		3/15/2010	215	212	
241	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		4/15/2010	245	242	
242	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2010	300	296	
243	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		6/15/2010	368	364	
244	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2010	327	323	
245	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		8/15/2010	347	343	
246	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		9/15/2010	272	269	
247	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		10/15/2009	534	525	
248	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		11/15/2009	346	340	
249	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		12/15/2009	718	707	
250	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		1/15/2010	776	765	
251	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		2/15/2010	495	488	
252	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		3/15/2010	533	526	
253	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		4/15/2010	480	473	
254	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		5/15/2010	383	377	
255	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		6/15/2010	515	508	
256	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		7/15/2010	397	392	
257	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		8/15/2010	471	466	
258	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		9/15/2010	549	543	
259	X	GNMA POOL 782368 6 0%	36241KTZ1			9/17/2009		11/15/2009	1,716	1,810	
260	X	GNMA POOL 782368 6 0%	36241KTZ1			9/17/2009		12/15/2009	2,169	2,288	
261	X	GNMA POOL # 782368 6% 7/	36241KTZ1			9/17/2009		12/23/2009	24,435	24,288	
262	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		1/15/2010	1,893	1,997	
263	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		2/15/2010	246	260	
264	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		3/15/2010	768	810	
265	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		4/15/2010	455	480	
266	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		5/15/2010	377	397	
267	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		6/15/2010	346	365	
268	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		7/15/2010	388	409	
269	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		8/15/2010	365	384	
270	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		9/15/2010	717	756	
271	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		10/15/2009	228	228	
272	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		11/15/2009	711	711	
273	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		12/15/2009	1,574	1,574	
274	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		1/15/2010	735	735	
275	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		2/15/2010	477	477	
276	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		3/15/2010	537	537	
277	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		4/15/2010	234	234	
278	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		5/15/2010	24	24	
279	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		6/15/2010	27	27	
280	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		7/15/2010	234	232	
281	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		9/25/2010	1,159	1,214	
282	X	FED NATL MTG ASSN 2 0%	31398AFZ2			10/28/2009		9/28/2010	35,000	35,105	

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
								Long Term CG Distributions	Short Term CG Distributions		Date Sold	Gross Sales Price	
283	X	FNMA POOL #745275 5 0%	31403C6L0			2/12/2009		2,806	0	5,649,973	0	5,601,468	48,505
284	X	FNMA POOL #745275 5 0%	31403C6L0			12/22/2009				17,402	10,498		0
285	X	FNMA POOL #745275 5 0%	31403C6L0			10/25/2009				325	17,117		
286	X	FNMA POOL #745418 5 5%	31403DDX4			10/3/2006				435	332		
287	X	FNMA POOL #745418 5 5%	31403DDX4			12/18/2006				93	434		
288	X	FNMA POOL #745418 5 5%	31403DDX4			6/29/2007				185	93		
289	X	FNMA POOL #745418 5 5%	31403DDX4			6/29/2007				185	183		
290	X	FNMA POOL #745418 5 5%	31403DDX4			11/6/2007				185	184		
291	X	FNMA POOL #745418 5 5%	31403DDX4			10/3/2006				496	495		
292	X	FNMA POOL #745418 5 5%	31403DDX4			12/18/2006				106	105		
293	X	FNMA POOL #745418 5 5%	31403DDX4			6/29/2007				211	208		
294	X	FNMA POOL #745418 5 5%	31403DDX4			6/29/2007				211	208		
295	X	FNMA POOL #745418 5 5%	31403DDX4			11/6/2007				211	210		
296	X	FNMA POOL #745418 5 5%	31403DDX4			10/3/2006				461	461		
297	X	FNMA POOL #745418 5 5%	31403DDX4			12/18/2006				98	98		
298	X	FNMA POOL #745418 5 5%	31403DDX4			6/29/2007				196	194		
299	X	FNMA POOL #745418 5 5%	31403DDX4			6/29/2007				196	194		
300	X	FNMA POOL #745418 5 5%	31403DDX4			11/6/2007				196	195		
301	X	FNMA POOL #745418 5 5%	31403DDX4			10/3/2006				568	567		
302	X	FNMA POOL #745418 5 5%	31403DDX4			12/18/2006				121	120		
303	X	FNMA POOL #745418 5 5%	31403DDX4			6/29/2007				242	239		
304	X	FNMA POOL #745418 5 5%	31403DDX4			6/29/2007				242	239		
305	X	FNMA POOL #745418 5 5%	31403DDX4			11/6/2007				242	241		
306	X	FNMA POOL #745418 5 5%	31403DDX4			10/3/2006				492	491		
307	X	FNMA POOL #745418 5 5%	31403DDX4			12/18/2006				105	104		
308	X	SCHWAB CHARLES CORP NE	808513105			11/21/2008				546	457		
309	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008				1,093	913		
310	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008				287	304		
311	X	SEMPRA ENERGY	816851109			2/27/2007				39,353	44,822		
312	X	SEMPRA ENERGY	816851109			2/27/2007				26,069	29,634		
313	X	SEMPRA ENERGY	816851109			2/26/2007				1,937	2,211		
314	X	SEMPRA ENERGY	816851109			2/26/2007				3,928	4,485		
315	X	SEMPRA ENERGY	816851109			2/26/2007				3,174	3,623		
316	X	SEMPRA ENERGY	816851109			2/27/2007				430	494		
317	X	SEMPRA ENERGY	816851109			2/26/2007				5,758	6,573		
318	X	SEMPRA ENERGY	816851109			2/26/2007				49	61		
319	X	SIMON PROPERTY GRP LP 5	828807BS5			5/9/2006				21,550	19,952		
320	X	SIMON PROPERTY GRP LP 5	828807BS5			2/15/2007				5,388	5,100		
321	X	STATE STREET CORP	857477103			5/21/2009				15,805	17,220		
322	X	STATE STREET CORP	857477103			5/21/2009				21,255	22,816		
323	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009				1,070	867		
324	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009				8,066	6,684		
325	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009				2,304	1,873		
326	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009				1,984	1,581		
327	X	TAIWAN SEMICONDUCTOR M	874039100			3/3/2009				4,161	3,316		
328	X	TARGET CORP	87612E106			6/1/2009				3,618	2,910		
329	X	TARGET CORP	87612E106			6/1/2009				18,106	14,133		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation
									Gross Sales	Cost, Other Basis and Expenses		
330	X	TEXTRON INC	883203101			3/23/2006		3/2/2010	5,649,973	5,601,468		48,505
331	X	TEXTRON INC	883203101			3/23/2006		8/16/2010	0	0		0
332	X	THERMO FISHER SCIENTIFIC	883566102			1/23/2007		3/2/2010	1,662	3,763		
333	X	THERMO FISHER SCIENTIFIC	883566102			1/23/2007		8/16/2010	544	1,411		
334	X	TIME WARNER INC	887317303			1/11/2010		3/2/2010	2,960	2,903		
335	X	TIME WARNER INC	887317303			1/8/2010		7/1/2010	883	968		
336	X	TIME WARNER INC	887317303			1/11/2010		7/1/2010	2,650	2,621		
337	X	TIME WARNER INC	887317303			12/4/2008		7/1/2010	11,698	11,744		
338	X	TIME WARNER CABLE INC 8 2	88732JAS7			6/3/2009		8/20/2010	8,845	9,028		
339	X	FNMA POOL # 745418 5 5%	31403DDX4			4/14/2009		8/20/2010	7,418	5,183		
340	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2010	12,798	11,369		
341	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		4/25/2010	19,197	16,025		
342	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2010	138	137		
343	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2010	650	649		
344	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2010	277	274		
345	X	FNMA POOL # 745418 5 5%	31403DDX4			11/6/2007		4/25/2010	277	276		
346	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		5/25/2010	130	129		
347	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		5/25/2010	611	610		
348	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		5/25/2010	260	258		
349	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		5/25/2010	260	259		
350	X	FNMA POOL # 745418 5 5%	31403DDX4			11/6/2007		6/25/2010	260	259		
351	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		6/25/2010	428	424		
352	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		6/25/2010	2,012	2,009		
353	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		6/25/2010	856	848		
354	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		6/25/2010	856	848		
355	X	FNMA POOL # 745418 5 5%	31403DDX4			11/6/2007		6/25/2010	856	853		
356	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		7/25/2010	110	109		
357	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		7/25/2010	515	515		
358	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		7/25/2010	219	218		
359	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		7/25/2010	219	218		
360	X	FNMA POOL # 745418 5 5%	31403DDX4			11/6/2007		7/25/2010	219	219		
361	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		8/25/2010	110	109		
362	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		8/25/2010	517	517		
363	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		8/25/2010	220	219		
364	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		8/25/2010	220	219		
365	X	FNMA POOL # 745418 5 5%	31403DDX4			11/6/2007		8/25/2010	220	219		
366	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		9/25/2010	126	125		
367	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		9/25/2010	591	590		
368	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		9/25/2010	252	250		
369	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		9/25/2010	252	250		
370	X	FNMA POOL # 745870 5 0%	31403DT33			11/6/2007		9/25/2010	252	251		
371	X	FNMA POOL # 745870 5 0%	31403DT33			6/11/2009		10/9/2009	51,019	49,169		
372	X	UNITED STATES TREASURY 4	912828AP5			6/11/2009		10/25/2009	746	747		
373	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		7/20/2010	5,382	5,380		
374	X	UNITED STATES TREASURY 4	912828AP5			7/14/2009		7/20/2010	5,383	5,393		
375	X	UNITED STATES TREASURY 4	912828AP5			12/15/2009		7/20/2010	16,149	16,177		
376	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		7/20/2010	10,766	10,760		
						8/21/2009		8/4/2010	21,548	21,447		

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

Index	Check "X" if Sale of Security	Amount		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	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	Short Term CG Distributions												
			2,806												
			0												
377	X	UNITED STATES TREASURY 4			912828AP5			7/22/2009		8/4/2010	10,774	10,760			
378	X	UNITED STATES TREASURY 4			912828AP5			6/24/2009		8/4/2010	26,934	26,724			
379	X	UNITED STATES TREASURY 4			912828AP5			6/12/2009		8/4/2010	16,161	16,004			
380	X	UNITED STATES TREASURY 4			912828AP5			6/12/2009		8/27/2010	16,134	16,004			
381	X	UNITED STATES TREASURY 4			912828AP5			8/12/2009		9/8/2010	16,134	15,997			
382	X	UNITED STATES TREASURY 4			912828AP5			8/12/2009		9/21/2010	5,381	5,332			
383	X	UNITED STATES TREAS 4 25			912828BH2			12/11/2008		1/13/2010	5,428	5,666			
384	X	UNITED STATES TREAS 4 25			912828BR0			9/23/2009		10/9/2009	5,452	5,443			
385	X	UNITED STATES TREAS 4 25			912828BR0			10/22/2009		10/28/2009	21,800	21,779			
386	X	UNITED STATES TREAS 4 25			912828BR0			10/22/2009		11/16/2009	16,463	16,334			
387	X	UNITED STATES TREAS 4 25			912828BR0			9/23/2009		11/16/2009	21,951	21,770			
388	X	UNITED STATES TREAS 4 25			912828BR0			9/23/2009		12/7/2009	10,970	10,885			
389	X	UNITED STATES TREAS 4 25			912828BR0			10/27/2009		12/7/2009	5,485	5,428			
390	X	UNITED STATES TREAS 4 25			912828BR0			12/10/2009		1/7/2010	21,652	21,969			
391	X	UNITED STATES TREAS 4 25			912828BR0			12/11/2009		1/13/2010	5,433	5,478			
392	X	U S TREASURY NOTE 3 625			912828DX5			5/14/2010		6/10/2010	65,005	65,183			
393	X	U S TREASURY NOTE 4 5			912828EN6			7/14/2009		12/11/2009	16,588	16,524			
394	X	U S TREASURY NOTE 4 5			912828EN6			7/7/2009		12/11/2009	5,529	5,491			
395	X	U S TREASURY NOTE 4 5			912828EN6			7/7/2009		4/28/2010	5,476	5,491			
396	X	U S TREASURY NOTE 4 5			912828EN6			7/2/2009		4/28/2010	16,428	16,400			
397	X	U S TREASURY NOTE 4 5			912828EN6			7/1/2009		4/28/2010	5,476	5,446			
398	X	U S TREASURY NOTE 4 5			912828EN6			7/1/2009		5/5/2010	11,056	10,893			
399	X	U S TREASURY NOTE 4 25			912828ES5			2/20/2009		11/30/2009	31,325	31,978			
400	X	U S TREASURY NOTE 4 25			912828ES5			6/1/2009		11/30/2009	15,663	15,844			
401	X	U S TREASURY NOTE 5 125			912828FF2			6/5/2008		1/22/2010	16,962	16,332			
402	X	U S TREASURY NOTE 5 125			912828FF2			6/5/2008		2/4/2010	5,670	5,444			
403	X	U S TREASURY NOTE 5 125			912828FF2			3/26/2010		5/5/2010	5,682	5,597			
404	X	U S TREASURY NOTE 5 125			912828FF2			6/5/2008		5/25/2010	5,789	5,444			
405	X	UNILEVER PLC ADR			904767704			12/14/2009		3/2/2010	1,790	1,854			
406	X	UNITED STATES TREASURY 4			912828AP5			5/14/2009		3/4/2010	5,375	5,448			
407	X	UNITED STATES TREASURY 4			912828AP5			11/16/2009		3/4/2010	5,375	5,410			
408	X	UNITED STATES TREASURY 4			912828AP5			11/16/2009		6/30/2010	16,157	16,229			
409	X	UNITED STATES TREASURY 4			912828AP5			7/14/2009		6/30/2010	10,771	10,786			
410	X	UNITED STATES TREASURY 4			912828AP5			7/14/2009		7/8/2010	16,137	16,179			
411	X	UNITED STATES TREASURY 4			912828AP5			7/14/2009		7/16/2010	10,771	10,786			
412	X	FNMA POOL # 745418 5 5			31403DDX4			6/29/2007		2/25/2010	209	207			
413	X	FNMA POOL # 745418 5 5			31403DDX4			6/29/2007		2/25/2010	209	207			
414	X	FNMA POOL # 745418 5 5			31403DDX4			11/6/2007		2/25/2010	209	209			
415	X	FNMA POOL # 745418 5 5			31403DDX4			6/29/2007		3/25/2010	82	81			
416	X	FNMA POOL # 745418 5 5			31403DDX4			10/3/2006		3/25/2010	485	485			
417	X	FNMA POOL # 745418 5 5			31403DDX4			6/29/2007		3/25/2010	207	204			
418	X	FNMA POOL # 745418 5 5			31403DDX4			6/29/2007		3/25/2010	207	204			
419	X	FNMA POOL # 745418 5 5			31403DDX4			11/6/2007		3/25/2010	207	206			
420	X	HAROT 2006-3 A4 5 11			43812RAD0			10/17/2006		11/15/2009	1,104	1,104			
421	X	HAROT 2006-3 A4 5 11			43812RAD0			10/17/2006		12/15/2009	1,957	1,957			
422	X	HAROT 2006-3 A4 5 11			43812RAD0			10/17/2006		1/15/2010	1,999	1,999			
423	X	HAROT 2006-3 A4 5 11			43812RAD0			10/17/2006		2/15/2010	1,932	1,931			
Totals											5,649,973		5,601,468		48,505
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	Amount		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals					
		Long Term CG Distributions								Gross Sales			Cost, Other Basis and Expenses		Net Gain or Loss
		Short Term CG Distributions	2,806							Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method		
			0												
424	X			HAROT 2006-3 A4	5 11% 4	43812RAD0		10/17/2006		3/15/2010	1,859	1,858			
425	X			HAROT 2006-3 A4	5 11% 4	43812RAD0		10/17/2006		4/15/2010	2,016	2,015			
426	X			HAROT 2006-3 A4	5 11% 4	43812RAD0		10/17/2006		5/15/2010	1,818	1,818			
427	X			HAROT 2006-3 A4	5 11% 4	43812RAD0		10/17/2006		6/15/2010	17,315	17,312			
428	X			HONEYWELL INTL INC		438516106		1/14/2004		3/2/2010	2,029	1,800			
429	X			HONEYWELL INTL INC		438516106		1/23/2007		3/2/2010	812	891			
430	X			HONEYWELL INTL INC		438516106		1/14/2004		3/2/2010	3,247	2,879			
431	X			HONEYWELL INTL INC		438516106		1/14/2004		8/16/2010	1,237	1,080			
432	X			HOSPIRA INC		441060100		3/2/2010		3/2/2010	7,552	5,694			
433	X			HOSPIRA INC		441060100		6/1/2007		8/16/2010	1,045	813			
434	X			HAT 2007-1 A4	5 33% 11/	44329FAD0		1/23/2007		8/17/2010	649	648			
435	X			FHLMC GOLD G05669	6 5% 4	3128M7T22		9/10/2009		2/15/2010	837	891			
436	X			FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		3/15/2010	4,468	4,759			
437	X			FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		4/15/2010	1,100	1,171			
438	X			FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		5/15/2010	1,009	1,075			
439	X			FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		6/15/2010	1,383	1,473			
440	X			FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		7/15/2010	985	1,049			
441	X			FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		8/15/2010	1,110	1,183			
442	X			FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		9/15/2010	866	923			
443	X			FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		5/15/2010	1,485	1,574			
444	X			FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		6/15/2010	1,291	1,369			
445	X			FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		7/15/2010	1,425	1,511			
446	X			FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		8/15/2010	1,249	1,324			
447	X			FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		9/15/2010	1,620	1,718			
448	X			FHLMC GOLD # G08046	5 5%	3128MJ02		12/18/2006		10/15/2009	57	57			
449	X			FHLMC GOLD # G08046	5 5%	3128MJ02		12/18/2006		11/15/2009	61	61			
450	X			FHLMC GOLD # G08046	5 5%	3128MJ02		12/18/2006		12/11/2009	5,490	5,144			
451	X			FHLMC GOLD # G08046	5 5%	3128MJ02		12/18/2006		12/15/2009	67	67			
452	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		10/15/2009	607	593			
453	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		11/15/2009	375	366			
454	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		12/15/2009	812	795			
455	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		1/15/2010	1,013	992			
456	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		2/15/2010	650	638			
457	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		3/15/2010	862	847			
458	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		4/15/2010	969	952			
459	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		5/15/2010	775	763			
460	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		6/15/2010	784	772			
461	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		7/15/2010	919	906			
462	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		8/15/2010	1,540	1,519			
463	X			FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		9/15/2010	1,256	1,240			
464	X			FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		10/15/2009	325	318			
465	X			FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		11/15/2009	448	439			
466	X			FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		12/15/2009	845	827			
467	X			FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		1/15/2010	728	713			
468	X			FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		2/15/2010	830	814			
469	X			FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		3/15/2010	622	612			
470	X			FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		4/15/2010	821	807			

