Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2010

For calendar year 2010, or tax year beginning 11/1 , 2010, and ending 10/31 , 20 10

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

Name of foundation: Hoyt Foundation

A Employer identification number: 25-6064468

Number and street (or P O box number if mail is not delivered to street address): PO Box 788 | Room/suite

B Telephone number (see page 10 of the instructions): 724-652-7470

City or town, state, and ZIP code: New Castle, PA 16101

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 foundation

I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ $ 12,200,317

J 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)
Revenue 1	Contributions, gifts, grants, etc., received (attach schedule)				
2	Check ▶ ☐ if the foundation is