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

		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		
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		Depreciation	
471	X			FHLMC GOLD C91194 5 0%	3128P7KF9				8/20/2008		558	549					
472	X			FHLMC GOLD C91194 5 0%	3128P7KF9				8/20/2008		456	450					
473	X			FHLMC GOLD C91194 5 0%	3128P7KF9				8/20/2008		568	560					
474	X			HOME DEPOT INC	437076102				9/11/2009		330	273					
475	X			HOME DEPOT INC	437076102				8/26/2009		8,874	7,485					
476	X			HOME DEPOT INC	437076102				9/11/2009		7,208	5,731					
477	X			HOME DEPOT INC	437076102				9/11/2009		4,462	3,537					
478	X			HOME DEPOT INC	437076102				9/11/2009		10,983	8,676					
479	X			HOME DEPOT INC	437076102				11/20/2008		4,462	2,496					
480	X			HAT 2007-1 A4 5 33% 11/	44329FAD0				1/23/2007		1,053	1,053					
481	X			HUMAN GENOME SCIENCES	444903108				2/12/2010		766	870					
482	X			HART 2006-B A4 5 15% 5/	44920DAD8				10/27/2006		472	471					
483	X			HART 2006-B A4 5 15% 5/	44920DAD8				10/27/2006		1,294	1,294					
484	X			HART 2006-B A4 5 15% 5/	44920DAD8				10/27/2006		1,158	1,158					
485	X			HART 2006-B A4 5 15% 5/	44920DAD8				10/27/2006		1,088	1,088					
486	X			HART 2006-B A4 5 15% 5/	44920DAD8				10/27/2006		1,067	1,067					
487	X			HART 2006-B A4 5 15% 5/	44920DAD8				10/27/2006		1,041	1,040					
488	X			HART 2006-B A4 5 15% 5/	44920DAD8				10/27/2006		1,043	1,043					
489	X			INTERNATIONAL BUSINESS N	459200101				1/23/2008		3,848	3,188					
490	X			JPMORGAN CHASE & CO	46625H100				2/6/2009		6,283	4,101					
491	X			JPMORGAN CHASE & CO	46625H100				2/6/2009		1,879	1,367					
492	X			JP MORGAN CHASE & CO 5 3	46625HGT1				9/24/2007		37,893	34,970					
493	X			JPMCC 2001-CIB2 A3 6 429%	46625MCU1				6/29/2010		215	221					
494	X			JPMCC 2001-CIB2 A3 6 429%	46625MCU1				6/29/2010		1,162	1,198					
495	X			JPMCC 2001-CIB2 A3 6 429%	46625MCU1				6/29/2010		1,646	1,698					
496	X			FHLMC POOL # 1N142 5 7670	3128QHSN1				5/14/2007		340	341					
497	X			FHLMC POOL # 1N142 5 7710	3128QHSN1				5/14/2007		391	393					
498	X			FHLMC POOL # 1N142 5 7669	3128QHSN1				5/14/2007		0	0					
499	X			FHLMC POOL # 1N142 5 767	3128QHSN1				5/14/2007		456	458					
500	X			FHLMC POOL # 1N142 5 7710	3128QHSN1				5/14/2007		496	498					
501	X			FHLMC POOL # 1N1425 5 755	3128QHSN1				5/14/2007		1,253	1,259					
502	X			FHLMC GOLD C91194 5 0%	3128P7KF9				8/20/2008		1,325	1,307					
503	X			FHLMC GOLD C91194 5 0%	3128P7KF9				8/20/2008		1,319	1,303					
504	X			FHLMC POOL # 1N142 5 7699	3128QHSN1				5/14/2007		17,501	17,591					
505	X			FHLMC POOL # 1N142 5 755	3128QHSN1				5/14/2007		1	1					
506	X			FHLMC POOL # 1N142 5 8058	3128QHSN1				5/14/2007		0	0					
507	X			FHLMC POOL # 1N1425 5 755	3128QHSN1				5/14/2007		1	1					
508	X			FHLMC POOL # 1N142 5 7542	3128QHSN1				5/14/2007		946	951					
509	X			FHLMC POOL # 1N142 5 7280	3128QHSN1				5/14/2007		1,232	1,239					
510	X			FED HOME LN MTGE CORP	3128X5V70				3/15/2007		26,212	24,981					
511	X			FEDERAL HM LN MTG CORP	3128X6DE3				6/6/2007		37,362	34,928					
512	X			FED HOME LOAN MTGE COR	3128X8WF5				4/22/2009		55,000	55,000					
513	X			FED HOME LOAN MTG CORP	3128X8XS6				4/24/2009		20,220	19,970					
514	X			FED HOME LOAN MTG CORP	3128X9GK0				10/28/2009		35,000	35,105					
515	X			FHLMC GOLD A92821 5 0%	312941D20				7/22/2010		169	179					
516	X			FHLMC GOLD A92988 5 0%	312941J99				7/22/2010		423	449					
517	X			FHLMC GOLD A93010 4 5%	312941KX4				7/19/2010		78	81					
Securities												5,649,973	5,601,468	0	0		
Other sales												0	0	0	0	48,505	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Expense of Sale and Cost of Improvements	Depreciation	
								Gross Sales		Cost, Other Basis and Expenses				Net Gain or Loss
								Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method			
		Long Term CG Distributions	Amount	Securities										
		Short Term CG Distributions	2,806	Other sales										
518	X	FED FARM CREDIT BANK 30	31331GL80			8/18/2009		7/29/2010	26,477	24,962			0	48,505
519	X	FED FARM CREDIT BANK 30	31331GL80			8/18/2009		7/29/2010	5,295	4,997				
520	X	FED FARM CREDIT BANK 30	31331GL80			8/18/2009		7/29/2010	10,591	9,985				
521	X	FED FARM CREDIT BANK 30	31331GL80			8/18/2009		7/29/2010	5,295	4,998				
522	X	FEDERAL HMLN BK 5 65%	3133XKJW6			4/11/2007		10/28/2009	31,665	29,966				
523	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		12/7/2009	5,302	4,986				
524	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		12/7/2009	5,302	4,986				
525	X	FEDERAL NATL MTG ASSN 5	31359M5U3			3/1/2007		3/5/2010	75,000	74,897				
526	X	FEDL NATL MTGE ASSN 5 37	31359M7M9			4/18/2007		10/28/2009	36,531	34,468				
527	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		10/25/2009	402	406				
528	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		10/25/2009	144	149				
529	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		11/25/2009	463	468				
530	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		11/25/2009	165	171				
531	X	FNMA POOL # 255364 6% 9/1	31371LTV1			1/3/2007		12/25/2009	362	366				
532	X	FNMA POOL # 255364 6% 9/1	31371LTV1			2/20/2009		12/25/2009	129	134				
533	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		1/25/2010	368	373				
534	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		1/25/2010	132	136				
535	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		2/25/2010	324	328				
536	X	JUNIPER NETWORKS INC	48203R104			10/28/2008		1/6/2010	3,884	2,671				
537	X	JUNIPER NETWORKS INC	48203R104			2/23/2009		1/6/2010	17,868	10,200				
538	X	JUNIPER NETWORKS INC	48203R104			10/28/2008		1/6/2010	2,597	1,781				
539	X	KBR INC	48242W106			1/23/2007		3/2/2010	1,261	1,127				
540	X	KBR INC	48242W106			1/23/2007		8/16/2010	467	376				
541	X	KBR INC	48242W106			1/23/2007		9/7/2010	2,862	2,217				
542	X	KBR INC	48242W106			1/23/2007		9/8/2010	3,632	2,800				
543	X	KBR INC	48242W106			1/23/2007		9/9/2010	2,205	1,691				
544	X	KBR INC	48242W106			1/23/2007		9/9/2010	317	244				
545	X	KBR INC	48242W106			1/23/2007		9/10/2010	3,152	2,424				
546	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		6/15/2010	829	884				
547	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		7/15/2010	1,200	1,279				
548	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		8/15/2010	881	940				
549	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		9/15/2010	994	1,059				
550	X	FHLMC GOLD POOL G05669 6	3128M7T22			9/10/2009		11/15/2009	2,014	2,145				
551	X	FHLMC GOLD POOL G05669 6	3128M7T22			9/10/2009		12/15/2009	787	839				
552	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		7/15/2010	268	268				
553	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		7/20/2010	17,306	15,904				
554	X	GNMA I POOL 685839 5 0%	36296AA47			4/25/2008		10/15/2009	511	505				
555	X	GNMA I POOL 685839 5 0%	36296AA47			4/25/2008		11/10/2009	28,966	27,418				
556	X	GNMA I POOL 685839 5 0%	36296AA47			4/25/2008		11/15/2009	322	318				
557	X	GNMA I POOL 685839 5 0%	36296AA47			4/25/2008		12/15/2009	284	281				
558	X	GNMA POOL # 685839 5 0%	36296AA47			4/25/2008		1/15/2010	1,934	1,914				
559	X	GNMA POOL # 685839 5 0%	36296AA47			4/25/2008		2/3/2010	33,789	32,134				
560	X	GNMA POOL # 685839 5 0%	36296AA47			4/25/2008		2/15/2010	986	976				
561	X	GAP INC	364760108			1/11/2010		3/2/2010	1,711	1,647				
562	X	GAP INC	364760108			1/8/2010		7/7/2010	12,658	13,273				
563	X	GAP INC	364760108			1/8/2010		7/7/2010	740	772				
564	X	GAP INC	364760108			1/11/2010		7/7/2010	11,782	12,380				

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Expense of Sale and Cost of Improve-ments	Depreciation	
								Gross Sales		Cost, Other Basis and Expenses				Net Gain or Loss
								Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method			
565	X	GAP INC	364760108			1/1/2010		7/7/2010	1,753	1,852				
566	X	GAP INC	364760108			1/12/2010		7/7/2010	12,016	12,344				
567	X	GENERAL ELECTRIC COMP	369604103			4/7/2006		3/2/2010	3,650	7,902				
568	X	GENERAL ELECTRIC COMP	369604103			10/28/1998		3/2/2010	5,237	9,350				
569	X	GENERAL ELECTRIC COMP	369604103			10/28/1998		8/16/2010	1,234	2,267				
570	X	GILEAD SCIENCES INC	375558103			12/1/2009		12/1/2009	22,938	24,128				
571	X	GILEAD SCIENCES INC	375558103			1/21/2009		12/2/2009	8,606	9,018				
572	X	GOOGLE INC - CL A	38259P508			8/21/2009		3/2/2010	1,084	929				
573	X	GOOGLE INC - CL A	38259P508			8/21/2009		8/16/2010	1,465	1,393				
574	X	HSBC FINANCE CORP 5 0%	40429CCS9			5/31/2007		12/1/2009	26,108	24,059				
575	X	HALLIBURTON CO	406216101			1/23/2007		3/2/2010	4,713	4,483				
576	X	HALLIBURTON CO	406216101			1/23/2007		8/16/2010	564	598				
577	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		4/15/2010	731	731				
578	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		5/15/2010	1,872	1,871				
579	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		6/15/2010	1,688	1,688				
580	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		7/15/2010	1,801	1,801				
581	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		8/15/2010	1,703	1,703				
582	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		9/15/2010	1,725	1,725				
583	X	HESS CORP	42809H107			3/17/2009		3/2/2010	4,218	4,303				
584	X	HESS CORP	42809H107			3/17/2009		8/16/2010	1,574	1,844				
585	X	HEWLETT PACKARD CO	428236103			9/4/2009		3/2/2010	3,592	3,133				
586	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	10,595	11,540				
587	X	HEWLETT PACKARD CO	428236103			9/4/2009		8/11/2010	1,225	1,343				
588	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	31,034	33,733				
589	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/12/2010	24,492	27,075				
590	X	HEWLETT PACKARD CO	428236103			9/3/2009		8/12/2010	4,015	4,435				
591	X	HOME DEPOT INC	437076102			8/28/2009		3/2/2010	4,074	3,604				
592	X	HOME DEPOT INC	437076102			8/28/2009		5/20/2010	4,957	4,158				
593	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	9,583	7,941				
594	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	15,531	12,899				
595	X	FHLMC GOLD G05669 6 5% 4	3128M7T22			9/10/2009		1/15/2010	1,334	1,420				
596	X	KBR INC	48242W106			12/12/2008		9/10/2010	2,419	1,473				
597	X	KBR INC	48242W106			12/12/2008		9/13/2010	12,291	7,501				
598	X	KBR INC	48242W106			12/12/2008		9/13/2010	1,984	1,191				
599	X	KBR INC	48242W106			12/12/2008		9/13/2010	2,638	1,592				
600	X	KRAFT FOODS INC 4 125%	50075NBB9			2/4/2010		9/8/2010	26,745	24,914				
601	X	LBUS 2007-C2 A2 5 303%	50180JAB1			4/24/2007		12/2/2009	20,273	20,099				
602	X	LBUS 2000-C5 A2 6 51%	52108HCB8			2/10/2010		3/15/2010	97	99				
603	X	LBUS 2000-C5 A2 6 51%	52108HCB8			2/10/2010		4/15/2010	66	68				
604	X	LBUS 2000-C5 A2 6 51%	52108HCB8			2/10/2010		5/15/2010	4,265	4,369				
605	X	LBUS 2000-C5 A2 6 51%	52108HCB8			2/10/2010		6/15/2010	1,572	1,610				
606	X	LBUS 2000-C5 A2 6 51%	52108HCB8			2/10/2010		7/15/2010	5,865	6,008				
607	X	LBUS 2000-C5 A2 6 51%	52108HCB8			2/10/2010		8/15/2010	7,357	7,537				
608	X	LBUS 2000-C5 A2 6 51%	52108HCB8			2/10/2010		9/15/2010	5,513	5,648				
609	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		2/18/2010	1,191	1,198				
610	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		3/17/2010	91	91				
611	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		4/16/2010	67	67				
Amount								5,649,973		5,601,468		48,505		
Long Term CG Distributions								2,806		0		0		
Short Term CG Distributions								0		0		0		

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

Index	Check "X" if Sale of Security	Amount		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Expense of Sale and Cost of Improvements	Depreciation
		Long Term CG Distributions	Short Term CG Distributions							Gross Sales	Cost, Other Basis and Expenses		
			2,806							5,649,973	5,601,468		48,505
			0							0	0		0
612	X	LBUBS 2003-C7 A2	4 064%	4 064%	52108HUK8			1/29/2010					
613	X	LBUBS 2003-C7 A2	4 064%	4 064%	52108HUK8			1/29/2010					
614	X	LBUBS 2003-C7 A2	4 064%	4 064%	52108HUK8			1/29/2010		2,164	2,177		
615	X	LBUBS 2003-C7 A2	4 064%	4 064%	52108HUK8			1/29/2010		1,427	1,436		
616	X	LBUBS 2003-C7 A2	4 064%	4 064%	52108HUK8			1/29/2010		62	63		
617	X	MLCFC 2007-6 A2	5 331%	5 331%	55312TAB9			3/30/2007		271	272		
618	X	MCKESSON CORPORATION			58155Q103			1/5/2010		14,979	15,082		
619	X	MCKESSON CORPORATION			58155Q103			1/5/2010		2,475	2,540		
620	X	MEDTRONIC INC			585055106			5/3/2004		613	635		
621	X	MEDTRONIC INC			585055106			5/3/2004		5,380	6,149		
622	X	MERCK & CO INC			58933Y105			3/13/2009		706	1,025		
623	X	MERCK & CO INC			58933Y105			3/13/2009		0	0		
624	X	MERCK & CO INC			58933Y105			3/13/2009		9,753	7,136		
625	X	MERCK & CO INC			58933Y105			3/13/2009		2,084	1,647		
626	X	MERCK & CO INC			58933Y105			1/23/2007		3,636	2,516		
627	X	MERCK & CO INC			58933Y105			3/13/2009		13,808	10,429		
628	X	MERCK & CO INC			58933Y105			1/23/2007		3,634	2,516		
629	X	MERCK & CO INC			58933Y105			3/2/2010		3,730	3,923		
630	X	MERCK & CO INC			58933Y105			3/2/2010		116	120		
631	X	MERCK & CO INC			58933Y105			2/20/2009		90	94		
632	X	MERCK & CO INC			58933Y105			3/25/2010		253	256		
633	X	MERCK & CO INC			58933Y105			3/25/2010		99	103		
634	X	MERCK & CO INC			58933Y105			4/25/2010		277	281		
635	X	MERCK & CO INC			58933Y105			2/20/2009		398	412		
636	X	MERCK & CO INC			58933Y105			5/25/2010		1,114	1,126		
637	X	MERCK & CO INC			58933Y105			6/25/2010		176	183		
638	X	MERCK & CO INC			58933Y105			7/25/2010		494	499		
639	X	MERCK & CO INC			58933Y105			7/25/2010		126	131		
640	X	MERCK & CO INC			58933Y105			8/25/2010		353	357		
641	X	MERCK & CO INC			58933Y105			8/25/2010		111	115		
642	X	MERCK & CO INC			58933Y105			9/25/2010		312	315		
643	X	MERCK & CO INC			58933Y105			9/25/2010		155	160		
644	X	MERCK & CO INC			58933Y105			9/25/2010		434	439		
645	X	MERCK & CO INC			58933Y105			10/25/2009		29	30		
646	X	MERCK & CO INC			58933Y105			10/25/2009		472	465		
647	X	MERCK & CO INC			58933Y105			11/25/2009		49	50		
648	X	MERCK & CO INC			58933Y105			11/25/2009		786	776		
649	X	MERCK & CO INC			58933Y105			12/25/2009		31	32		
650	X	MERCK & CO INC			58933Y105			12/25/2009		501	496		
651	X	MERCK & CO INC			58933Y105			1/25/2010		40	40		
652	X	MERCK & CO INC			58933Y105			1/25/2010		635	629		
653	X	MERCK & CO INC			58933Y105			2/25/2010		36	36		
654	X	MERCK & CO INC			58933Y105			2/25/2010		579	574		
655	X	MERCK & CO INC			58933Y105			3/25/2010		526	522		
656	X	MERCK & CO INC			58933Y105			3/25/2010		39	39		
657	X	MERCK & CO INC			58933Y105			4/23/2010		2,900	2,780		
658	X	MERCK & CO INC			58933Y105			4/23/2010		38,575	36,323		
659	X	MERCK & CO INC			58933Y105			4/25/2010		724	718		

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

Index	Check "X" if Sale of Security	Description	Amount		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	Short Term CG Distributions										
				2,806						5,649,973			5,601,468	48,505
				0						0			0	0
659	X	FNMA POOL # 255770 5 5%					7/15/2005		4/25/2010	45	46			
660	X	FNMA POOL # 255770 5 5%					7/25/2006		5/25/2010	710	706			
661	X	FNMA POOL # 555528 6 0%					12/7/2005		10/25/2009	491	495			
662	X	FNMA POOL # 555528 6 0%					12/7/2005		11/25/2009	500	504			
663	X	FNMA POOL # 555528 6% 4/1					12/7/2005		12/25/2009	458	462			
664	X	FNMA POOL # 555528 6 0%					12/7/2005		1/25/2010	493	497			
665	X	FNMA POOL # 555528 6 0%					12/7/2005		2/25/2010	470	474			
666	X	FNMA POOL # 555528 6 0%					12/7/2005		3/25/2010	383	386			
667	X	FNMA POOL # 555528 6 0%					12/7/2005		4/25/2010	521	525			
668	X	FNMA POOL # 555528 6 0%					12/7/2005		5/25/2010	1,081	1,090			
669	X	MICROSOFT CORPORATION					1/21/2010		8/16/2010	1,710	2,113			
670	X	MORGAN STANLEY					5/21/2009		3/2/2010	2,294	2,252			
671	X	MORGAN STANLEY					5/21/2009		8/16/2010	779	845			
672	X	MORGAN STANLEY GLOB 4					1/11/2007		12/1/2009	5,103	4,852			
673	X	MORGAN STANLEY GLOB 4					3/15/2006		12/1/2009	10,205	9,650			
674	X	NEWS CORP INC					1/16/2007		3/2/2010	8,236	11,449			
675	X	NEWS CORP INC					1/16/2007		8/16/2010	1,153	1,796			
676	X	NALT 2006-A A4 5 1% 7/1					1/15/2006		10/15/2009	1,508	1,508			
677	X	NALT 2006-A A4 5 1% 7/1					1/10/2007		10/15/2009	754	753			
678	X	NALT 2006-A A4 5 1% 7/1					7/9/2007		10/15/2009	377	375			
679	X	NORFOLK SOUTHERN CORP					1/14/2009		3/2/2010	2,105	1,994			
680	X	NORFOLK SOUTHERN CORP					1/14/2009		8/16/2010	1,093	997			
681	X	OCIENTAL PETROLEUM CO					4/23/2009		3/2/2010	2,446	1,666			
682	X	OMNICOM GROUP INC					1/23/2007		3/2/2010	3,762	5,223			
683	X	OMNICOM GROUP INC					1/23/2007		8/16/2010	361	522			
684	X	ORACLE CORP					1/23/2007		3/2/2010	7,192	4,968			
685	X	ORACLE CORP					1/23/2007		8/16/2010	1,141	857			
686	X	PARKER HANNIFIN CORP					12/24/2008		3/2/2010	3,101	1,969			
687	X	PARKER HANNIFIN CORP					12/24/2008		6/18/2010	3,661	2,362			
688	X	PARKER HANNIFIN CORP					12/23/2008		6/18/2010	10,984	7,004			
689	X	PARKER HANNIFIN CORP					12/23/2008		6/21/2010	25,293	15,954			
690	X	PEPSICO INC					2/27/2006		3/2/2010	4,477	4,186			
691	X	PEPSICO INC					4/6/1999		3/2/2010	5,117	2,193			
692	X	PEPSICO INC					4/6/1999		8/16/2010	1,955	823			
693	X	PFIZER INC					3/8/1999		3/2/2010	4,082	5,771			
694	X	PFIZER INC					3/8/1999		8/16/2010	1,914	3,011			
695	X	PRAXAIR INC					2/8/2005		3/2/2010	2,311	1,342			
696	X	PRAXAIR INC					2/8/2005		8/16/2010	881	447			
697	X	PROCTER & GAMBLE CO					2/12/2002		3/2/2010	6,364	4,116			
698	X	PROCTER & GAMBLE CO					2/12/2002		8/16/2010	1,198	823			
699	X	PMCF 2001-ROCK A2					2/24/2010		4/10/2010	59	61			
700	X	PMCF 2001-ROCK A2					2/24/2010		5/10/2010	956	992			
701	X	PMCF 2001-ROCK A2 6 605%					2/24/2010		6/10/2010	59	61			
702	X	PMCF 2001-ROCK A2 6 605%					2/24/2010		7/10/2010	743	772			
703	X	PMCF 2001-ROCK A2 6 605%					2/24/2010		8/10/2010	6,207	6,447			
704	X	PMCF 2001-ROCK A2 6 605%					2/24/2010		9/10/2010	1,416	1,471			
705	X	PUBLIC SVC ENTERPRISE GR					1/5/2010		3/2/2010	2,450	2,690			

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	
706	X	QUALCOMM INC	747525103			1/6/2010		3/2/2010	2,285	2,883		
707	X	QUALCOMM INC	747525103			1/6/2010		4/23/2010	8,332	10,572		
708	X	RATHEON CO	755111507			10/7/2008		3/2/2010	2,274	2,080		
709	X	ST JUDE MEDICAL INC	790849103			11/6/2007		10/7/2009	1,982	2,412		
710	X	ST JUDE MEDICAL INC	790849103			11/6/2007		10/7/2009	10,892	13,322		
711	X	ST JUDE MEDICAL INC	790849103			11/6/2007		10/7/2009	3,961	4,824		
712	X	SCHERING PLOUGH CORP	806605101			1/23/2007		11/3/2009	35,595	36,103		
713	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		6/25/2010	463	467		
714	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		7/25/2010	455	459		
715	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		8/25/2010	389	392		
716	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		9/25/2010	508	512		
717	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		10/25/2009	22	24		
718	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		11/25/2009	25	27		
719	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		12/25/2009	62	66		
720	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		1/25/2010	41	44		
721	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		2/1/2010	2,224	2,095		
722	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		2/25/2010	3	3		
723	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		6/25/2010	2,867	3,003		
724	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		7/25/2010	1,339	1,403		
725	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		8/25/2010	1,041	1,091		
726	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		1/25/2010	1,190	1,193		
727	X	APACHE CORP	037411105			1/23/2007		3/2/2010	5,632	3,696		
728	X	APACHE CORP	037411105			1/23/2007		8/16/2010	1,829	1,395		
729	X	APPLE INC	037833100			7/8/2008		1/21/2010	39,207	33,269		
730	X	APPLE INC	037833100			7/8/2008		3/2/2010	3,355	2,831		
731	X	AUTOLIV INC	052800109			6/10/2009		3/2/2010	1,866	1,256		
732	X	AUTOLIV INC	052800109			6/10/2009		8/16/2010	1,107	628		
733	X	AUTOLIV INC	052800109			6/10/2009		9/20/2010	4,928	2,513		
734	X	AUTOLIV INC	052800109			5/29/2009		9/20/2010	1,232	549		
735	X	AUTOLIV INC	052800109			6/10/2009		9/20/2010	12,323	6,282		
736	X	BNY MELLON MID CAP STK F	05569M509			12/7/2006		2/18/2010	10,000	13,681		
737	X	BNY MELLON SMALL CAP ST	05569M806			8/1/2007		11/13/2009	10,000	16,882		
738	X	BNY MELLON SMALL CAP ST	05569M806			8/1/2007		12/23/2009	260,384	408,118		
739	X	BNY MELLON SMALL CAP ST	05569M806			12/5/2007		12/23/2009	48,270	64,478		
740	X	BNY MELLON SMALL CAP ST	05569M806			12/3/2008		12/23/2009	559	437		
741	X	BNY MELLON SMALL CAP ST	05569M806			3/27/2009		12/23/2009	88	64		
742	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		9/10/2010	8,726	8,901		
743	X	BANK OF AMERICA CORP	060505104			5/7/2009		3/2/2010	4,337	3,522		
744	X	BLACKROCK INC	09247X101			4/24/2009		3/2/2010	2,182	1,503		
745	X	BLACKROCK INC	09247X101			4/24/2009		8/16/2010	452	451		
746	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	3,463	3,458		
747	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	3,630	3,608		
748	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	8,437	8,269		
749	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	6,919	6,765		
750	X	BROADCOM CORP CL A	111320107			2/23/2009		11/3/2009	27,667	17,170		
751	X	CD 2007-CD4 A2B 5 205% 1	12513YAC4			3/14/2007		12/11/2009	15,033	15,075		
752	X	CIGNA CORP	125509109			6/19/2009		3/2/2010	1,382	998		
Amount									5,649,973	0	5,601,468	48,505
Long Term CG Distributions									0	0	0	0
Short Term CG Distributions									0	0	0	0

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										5,649,973		5,601,468		48,505	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Gross Sales		Cost or Other Basis		Valuation Method		Expense of Sale and Cost of Improve-ments	Depreciation
								Date Sold	Price						
753	X	CIGNA CORP	125509109			6/19/2009		8/16/2010	660	499					
754	X	CITEC 2006-VT2 A4 5.05%	125565AD3			11/14/2006		10/20/2009	585	585					
755	X	CITEC 2006-VT2 A4 5.05%	125565AD3			3/5/2008		10/20/2009	878	891					
756	X	CITEC 2006-VT2 A4 5.05%	125565AD3			11/14/2006		11/20/2009	556	556					
757	X	CITEC 2006-VT2 A4 5.05%	125565AD3			3/5/2008		11/20/2009	834	847					
758	X	CITEC 2006-VT2 A4 5.05%	125565AD3			11/14/2006		12/20/2009	511	511					
759	X	CITEC 2006-VT2 A4 5.05%	125565AD3			3/5/2008		12/20/2009	766	778					
760	X	CITEC 2006-VT2 A4 5.05%	125565AD3			11/14/2006		1/20/2010	520	520					
761	X	CITEC 2006-VT2 A4 5.05%	125565AD3			3/5/2008		1/20/2010	779	791					
762	X	CITEC 2006-VT2 A4 5.05%	125565AD3			11/14/2006		2/20/2010	461	461					
763	X	CITEC 2006-VT2 A4 5.05%	125565AD3			3/5/2008		2/20/2010	691	701					
764	X	CITEC 2006-VT2 A4 5.05%	125565AD3			11/14/2006		3/20/2010	448	448					
765	X	CITEC 2006-VT2 A4 5.05%	125565AD3			3/5/2008		3/20/2010	672	682					
766	X	CITEC 2006-VT2 A4 5.05%	125565AD3			11/14/2006		4/20/2010	4,146	4,145					
767	X	CITEC 2006-VT2 A4 5.05%	125565AD3			3/5/2008		4/20/2010	6,219	6,312					
768	X	CVS CAREMARK CORP	126650100			10/30/2007		1/8/2010	5,771	7,046					
769	X	CVS CAREMARK CORP	126650100			10/30/2007		1/8/2010	12,895	15,750					
770	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		5/25/2010	598	598					
771	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		6/25/2010	616	617					
772	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		7/25/2010	1,189	1,190					
773	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		8/25/2010	62	62					
774	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		9/25/2010	915	916					
775	X	FNMA POOL # 975116 5.0%	31414SYM9			9/23/2009		12/11/2009	13,178	12,957					
776	X	FNMA POOL # 975116 5.0%	31414SYM9			9/23/2009		12/25/2009	150	153					
777	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		6/25/2010	1,209	1,307					
778	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		7/25/2010	973	1,052					
779	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		8/25/2010	1,225	1,323					
780	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		9/25/2010	1,011	1,093					
781	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		1/25/2010	1,973	2,051					
782	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		2/25/2010	1,332	1,385					
783	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		3/25/2010	342	356					
784	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		4/25/2010	1,634	1,699					
785	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		5/25/2010	564	587					
786	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		6/25/2010	1,323	1,375					
787	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		7/25/2010	1,005	1,045					
788	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		8/25/2010	1,069	1,111					
789	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		9/25/2010	1,896	1,972					
790	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		10/25/2009	72	70					
791	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		11/25/2009	266	260					
792	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		12/25/2009	86	83					
793	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		1/25/2010	273	266					
794	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		2/25/2010	267	260					
795	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		3/25/2010	251	245					
796	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		4/25/2010	81	79					
797	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		5/25/2010	96	94					
798	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		6/25/2010	98	96					
799	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		7/25/2010	92	90					

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	Totals	
												Gross Sales	Net Gain or Loss
		Long Term CG Distributions	Amount									5,649,973	48,505
		Short Term CG Distributions	2,806									0	0
847	X	U.S. TREASURY NOTE 1.75%	912828NP1			8/4/2010		8/26/2010	10,176	10,079			
848	X	UNITED TECHNOLOGIES 6.1%	913017BP3			5/13/2008		10/8/2009	17,086	15,084			
849	X	UNITED TECHNOLOGIES 6.1%	913017BP3			5/13/2008		10/8/2009	11,391	9,971			
850	X	VALE SA-SP ADR	91912E105			5/10/2006		3/2/2010	6,455	3,170			
851	X	VALE SA-SP ADR	91912E105			5/10/2006		8/16/2010	847	432			
852	X	VANGUARD INST DEV MKTS	921909826			10/22/2007		8/4/2010	5,000	7,513			
853	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		1/8/2010	7,718	5,313			
854	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/8/2010	10,156	6,972			
855	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/8/2010	3,659	2,535			
856	X	WBCMT 2003-C3 A1 4.0375%	929766CT8			7/20/2010		8/15/2010	72	74			
857	X	WBCMT 2003-C3 A1 4.0375%	929766CT8			7/20/2010		9/15/2010	73	74			
858	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		2/15/2010	644	663			
859	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		3/15/2010	917	944			
860	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		4/15/2010	652	671			
861	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		5/15/2010	745	767			
862	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		6/15/2010	679	699			
863	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		7/15/2010	792	815			
864	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		8/15/2010	701	721			
865	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			8/20/2007		9/15/2010	704	725			
866	X	WAL-MART STORES INC 6.5%	931142CK7			11/22/1999		10/27/2009	40,033	35,371			
867	X	WELLS FARGO & COMPANY	949746101			8/28/2009		3/2/2010	3,095	2,626			
868	X	WHIRLPOOL CORP	963320106			8/28/2009		3/2/2010	2,583	1,978			
869	X	WHIRLPOOL CORP	963320106			6/8/2004		8/16/2010	776	659			
870	X	XTO ENERGY INC	98385X106			6/8/2004		3/2/2010	8,757	2,942			
871	X	XTO ENERGY INC	98385X106			6/8/2004		6/11/2010	26,968	9,621			
872	X	XTO ENERGY INC	98385X106			6/9/2004		6/11/2010	39,787	14,140			
873	X	ACCENTURE PLC-CL A	G1151C101			2/27/2008		1/6/2010	41,752	35,975			
874	X	ACCENTURE PLC-CL A	G1151C101			8/11/2008		3/2/2010	6,361	5,506			
875	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		3/2/2010	4,436	5,437			
876	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		8/16/2010	1,102	1,359			
877	X	TYCO INTERNATIONAL LTD	H89128104			2/5/2008		9/2/2010	6,148	6,571			
878	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2010	3,843	4,039			
879	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		9/2/2010	1,537	1,812			
880	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2010	4,227	4,517			
881	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2010	5,005	5,890			
882	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007		7/25/2010	235	239			
883	X	FNMA POOL # 899651 6.5%	31410WQC5			3/10/2009		8/25/2010	320	336			
884	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007		8/25/2010	240	244			
885	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007		9/25/2010	350	367			
886	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007		9/25/2010	263	267			
887	X	FNMA POOL # 918044 5.961%	31411X5D3			5/23/2007		10/25/2009	318	320			
888	X	FNMA POOL # 918044 5.94%	31411X5D3			5/23/2007		11/25/2009	1,608	1,621			
889	X	FNMA POOL # 918044 5.94%	31411X5D3			5/23/2007		12/25/2009	6	6			
890	X	FNMA POOL # 918044 5.94%	31411X5D3			5/23/2007		1/25/2010	2,333	2,352			
891	X	FNMA POOL # 918044 5.9%	31411X5D3			5/23/2007		2/25/2010	30	30			
892	X	FNMA POOL # 918044 5.9%	31411X5D3			5/23/2007		3/25/2010	8	8			
893	X	FNMA POOL # 918044 5.9%	31411X5D3			5/23/2007		4/25/2010	3,290	3,317			

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

Totals														
Securities												Net Gain or Loss		
Other sales												48,505		
Amount												0		
Long Term CG Distributions												5,601,468		
Short Term CG Distributions												0		
2,806												0		
0												0		
	Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
	941	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		11/25/2009	1,426	1,468			
	942	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2009	1,082	1,113			
	943	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		1/25/2010	1,254	1,291			
	944	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2010	629	647			
	945	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2010	1,280	1,317			
	946	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2010	2,031	2,090			
	947	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2010	736	758			
	948	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2010	1,250	1,286			
	949	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2010	2,092	2,153			
	950	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2010	1,321	1,360			
	951	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2010	1,625	1,672			
	952	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/25/2009	499	518			
	953	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		11/25/2009	289	300			
	954	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		12/25/2009	358	371			
	955	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		1/25/2010	437	453			
	956	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		2/25/2010	400	415			
	957	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		3/25/2010	742	770			
	958	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		4/25/2010	6,437	6,678			
	959	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		5/25/2010	1,173	1,217			
	960	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		6/25/2010	495	513			
	961	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		7/25/2010	624	647			
	962	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		8/25/2010	216	224			
	963	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		9/25/2010	441	458			
	964	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2009	66	66			
	965	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2009	64	64			
	966	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2009	937	937			
	967	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2010	374	375			
	968	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		2/25/2010	63	63			
	969	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		3/25/2010	1,179	1,180			
	970	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		4/25/2010	349	350			
	971	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		5/25/2010	641	668			
	972	X	U S TREASURY NOTE 4 625	912828GK0			12/2/2009		2/22/2010	10,738	10,841			
	973	X	U S TREASURY NOTE 4 625	912828GK0			11/20/2009		2/25/2010	16,128	16,261			
	974	X	U S TREASURY NOTE 4 625	912828GK0			12/2/2009		2/25/2010	5,376	5,421			
	975	X	U S TREASURY NOTE 4 625	912828GK0			12/10/2009		2/25/2010	21,505	21,637			
	976	X	U S TREASURY NOTE 4 625	912828GK0			12/10/2009		3/10/2010	5,364	5,409			
	977	X	U S TREASURY NOTE 4 625	912828GK0			12/11/2009		3/12/2010	16,069	16,211			
	978	X	U S TREASURY NOTE 4 625	912828GK0			7/8/2008		3/12/2010	26,782	26,468			
	979	X	U S TREASURY NOTE 4 625	912828GK0			2/28/2007		3/19/2010	32,137	30,149			
	980	X	U S TREASURY NOTE 4 625	912828GK0			2/28/2007		3/24/2010	10,689	10,050			
	981	X	U S TREASURY NOTE 4 625	912828GK0			2/28/2007		3/26/2010	64,172	60,298			
	982	X	U S TREASURY NOTE 4 625	912828GK0			2/28/2007		4/6/2010	26,677	25,124			
	983	X	U S TREASURY NOTE 4 625	912828GK0			3/29/2007		4/9/2010	10,676	10,046			
	984	X	U S TREASURY NOTE 4 625	912828GK0			3/30/2007		4/9/2010	5,338	5,012			
	985	X	U S TREASURY NOTE 4 625	912828GK0			3/30/2007		4/13/2010	16,024	15,036			
	986	X	U S TREASURY NOTE 4 5%	912828GR5			4/27/2010		5/11/2010	37,009	37,077			
	987	X	U S TREASURY NT 4 5%	912828GS3			7/23/2007		5/5/2010	16,450	14,476			

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

Totals												
Securities												
Other sales												
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Gross Sales		Cost, Other		Net Gain or Loss
								Date Sold	Price	Basis and Expenses	Valuation Method	
988	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/8/2009	15,058	15,093		
989	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	14,054	14,086		
990	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	1,004	1,006		
991	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	7,027	7,043		
992	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	8,031	8,049		
993	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/13/2009	15,058	15,093		
994	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	9,030	9,053		
995	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	9,030	9,053		
996	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/20/2009	2,007	2,012		
997	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/20/2009	7,023	7,043		
998	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	20,066	20,117		
999	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/20/2009	2,007	2,012		
1,000	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/20/2009	9,030	9,056		
1,001	X	U S TREASURY NT 3 125%	912828HJ2			9/15/2009		10/20/2009	9,030	9,056		
1,002	X	U S TREASURY NT 3 125%	912828HJ2			9/17/2009		10/20/2009	7,023	7,041		
1,003	X	U S TREASURY NOTE 1 75%	912828HU7			10/19/2009		11/10/2009	18,112	18,129		
1,004	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		5/25/2010	75	72		
1,005	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		6/25/2010	56	54		
1,006	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		7/25/2010	171	163		
1,007	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		8/25/2010	130	125		
1,008	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		9/25/2010	215	206		
1,009	X	FNMA POOL 889291 5 0%	31410G7C1			5/20/2009		10/25/2009	1,177	1,220		
1,010	X	FNMA POOL 889291 5 0%	31410G7C1			5/20/2009		11/25/2009	1,255	1,301		
1,011	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		12/25/2009	1,603	1,662		
1,012	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		1/25/2010	1,518	1,574		
1,013	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		2/25/2010	1,751	1,817		
1,014	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		3/25/2010	1,275	1,322		
1,015	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		4/25/2010	1,885	1,955		
1,016	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		5/25/2010	1,682	1,744		
1,017	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		6/25/2010	1,526	1,583		
1,018	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		7/25/2010	1,273	1,320		
1,019	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		8/25/2010	1,588	1,648		
1,020	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		9/25/2010	1,563	1,621		
1,021	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2010	2,639	2,836		
1,022	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2010	412	442		
1,023	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		6/25/2010	353	379		
1,024	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		7/25/2010	339	365		
1,025	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		8/25/2010	284	306		
1,026	X	VERTEX PHARMACEUTICALS 92532F100	92532F100			3/5/2009		1/8/2010	1,220	839		
1,027	X	VERTEX PHARMACEUTICALS 92532F100	92532F100			11/3/2008		1/11/2010	2,039	1,364		
1,028	X	VERTEX PHARMACEUTICALS 92532F100	92532F100			11/3/2008		3/2/2010	1,254	818		
1,029	X	VERTEX PHARMACEUTICALS 92532F100	92532F100			11/3/2008		6/21/2010	4,770	3,547		
1,030	X	VERTEX PHARMACEUTICALS 92532F100	92532F100			10/30/2008		6/22/2010	7,219	4,905		
1,031	X	VERTEX PHARMACEUTICALS 92532F100	92532F100			10/31/2008		6/22/2010	13,753	9,879		
1,032	X	VERTEX PHARMACEUTICALS 92532F100	92532F100			10/31/2008		6/22/2010	694	493		
1,033	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		1/25/2010	794	825		
1,034	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		2/25/2010	673	699		
Totals									5,649,973	5,601,468		
Securities									0	0		48,505
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	Long Term CG Distributions		Short Term CG Distributions		Amount		Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		
		Description	CUSIP #	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss								
1,035	X	FNMA POOL # 889572 5 5%	31410KJR6			5,649,973	5,601,468	48,505						
1,036	X	FNMA POOL # 889572 5 5%	31410KJR6			0	0	0						
1,037	X	FNMA POOL # 889572 5 5%	31410KJR6											
1,038	X	FNMA POOL # 889572 5 5%	31410KJR6											
1,039	X	FNMA POOL # 889572 5 5%	31410KJR6											
1,040	X	FNMA POOL # 889572 5 5%	31410KJR6											
1,041	X	FNMA POOL # 889572 5 5%	31410KJR6											
1,042	X	FNMA POOL 889668 6 0%	31410KMR2											
1,043	X	FNMA POOL 889668 6 0%	31410KMR2											
1,044	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,045	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,046	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,047	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,048	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,049	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,050	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,051	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,052	X	FNMA POOL # 889668 6 0%	31410KMR2											
1,053	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,054	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,055	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,056	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,057	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,058	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,059	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,060	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,061	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,062	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,063	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,064	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,065	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,066	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,067	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,068	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,069	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,070	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,071	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,072	X	FNMA POOL # 889651 6 5%	31410WQC5											
1,073	X	VISA INC-CLASS A SHRS	92826C839											
1,074	X	VISA INC-CLASS A SHRS	92826C839											
1,075	X	VISA INC-CLASS A SHRS	92826C839											
1,076	X	VISA INC-CLASS A SHRS	92826C839											
1,077	X	VISA INC-CLASS A SHRS	92826C839											
1,078	X	WBCMT 2005-C20 A4 5 24417	9297664L4											
1,079	X	WBCMT 2005-C20 A4 5 28467	9297664L4											
1,080	X	WBCMT 2005-C20 A4 5 285%	9297664L4											
1,081	X	FNMA POOL # 930851 4 0%	31412PEY3											

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improvements	Depreciation
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss		
		Long Term CG Distributions	2,806						5,649,973	5,601,468	48,505		
		Short Term CG Distributions	0						0	0	0		
1,082	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		2/25/2010	308	314			
1,083	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		3/25/2010	295	300			
1,084	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		4/25/2010	266	271			
1,085	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		5/25/2010	285	291			
1,086	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		6/25/2010	315	321			
1,087	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		7/25/2010	390	397			
1,088	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		8/25/2010	344	351			
1,089	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		9/25/2010	1,071	1,091			
1,090	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		10/25/2009	291	293			
1,091	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		11/25/2009	220	221			
1,092	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		12/25/2009	277	279			
1,093	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		1/25/2010	375	377			
1,094	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		2/25/2010	364	367			
1,095	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		3/25/2010	194	196			
1,096	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		4/25/2010	208	210			
1,097	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		5/25/2010	231	233			
1,098	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		6/25/2010	344	346			
1,099	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		7/25/2010	430	433			
1,100	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		8/25/2010	846	852			
1,101	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		9/25/2010	1,483	1,494			
1,102	X	FNMA POOL # 936591 5 6559%	31412V7C6			5/3/2007		10/25/2009	1,946	1,963			
1,103	X	FNMA POOL # 936591 5 6730%	31412V7C6			5/3/2007		11/25/2009	1,432	1,444			
1,104	X	FNMA POOL # 936591 5 6402%	31412V7C6			5/3/2007		12/25/2009	1,445	1,458			
1,105	X	FNMA POOL # 936591 5 658%	31412V7C6			5/3/2007		1/25/2010	1,337	1,349			
1,106	X	FNMA POOL # 936591 5 652%	31412V7C6			5/3/2007		2/25/2010	1,643	1,657			
1,107	X	FNMA POOL # 936591 5 652%	31412V7C6			5/3/2007		3/25/2010	1,090	1,100			
1,108	X	FNMA POOL # 936591 5 645%	31412V7C6			5/3/2007		4/25/2010	2,271	2,291			
1,109	X	FNMA POOL # 936591 5 606%	31412V7C6			5/3/2007		5/25/2010	3,433	3,462			
1,110	X	FNMA POOL # 936591 5 56%	31412V7C6			5/3/2007		6/25/2010	7,766	7,831			
1,111	X	FNMA POOL # 936591 5 546%	31412V7C6			5/3/2007		7/25/2010	720	726			
1,112	X	FNMA POOL # 936591 5 549%	31412V7C6			5/3/2007		8/25/2010	576	581			
1,113	X	FNMA POOL # 936591 5 554%	31412V7C6			5/3/2007		9/25/2010	614	619			
1,114	X	FNMA POOL # 944 6 03597%	31413FKZ4			8/2/2007		10/25/2009	409	408			
1,115	X	FNMA POOL # 944 6 03203%	31413FKZ4			8/2/2007		11/25/2009	260	260			
1,116	X	FNMA POOL # 944112 6 02403%	31413FKZ4			8/2/2007		12/25/2009	436	436			
1,117	X	FNMA POOL # 944112 6 028%	31413FKZ4			8/2/2007		1/25/2010	455	455			
1,118	X	FNMA POOL # 944112 6 009%	31413FKZ4			8/2/2007		2/25/2010	701	701			
1,119	X	FNMA POOL # 944112 5 984%	31413FKZ4			8/2/2007		3/25/2010	28	27			
1,120	X	FNMA POOL # 944112 5 985%	31413FKZ4			8/2/2007		4/25/2010	2,000	1,999			
1,121	X	FNMA POOL # 944112 5 903%	31413FKZ4			8/2/2007		5/25/2010	1,455	1,454			
1,122	X	FNMA POOL # 944112 5 846%	31413FKZ4			8/2/2007		6/25/2010	1,048	1,047			
1,123	X	FNMA POOL # 944112 5 821%	31413FKZ4			8/2/2007		7/25/2010	1	1			
1,124	X	FNMA POOL # 944112 5 838%	31413FKZ4			8/2/2007		8/25/2010	1	1			
1,125	X	FNMA POOL # 949294 6 0%	31413MCT0			9/25/2007		9/25/2009	726	728			
1,126	X	FNMA POOL # 949294 6 0%	31413MCT0			9/25/2007		10/25/2009	809	812			
1,127	X	FNMA POOL # 949294 6 0%	31413MCT0			9/25/2007		11/25/2009	1,350	1,354			
1,128	X	FNMA POOL # 949294 6% 10	31413MCT0			9/25/2007		12/25/2009					

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

Totals												
Securities												
Other sales												
Gross Sales												
5,649,973												
0												
Cost, Other Basis and Expenses												
5,601,468												
Net Gain or Loss												
48,505												
0												

Amount												
2,806												
0												

Long Term CG Distributions												
Short Term CG Distributions												
0												

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation
1,176	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		3/25/2010	86	82			
1,177	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		4/25/2010	73	70			
1,178	X	U S TREASURY NOTE 4 625	912828GK0			12/23/2008		1/29/2010	5,385	5,544			
1,179	X	U S TREASURY NOTE 4 625	912828GK0			2/11/2009		1/29/2010	10,770	10,994			
1,180	X	U S TREASURY NOTE 4 625	912828GK0			2/9/2009		1/29/2010	16,155	16,412			
1,181	X	U S TREASURY NOTE 4 625	912828GK0			2/9/2009		2/1/2010	5,382	5,471			
1,182	X	U S TREASURY NOTE 4 625	912828GK0			4/24/2009		2/1/2010	5,382	5,467			
1,183	X	U S TREASURY NOTE 4 625	912828GK0			4/24/2009		2/10/2010	32,252	32,803			
1,184	X	U S TREASURY NOTE 4 625	912828GK0			4/24/2009		2/12/2010	5,379	5,467			
1,185	X	U S TREASURY NOTE 4 625	912828GK0			12/2/2009		2/12/2010	5,379	5,421			
1,186	X	OPTIMA K-1 SHORT TERM							2,168				
1,187	X	OPTIMA K-1 LONG TERM								33,111			
1,188	X	OPTIMA K-1 SEC 1256								805			

Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FEDERAL EXCISE TAX REFUND	101	0	
2	OPTIMA K-1 OTHER INCOME (LOSS)	-18,434	0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	
		-18,333	0	0

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	1,114	1,114		
2	OPTIMA K-1 FOREIGN TAXES PAID	262	262		
3					
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization See attached statement	0	0	0	0
2	INVESTMENT FEES	2,777	2,777		
3	ADR FEES	58	58		
4	FEDERAL TAX INTEREST DUE	43			
5	OPTIMA K-1 INVESTMENT INT EXPENSE	10,937	10,937		
6	OPTIMA K-1 PORTFOLIO DEDUCTION	14,625	14,625		
7					
8					
9					
10					

28,440 28,397 0 0

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

Long Term CG Distributions		Amount		Totals		5,647,167		0		5,601,468		45,699		0		0		45,699	
Short Term CG Distributions		2,806		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 Adj Basis						
1	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/14/2006	8/15/2010	283		0	281	2		0	2						
2	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/14/2006	9/15/2010	306		0	304	2		0	2						
3	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		7/21/2010	9/15/2010	672		0	724	-52		0	-52						
4	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	8/15/2010	960		0	1,027	-67		0	-67						
5	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	9/15/2010	1,195		0	1,278	-83		0	-83						
6	FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4		9/30/2008	10/15/2009	1,029		0	1,032	-3		0	-3						
7	FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4		9/30/2008	11/15/2009	554		0	555	-1		0	-1						
8	FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4		9/30/2008	12/11/2009	28,156		0	26,676	1,480		0	1,480						
9	FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4		9/30/2008	12/15/2009	514		0	516	-2		0	-2						
10	FHLMC GOLD G05938 5.0% 1/01/36	3128M74X1		7/19/2010	9/15/2010	1,657		0	1,758	-101		0	-101						
11	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	7/15/2010	1,108		0	1,190	-82		0	-82						
12	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	8/15/2010	861		0	924	-63		0	-63						
13	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	9/15/2010	1,151		0	1,237	-86		0	-86						
14	FHLMC GOLD PL# G05509 6.0% 6/01/35	3128M7N28		6/8/2009	10/15/2009	692		0	719	-27		0	-27						
15	FHLMC GOLD PL# G05509 6.0% 6/01/35	3128M7N28		6/8/2009	11/15/2009	694		0	721	-27		0	-27						
16	FHLMC GOLD PL# G05509 6.0% 6/01/35	3128M7N28		6/8/2009	12/15/2009	982		0	1,021	-39		0	-39						
17	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	1/15/2010	992		0	1,032	-40		0	-40						
18	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	2/15/2010	1,020		0	1,061	-41		0	-41						
19	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	3/15/2010	3,773		0	3,924	-151		0	-151						
20	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	4/15/2010	1,140		0	1,185	-45		0	-45						
21	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	5/15/2010	1,166		0	1,213	-47		0	-47						
22	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	6/15/2010	1,012		0	1,053	-41		0	-41						
23	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	7/15/2010	1,065		0	1,107	-42		0	-42						
24	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	8/15/2010	965		0	1,004	-39		0	-39						
25	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/12/2009	9/15/2010	999		0	1,039	-40		0	-40						
26	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/12/2009	10/15/2009	896		0	955	-59		0	-59						
27	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/12/2009	11/15/2009	1,088		0	1,160	-72		0	-72						
28	FHLMC GOLD G05580 6.5% 4/1/2039	3128M7Q90		9/12/2009	12/15/2009	846		0	902	-56		0	-56						
29	FHLMC GOLD G05580 6.5% 4/1/2039	3128M7Q90		9/12/2009	1/15/2010	1,022		0	1,089	-67		0	-67						
30	FHLMC GOLD G05580 6.5% 4/1/2039	3128M7Q90		9/12/2009	2/15/2010	712		0	759	-47		0	-47						
31	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/12/2009	3/15/2010	8,510		0	9,074	-564		0	-564						
32	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/12/2009	4/15/2010	1,096		0	1,169	-73		0	-73						
33	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/12/2009	5/15/2010	906		0	966	-60		0	-60						
34	CVS CAREMARK CORP	126650100		4/25/2007	1/11/2010	4,059		0	4,389	-330		0	-330						
35	CVS CAREMARK CORP	126650100		4/24/2007	1/11/2010	5,756		0	6,244	-488		0	-488						
36	CVS CAREMARK CORP	126650100		10/30/2007	1/11/2010	15,237		0	18,651	-3,414		0	-3,414						
37	CVS CAREMARK CORP	126650100		4/25/2007	1/11/2010	5,079		0	5,487	-408		0	-408						
38	CVS CAREMARK CORP	126650100		4/25/2007	3/21/2010	2,073		0	2,195	-122		0	-122						
39	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	3,809		0	4,389	-580		0	-580						
40	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	19,356		0	22,900	-3,544		0	-3,544						
41	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	956		0	1,097	-141		0	-141						
42	CVS CAREMARK CORP	126650100		4/25/2007	8/17/2010	8,347		0	10,608	-2,261		0	-2,261						
43	CVS CAREMARK CORP	126650100		4/24/2007	8/17/2010	4,318		0	5,458	-1,140		0	-1,140						
44	CALIFORNIA ST 7.55% 4/01/39	13063A5G5		4/22/2009	10/6/2009	10,813		0	10,138	675		0	675						
45	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	3/21/2010	1,521		0	1,710	-189		0	-189						
46	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/12/2010	4/15/2010	4,215		0	4,284	-69		0	-69						
47	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/24/2010	4/15/2010	981		0	995	-14		0	-14						
48	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/9/2010	4/15/2010	1,635		0	1,658	-23		0	-23						
49	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/12/2010	5/15/2010	3,209		0	3,261	-52		0	-52						
50	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/24/2010	5/15/2010	875		0	887	-12		0	-12						
51	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/9/2010	5/15/2010	1,459		0	1,479	-20		0	-20						
52	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/12/2010	6/15/2010	9,568		0	9,724	-156		0	-156						
53	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/24/2010	6/15/2010	2,609		0	2,645	-36		0	-36						
54	CCMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/9/2010	6/15/2010	4,349		0	4,409	-60		0	-60						
55	CCMSC 2000-3 A2 7.31898% 10/15/32	161505GM8		3/12/2010	7/16/2010	7,720		0	7,846	-126		0	-126						
56	CCMSC 2000-3 A2 7.31898% 10/15/32	161505GM8		3/24/2010	7/16/2010	2,105		0	2,135	-30		0	-30						
57	CCMSC 2000-3 A2 7.31898% 10/15/32	161505GM8		4/9/2010	7/16/2010	3,509		0	3,558	-49		0	-49						

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

Long Term CG Distributions										Amount		Totals										5,601,468		45,699		0		0		45,699		0		0		45,699	
Short Term CG Distributions										2,806		0		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		45,699							
Kind(s) of Property Sold										CUSIP #		How Acquired		Date Acquired		Date Sold																					
58	CCMSC 2000-3 A2	7 319%	10/15/32							161505GM8			3/12/2010	8/16/2010		9,772	0	9,932	-160					0							-160						
59	CCMSC 2000-3 A2	7 319%	10/15/32							161505GM8			3/24/2010	8/16/2010		2,665	0	2,702	-37					0						-37							
60	CCMSC 2000-3 A2	7 319%	10/15/32							161505GM8			4/9/2010	8/16/2010		4,442	0	4,503	-61					0						-61							
61	CCMSC 2000-3 A2	7 319%	10/15/32							161505GM8			3/12/2010	9/15/2010		6,142	0	6,242	-100					0						-100							
62	CCMSC 2000-3 A2	7 319%	10/15/32							161505GM8			3/24/2010	9/15/2010		219	0	222	-3					0						-3							
63	CCMSC 2000-3 A2	7 319%	10/15/32							161505GM8			4/9/2010	9/15/2010		53	0	54	-1					0						-1							
64	CHUBB CORP							171232101			1/23/2007	3/2/2010		2,563	0	2,634	-71								0						-71						
65	CHUBB CORP							171232101			1/23/2007	8/16/2010		1,059	0	1,053	6								0						6						
66	CISCO SYSTEMS INC							17275R102			2/6/2004	3/2/2010		7,359	0	7,362	-3								0						-3						
67	CISCO SYSTEMS INC							17275R102			2/6/2004	3/3/2010		5,167	0	5,078	89								0						89						
68	CISCO SYSTEMS INC							17275R102			2/6/2004	3/3/2010		2,460	0	2,454	6								0						6						
69	CISCO SYSTEMS INC							17275R102			7/23/2008	3/3/2010		9,596	0	8,586	1,010								0						1,010						
70	CISCO SYSTEMS INC							17275R102			2/6/2004	3/3/2010		8,606	0	8,589	17								0						17						
71	COCA COLA ENTERPRISES INC							191219104			6/20/2007	3/2/2010		5,224	0	4,686	538								0						538						
72	COCA COLA ENTERPRISES INC							191219104			6/15/2007	5/6/2010		28,200	0	25,119	3,081								0						3,081						
73	COCA COLA ENTERPRISES INC							191219104			6/18/2007	5/6/2010		1,552	0	1,381	171								0						171						
74	COCA COLA ENTERPRISES INC							191219104			6/20/2007	5/6/2010		14,747	0	13,355	1,392								0						1,392						
75	COMM 2000-C1 A2	7 418%	8/15/33							20046PAB4			2/12/2010	3/15/2010		996	0	1,001	-5					0						-5							
76	FNMA POOL # AC3278	5 0%	9/01/39							31417MUC5			2/2/2010	6/25/2010		344	0	359	-15					0						-15							
77	FNMA POOL # AC3278	5 0%	9/01/39							31417MUC5			2/2/2010	7/22/2010		35,078	0	34,326	752					0						752							
78	FNMA POOL # AC3278	5 0%	9/01/39							31417MUC5			2/2/2010	7/25/2010		243	0	253	-10					0						-10							
79	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	12/11/2009		15,520	0	15,392	128					0						128							
80	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	12/25/2009		157	0	162	-5					0						-5							
81	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	1/25/2010		131	0	135	-4					0						-4							
82	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	2/25/2010		120	0	124	-4					0						-4							
83	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	3/25/2010		86	0	89	-3					0						-3							
84	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	4/25/2010		168	0	174	-6					0						-6							
85	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	5/25/2010		109	0	112	-3					0						-3							
86	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	6/25/2010		202	0	209	-7					0						-7							
87	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	7/22/2010		25,312	0	24,595	717					0						717							
88	FNMA POOL # AC5401	5 0%	10/01/39							31417SAB6			10/9/2009	7/25/2010		207	0	214	-7					0						-7							
89	FNMA POOL # AC8596	4 0%	10/1/25							31417VRS4			2/11/2010	3/25/2010		226	0	230	-4					0						-4							
90	FNMA POOL # AC8596	4 0%	10/1/25							31417VRS4			2/11/2010	4/25/2010		306	0	312	-6					0						-6							
91	FNMA POOL # AC8596	4 0%	10/1/25							31417VRS4			2/11/2010	5/25/2010		274	0	280	-6					0						-6							
92	FNMA POOL # AC8596	4 0%	10/1/25							31417VRS4			2/11/2010	6/25/2010		312	0	318	-6					0						-6							
93	FNMA POOL # AC8596	4 0%	10/1/25							31417VRS4			2/11/2010	7/25/2010		453	0	462	-9					0						-9							
94	FNMA POOL # AC8596	4 0%	10/1/25							31417VRS4			2/11/2010	8/25/2010		585	0	596	-11					0						-11							
95	FNMA POOL # AC8596	4 0%	10/1/25							31417VRS4			2/11/2010	9/25/2010		984	0	1,003	-19					0						-19							
96	FNMA POOL # MA0259	5 0%	12/1/2039							31417YJ00			10/9/2009	12/25/2009		70	0	72	-2					0						-2							
97	FNMA POOL # MA0259	5 0%	12/01/39							31417YJ00			10/9/2009	1/25/2010		324	0	335	-11					0						-11							
98	FNMA POOL # MA0259	5 0%	12/01/39							31417YJ00			10/9/2009	2/25/2010		135	0	139	-4					0						-4							
99	FNMA POOL # MA0259	5 0%	12/01/39							31417YJ00			10/9/2009	3/25/2010		205	0	212	-7					0						-7							
100	FNMA POOL # MA0259	5 0%	12/01/39							31417YJ00			10/9/2009	4/25/2010		359	0	371	-12					0						-12							
101	FNMA POOL # MA0259	5 0%	12/01/39							31417YJ00			10/9/2009	5/25/2010		381	0	394	-13					0						-13							
102	FNMA POOL # MA0259	5 0%	12/01/39							31417YJ00			10/9/2009	6/25/2010		86	0	89	-3					0						-3							
103	FNMA POOL # MA0259	5 0%	12/01/39							31417YJ00			10/9/2009	7/22/2010		40,449	0	39,306	1,143					0						1,143							
104	FNMA POOL # MA0259	5 0%	12/01/39							31417YJ00			10/9/2009	7/25/2010		439	0	454	-15					0						-15							
105	FNMA POOL # AD5672	4 5%	5/01/40							31418TJS7			5/5/2010	6/25/2010		101	0	102	-1					0						-1							
106	FNMA POOL # AD5672	4 5%	5/01/40							31418TJS7			5/5/2010	7/25/2010		232	0	234	-2					0						-2							
107	FNMA POOL # AD5672	4 5%	5/01/40							31418TJS7			5/5/2010	8/25/2010		484	0	490	-6					0						-6							
108	FNMA POOL # AD5672	4 5%	5/01/40							31418TJS7			5/5/2010	9/25/2010		830	0	838	-8					0						-8							
109	FEDEX CORP							31428X106			10/31/2008	3/2/2010		2,588	0	1,963	625								0						625						
110	FEDEX CORP							31428X106			10/31/2008	6/16/2010		26,830	0	22,253	4,577								0						4,577						
111	FEDEX CORP							31428X106			11/20/2008	6/16/2010		7,891	0	5,912	1,979								0						1,979						
112	FEDEX CORP							31428X106			11/21/2008	6/16/2010		2,367	0	1,692	675								0						675						
113	FIRST HORIZON NATIONAL CORP							320517105			10/15/2008	10/29/2009		4	0	4	0								0						0						
114	FIRST HORIZON NATIONAL CORP							320517105			10/14/2008	1/19/2010		2,337	0	1,790	547								0						547						

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		2,806	0					5,647,167		0	45,699	0	0	0	45,699
115	FIRST HORIZON NATIONAL CORP	320517105			10/14/2008	1/19/2010		4,156	0	3,192	964			0	964
116	FIRST HORIZON NATIONAL CORP	320517105			10/14/2008	1/19/2010		4,206	0	3,261	945			0	945
117	COMM 2000-C1 A2 7 41135% 8/15/33	20046PAB4			2/12/2010	4/15/2010		6,113	0	6,142	-29			0	-29
118	COMM 2000-C1 A2 7 416% 8/15/33	20046PAB4			2/12/2010	5/15/2010		1,548	0	1,556	-8			0	-8
119	CONOCOPHILLIPS	20825C104			5/17/2001	3/2/2010		1,989	0	1,321	668			0	668
120	CONOCOPHILLIPS	20825C104			5/17/2001	3/2/2010		1,492	0	990	502			0	502
121	CONOCOPHILLIPS	20825C104			5/17/2001	8/16/2010		1,643	0	990	653			0	653
122	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			1/29/2010	5/15/2010		11,025	0	11,102	-77			0	-77
123	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			4/12/2010	5/15/2010		11,025	0	11,043	-18			0	-18
124	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			1/29/2010	6/15/2010		888	0	895	-7			0	-7
125	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			4/12/2010	6/15/2010		888	0	890	-2			0	-2
126	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			1/29/2010	7/15/2010		107	0	107	0			0	0
127	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			1/29/2010	7/15/2010		107	0	107	0			0	0
128	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			1/29/2010	8/15/2010		62	0	63	-1			0	-1
129	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			4/12/2010	8/15/2010		62	0	63	-1			0	-1
130	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			1/29/2010	9/15/2010		2,636	0	2,654	-18			0	-18
131	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20			4/12/2010	9/15/2010		2,636	0	2,640	-4			0	-4
132	CSMC 2007-C2 A2 5 448% 1/15/49	22545YAB7			4/27/2007	12/10/2009		25,141	0	25,125	16			0	16
133	CUMMINS INC	231021106			5/1/2009	3/2/2010		1,184	0	1,024	160			0	160
134	CUMMINS INC	231021106			5/1/2009	3/2/2010		1,776	0	1,024	752			0	752
135	CUMMINS INC	231021106			5/1/2009	8/16/2010		1,562	0	883	679			0	679
136	CUMMINS INC	231021106			5/1/2009	9/7/2010		7,537	0	3,175	4,362			0	4,362
137	CUMMINS INC	231021106			5/1/2009	9/7/2010		4,052	0	1,707	2,345			0	2,345
138	CUMMINS INC	231021106			5/1/2009	9/7/2010		568	0	239	329			0	329
139	DANAHER CORP	235851102			3/14/2005	3/2/2010		2,266	0	1,643	623			0	623
140	DANAHER CORP	235851102			3/14/2005	8/16/2010		740	0	548	192			0	192
141	DU PONT (E I) DE NEMOURS	263534109			4/14/2009	3/2/2010		1,699	0	1,340	359			0	359
142	DU PONT (E I) DE NEMOURS	263534109			4/14/2009	8/16/2010		810	0	536	274			0	274
143	E M C CORP MASS	268648102			7/30/2009	3/2/2010		2,845	0	2,495	350			0	350
144	E M C CORP MASS	268648102			4/23/2010	9/30/2010		3,655	0	3,596	59			0	59
145	E M C CORP MASS	268648102			8/16/2010	9/30/2010		1,827	0	1,696	131			0	131
146	E M C CORP MASS	268648102			8/16/2010	9/30/2010		4,872	0	4,524	348			0	348
147	E M C CORP MASS	268648102			7/30/2009	9/30/2010		40,803	0	31,347	9,456			0	9,456
148	EXELON CORP	30161N101			8/6/2001	3/2/2010		3,105	0	2,014	1,091			0	1,091
149	EXELON CORP	30161N101			8/6/2001	8/16/2010		412	0	288	124			0	124
150	EXELON CORP	30161N101			8/6/2001	8/24/2010		36,183	0	25,928	10,255			0	10,255
151	EXELON CORP	30161N101			8/6/2001	8/24/2010		1,128	0	806	322			0	322
152	EXELON CORP	30161N101			8/6/2001	8/24/2010		2,452	0	1,755	697			0	697
153	EXXON MOBIL CORP	30231G102			9/14/2000	3/2/2010		15,097	0	9,816	5,281			0	5,281
154	EXXON MOBIL CORP	30231G102			12/7/2007	10/15/2009		1,796	0	1,280	516			0	516
155	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0			12/7/2007	10/15/2009		218	0	220	-2			0	-2
156	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0			10/14/2008	1/19/2010		3,405	0	535	-6			0	-6
157	FIRST HORIZON NATIONAL CORP	320517105			10/15/2008	1/19/2010		3,329	0	2,630	775			0	775
158	FIRST HORIZON NATIONAL CORP	320517105			10/15/2008	1/19/2010		3,329	0	2,639	690			0	690
159	FIRST HORIZON NATIONAL CORP	320517105			10/15/2008	1/19/2010		12,653	0	10,045	2,608			0	2,608
160	FIRST HORIZON NATIONAL CORP	320517105			10/15/2008	1/19/2010		360	0	286	74			0	74
161	FIRST HORIZON NATIONAL CORP	320517105			10/14/2008	1/28/2010		7	0	6	1			0	1
162	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7			2/19/2010	3/17/2010		1,284	0	1,306	-22			0	-22
163	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7			2/19/2010	4/17/2010		2,952	0	3,003	-51			0	-51
164	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7			2/19/2010	5/17/2010		1,985	0	2,020	-35			0	-35
165	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7			2/19/2010	6/17/2010		1,643	0	1,671	-28			0	-28
166	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7			2/19/2010	6/17/2010		1,568	0	1,595	-27			0	-27
167	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0			12/7/2007	1/15/2010		761	0	769	-8			0	-8
168	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7			2/19/2010	8/17/2010		482	0	490	-8			0	-8
169	FUNBC 2001-C2 A2 6 663% 1/12/43	33736XBZ1			2/24/2010	4/14/2010		65	0	68	-3			0	-3
170	FUNBC 2001-C2 A2 6 663% 1/12/43	33736XBZ1			2/24/2010	5/14/2010		36	0	37	-1			0	-1
171	FUNBC 2001-C2 A2 6 663% 1/12/43	33736XBZ1			2/24/2010	6/14/2010		264	0	273	-9			0	-9

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										2,806											
										0											
	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							
172	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	7/14/2010		1,139	0	1,181	-42			0	-42							
173	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		6/22/2010	7/14/2010		1,139	0	1,164	-25			0	-25							
174	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	2/15/2010		364	0	368	-4			0	-4							
175	FIRST HORIZON NATIONAL CORP	320517105		10/15/2008	1/19/2010		5,236	0	4,189	1,047			0	1,047							
176	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	12/15/2009		333	0	337	-4			0	-4							
177	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	7/14/2010		532	0	551	-19			0	-19							
178	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		6/22/2010	7/14/2010		532	0	544	-12			0	-12							
179	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	9/14/2010		643	0	666	-23			0	-23							
180	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		6/22/2010	9/14/2010		643	0	657	-14			0	-14							
181	FRNK 2007-1 A4 5 03% 2/16/15	35242XAD3		3/28/2007	8/15/2010		891	0	891	0			0	0							
182	FRNK 2007-1 A4 5 03% 2/16/15	35242XAD3		3/28/2007	9/15/2010		2,496	0	2,496	0			0	0							
183	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	10/15/2009		562	0	549	13			0	13							
184	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	11/15/2009		654	0	640	14			0	14							
185	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	12/15/2009		1,328	0	1,300	28			0	28							
186	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	1/15/2010		1,023	0	1,002	21			0	21							
187	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	2/15/2010		614	0	602	12			0	12							
188	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	3/15/2010		542	0	533	9			0	9							
189	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	4/15/2010		592	0	581	11			0	11							
190	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	5/15/2010		497	0	489	8			0	8							
191	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	6/15/2010		513	0	505	8			0	8							
192	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	7/15/2010		549	0	541	8			0	8							
193	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	8/15/2010		644	0	634	10			0	10							
194	GNMA POOL # 781830 5 0% 1/15/34	36241KA73		8/30/2007	9/15/2010		554	0	546	8			0	8							
195	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	10/15/2009		275	0	271	4			0	4							
196	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	11/15/2009		282	0	277	5			0	5							
197	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	12/15/2009		344	0	339	5			0	5							
198	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	1/15/2010		667	0	656	11			0	11							
199	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	2/15/2010		310	0	306	4			0	4							
200	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	3/15/2010		7,800	0	7,890	-90			0	-90							
201	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	4/15/2010		442	0	447	-5			0	-5							
202	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	5/15/2010		1,015	0	1,027	-12			0	-12							
203	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	6/15/2010		670	0	677	-7			0	-7							
204	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	7/15/2010		733	0	741	-8			0	-8							
205	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	8/15/2010		830	0	840	-10			0	-10							
206	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	9/15/2010		195	0	197	-2			0	-2							
207	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	10/15/2009		591	0	589	2			0	2							
208	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	11/15/2009		483	0	481	2			0	2							
209	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	12/15/2009		502	0	500	2			0	2							
210	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	1/15/2010		825	0	821	4			0	4							
211	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	2/15/2010		867	0	863	4			0	4							
212	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	3/15/2010		6,875	0	6,846	29			0	29							
213	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	4/15/2010		923	0	919	4			0	4							
214	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	5/15/2010		898	0	894	4			0	4							
215	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	6/15/2010		791	0	788	3			0	3							
216	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	7/15/2010		817	0	814	3			0	3							
217	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	8/15/2010		697	0	694	3			0	3							
218	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	9/15/2010		1,150	0	1,146	4			0	4							
219	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	10/15/2009		12	0	13	-1			0	-1							
220	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	11/15/2009		12	0	13	-1			0	-1							
221	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	12/15/2009		173	0	175	-2			0	-2							
222	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	1/15/2010		235	0	237	-2			0	-2							
223	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	2/15/2010		561	0	568	-7			0	-7							
224	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	3/15/2010		2,625	0	2,655	-30			0	-30							
225	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	4/15/2010		203	0	205	-2			0	-2							
226	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	5/15/2010		15	0	15	0			0	0							
227	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	6/15/2010		394	0	398	-4			0	-4							
228	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/17/2007	7/15/2010		272	0	275	-3			0	-3							

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		Long Term CG Distributions	Short Term CG Distributions				5,647,167	0								
		2,806	0													
229	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5			12/27/2007	8/15/2010	213	0	213	0	216	-3			0	45,699
230	FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5			12/27/2007	9/15/2010	12	0	12	0	13	-1			0	-3
231	FHLMC GOLD POOL G11938 4.5% 3/01/17	3128M1BF5			3/14/2006	10/15/2009	228	0	228	0	225	3			0	3
232	FHLMC GOLD POOL G11938 4.5% 3/01/17	3128M1BF5			3/14/2006	11/15/2009	230	0	230	0	226	4			0	4
233	FHLMC GOLD POOL G11938 4.5% 3/01/17	3128M1BF5			3/14/2006	12/15/2009	303	0	303	0	299	4			0	4
234	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5			3/14/2006	1/15/2010	349	0	349	0	345	4			0	4
235	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5			3/14/2006	2/15/2010	357	0	357	0	353	4			0	4
236	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5			3/14/2006	3/15/2010	368	0	368	0	364	4			0	4
237	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5			3/14/2006	4/15/2010	356	0	356	0	353	3			0	3
238	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5			3/14/2006	5/15/2010	260	0	260	0	257	3			0	3
239	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5			3/14/2006	6/15/2010	248	0	248	0	245	3			0	3
240	GNMA POOL # 782011 5.0% 12/15/35	36241KGJ6			5/10/2007	3/15/2010	215	0	215	0	212	3			0	3
241	GNMA POOL # 782011 5.0% 12/15/35	36241KGJ6			5/10/2007	4/15/2010	245	0	245	0	242	3			0	3
242	GNMA POOL # 782011 5.0% 12/15/35	36241KGJ6			5/10/2007	5/15/2010	300	0	300	0	296	4			0	4
243	GNMA POOL # 782011 5.0% 12/15/35	36241KGJ6			5/10/2007	6/15/2010	368	0	368	0	364	4			0	4
244	GNMA POOL # 782011 5.0% 12/15/35	36241KGJ6			5/10/2007	7/15/2010	327	0	327	0	323	4			0	4
245	GNMA POOL # 782011 5.0% 12/15/35	36241KGJ6			5/10/2007	8/15/2010	347	0	347	0	343	4			0	4
246	GNMA POOL # 782011 5.0% 12/15/35	36241KGJ6			5/10/2007	9/15/2010	272	0	272	0	269	3			0	3
247	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	10/15/2009	534	0	534	0	525	9			0	9
248	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	11/15/2009	346	0	346	0	340	6			0	6
249	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	12/15/2009	718	0	718	0	707	11			0	11
250	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	1/15/2010	776	0	776	0	765	11			0	11
251	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	2/15/2010	495	0	495	0	488	7			0	7
252	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	3/15/2010	533	0	533	0	526	7			0	7
253	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	4/15/2010	480	0	480	0	473	7			0	7
254	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	5/15/2010	383	0	383	0	377	6			0	6
255	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	6/15/2010	515	0	515	0	508	7			0	7
256	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	7/15/2010	397	0	397	0	392	5			0	5
257	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	8/15/2010	471	0	471	0	466	5			0	5
258	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	9/15/2010	549	0	549	0	543	6			0	6
259	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	12/15/2009	1,716	0	1,716	0	1,810	-94			0	-94
260	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	1/15/2010	2,169	0	2,169	0	2,288	-119			0	-119
261	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	2/23/2009	24,435	0	24,435	0	24,288	147			0	147
262	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	1/15/2010	1,893	0	1,893	0	1,997	-104			0	-104
263	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	2/15/2010	246	0	246	0	260	-14			0	-14
264	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	3/15/2010	768	0	768	0	810	-42			0	-42
265	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	4/15/2010	455	0	455	0	480	-25			0	-25
266	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	5/15/2010	377	0	377	0	397	-20			0	-20
267	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	6/15/2010	346	0	346	0	365	-19			0	-19
268	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	7/15/2010	388	0	388	0	409	-21			0	-21
269	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	8/15/2010	365	0	365	0	384	-19			0	-19
270	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1			9/17/2009	9/15/2010	717	0	717	0	756	-39			0	-39
271	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	10/15/2009	228	0	228	0	228	0			0	0
272	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	11/15/2009	711	0	711	0	1,574	0			0	0
273	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	12/15/2009	1,574	0	1,574	0	1,574	0			0	0
274	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	1/15/2010	735	0	735	0	735	0			0	0
275	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	2/15/2010	477	0	477	0	477	0			0	0
276	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	3/15/2010	537	0	537	0	537	0			0	0
277	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	4/15/2010	234	0	234	0	234	0			0	0
278	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	5/15/2010	24	0	24	0	24	0			0	0
279	GNMA POOL # 645884 5.5% 2/15/36	36292DRD6			2/28/2007	6/15/2010	27	0	27	0	27	0			0	0
280	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5			3/14/2006	7/15/2010	234	0	234	0	232	2			0	2
281	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8			5/20/2010	9/25/2010	1,159	0	1,159	0	1,214	-55			0	-55
282	FED NATL MTG ASSN 2.0% 9/28/12	31398AZF2			10/28/2009	9/28/2010	35,005	0	35,005	0	35,105	-105			0	-105
283	FNMA POOL 745275 5.0% 2/01/36	31403C6L0			2/12/2009	10/9/2009	10,498	0	10,498	0	10,498	0			0	0
284	FNMA POOL 745275 5.0% 2/01/36	31403C6L0			1/22/2009	10/9/2009	17,402	0	17,402	0	17,117	285			0	285
285	FNMA POOL 745275 5.0% 2/01/36	31403C6L0			1/22/2009	10/25/2009	325	0	325	0	332	-7			0	-7

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

Amount															
2,806															
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	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
286	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		10/3/2006	10/25/2009	435	0	434	1			0			45,699
287	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		12/18/2006	10/25/2009	93	0	93	0			0			0
288	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	10/25/2009	185	0	183	2			0			2
289	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	10/25/2009	185	0	183	2			0			2
290	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		11/6/2007	10/25/2009	185	0	184	1			0			1
291	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		10/3/2006	11/25/2009	496	0	495	1			0			1
292	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		12/18/2006	11/25/2009	106	0	105	1			0			1
293	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	11/25/2009	211	0	208	3			0			3
294	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	11/25/2009	211	0	210	1			0			1
295	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		10/3/2006	12/25/2009	461	0	461	0			0			0
296	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		12/18/2006	12/25/2009	98	0	98	0			0			0
297	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	12/25/2009	196	0	194	2			0			2
298	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	12/25/2009	196	0	194	2			0			2
299	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		11/6/2007	12/25/2009	568	0	567	1			0			1
300	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		10/3/2006	12/25/2009	196	0	195	1			0			1
301	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		12/18/2006	12/25/2009	121	0	120	1			0			1
302	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	12/25/2009	242	0	239	3			0			3
303	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	12/25/2009	242	0	239	3			0			3
304	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		11/6/2007	12/25/2009	242	0	241	1			0			1
305	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		10/3/2006	12/25/2009	492	0	491	1			0			1
306	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		12/18/2006	12/25/2009	105	0	104	1			0			1
307	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		11/21/2008	3/2/2010	546	0	457	89			0			89
308	SCHWAB CHARLES CORP NEW	808513105		11/20/2008	3/2/2010	1,093	0	913	180			0			180
309	SCHWAB CHARLES CORP NEW	808513105		11/20/2008	8/16/2010	287	0	304	-17			0			-17
310	SEMPRA ENERGY	816851109		2/27/2007	1/6/2010	39,353	0	44,822	-5,469			0			-5,469
311	SEMPRA ENERGY	816851109		2/27/2007	1/6/2010	26,069	0	29,634	-3,565			0			-3,565
312	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010	1,937	0	2,211	-274			0			-274
313	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010	3,928	0	4,485	-557			0			-557
314	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010	3,174	0	3,623	-449			0			-449
315	SEMPRA ENERGY	816851109		2/27/2007	1/7/2010	430	0	494	-64			0			-64
316	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010	5,758	0	6,573	-815			0			-815
317	SEMPRA ENERGY	816851109		2/26/2007	3/2/2010	49	0	61	-12			0			-12
318	SEMPRA ENERGY	816851109		2/26/2007	1/20/2010	21,550	0	19,952	1,598			0			1,598
319	SIMON PROPERTY GRP LP 5.75% 5/01/	828807BS5		5/9/2006	1/20/2010	5,388	0	5,100	288			0			288
320	SIMON PROPERTY GRP LP 5.75% 5/01/	828807BS5		5/21/2009	12/11/2009	15,805	0	17,220	-1,415			0			-1,415
321	STATE STREET CORP	857477103		5/21/2009	12/11/2009	21,255	0	22,816	-1,561			0			-1,561
322	STATE STREET CORP	857477103		3/3/2009	11/3/2009	1,070	0	867	203			0			203
323	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		3/3/2009	11/3/2009	8,066	0	6,684	1,382			0			1,382
324	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		3/3/2009	11/3/2009	2,304	0	1,873	431			0			431
325	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		3/3/2009	11/4/2009	1,984	0	1,581	403			0			403
326	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		3/3/2009	11/4/2009	4,161	0	3,316	845			0			845
327	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		6/1/2009	3/2/2010	3,618	0	2,910	708			0			708
328	TARGET CORP	87612E106		6/1/2009	8/9/2010	18,106	0	14,133	3,973			0			3,973
329	TARGET CORP	87612E106		3/23/2006	3/2/2010	1,662	0	3,763	-2,101			0			-2,101
330	TEXTRON INC	883203101		3/23/2006	8/16/2010	544	0	1,411	-867			0			-867
331	TEXTRON INC	883203101		1/23/2007	3/2/2010	2,960	0	2,903	57			0			57
332	THERMO FISHER SCIENTIFIC INC	883558102		1/23/2007	8/16/2010	883	0	968	-85			0			-85
333	THERMO FISHER SCIENTIFIC INC	883558102		1/11/2010	3/2/2010	2,650	0	2,621	29			0			29
334	TIME WARNER INC	887317303		1/8/2010	7/1/2010	11,698	0	11,744	-46			0			-46
335	TIME WARNER INC	887317303		1/11/2010	7/1/2010	8,845	0	9,028	-183			0			-183
336	TIME WARNER INC	887317303		12/4/2008	7/1/2010	7,418	0	5,183	2,235			0			2,235
337	TIME WARNER INC	887317303		6/3/2009	8/20/2010	12,798	0	11,369	1,429			0			1,429
338	TIME WARNER CABLE INC 8.25% 4/01/1	88732JAS7		4/14/2009	8/20/2010	19,197	0	16,025	3,172			0			3,172
339	TIME WARNER CABLE INC 8.25% 4/01/1	88732JAS7		6/29/2007	4/25/2010	138	0	137	1			0			1
340	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		10/3/2006	4/25/2010	650	0	649	1			0			1
341	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	4/25/2010	277	0	274	3			0			3
342	FNMA POOL #745418 5.5% 4/01/36	31403DDX4		6/29/2007	4/25/2010	277	0	274	3			0			3

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

Long Term CG Distributions										2,806		0			
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	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
343		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	4/25/2010	277	0	274	3	3		0	0	45,699
344		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		11/6/2007	4/25/2010	277	0	276	1	1		0	0	
345		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	5/25/2010	130	0	129	1	1		0	0	1
346		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		10/3/2006	5/25/2010	611	0	610	1	1		0	0	1
347		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	5/25/2010	260	0	258	2	2		0	0	2
348		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	5/25/2010	260	0	258	2	2		0	0	2
349		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		11/6/2007	5/25/2010	260	0	259	1	1		0	0	1
350		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	6/25/2010	428	0	424	4	4		0	0	4
351		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		10/3/2006	6/25/2010	2,012	0	2,009	3	3		0	0	3
352		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	6/25/2010	856	0	848	8	8		0	0	8
353		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	6/25/2010	856	0	848	8	8		0	0	8
354		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		11/6/2007	6/25/2010	856	0	853	3	3		0	0	3
355		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	7/25/2010	110	0	109	1	1		0	0	1
356		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		10/3/2006	7/25/2010	515	0	515	0	0		0	0	0
357		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	7/25/2010	219	0	218	1	1		0	0	1
358		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	7/25/2010	219	0	218	1	1		0	0	1
359		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		11/6/2007	7/25/2010	219	0	219	0	0		0	0	0
360		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	8/25/2010	110	0	109	1	1		0	0	1
361		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		10/3/2006	8/25/2010	517	0	517	0	0		0	0	0
362		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	8/25/2010	220	0	219	1	1		0	0	1
363		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	8/25/2010	220	0	219	1	1		0	0	1
364		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		11/6/2007	8/25/2010	220	0	219	1	1		0	0	1
365		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	9/25/2010	126	0	125	1	1		0	0	1
366		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		10/3/2006	9/25/2010	591	0	590	1	1		0	0	1
367		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	9/25/2010	252	0	250	2	2		0	0	2
368		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	9/25/2010	252	0	250	2	2		0	0	2
369		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		11/6/2007	9/25/2010	252	0	251	1	1		0	0	1
370		FNMA POOL 745870 5.0% 10/01/36	31403DT33		6/11/2009	10/9/2009	51,019	0	49,169	1,850	1,850		0	0	1,850
371		FNMA POOL 745870 5.0% 10/01/36	31403DT33		6/11/2009	10/25/2009	746	0	747	-1	-1		0	0	-1
372		UNITED STATES TREASURY 4.0% 11/15	912828AP5		7/22/2009	7/20/2010	5,382	0	5,380	2	2		0	0	2
373		UNITED STATES TREASURY 4.0% 11/15	912828AP5		7/14/2009	7/20/2010	5,383	0	5,393	-10	-10		0	0	-10
374		UNITED STATES TREASURY 4.0% 11/15	912828AP5		12/15/2009	7/20/2010	16,149	0	16,177	-28	-28		0	0	-28
375		UNITED STATES TREASURY 4.0% 11/15	912828AP5		7/22/2009	7/20/2010	10,766	0	10,760	6	6		0	0	6
376		UNITED STATES TREASURY 4.0% 11/15	912828AP5		8/21/2009	8/4/2010	21,548	0	21,447	101	101		0	0	101
377		UNITED STATES TREASURY 4.0% 11/15	912828AP5		7/22/2009	8/4/2010	10,774	0	10,760	14	14		0	0	14
378		UNITED STATES TREASURY 4.0% 11/15	912828AP5		6/24/2009	8/4/2010	26,934	0	26,724	210	210		0	0	210
379		UNITED STATES TREASURY 4.0% 11/15	912828AP5		6/12/2009	8/4/2010	16,161	0	16,004	157	157		0	0	157
380		UNITED STATES TREASURY 4.0% 11/15	912828AP5		6/12/2009	8/27/2010	16,134	0	16,004	130	130		0	0	130
381		UNITED STATES TREASURY 4.0% 11/15	912828AP5		8/12/2009	9/8/2010	16,134	0	15,997	137	137		0	0	137
382		UNITED STATES TREASURY 4.0% 11/15	912828AP5		8/12/2009	9/21/2010	5,381	0	5,332	49	49		0	0	49
383		UNITED STATES TREAS 4.25% 8/15/13	912828BH2		12/11/2008	1/13/2010	5,428	0	5,666	-238	-238		0	0	-238
384		UNITED STATES TREAS 4.25% 11/15/11	912828BR0		9/23/2009	10/9/2009	5,452	0	5,443	9	9		0	0	9
385		UNITED STATES TREAS 4.25% 11/15/11	912828BR0		10/22/2009	10/28/2009	21,800	0	21,779	21	21		0	0	21
386		UNITED STATES TREAS 4.25% 11/15/11	912828BR0		10/22/2009	11/16/2009	16,463	0	16,334	129	129		0	0	129
387		UNITED STATES TREAS 4.25% 11/15/11	912828BR0		9/23/2009	11/16/2009	21,951	0	21,770	181	181		0	0	181
388		UNITED STATES TREAS 4.25% 11/15/11	912828BR0		9/23/2009	12/7/2009	10,970	0	10,885	85	85		0	0	85
389		UNITED STATES TREAS 4.25% 11/15/11	912828BR0		10/27/2009	12/7/2009	5,485	0	5,428	57	57		0	0	57
390		UNITED STATES TREAS 4.25% 11/15/11	912828BR0		12/10/2009	1/7/2010	21,652	0	21,969	-317	-317		0	0	-317
391		UNITED STATES TREAS 4.25% 11/15/11	912828BR0		12/11/2009	1/13/2010	5,433	0	5,478	-45	-45		0	0	-45
392		U S TREASURY NOTE 3.625% 6/15/10	912828DX5		5/14/2010	6/10/2010	65,005	0	65,183	-178	-178		0	0	-178
393		U S TREASURY NOTE 4.5% 11/15/15	912828EN6		7/14/2009	12/11/2009	16,588	0	16,524	64	64		0	0	64
394		U S TREASURY NOTE 4.5% 11/15/15	912828EN6		7/7/2009	12/11/2009	5,529	0	5,491	38	38		0	0	38
395		U S TREASURY NOTE 4.5% 11/15/15	912828EN6		7/7/2009	4/28/2010	5,476	0	5,491	-15	-15		0	0	-15
396		U S TREASURY NOTE 4.5% 11/15/15	912828EN6		7/2/2009	4/28/2010	16,428	0	16,400	28	28		0	0	28
397		U S TREASURY NOTE 4.5% 11/15/15	912828EN6		7/1/2009	4/28/2010	5,476	0	5,466	30	30		0	0	30
398		U S TREASURY NOTE 4.5% 11/15/15	912828EN6		7/1/2009	5/5/2010	11,056	0	10,893	163	163		0	0	163
399		U S TREASURY NOTE 4.25% 11/15/11	912828ES5		2/20/2009	11/30/2009	31,325	0	31,978	-653	-653		0	0	-653

Amount

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

Long Term CG Distributions			Amount		Totals			5,647,167		0		5,601,468		45,699		0		0		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								
457	FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	8/20/2008	3/15/2010	862	0	847	15			0							15	
458	FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	8/20/2008	4/15/2010	969	0	952	17			0							17	
459	FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	8/20/2008	5/15/2010	775	0	763	12			0							12	
460	FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	8/20/2008	6/15/2010	784	0	772	12			0							12	
461	FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	8/20/2008	7/15/2010	919	0	906	13			0							13	
462	FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	8/20/2008	8/15/2010	1,540	0	1,549	21			0							21	
463	FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	8/20/2008	9/15/2010	1,256	0	1,240	16			0							16	
464	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	10/15/2009	325	0	318	7			0							7	
465	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	11/15/2009	448	0	439	9			0							9	
466	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	12/15/2009	845	0	827	18			0							18	
467	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	1/15/2010	728	0	713	15			0							15	
468	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	2/15/2010	830	0	814	16			0							16	
469	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	3/15/2010	622	0	612	10			0							10	
470	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	4/15/2010	821	0	807	14			0							14	
471	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	5/15/2010	558	0	549	9			0							9	
472	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	6/15/2010	456	0	450	6			0							6	
473	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	7/15/2010	568	0	560	8			0							8	
474	HOME DEPOT INC		437076102		9/11/2009	5/20/2010	330	0	273	57			0							57	
475	HOME DEPOT INC		437076102		8/28/2009	5/20/2010	8,874	0	7,485	1,389			0							1,389	
476	HOME DEPOT INC		437076102		9/11/2009	5/27/2010	7,208	0	5,731	1,477			0							1,477	
477	HOME DEPOT INC		437076102		9/11/2009	5/27/2010	4,462	0	3,537	925			0							925	
478	HOME DEPOT INC		437076102		9/11/2009	5/27/2010	10,983	0	8,676	2,307			0							2,307	
479	HOME DEPOT INC		437076102		11/20/2008	5/27/2010	4,462	0	2,496	1,966			0							1,966	
480	HAT 2007-1 A4	5.33%	11/17/13	44329FAD0	1/23/2007	9/17/2010	1,053	0	1,053	0			0							0	
481	HUMAN GENOME SCIENCES INC		444903108		2/12/2010	8/16/2010	766	0	870	-104			0							-104	
482	HART 2006-B A4	5.15%	5/15/13	44920DAD8	10/27/2006	3/15/2010	472	0	471	1			0							1	
483	HART 2006-B A4	5.15%	5/15/13	44920DAD8	10/27/2006	4/15/2010	1,294	0	1,294	0			0							0	
484	HART 2006-B A4	5.15%	5/15/13	44920DAD8	10/27/2006	5/15/2010	1,158	0	1,158	0			0							0	
485	HART 2006-B A4	5.15%	5/15/13	44920DAD8	10/27/2006	6/15/2010	1,088	0	1,088	0			0							0	
486	HART 2006-B A4	5.15%	5/15/13	44920DAD8	10/27/2006	7/15/2010	1,067	0	1,067	0			0							0	
487	HART 2006-B A4	5.15%	5/15/13	44920DAD8	10/27/2006	8/15/2010	1,041	0	1,040	1			0							1	
488	HART 2006-B A4	5.15%	5/15/13	44920DAD8	10/27/2006	9/15/2010	1,043	0	1,043	0			0							0	
489	INTERNATIONAL BUSINESS MACHINES		459200101		1/23/2008	3/2/2010	3,848	0	3,188	660			0							660	
490	JPMORGAN CHASE & CO		46625H100		2/6/2009	3/2/2010	6,283	0	4,101	2,182			0							2,182	
491	JPMORGAN CHASE & CO		46625H100		2/6/2009	8/16/2010	1,879	0	1,367	512			0							512	
492	JPMORGAN CHASE & CO		46625HGT1		9/24/2007	2/17/2010	37,893	0	34,970	2,923			0							2,923	
493	JPMCC 2001-CIB2 A3	6.429%	4/15/35	46625MCU1	6/29/2010	7/15/2010	215	0	221	-6			0							-6	
494	JPMCC 2001-CIB2 A3	6.429%	4/15/35	46625MCU1	6/29/2010	8/15/2010	1,162	0	1,198	-36			0							-36	
495	JPMCC 2001-CIB2 A3	6.429%	4/15/35	46625MCU1	6/29/2010	9/15/2010	1,646	0	1,698	-52			0							-52	
496	FHLMC POOL # IN142 5 76702%	4/01/31	3128QHSN1		5/14/2007	10/15/2009	340	0	341	-1			0							-1	
497	FHLMC POOL # IN142 5 77106%	4/01/31	3128QHSN1		5/14/2007	11/15/2009	391	0	393	-2			0							-2	
498	FHLMC POOL # IN142 5 76698%	4/01/31	3128QHSN1		5/14/2007	12/15/2009	456	0	458	-2			0							-2	
499	FHLMC POOL # IN142 5 767%	4/01/31	3128QHSN1		5/14/2007	1/15/2010	496	0	498	-2			0							-2	
500	FHLMC POOL # IN142 5 77101%	4/01/31	3128QHSN1		5/14/2007	2/15/2010	1,253	0	1,259	-6			0							-6	
501	FHLMC POOL # IN142 5 7555%	4/01/31	3128QHSN1		5/14/2007	3/15/2010	1,325	0	1,307	18			0							18	
502	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	8/20/2008	8/15/2010	1,319	0	1,303	16			0							16	
503	FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	5/14/2007	4/15/2010	17,501	0	17,591	-90			0							-90	
504	FHLMC POOL # IN142 5 76999%	4/01/31	3128QHSN1		5/14/2007	5/15/2010	1	0	1	0			0							0	
505	FHLMC POOL # IN142 5 755%	4/01/31	3128QHSN1		5/14/2007	6/15/2010	0	0	0	0			0							0	
506	FHLMC POOL # IN142 5 80587%	4/01/31	3128QHSN1		5/14/2007	7/15/2010	1	0	1	0			0							0	
507	FHLMC POOL # IN142 5 7555%	4/01/31	3128QHSN1		5/14/2007	8/15/2010	946	0	951	-5			0							-5	
508	FHLMC POOL # IN142 5 75424%	4/01/31	3128QHSN1		5/14/2007	9/15/2010	1,232	0	1,239	-7			0							-7	
509	FHLMC POOL # IN142 5 72805%	4/01/31	3128QHSN1		5/14/2007	10/28/2009	26,212	0	24,981	1,231			0							1,231	
510	FED HOME LN MTGE CORP	5.5%	3/22/13	3128X5V70	6/6/2007	10/28/2009	37,362	0	34,928	2,434			0							2,434	
511	FEDERAL HLM LN MTG CORP	5.9%	6/15/13	3128X6DE3	4/22/2009	4/21/2010	55,000	0	55,000	0			0							0	
512	FED HOME LOAN MTGE CORP	3.0%	4/21/13	3128X8WF5	4/24/2009	4/16/2010	20,220	0	19,970	250			0							250	
513	FED HOME LOAN MTGE CORP	2.0%	4/21/13	3128X8X56				0					0							0	

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		Long Term CG Distributions	Short Term CG Distributions				0	5,647,167								
			2,806													
514	FED HOME LOAN MTG CORP 2 0%	9/28/3128XGK0			10/28/2009	9/28/2010		35,000		0	35,105	-105			0	45,699
515	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	9/15/2010		169		0	179	-10			0	-10
516	FHLMC GOLD A92988	5 0% 7/01/40	312941J99		7/22/2010	9/15/2010		423		0	449	-26			0	-26
517	FHLMC GOLD A93010	4 5% 7/01/40	312941KX4		7/19/2010	9/15/2010		78		0	81	-3			0	-3
518	FED FARM CREDIT BANK	3 0% 9/22/1431331GL80			8/18/2009	7/29/2010		26,477		0	24,962	1,515			0	1,515
519	FED FARM CREDIT BANK	3 0% 9/22/1431331GL80			8/18/2009	7/29/2010		5,295		0	4,997	298			0	298
520	FED FARM CREDIT BANK	3 0% 9/22/1431331GL80			8/18/2009	7/29/2010		10,591		0	9,985	606			0	606
521	FED FARM CREDIT BANK	3 0% 9/22/1431331GL80			8/18/2009	7/29/2010		5,295		0	4,998	297			0	297
522	FEDERAL HM LN BK	5 65% 4/20/22	3133XKJW6		4/11/2007	10/28/2009		31,665		0	29,966	1,699			0	1,699
523	FED HOME LOAN BANK	3 625% 10/18/143133XSAE8			9/11/2008	12/7/2009		5,302		0	4,986	316			0	316
524	FED HOME LOAN BANK	3 625% 10/18/143133XSAE8			9/11/2008	12/7/2009		5,302		0	4,986	316			0	316
525	FEDERAL NATL MTG ASSN	5 25% 3/05/31359M5U3			3/1/2007	3/5/2010		75,000		0	74,897	103			0	103
526	FEDL NATL MTGE ASSN	5 375% 4/11/231359M7M9			4/18/2007	10/28/2009		36,531		0	34,468	2,063			0	2,063
527	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1		1/3/2007	10/25/2009		402		0	406	-4			0	-4
528	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1		2/20/2009	10/25/2009		144		0	149	-5			0	-5
529	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1		1/3/2007	11/25/2009		463		0	468	-5			0	-5
530	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1		2/20/2009	11/25/2009		165		0	171	-6			0	-6
531	FNMA POOL # 255364	6 0% 9/12/034	31371LTV1		1/3/2007	12/25/2009		362		0	366	-4			0	-4
532	FNMA POOL # 255364	6 0% 9/12/034	31371LTV1		2/20/2009	12/25/2009		129		0	134	-5			0	-5
533	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1		1/3/2007	1/25/2010		368		0	373	-5			0	-5
534	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1		2/20/2009	1/25/2010		132		0	136	-4			0	-4
535	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1		1/3/2007	2/25/2010		324		0	328	-4			0	-4
536	JUNIPER NETWORKS INC		48203R104		10/28/2008	1/6/2010		3,884		0	2,671	1,213			0	1,213
537	JUNIPER NETWORKS INC		48203R104		2/23/2009	1/6/2010		17,868		0	10,200	7,668			0	7,668
538	JUNIPER NETWORKS INC		48203R104		10/28/2008	1/6/2010		2,597		0	1,781	816			0	816
539	KBR INC		48242W106		1/23/2007	3/2/2010		1,261		0	1,127	134			0	134
540	KBR INC		48242W106		1/23/2007	8/16/2010		467		0	376	91			0	91
541	KBR INC		48242W106		1/23/2007	9/7/2010		2,862		0	2,217	645			0	645
542	KBR INC		48242W106		1/23/2007	9/8/2010		3,632		0	2,800	832			0	832
543	KBR INC		48242W106		1/23/2007	9/9/2010		2,205		0	1,691	514			0	514
544	KBR INC		48242W106		1/23/2007	9/9/2010		317		0	244	73			0	73
545	KBR INC		48242W106		1/23/2007	9/10/2010		3,152		0	2,424	728			0	728
546	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/12/2009	6/15/2010		829		0	884	-55			0	-55
547	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/12/2009	7/15/2010		1,200		0	1,279	-79			0	-79
548	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/12/2009	8/15/2010		881		0	940	-59			0	-59
549	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/12/2009	9/15/2010		994		0	1,059	-65			0	-65
550	FHLMC GOLD POOL G05669	6 5% 4/01/3128M7T22			9/10/2009	11/15/2009		2,014		0	2,145	-131			0	-131
551	FHLMC GOLD POOL G05669	6 5% 4/01/3128M7T22			9/10/2009	12/15/2009		787		0	839	-52			0	-52
552	GNMA POOL # 645884	5 5% 2/15/36	36292DRD6		2/28/2007	7/15/2010		268		0	268	0			0	0
553	GNMA POOL # 645884	5 5% 2/15/36	36292DRD6		2/28/2007	7/20/2010		17,306		0	15,904	1,402			0	1,402
554	GNMA I POOL 685839	5 0% 4/15/38	36296A4Y7		4/25/2008	10/15/2009		511		0	505	6			0	6
555	GNMA I POOL 685839	5 0% 4/15/38	36296A4Y7		4/25/2008	11/10/2009		28,966		0	27,418	1,548			0	1,548
556	GNMA I POOL 685839	5 0% 4/15/38	36296A4Y7		4/25/2008	11/15/2009		322		0	318	4			0	4
557	GNMA I POOL 685839	5 0% 4/15/38	36296A4Y7		4/25/2008	12/15/2009		284		0	281	3			0	3
558	GNMA POOL # 685839	5 0% 4/15/38	36296A4Y7		4/25/2008	1/15/2010		1,934		0	1,914	20			0	20
559	GNMA POOL # 685839	5 0% 4/15/38	36296A4Y7		4/25/2008	2/3/2010		33,789		0	32,134	1,655			0	1,655
560	GNMA POOL # 685839	5 0% 4/15/38	36296A4Y7		4/25/2008	2/15/2010		986		0	976	10			0	10
561	GAP INC		364760108		1/11/2010	3/2/2010		1,711		0	1,647	64			0	64
562	GAP INC		364760108		1/8/2010	7/7/2010		12,658		0	13,273	-615			0	-615
563	GAP INC		364760108		1/8/2010	7/7/2010		740		0	772	-32			0	-32
564	GAP INC		364760108		1/11/2010	7/7/2010		11,782		0	12,380	-598			0	-598
565	GAP INC		364760108		1/11/2010	7/7/2010		1,753		0	1,852	-99			0	-99
566	GAP INC		364760108		1/12/2010	7/7/2010		12,016		0	12,344	-328			0	-328
567	GENERAL ELECTRIC COMPANY		369604103		4/7/2006	3/2/2010		3,650		0	7,902	-4,252			0	-4,252
568	GENERAL ELECTRIC COMPANY		369604103		10/28/1998	3/2/2010		5,237		0	9,350	-4,113			0	-4,113
569	GENERAL ELECTRIC COMPANY		369604103		10/28/1998	8/16/2010		1,234		0	2,267	-1,033			0	-1,033
570	GILEAD SCIENCES INC		375558103		1/2/2009	12/1/2009		22,938		0	24,128	-1,190			0	-1,190

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions				5,647,167	0								
		2,806	0													
571	GILEAD SCIENCES INC	375558103			12/2/2009	12/2/2009	8,606	0	9,018	0	-412	0			0	45,699
572	GOOGLE INC - CL A	38259P508			8/21/2009	3/2/2010	1,084	0	979	0	155	0			0	-412
573	GOOGLE INC - CL A	38259P508			8/21/2009	8/16/2010	1,455	0	1,393	0	72	0			0	155
574	HSBC FINANCE CORP 5.0% 6/30/15	40429CCS9			5/31/2007	12/1/2009	26,108	0	24,059	0	2,049	0			0	72
575	HALLIBURTON CO	406216101			12/3/2007	3/2/2010	4,713	0	4,483	0	230	0			0	2,049
576	HALLIBURTON CO	406216101			12/3/2007	8/16/2010	564	0	598	0	-34	0			0	230
577	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7			12/3/2007	4/15/2010	731	0	731	0	0	0			0	-34
578	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7			12/3/2007	5/15/2010	1,871	0	1,871	0	0	0			0	0
579	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7			12/3/2007	6/15/2010	1,688	0	1,688	0	0	0			0	0
580	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7			12/3/2007	7/15/2010	1,801	0	1,801	0	0	0			0	0
581	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7			12/3/2007	8/15/2010	1,703	0	1,703	0	0	0			0	0
582	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7			12/3/2007	9/15/2010	1,725	0	1,725	0	0	0			0	0
583	HESS CORP	42809H107			3/17/2009	3/2/2010	4,218	0	4,303	0	-85	0			0	-85
584	HESS CORP	42809H107			3/17/2009	8/16/2010	1,574	0	1,844	0	-270	0			0	-270
585	HEWLETT PACKARD CO	428236103			9/4/2009	3/2/2010	3,592	0	3,133	0	459	0			0	459
586	HEWLETT PACKARD CO	428236103			8/21/2009	8/11/2010	10,595	0	11,540	0	-945	0			0	-945
587	HEWLETT PACKARD CO	428236103			9/4/2009	8/11/2010	1,235	0	1,343	0	-118	0			0	-118
588	HEWLETT PACKARD CO	428236103			8/21/2009	8/11/2010	31,034	0	33,733	0	-2,699	0			0	-2,699
589	HEWLETT PACKARD CO	428236103			8/21/2009	8/12/2010	24,492	0	27,075	0	-2,583	0			0	-2,583
590	HEWLETT PACKARD CO	428236103			9/3/2009	8/12/2010	4,015	0	4,435	0	-420	0			0	-420
591	HOMER DEPOT INC	437076102			8/28/2009	3/2/2010	4,074	0	3,604	0	470	0			0	470
592	HOMER DEPOT INC	437076102			8/28/2009	5/20/2010	4,957	0	4,158	0	799	0			0	799
593	HOMER DEPOT INC	437076102			9/11/2009	5/20/2010	9,583	0	7,941	0	1,642	0			0	1,642
594	HOMER DEPOT INC	437076102			9/11/2009	5/20/2010	15,531	0	12,989	0	2,542	0			0	2,542
595	FHLMC GOLD G05669 6.5% 4/1/2039	3128M7T22			9/10/2009	1/15/2010	1,334	0	1,420	0	-86	0			0	-86
596	KBR INC	48242W106			12/12/2008	9/10/2010	2,419	0	1,473	0	946	0			0	946
597	KBR INC	48242W106			12/12/2008	9/13/2010	12,291	0	7,501	0	4,790	0			0	4,790
598	KBR INC	48242W106			12/12/2008	9/13/2010	1,984	0	1,191	0	793	0			0	793
599	KBR INC	48242W106			12/12/2008	9/13/2010	2,638	0	1,592	0	1,046	0			0	1,046
600	KRAFT FOODS INC 4.125% 2/09/16	50075NBB9			2/4/2010	9/8/2010	26,745	0	24,914	0	1,831	0			0	1,831
601	LBUS 2007-C2 A2 5.303% 2/17/40	50180JAB1			4/24/2007	12/2/2009	20,273	0	20,099	0	174	0			0	174
602	LBUS 2000-C5 A2 6.51% 12/15/26	52108HCB8			2/10/2010	3/15/2010	97	0	99	0	-2	0			0	-2
603	LBUS 2000-C5 A2 6.51% 12/15/26	52108HCB8			2/10/2010	4/15/2010	66	0	68	0	-2	0			0	-2
604	LBUS 2000-C5 A2 6.51% 12/15/26	52108HCB8			2/10/2010	5/15/2010	4,265	0	4,369	0	-104	0			0	-104
605	LBUS 2000-C5 A2 6.51% 12/15/26	52108HCB8			2/10/2010	6/15/2010	1,572	0	1,610	0	-38	0			0	-38
606	LBUS 2000-C5 A2 6.51% 12/15/26	52108HCB8			2/10/2010	7/15/2010	5,865	0	6,008	0	-143	0			0	-143
607	LBUS 2000-C5 A2 6.51% 12/15/26	52108HCB8			2/10/2010	8/15/2010	7,357	0	7,537	0	-180	0			0	-180
608	LBUS 2000-C5 A2 6.51% 12/15/26	52108HCB8			2/10/2010	9/15/2010	5,513	0	5,648	0	-135	0			0	-135
609	LBUS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	2/18/2010	1,191	0	1,198	0	-7	0			0	-7
610	LBUS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	3/17/2010	91	0	91	0	0	0			0	0
611	LBUS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	4/16/2010	67	0	67	0	0	0			0	0
612	LBUS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	5/17/2010	72	0	72	0	0	0			0	0
613	LBUS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	6/16/2010	2,164	0	2,177	0	-13	0			0	-13
614	LBUS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	7/16/2010	1,427	0	1,436	0	-9	0			0	-9
615	LBUS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	8/16/2010	62	0	63	0	-1	0			0	-1
616	LBUS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	9/15/2010	271	0	272	0	-1	0			0	-1
617	MLCFC 2007-6 A2 5.331% 3/12/51	55312TA59			3/30/2007	11/20/2009	14,979	0	15,082	0	-103	0			0	-103
618	MCKESSON CORPORATION	58155Q103			1/5/2010	3/2/2010	2,475	0	2,540	0	-65	0			0	-65
619	MCKESSON CORPORATION	58155Q103			1/5/2010	8/16/2010	613	0	635	0	-22	0			0	-22
620	MEDTRONIC INC	585055106			5/3/2004	3/2/2010	5,380	0	6,149	0	-769	0			0	-769
621	MEDTRONIC INC	585055106			5/3/2004	8/16/2010	706	0	1,025	0	-319	0			0	-319
622	MERCK & CO INC	58933Y105			3/13/2009	12/8/2009	9,753	0	7,136	0	2,617	0			0	2,617
623	MERCK & CO INC	58933Y105			3/13/2009	3/2/2010	2,084	0	1,647	0	437	0			0	437
624	MERCK & CO INC	58933Y105			3/13/2009	8/16/2010	3,636	0	2,516	0	1,120	0			0	1,120
625	MERCK & CO INC	58933Y105			1/23/2007	9/20/2010	13,808	0	10,429	0	3,379	0			0	3,379
626	MERCK & CO INC	58933Y105			3/13/2009	9/20/2010	3,634	0	2,516	0	1,118	0			0	1,118
627	MERCK & CO INC	58933Y105			1/23/2007	9/20/2010	3,634	0	2,516	0	1,118	0			0	1,118

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

	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
	Long Term CG Distributions	Short Term CG Distributions												
							5,647,167		0	45,699	0	0	0	45,699
	Kind(s) of Property Sold		CUSIP #											
628	MICROSOFT CORPORATION		594918104											
629	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	1/21/2010	3/2/2010		3,730	0	3,923	-193			0	-193
630	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	2/20/2009	2/25/2010		116	0	120	-4			0	-4
631	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	2/20/2009	3/25/2010		90	0	94	-4			0	-4
632	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	1/3/2007	3/25/2010		253	0	256	-3			0	-3
633	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	2/20/2009	4/25/2010		99	0	103	-4			0	-4
634	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	1/3/2007	4/25/2010		277	0	281	-4			0	-4
635	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	2/20/2009	5/25/2010		318	0	319	-1			0	-1
636	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	1/3/2007	5/25/2010		1,114	0	1,126	-12			0	-12
637	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	2/20/2009	6/25/2010		176	0	183	-7			0	-7
638	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	1/3/2007	6/25/2010		494	0	499	-5			0	-5
639	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	2/20/2009	7/25/2010		353	0	357	-4			0	-4
640	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	1/3/2007	8/25/2010		111	0	115	-4			0	-4
641	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	1/3/2007	8/25/2010		312	0	315	-3			0	-3
642	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	2/20/2009	9/25/2010		155	0	160	-5			0	-5
643	FNMA POOL # 255364 6.0% 9/01/34		31371LTV1	1/3/2007	9/25/2010		434	0	439	-5			0	-5
644	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/15/2005	10/25/2009		29	0	30	-1			0	-1
645	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	10/25/2009		472	0	485	-13			0	-13
646	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/15/2005	11/25/2009		49	0	50	-1			0	-1
647	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	11/25/2009		786	0	776	10			0	10
648	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/15/2005	12/25/2009		31	0	32	-1			0	-1
649	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	12/25/2009		501	0	496	5			0	5
650	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/15/2005	1/25/2010		40	0	40	0			0	0
651	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	1/25/2010		635	0	629	6			0	6
652	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/15/2005	2/25/2010		36	0	36	0			0	0
653	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	2/25/2010		579	0	574	5			0	5
654	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	3/25/2010		528	0	522	6			0	6
655	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/15/2005	3/25/2010		39	0	39	0			0	0
656	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/15/2005	4/23/2010		2,900	0	2,780	120			0	120
657	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	4/23/2010		38,575	0	36,323	2,252			0	2,252
658	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	4/25/2010		724	0	718	6			0	6
659	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/15/2005	4/25/2010		45	0	46	-1			0	-1
660	FNMA POOL # 255770 5.5% 7/01/35		31371MCF2	7/25/2006	5/25/2010		710	0	706	4			0	4
661	FNMA POOL # 555528 6.0% 4/01/33		31385XD95	12/7/2005	10/25/2009		491	0	495	-4			0	-4
662	FNMA POOL # 555528 6.0% 4/01/33		31385XD95	12/7/2005	11/25/2009		500	0	504	-4			0	-4
663	FNMA POOL # 555528 6.0% 4/01/33		31385XD95	12/7/2005	12/25/2009		458	0	462	-4			0	-4
664	FNMA POOL # 555528 6.0% 4/01/33		31385XD95	12/7/2005	1/25/2010		493	0	497	-4			0	-4
665	FNMA POOL # 555528 6.0% 4/01/33		31385XD95	12/7/2005	2/25/2010		470	0	474	-4			0	-4
666	FNMA POOL # 555528 6.0% 4/01/33		31385XD95	12/7/2005	3/25/2010		383	0	386	-3			0	-3
667	FNMA POOL # 555528 6.0% 4/01/33		31385XD95	12/7/2005	4/25/2010		521	0	525	-4			0	-4
668	FNMA POOL # 555528 6.0% 4/01/33		31385XD95	12/7/2005	5/25/2010		1,081	0	1,090	-9			0	-9
669	MICROSOFT CORPORATION		594918104	1/21/2010	8/16/2010		1,710	0	2,113	-403			0	-403
670	MORGAN STANLEY		617446448	5/21/2009	3/2/2010		2,294	0	2,252	42			0	42
671	MORGAN STANLEY		617446448	5/21/2009	8/16/2010		779	0	845	-66			0	-66
672	MORGAN STANLEY GLOB 4.75% 4/01/11		61748AAE6	1/11/2007	12/1/2009		5,103	0	4,852	251			0	251
673	MORGAN STANLEY GLOB 4.75% 4/01/11		61748AAE6	3/15/2006	12/1/2009		10,205	0	9,650	555			0	555
674	NEWS CORP INC		65248E203	11/6/2007	3/2/2010		8,236	0	11,449	-3,213			0	-3,213
675	NEWS CORP INC		65248E203	11/6/2007	8/16/2010		1,153	0	1,796	-643			0	-643
676	NALT 2006-A 4 5.1% 7/16/12		65480AAD1	11/15/2006	10/15/2009		1,508	0	1,508	0			0	0
677	NALT 2006-A 4 5.1% 7/16/12		65480AAD1	11/10/2007	10/15/2009		754	0	753	1			0	1
678	NALT 2006-A 4 5.1% 7/16/12		65480AAD1	7/9/2007	10/15/2009		377	0	375	2			0	2
679	NORFOLK SOUTHERN CORP		655844108	11/4/2009	3/2/2010		2,105	0	1,994	111			0	111
680	NORFOLK SOUTHERN CORP		655844108	11/4/2009	8/16/2010		2,446	0	997	96			0	96
681	OCCIDENTAL PETROLEUM CORP		674599105	4/23/2009	3/2/2010		1,093	0	1,666	-780			0	-780
682	OMNICOM GROUP INC		681919106	1/23/2007	3/2/2010		3,762	0	5,223	-1,461			0	-1,461
683	OMNICOM GROUP INC		681919106	1/23/2007	8/16/2010		361	0	522	-161			0	-161
684	ORACLE CORP		68399X105	1/23/2007	3/2/2010		7,192	0	4,968	2,224			0	2,224

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															2,806	0
	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	
685	ORACLE CORP	68389X105		1/23/2007	8/16/2010			1,141	0	857	284			0	284	
686	PARKER HANNIFIN CORP	701094104		12/24/2008	3/2/2010			3,101	0	1,969	1,132			0	1,132	
687	PARKER HANNIFIN CORP	701094104		12/24/2008	6/18/2010			3,661	0	2,362	1,299			0	1,299	
688	PARKER HANNIFIN CORP	701094104		12/23/2008	6/18/2010			10,984	0	7,004	3,980			0	3,980	
689	PARKER HANNIFIN CORP	701094104		12/23/2008	6/21/2010			25,293	0	15,954	9,339			0	9,339	
690	PEPSICO INC	713448108		2/27/2006	3/2/2010			4,477	0	4,186	291			0	291	
691	PEPSICO INC	713448108		4/6/1999	3/2/2010			5,117	0	2,193	2,924			0	2,924	
692	PEPSICO INC	713448108		4/6/1999	8/16/2010			1,955	0	823	1,132			0	1,132	
693	PFIZER INC	717081103		3/8/1999	3/2/2010			4,082	0	5,771	-1,689			0	-1,689	
694	PFIZER INC	717081103		3/8/1999	8/16/2010			1,914	0	3,011	-1,097			0	-1,097	
695	PRAXAIR INC	74005P104		2/8/2005	3/2/2010			2,311	0	1,342	969			0	969	
696	PRAXAIR INC	74005P104		2/8/2005	8/16/2010			881	0	447	434			0	434	
697	PROCTER & GAMBLE CO	742718109		2/1/2002	3/2/2010			6,364	0	4,116	2,248			0	2,248	
698	PROCTER & GAMBLE CO	742718109		2/1/2002	8/16/2010			1,198	0	823	375			0	375	
699	PMCF 2001-ROCK A2	74438WAB2		2/24/2010	4/10/2010			59	0	61	-2			0	-2	
700	PMCF 2001-ROCK A2	74438WAB2		2/24/2010	5/10/2010			956	0	992	-36			0	-36	
701	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	6/10/2010			59	0	61	-2			0	-2	
702	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	7/10/2010			743	0	772	-29			0	-29	
703	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	8/10/2010			6,207	0	6,447	-240			0	-240	
704	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	9/10/2010			1,416	0	1,471	-55			0	-55	
705	PUBLIC SVC ENTERPRISE GROUP INC	744573106		1/5/2010	3/2/2010			2,450	0	2,690	-240			0	-240	
706	QUALCOMM INC	747525103		1/6/2010	3/2/2010			2,285	0	2,883	-598			0	-598	
707	QUALCOMM INC	747525103		1/6/2010	4/23/2010			8,332	0	10,572	-2,240			0	-2,240	
708	RAYTHEON CO	755111507		10/7/2008	3/2/2010			2,274	0	2,080	194			0	194	
709	ST JUDE MEDICAL INC	790849103		1/16/2007	10/7/2009			1,982	0	2,412	-430			0	-430	
710	ST JUDE MEDICAL INC	790849103		1/16/2007	10/7/2009			10,892	0	13,322	-2,430			0	-2,430	
711	ST JUDE MEDICAL INC	790849103		1/16/2007	10/7/2009			3,961	0	4,824	-863			0	-863	
712	SCHERING PLOUGH CORP	806605101		1/23/2007	1/13/2009			35,595	0	36,103	-508			0	-508	
713	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	6/25/2010			463	0	467	-4			0	-4	
714	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	7/25/2010			459	0	459	-4			0	-4	
715	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	8/25/2010			389	0	392	-3			0	-3	
716	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	9/25/2010			508	0	512	-4			0	-4	
717	FNMA POOL # 550077 7 5% 7/01/32	31390MFS8		7/25/2002	10/25/2009			22	0	24	-2			0	-2	
718	FNMA POOL # 650077 7 5% 7/01/32	31390MFS8		7/25/2002	11/25/2009			25	0	27	-2			0	-2	
719	FNMA POOL # 650077 7 5% 7/1/2032	31390MFS8		7/25/2002	12/25/2009			62	0	66	-4			0	-4	
720	FNMA POOL # 650077 7 5% 7/1/2032	31390MFS8		7/25/2002	1/25/2010			41	0	44	-3			0	-3	
721	FNMA POOL # 650077 7 5% 7/1/2032	31390MFS8		7/25/2002	2/1/2010			2,224	0	2,095	129			0	129	
722	FNMA POOL # 650077 7 5% 7/1/2032	31390MFS8		7/25/2002	2/25/2010			3	0	3	0			0	0	
723	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2010			2,867	0	3,003	-136			0	-136	
724	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2010			1,339	0	1,403	-64			0	-64	
725	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2010			1,041	0	1,091	-50			0	-50	
726	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		9/25/2007	1/25/2010			1,190	0	1,193	-3			0	-3	
727	APACHE CORP	037411105		1/23/2007	3/2/2010			5,632	0	3,696	1,936			0	1,936	
728	APACHE CORP	037411105		1/23/2007	8/16/2010			1,829	0	1,395	434			0	434	
729	APPLE INC	037833100		7/8/2008	1/21/2010			39,207	0	33,269	5,938			0	5,938	
730	APPLE INC	037833100		7/8/2008	3/2/2010			3,355	0	2,831	524			0	524	
731	AUTOLIV INC	052800109		6/10/2009	3/2/2010			1,866	0	1,256	610			0	610	
732	AUTOLIV INC	052800109		6/10/2009	8/16/2010			1,107	0	628	479			0	479	
733	AUTOLIV INC	052800109		6/10/2009	9/20/2010			4,928	0	2,513	2,415			0	2,415	
734	AUTOLIV INC	052800109		5/29/2009	9/20/2010			1,232	0	549	683			0	683	
735	BNY MELLON MID CAP STK FD CL M	05569M509		12/7/2006	2/18/2010			12,323	0	6,282	6,041			0	6,041	
736	BNY MELLON MID CAP STK FD CL M	05569M509		12/7/2006	2/18/2010			10,000	0	13,681	-3,681			0	-3,681	
737	BNY MELLON SMALL CAP STK FD CL M	05569M806		8/1/2007	11/13/2009			10,000	0	16,882	-6,882			0	-6,882	
738	BNY MELLON SMALL CAP STK FD CL M	05569M806		8/1/2007	12/23/2009			260,384	0	408,118	-147,734			0	-147,734	
739	BNY MELLON SMALL CAP STK FD CL M	05569M806		12/5/2007	12/23/2009			48,270	0	64,478	-16,208			0	-16,208	
740	BNY MELLON SMALL CAP STK FD CL M	05569M806		12/3/2008	12/23/2009			559	0	437	122			0	122	
741	BNY MELLON SMALL CAP STK FD CL M	05569M806		3/27/2009	12/23/2009			88	0	64	24			0	24	

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

Long Term CG Distributions			Amount		Totals													5,601,468		45,699		0		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses						
Short Term CG Distributions			2,806		0		How Acquired		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj Basis		0		0		45,699	
	Kind(s) of Property Sold	CUSIP #																														
742	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3				2/1/2010	9/10/2010		8,726	0	8,901	-175																				
743	BANK OF AMERICA CORP	060505104				5/7/2009	3/2/2010		4,337	0	3,522	815																				
744	BLACKROCK INC	09247X101				4/24/2009	3/2/2010		2,182	0	1,503	679																				
745	BLACKROCK INC	09247X101				4/24/2009	8/16/2010		452		451	1																				
746	BLACKROCK INC	09247X101				4/24/2009	9/13/2010		3,463	0	3,458	5																				
747	BLACKROCK INC	09247X101				4/24/2009	9/13/2010		3,630	0	3,608	22																				
748	BLACKROCK INC	09247X101				4/24/2009	9/14/2010		8,437	0	8,269	168																				
749	BLACKROCK INC	09247X101				4/24/2009	9/14/2010		6,919	0	6,765	154																				
750	BROADCOM CORP CL A	111320107				2/23/2009	11/3/2009		27,667	0	17,170	10,497																				
751	CD 2007-CD4 A2B 5 205% 12/11/49	12513YAC4				3/14/2007	12/11/2009		15,033	0	15,075	-42																				
752	CIGNA CORP	125509109				6/19/2009	3/2/2010		1,382	0	998	384																				
753	CIGNA CORP	125509109				6/19/2009	8/16/2010		660	0	499	161																				
754	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				11/14/2006	10/20/2009		585	0	585	0																				
755	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				3/5/2008	10/20/2009		878	0	891	-13																				
756	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				11/14/2006	11/20/2009		556	0	556	0																				
757	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				3/5/2008	11/20/2009		834	0	847	-13																				
758	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				11/14/2006	12/20/2009		511	0	511	0																				
759	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				3/5/2008	12/20/2009		766	0	778	-12																				
760	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				11/14/2006	1/20/2010		520	0	520	0																				
761	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				3/5/2008	1/20/2010		779	0	791	-12																				
762	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				11/14/2006	2/20/2010		461	0	461	0																				
763	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				3/5/2008	2/20/2010		691	0	701	-10																				
764	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				11/14/2006	3/20/2010		448	0	448	0																				
765	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				3/5/2008	3/20/2010		672	0	682	-10																				
766	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				11/14/2006	4/20/2010		4,146	0	4,145	1																				
767	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3				3/5/2008	4/20/2010		6,219	0	6,312	-93																				
768	CVS CAREMARK CORP	126650100				10/30/2007	1/8/2010		5,771	0	7,046	-1,275																				
769	CVS CAREMARK CORP	126650100				10/30/2007	1/8/2010		12,895	0	15,750	-2,855																				
770	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8				2/15/2008	5/25/2010		598	0	598	0																				
771	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8				2/15/2008	6/25/2010		616	0	617	-1																				
772	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8				2/15/2008	7/25/2010		1,189	0	1,190	-1																				
773	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8				2/15/2008	8/25/2010		62	0	62	0																				
774	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8				2/15/2008	9/25/2010		915	0	916	-1																				
775	FNMA POOL # 975116 5 0% 5/01/38	31414SYM9				9/23/2009	12/11/2009		13,178	0	12,957	221																				
776	FNMA POOL # 975116 5% 5/1/2038	31414SYM9				9/23/2009	12/25/2009		150	0	153	-3																				
777	FNMA POOL # 995230 6 5% 1/01/39	31416BST6				4/26/2010	6/25/2010		1,209	0	1,307	-98																				
778	FNMA POOL # 995230 6 5% 1/01/39	31416BST6				4/26/2010	7/25/2010		973	0	1,052	-79																				
779	FNMA POOL # 995230 6 5% 1/01/39	31416BST6				4/26/2010	8/25/2010		1,225	0	1,323	-98																				
780	FNMA POOL # 995230 6 5% 1/01/39	31416BST6				4/26/2010	9/25/2010		1,011	0	1,093	-82																				
781	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	1/25/2010		1,973	0	2,051	-78																				
782	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	2/25/2010		1,332	0	1,385	-53																				
783	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	3/25/2010		342	0	356	-14																				
784	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	4/25/2010		1,634	0	1,699	-65																				
785	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	5/25/2010		564	0	587	-23																				
786	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	6/25/2010		1,323	0	1,375	-52																				
787	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	7/25/2010		1,005	0	1,045	-40																				
788	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	8/25/2010		1,069	0	1,111	-42																				
789	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8				11/10/2009	9/25/2010		1,896	0	1,972	-76																				
790	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	10/25/2009		72	0	70	2																				
791	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	11/25/2009		266	0	260	6																				
792	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	12/25/2009		86	0	83	3																				
793	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	1/25/2010		273	0	266	7																				
794	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	2/25/2010		267	0	260	7																				
795	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	3/25/2010		251	0	245	6																				
796	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	4/25/2010		81	0	79	2																				
797	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	5/25/2010		96	0	94	2																				
798	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6				6/11/2009	6/25/2010		98	0	96	2																				

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

Long Term CG Distributions										Amount		Short Term CG Distributions																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
										2,806																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
										0																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	5,647,167	0	5,601,468	45,699	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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

		Amount		Totals															45,699		0		45,699		0		45,699			
Long Term CG Distributions				2,806																										
Short Term CG Distributions				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 Basis of Losses																	
856	WBCMT 2003-C3 A1 4 037589% 2/15/35	929766CT8		7/20/2010	8/15/2010	72	0	74	-2			0	-2																	
857	WBCMT 2003-C3 A1 4 037589% 2/15/35	929766CT8		7/20/2010	9/15/2010	73	0	74	-1			0	-1																	
858	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	2/15/2010	644	0	663	-19			0	-19																	
859	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	3/15/2010	917	0	944	-27			0	-27																	
860	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	4/15/2010	652	0	671	-19			0	-19																	
861	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	5/15/2010	745	0	767	-22			0	-22																	
862	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	6/15/2010	679	0	699	-20			0	-20																	
863	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	7/15/2010	792	0	815	-23			0	-23																	
864	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	8/15/2010	701	0	721	-20			0	-20																	
865	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	9/15/2010	704	0	725	-21			0	-21																	
866	WAL-MART STORES INC 6.5% 8/15/37	931142CK7		8/20/2007	10/27/2009	40,033	0	35,371	4,662			0	4,662																	
867	WELLS FARGO & COMPANY	949746101		11/22/1999	3/2/2010	3,095	0	2,626	469			0	469																	
868	WHIRLPOOL CORP	963320106		8/28/2009	3/2/2010	2,583	0	1,978	605			0	605																	
869	WHIRLPOOL CORP	963320106		8/28/2009	8/16/2010	776	0	659	117			0	117																	
870	XTO ENERGY INC	98385X106		6/8/2004	3/2/2010	8,757	0	2,942	5,815			0	5,815																	
871	XTO ENERGY INC	98385X106		6/8/2004	6/11/2010	26,968	0	9,621	17,347			0	17,347																	
872	XTO ENERGY INC	98385X106		6/9/2004	6/11/2010	39,787	0	14,140	25,647			0	25,647																	
873	ACCENTURE PLC-CL A	G1151C101		2/27/2008	1/6/2010	41,752	0	35,975	5,777			0	5,777																	
874	ACCENTURE PLC-CL A	G1151C101		2/27/2008	1/6/2010	6,361	0	5,506	855			0	855																	
875	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	3/2/2010	4,436	0	5,437	-1,001			0	-1,001																	
876	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	8/16/2010	1,102	0	1,359	-257			0	-257																	
877	TYCO INTERNATIONAL LTD	H89128104		2/6/2008	9/2/2010	6,148	0	6,571	-423			0	-423																	
878	TYCO INTERNATIONAL LTD	H89128104		2/5/2008	9/2/2010	3,843	0	4,039	-196			0	-196																	
879	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	9/2/2010	1,537	0	1,812	-275			0	-275																	
880	TYCO INTERNATIONAL LTD	H89128104		2/6/2008	9/2/2010	4,227	0	4,517	-290			0	-290																	
881	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	9/2/2010	5,005	0	5,890	-885			0	-885																	
882	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		8/24/2007	7/25/2010	235	0	239	-4			0	-4																	
883	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	8/25/2010	320	0	336	-16			0	-16																	
884	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		8/24/2007	8/25/2010	240	0	244	-4			0	-4																	
885	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	9/25/2010	350	0	367	-17			0	-17																	
886	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		8/24/2007	9/25/2010	263	0	267	-4			0	-4																	
887	FNMA POOL # 918044 5.96103% 5/01/37	31411X5D3		5/23/2007	10/25/2009	318	0	320	-2			0	-2																	
888	FNMA POOL # 918044 5.95801% 5/01/37	31411X5D3		5/23/2007	11/25/2009	1,608	0	1,621	-13			0	-13																	
889	FNMA POOL # 918044 5.94% 5/01/37	31411X5D3		5/23/2007	12/25/2009	6	0	6	0			0	0																	
890	FNMA POOL # 918044 5.94% 5/01/37	31411X5D3		5/23/2007	1/25/2010	2,333	0	2,352	-19			0	-19																	
891	FNMA POOL # 918044 5.9% 5/12/037	31411X5D3		5/23/2007	2/25/2010	30	0	30	0			0	0																	
892	FNMA POOL # 918044 5.9% 5/12/037	31411X5D3		5/23/2007	3/25/2010	8	0	8	0			0	0																	
893	FNMA POOL # 918044 5.9% 5/12/037	31411X5D3		5/23/2007	4/25/2010	3,290	0	3,317	-27			0	-27																	
894	FNMA POOL # 918044 5.899% 5/12/037	31411X5D3		5/23/2007	5/25/2010	3,281	0	3,308	-27			0	-27																	
895	FNMA POOL # 918044 5.837% 5/12/037	31411X5D3		5/23/2007	6/25/2010	2,877	0	2,900	-23			0	-23																	
896	FNMA POOL # 918044 5.854% 5/12/037	31411X5D3		5/23/2007	7/25/2010	1,011	0	1,019	-8			0	-8																	
897	FNMA POOL # 918044 5.88% 5/12/037	31411X5D3		5/23/2007	8/25/2010	2	0	2	0			0	0																	
898	FNMA POOL # 918044 5.88% 5/12/037	31411X5D3		5/23/2007	9/25/2010	3	0	3	0			0	0																	
899	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	10/25/2009	17	0	17	0			0	0																	
900	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	11/25/2009	18	0	19	-1			0	-1																	
901	FNMA POOL # 925797 6.5% 12/12/037	31412HRS0		1/17/2008	12/25/2009	17	0	18	-1			0	-1																	
902	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	1/25/2010	425	0	441	-16			0	-16																	
903	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	2/25/2010	21	0	22	-1			0	-1																	
904	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	3/25/2010	22	0	23	-1			0	-1																	
905	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	4/25/2010	3,612	0	3,745	-133			0	-133																	
906	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	5/25/2010	1,730	0	1,794	-64			0	-64																	
907	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	6/25/2010	816	0	846	-30			0	-30																	
908	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	7/25/2010	2,317	0	2,402	-85			0	-85																	
909	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	8/25/2010	651	0	674	-23			0	-23																	
910	FNMA POOL # 925797 6.5% 12/01/37	31412HRS0		1/17/2008	9/25/2010	12	0	13	-1			0	-1																	
911	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	10/25/2009	233	0	237	-4			0	-4																	
912	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	11/25/2009	217	0	221	-4			0	-4																	

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	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							2,806	0								
913	FNMA POOL # 930851 4% 4/1/2024	31412PEV3		4/9/2009	12/25/2009				283	0	288	-5			0	45,699
914	AT & T INC	00206R102		1/23/2007	8/16/2010				1,600	0	1,226	-526			0	-526
915	AT&T INC	00206RAD4		8/29/2007	10/27/2009				15,927	0	14,956	971			0	971
916	AT&T INC	00206RAD4		8/29/2007	10/27/2009				5,309	0	4,898	411			0	411
917	AXA FINL INC	002451AA0		8/5/2008	8/1/2010				20,000	0	20,718	-718			0	-718
918	AETNA INC	00817YAD0		6/6/2006	3/9/2010				10,511	0	9,989	522			0	522
919	AETNA INC	00817YAD0		6/8/2006	3/9/2010				10,511	0	9,989	513			0	513
920	ALLIANCE DATA SYS CORP	018581108		7/23/2008	3/2/2010				3,984	0	4,416	-432			0	-432
921	ALLIANCE DATA SYS CORP	018581108		7/23/2008	8/16/2010				1,152	0	1,262	-110			0	-110
922	COMMIT TO PUR FNMA 6/01/34	01F052664		4/23/2010	6/10/2010				37,538	0	36,706	832			0	832
923	COMMIT TO PUR FNMA 6/01/34	01F052664		4/23/2010	6/10/2010				32,114	0	31,458	656			0	656
924	AMERIPRISE FINANCIAL INC	03076C106		3/2/2010	8/16/2010				853	0	811	42			0	42
925	AMGEN INC	031162100		10/29/2008	2/12/2010				16,342	0	17,441	-1,099			0	-1,099
926	AMGEN INC	031162100		10/28/2008	2/12/2010				3,381	0	3,500	-119			0	-119
927	AMGEN INC	031162100		10/28/2008	3/2/2010				1,137	0	1,166	-29			0	-29
928	AMGEN INC	031162100		10/28/2008	8/10/2010				9,480	0	9,915	-435			0	-435
929	AMGEN INC	031162100		10/28/2008	8/11/2010				2,153	0	2,333	-180			0	-180
930	AMGEN INC	031162100		4/24/2009	8/11/2010				21,534	0	19,814	1,720			0	1,720
931	AMGEN INC	031162100		4/24/2009	8/11/2010				3,769	0	3,416	353			0	353
932	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	2/25/2010				76	0	77	-1			0	-1
933	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	3/25/2010				2,316	0	2,322	-6			0	-6
934	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	4/25/2010				4,908	0	4,921	-13			0	-13
935	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	5/25/2010				6,820	0	6,838	-18			0	-18
936	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	6/25/2010				876	0	878	-2			0	-2
937	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	7/25/2010				775	0	777	-2			0	-2
938	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	8/25/2010				1,328	0	1,332	-4			0	-4
939	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	9/25/2010				580	0	582	-2			0	-2
940	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	10/25/2009				967	0	995	-28			0	-28
941	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	11/25/2009				1,426	0	1,468	-42			0	-42
942	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	12/25/2009				1,082	0	1,113	-31			0	-31
943	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	1/25/2010				1,254	0	1,291	-37			0	-37
944	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	2/25/2010				629	0	647	-18			0	-18
945	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	3/25/2010				1,280	0	1,317	-37			0	-37
946	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	4/25/2010				2,031	0	2,090	-59			0	-59
947	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	5/25/2010				736	0	758	-22			0	-22
948	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	6/25/2010				1,250	0	1,286	-36			0	-36
949	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	7/25/2010				2,092	0	2,153	-61			0	-61
950	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	8/25/2010				1,321	0	1,360	-39			0	-39
951	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	9/25/2010				1,625	0	1,672	-47			0	-47
952	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	10/25/2009				499	0	518	-19			0	-19
953	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	11/25/2009				289	0	300	-11			0	-11
954	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	12/25/2009				358	0	371	-13			0	-13
955	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	1/25/2010				437	0	453	-16			0	-16
956	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	2/25/2010				400	0	415	-15			0	-15
957	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	3/25/2010				6,437	0	770	-28			0	-28
958	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	4/25/2010				1,173	0	1,217	-44			0	-44
959	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	5/25/2010				495	0	513	-18			0	-18
960	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	6/25/2010				624	0	647	-23			0	-23
961	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	7/25/2010				216	0	224	-8			0	-8
962	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	8/25/2010				441	0	458	-17			0	-17
963	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	10/25/2009				66	0	66	0			0	0
964	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	11/25/2009				64	0	64	0			0	0
965	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	12/25/2009				937	0	937	0			0	0
966	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	1/25/2010				374	0	375	-1			0	-1
967	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	2/25/2010				63	0	63	0			0	0
968	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	3/25/2010				1,179	0	1,180	-1			0	-1
969	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	4/25/2010					0					0	

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

Long Term CG Distributions				Amount		Totals												5,647,167		0		5,601,468		45,699		0		0		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																	
970	FNMA POOL # 966608	5.5%	2/01/38	31414HKV8		2/15/2008	4/25/2010	349	0	350	-1			0													45,699				
971	FNMA POOL # AC3278	5.0%	9/01/39	31417MUC5		2/2/2010	5/25/2010	641	0	668	-27			0													-27				
972	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		12/2/2009	2/22/2010	10,738	0	10,841	-103			0													-103				
973	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		1/20/2009	2/25/2010	16,128	0	16,261	-133			0													-133				
974	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		1/2/2009	2/25/2010	5,376	0	5,421	-45			0													-45				
975	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		12/10/2009	2/25/2010	21,505	0	21,637	-132			0													-132				
976	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		12/10/2009	3/10/2010	5,364	0	5,409	-45			0													-45				
977	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		12/11/2009	3/12/2010	16,069	0	16,211	-142			0													-142				
978	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		7/8/2008	3/12/2010	26,782	0	26,468	314			0													314				
979	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		2/28/2007	3/19/2010	32,137	0	30,149	1,988			0													1,988				
980	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		2/28/2007	3/24/2010	10,689	0	10,050	639			0													639				
981	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		2/28/2007	3/26/2010	64,172	0	60,298	3,874			0													3,874				
982	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		2/28/2007	4/6/2010	26,677	0	25,124	1,553			0													1,553				
983	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		3/29/2007	4/9/2010	10,676	0	10,046	630			0													630				
984	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		3/30/2007	4/9/2010	5,338	0	5,012	326			0													326				
985	U S TREASURY NOTE	4.625%	2/29/12	912828GK0		3/30/2007	4/13/2010	16,024	0	15,036	988			0													988				
986	U S TREASURY NOTE	4.5%	5/15/10	912828GR5		4/27/2010	5/11/2010	37,009	0	37,077	-68			0													-68				
987	U S TREASURY NT	4.5%	5/15/17	912828GS3		7/23/2007	5/5/2010	16,450	0	14,476	1,974			0													1,974				
988	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/8/2009	15,058	0	15,093	-35			0													-35				
989	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/13/2009	14,054	0	14,086	-32			0													-32				
990	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/13/2009	1,004	0	1,006	-2			0													-2				
991	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/13/2009	7,027	0	7,043	-16			0													-16				
992	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/13/2009	8,031	0	8,049	-18			0													-18				
993	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/13/2009	15,058	0	15,093	-35			0													-35				
994	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/17/2009	10/20/2009	9,030	0	9,053	-23			0													-23				
995	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/17/2009	10/20/2009	9,030	0	9,053	-23			0													-23				
996	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/20/2009	2,007	0	2,012	-5			0													-5				
997	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/20/2009	7,023	0	7,043	-20			0													-20				
998	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/17/2009	10/20/2009	20,066	0	20,117	-51			0													-51				
999	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/20/2009	2,007	0	2,012	-5			0													-5				
1,000	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/20/2009	9,030	0	9,056	-26			0													-26				
1,001	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/15/2009	10/20/2009	9,030	0	9,056	-26			0													-26				
1,002	U S TREASURY NT	3.125%	11/30/09	912828HJ2		9/17/2009	10/20/2009	7,023	0	7,041	-18			0													-18				
1,003	U S TREASURY NOTE	1.75%	3/31/10	912828HJ7		10/19/2009	11/10/2009	18,112	0	18,129	-17			0													-17				
1,004	FNMA POOL # 888279	4.5%	10/1/36	31410F2L8		6/6/2007	5/25/2010	75	0	72	3			0													3				
1,005	FNMA POOL # 888279	4.5%	10/1/36	31410F2L8		6/6/2007	6/25/2010	56	0	54	2			0													2				
1,006	FNMA POOL # 888279	4.5%	10/1/36	31410F2L8		6/6/2007	7/25/2010	171	0	163	8			0													8				
1,007	FNMA POOL # 888279	4.5%	10/1/36	31410F2L8		6/6/2007	8/25/2010	130	0	125	5			0													5				
1,008	FNMA POOL # 888279	4.5%	10/1/36	31410F2L8		6/6/2007	9/25/2010	215	0	206	9			0													9				
1,009	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	10/25/2009	1,177	0	1,220	-43			0													-43				
1,010	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	11/25/2009	1,255	0	1,301	-46			0													-46				
1,011	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	12/25/2009	1,603	0	1,662	-59			0													-59				
1,012	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	1/25/2010	1,518	0	1,574	-56			0													-56				
1,013	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	2/25/2010	1,751	0	1,817	-66			0													-66				
1,014	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	3/25/2010	1,275	0	1,322	-47			0													-47				
1,015	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	4/25/2010	1,885	0	1,955	-70			0													-70				
1,016	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	5/25/2010	1,682	0	1,744	-62			0													-62				
1,017	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	6/25/2010	1,526	0	1,583	-57			0													-57				
1,018	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	7/25/2010	1,273	0	1,320	-47			0													-47				
1,019	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	8/25/2010	1,588	0	1,648	-60			0													-60				
1,020	FNMA POOL # 889291	5.0%	4/01/23	31410G7C1		5/20/2009	9/25/2010	1,563	0	1,621	-58			0													-58				
1,021	FNMA POOL # 888890	6.5%	10/01/37	31410GRK1		3/8/2010	4/25/2010	2,639	0	2,836	-197			0													-197				
1,022	FNMA POOL # 888890	6.5%	10/01/37	31410GRK1		3/8/2010	5/25/2010	412	0	442	-30			0													-30				
1,023	FNMA POOL # 888890	6.5%	10/01/37	31410GRK1		3/8/2010	6/25/2010	353	0	379	-26			0													-26				
1,024	FNMA POOL # 888890	6.5%	10/01/37	31410GRK1		3/8/2010	7/25/2010	339	0	365	-26			0													-26				
1,025	FNMA POOL # 888890	6.5%	10/01/37	31410GRK1		3/8/2010	8/25/2010	284	0	306	-22			0													-22				
1,026	VERTEX PHARMACEUTICALS INC			92532F100		3/5/2009	1/8/2010	1,220	0	839	381			0													381				

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

		Amount		Totals		5,647,167		5,601,468		45,699		0		0		45,699	
		Long Term CG Distributions	Short Term CG Distributions	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	45,699
		Kind(s) of Property Sold	CUSIP #														
1,027	VERTEX PHARMACEUTICALS INC	92532F100			11/3/2008	1/11/2010	2,039	0	1,364	675			0	0	0	675	
1,028	VERTEX PHARMACEUTICALS INC	92532F100			11/3/2008	3/2/2010	1,254	0	818	436			0	0	0	436	
1,029	VERTEX PHARMACEUTICALS INC	92532F100			11/3/2008	6/21/2010	4,770	0	3,547	1,223			0	0	0	1,223	
1,030	VERTEX PHARMACEUTICALS INC	92532F100			10/30/2008	6/22/2010	7,219	0	4,905	2,314			0	0	0	2,314	
1,031	VERTEX PHARMACEUTICALS INC	92532F100			10/31/2008	6/22/2010	13,753	0	9,879	3,874			0	0	0	3,874	
1,032	VERTEX PHARMACEUTICALS INC	92532F100			10/31/2008	6/22/2010	694	0	433	201			0	0	0	201	
1,033	FNMA POOL # 889572	31410KJR6			8/19/2009	1/25/2010	794	0	825	-31			0	0	0	-31	
1,034	FNMA POOL # 889572	31410KJR6			8/19/2009	2/25/2010	673	0	699	-26			0	0	0	-26	
1,035	FNMA POOL # 889572	31410KJR6			8/19/2009	3/25/2010	636	0	660	-24			0	0	0	-24	
1,036	FNMA POOL # 889572	31410KJR6			8/19/2009	4/25/2010	842	0	874	-32			0	0	0	-32	
1,037	FNMA POOL # 889572	31410KJR6			8/19/2009	5/25/2010	746	0	775	-29			0	0	0	-29	
1,038	FNMA POOL # 889572	31410KJR6			8/19/2009	6/25/2010	1,989	0	2,065	-76			0	0	0	-76	
1,039	FNMA POOL # 889572	31410KJR6			8/19/2009	7/25/2010	631	0	655	-24			0	0	0	-24	
1,040	FNMA POOL # 889572	31410KJR6			8/19/2009	8/25/2010	677	0	703	-26			0	0	0	-26	
1,041	FNMA POOL # 889572	31410KJR6			8/19/2009	9/25/2010	704	0	731	-27			0	0	0	-27	
1,042	FNMA POOL # 889668	31410KMR2			6/13/2008	10/25/2009	1,124	0	1,123	1			0	0	0	1	
1,043	FNMA POOL # 889668	31410KMR2			6/13/2008	11/25/2009	718	0	718	0			0	0	0	0	
1,044	FNMA POOL # 889668	31410KMR2			6/13/2008	12/25/2009	900	0	859	1			0	0	0	1	
1,045	FNMA POOL # 889668	31410KMR2			6/13/2008	1/25/2010	714	0	714	0			0	0	0	0	
1,046	FNMA POOL # 889668	31410KMR2			6/13/2008	2/25/2010	705	0	705	0			0	0	0	0	
1,047	FNMA POOL # 889668	31410KMR2			6/13/2008	3/25/2010	672	0	672	0			0	0	0	0	
1,048	FNMA POOL # 889668	31410KMR2			6/13/2008	4/25/2010	1,319	0	1,319	0			0	0	0	0	
1,049	FNMA POOL # 889668	31410KMR2			6/13/2008	5/25/2010	3,666	0	3,665	1			0	0	0	1	
1,050	FNMA POOL # 889668	31410KMR2			6/13/2008	6/25/2010	436	0	435	1			0	0	0	1	
1,051	FNMA POOL # 889668	31410KMR2			6/13/2008	7/25/2010	724	0	724	0			0	0	0	0	
1,052	FNMA POOL # 889668	31410KMR2			6/13/2008	8/25/2010	432	0	432	0			0	0	0	0	
1,053	FNMA POOL # 889668	31410KMR2			6/13/2008	9/25/2010	1,032	0	1,031	1			0	0	0	1	
1,054	FNMA POOL # 889651	31410WQC5			8/24/2007	10/25/2009	114	0	116	-2			0	0	0	-2	
1,055	FNMA POOL # 889651	31410WQC5			3/10/2009	10/25/2009	152	0	159	-7			0	0	0	-7	
1,056	FNMA POOL # 889651	31410WQC5			8/24/2007	11/25/2009	241	0	245	-4			0	0	0	-4	
1,057	FNMA POOL # 889651	31410WQC5			3/10/2009	11/25/2009	322	0	337	-15			0	0	0	-15	
1,058	FNMA POOL # 889651	31410WQC5			8/24/2007	12/25/2009	165	0	168	-3			0	0	0	-3	
1,059	FNMA POOL # 889651	31410WQC5			3/10/2009	12/25/2009	220	0	231	-11			0	0	0	-11	
1,060	FNMA POOL # 889651	31410WQC5			8/24/2007	1/25/2010	437	0	444	-7			0	0	0	-7	
1,061	FNMA POOL # 889651	31410WQC5			3/10/2009	1/25/2010	582	0	611	-29			0	0	0	-29	
1,062	FNMA POOL # 889651	31410WQC5			8/24/2007	2/25/2010	312	0	318	-6			0	0	0	-6	
1,063	FNMA POOL # 889651	31410WQC5			3/10/2009	2/25/2010	416	0	437	-21			0	0	0	-21	
1,064	FNMA POOL # 889651	31410WQC5			3/10/2009	3/25/2010	374	0	393	-19			0	0	0	-19	
1,065	FNMA POOL # 889651	31410WQC5			8/24/2007	3/25/2010	281	0	286	-5			0	0	0	-5	
1,066	FNMA POOL # 889651	31410WQC5			8/24/2007	4/25/2010	2,689	0	2,820	-131			0	0	0	-131	
1,067	FNMA POOL # 889651	31410WQC5			8/24/2007	4/25/2010	2,017	0	2,052	-35			0	0	0	-35	
1,068	FNMA POOL # 889651	31410WQC5			3/10/2009	5/25/2010	273	0	286	-13			0	0	0	-13	
1,069	FNMA POOL # 889651	31410WQC5			8/24/2007	5/25/2010	204	0	208	-4			0	0	0	-4	
1,070	FNMA POOL # 889651	31410WQC5			3/10/2009	6/25/2010	343	0	360	-17			0	0	0	-17	
1,071	FNMA POOL # 889651	31410WQC5			8/24/2007	6/25/2010	258	0	262	-4			0	0	0	-4	
1,072	FNMA POOL # 889651	31410WQC5			3/10/2009	7/25/2010	313	0	329	-16			0	0	0	-16	
1,073	VISA INC-CLASS A SHRS	92826C839			1/27/2009	3/2/2010	1,729	0	878	851			0	0	0	851	
1,074	VISA INC-CLASS A SHRS	92826C839			1/27/2009	8/12/2010	14,196	0	8,556	5,640			0	0	0	5,640	
1,075	VISA INC-CLASS A SHRS	92826C839			1/27/2009	8/12/2010	2,039	0	1,229	810			0	0	0	810	
1,076	VISA INC-CLASS A SHRS	92826C839			1/27/2009	8/13/2010	2,904	0	1,755	1,149			0	0	0	1,149	
1,077	VISA INC-CLASS A SHRS	92826C839			1/27/2009	8/13/2010	7,046	0	4,256	2,790			0	0	0	2,790	
1,078	WBCMT 2005-C20 A4 5 24417%	9297664L4			1/29/2010	7/17/2010	8,651	0	8,747	-96			0	0	0	-96	
1,079	WBCMT 2005-C20 A4 5 28467%	9297664L4			1/29/2010	8/17/2010	194	0	196	-2			0	0	0	-2	
1,080	WBCMT 2005-C20 A4 5 285%	9297664L4			1/29/2010	9/17/2010	648	0	655	-7			0	0	0	-7	
1,081	FNMA POOL # 930851	31412PEY3			4/9/2009	1/25/2010	321	0	327	-6			0	0	0	-6	
1,082	FNMA POOL # 930851	31412PEY3			4/9/2009	2/25/2010	308	0	314	-6			0	0	0	-6	
1,083	FNMA POOL # 930851	31412PEY3			4/9/2009	3/25/2010	295	0	300	-5			0	0	0	-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
						Long Term CG Distributions	Short Term CG Distributions								
						2,806	0	5,647,167	0	5,601,468	45,699	0	0	0	45,699
1,084	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	4/25/2010			266	0	271	-5			0	-5
1,085	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	5/25/2010			285	0	291	-6			0	-6
1,086	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	6/25/2010			315	0	321	-6			0	-6
1,087	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	7/25/2010			390	0	397	-7			0	-7
1,088	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	8/25/2010			344	0	351	-7			0	-7
1,089	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	9/25/2010			1,071	0	1,091	-20			0	-20
1,090	FNMA POOL # 930924 4 5% 4/01/39	31412PG96		9/1/2009	10/25/2009			291	0	293	-2			0	-2
1,091	FNMA POOL # 930924 4 5% 4/01/39	31412PG96		9/1/2009	11/25/2009			220	0	221	-1			0	-1
1,092	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	12/25/2009			277	0	279	-2			0	-2
1,093	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	1/25/2010			375	0	377	-2			0	-2
1,094	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	2/25/2010			364	0	367	-3			0	-3
1,095	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	3/25/2010			194	0	196	-2			0	-2
1,096	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	4/25/2010			208	0	210	-2			0	-2
1,097	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	5/25/2010			231	0	233	-2			0	-2
1,098	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	6/25/2010			344	0	346	-2			0	-2
1,099	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	7/25/2010			430	0	433	-3			0	-3
1,101	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	8/25/2010			846	0	852	-6			0	-6
1,102	FNMA POOL # 936591 5 65/585% 4/01/37	31412V7C6		9/1/2009	9/25/2010			1,483	0	1,494	-11			0	-11
1,103	FNMA POOL # 936591 5 67/306% 4/01/37	31412V7C6		5/3/2007	10/25/2009			1,946	0	1,963	-17			0	-17
1,104	FNMA POOL # 936591 5 64/602% 4/01/37	31412V7C6		5/3/2007	11/25/2009			1,432	0	1,444	-12			0	-12
1,105	FNMA POOL # 936591 5 65/581% 4/1/2037	31412V7C6		5/3/2007	12/25/2009			1,445	0	1,458	-13			0	-13
1,106	FNMA POOL # 936591 5 65/2% 4/1/2037	31412V7C6		5/3/2007	1/25/2010			1,337	0	1,349	-12			0	-12
1,107	FNMA POOL # 936591 5 65/2% 4/1/2037	31412V7C6		5/3/2007	2/25/2010			1,643	0	1,657	-14			0	-14
1,108	FNMA POOL # 936591 5 64/5% 4/1/2037	31412V7C6		5/3/2007	3/25/2010			1,090	0	1,100	-10			0	-10
1,109	FNMA POOL # 936591 5 60/6% 4/1/2037	31412V7C6		5/3/2007	4/25/2010			2,271	0	2,291	-20			0	-20
1,110	FNMA POOL # 936591 5 56% 4/1/2037	31412V7C6		5/3/2007	5/25/2010			3,433	0	3,462	-29			0	-29
1,111	FNMA POOL # 936591 5 54/9% 4/1/37	31412V7C6		5/3/2007	6/25/2010			7,766	0	7,831	-65			0	-65
1,112	FNMA POOL # 936591 5 54/9% 4/1/37	31412V7C6		5/3/2007	7/25/2010			720	0	726	-6			0	-6
1,113	FNMA POOL # 936591 5 55/4% 4/1/37	31412V7C6		5/3/2007	8/25/2010			576	0	581	-5			0	-5
1,114	FNMA POOL # 944 6 03/597% 8/01/37	31413FKZ4		8/2/2007	9/25/2010			614	0	619	-5			0	-5
1,115	FNMA POOL # 944 6 03/203% 8/01/37	31413FKZ4		8/2/2007	10/25/2009			409	0	408	1			0	1
1,116	FNMA POOL # 944112 6 02/403% 8/01/37	31413FKZ4		8/2/2007	11/25/2009			260	0	260	0			0	0
1,117	FNMA POOL # 944112 6 02/8% 8/1/2037	31413FKZ4		8/2/2007	12/25/2009			436	0	436	0			0	0
1,118	FNMA POOL # 944112 6 00/9% 8/1/2037	31413FKZ4		8/2/2007	1/25/2010			455	0	455	0			0	0
1,119	FNMA POOL # 944112 5 98/4% 8/1/2037	31413FKZ4		8/2/2007	2/25/2010			701	0	701	0			0	0
1,120	FNMA POOL # 944112 5 98/5% 8/1/2037	31413FKZ4		8/2/2007	3/25/2010			28	0	27	1			0	1
1,121	FNMA POOL # 944112 5 90/3% 8/1/2037	31413FKZ4		8/2/2007	4/25/2010			2,000	0	1,999	1			0	1
1,122	FNMA POOL # 944112 5 82/1% 8/1/2037	31413FKZ4		8/2/2007	5/25/2010			1,455	0	1,454	1			0	1
1,123	FNMA POOL # 944112 5 82/1% 8/1/2037	31413FKZ4		8/2/2007	6/25/2010			1	0	1,047	1			0	1
1,124	FNMA POOL # 944112 5 82/1% 8/1/2037	31413FKZ4		8/2/2007	7/25/2010			1	0	1	0			0	0
1,125	FNMA POOL # 944112 5 83/8% 8/1/37	31413MCT0		8/2/2007	8/25/2010			1	0	1	0			0	0
1,126	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		9/25/2007	9/25/2010			761	0	760	1			0	1
1,127	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		9/25/2007	10/25/2009			726	0	728	-2			0	-2
1,128	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		9/25/2007	11/25/2009			809	0	812	-3			0	-3
1,129	AEP TEXAS CENTRAL TRA 5 17% 10/1/12	00110AAD6		10/4/2006	12/25/2009			1,350	0	1,354	-4			0	-4
1,130	AEP TEXAS CENTRAL TRA 5 17% 10/1/12	00110AAD6		10/4/2006	9/21/2010			5,823	0	4,997	826			0	826
1,131	AOL INC	00184X105		12/4/2008	9/21/2010			40,763	0	34,982	5,781			0	5,781
1,132	AOL INC	00184X105		12/4/2008	12/29/2009			2	0	1	1			0	1
1,133	AT & T INC	00206R102		12/4/2008	14/2010			2,480	0	1,684	796			0	796
1,134	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		1/23/2007	3/2/2010			8,469	0	12,048	-3,579			0	-3,579
1,135	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		3/26/2010	5/25/2010			11,577	0	11,194	383			0	383
1,136	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		12/11/2008	11/30/2009			10,862	0	11,114	-252			0	-252
1,137	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	11/25/2009			1,235	0	1,319	-84			0	-84
1,138	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	12/25/2009			990	0	990	-63			0	-63
1,139	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		9/10/2009	1/25/2010			1,079	0	1,152	-73			0	-73
1,140	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		5/26/2009	2/12/2010			10,627	0	10,788	-161			0	-161
				9/10/2009	2/25/2010			839	0	896	-57			0	-57

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

Long Term CG Distributions										Amount		2,806		0													
Short Term CG Distributions										Totals		5,647,167		0		5,601,468		45,699		0		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses		45,699	
	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															
1,141	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		11/20/2009	2/1/2010	21,253	0	21,420	-167			0	-167														
1,142	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	3/25/2010	972	0	1,037	-65			0	-65														
1,143	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	4/25/2010	5,584	0	5,962	-378			0	-378														
1,144	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	5/25/2010	1,073	0	1,146	-73			0	-73														
1,145	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	6/25/2010	989	0	1,056	-67			0	-67														
1,146	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	7/25/2010	836	0	892	-56			0	-56														
1,147	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	8/25/2010	823	0	879	-56			0	-56														
1,148	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	9/25/2010	823	0	879	-56			0	-56														
1,149	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		11/13/2007	10/25/2009	356	0	359	-3			0	-3														
1,150	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		11/13/2007	11/25/2009	48	0	48	0			0	0														
1,151	FNMA POOL # 831812 5 99965% 9/01/36	31407JDR0		11/13/2007	12/25/2009	49	0	49	0			0	0														
1,152	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	1/25/2010	381	0	384	-3			0	-3														
1,153	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	2/25/2010	1,029	0	1,037	-8			0	-8														
1,154	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	3/25/2010	63	0	63	0			0	0														
1,155	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	4/25/2010	1,147	0	1,156	-9			0	-9														
1,156	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	5/25/2010	4,902	0	4,942	-40			0	-40														
1,157	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	6/25/2010	804	0	810	-6			0	-6														
1,158	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	7/25/2010	628	0	633	-5			0	-5														
1,159	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	8/25/2010	414	0	418	-4			0	-4														
1,160	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	9/25/2010	414	0	417	-3			0	-3														
1,161	FNMA POOL #838636 5 5% 11/01/35	31407RV50		12/6/2005	10/25/2009	595	0	601	-6			0	-6														
1,162	FNMA POOL #838636 5 5% 11/01/35	31407RV50		12/6/2005	11/25/2009	347	0	350	-3			0	-3														
1,163	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	12/25/2009	183	0	184	-1			0	-1														
1,164	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	1/25/2010	195	0	197	-2			0	-2														
1,165	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	2/25/2010	128	0	129	-1			0	-1														
1,166	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	3/25/2010	26	0	26	0			0	0														
1,167	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	4/23/2010	16,437	0	15,757	680			0	680														
1,168	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	4/25/2010	357	0	360	-3			0	-3														
1,169	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	5/25/2010	128	0	130	-2			0	-2														
1,170	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8		6/6/2007	10/25/2009	240	0	226	14			0	14														
1,171	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8		6/6/2007	11/25/2009	270	0	255	15			0	15														
1,172	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8		6/6/2007	12/10/2009	24,030	0	22,241	1,789			0	1,789														
1,173	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8		6/6/2007	12/25/2009	384	0	363	21			0	21														
1,174	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8		6/6/2007	1/25/2010	85	0	81	4			0	4														
1,175	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8		6/6/2007	2/25/2010	108	0	103	5			0	5														
1,176	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8		6/6/2007	3/25/2010	86	0	82	4			0	4														
1,177	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8		6/6/2007	4/25/2010	73	0	70	3			0	3														
1,178	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/23/2008	1/29/2010	5,385	0	5,544	-159			0	-159														
1,179	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/11/2009	1/29/2010	10,770	0	10,994	-224			0	-224														
1,180	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/9/2009	1/29/2010	16,155	0	16,412	-257			0	-257														
1,181	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/9/2009	2/11/2010	5,382	0	5,471	-89			0	-89														
1,182	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/24/2009	2/11/2010	5,382	0	5,467	-85			0	-85														
1,183	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/24/2009	2/10/2010	32,252	0	32,803	-551			0	-551														
1,184	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/24/2009	2/12/2010	5,379	0	5,467	-88			0	-88														
1,185	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/2/2009	2/12/2010	5,379	0	5,421	-42			0	-42														
1,186	OPTIMA K-1 SHORT TERM					2,168	0	0	2,168			0	2,168														
1,187	OPTIMA K-1 LONG TERM					0	0	33,111	-33,111			0	-33,111														
1,188	OPTIMA K-1 SEC. 1256					0	0	805	-805			0	-805														
1,189						0	0	0	0			0	0														

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

	Date	Amount
1 Credit from prior year return	1	5,574
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	860
6 Other payments	6	
7 Total	7	6,434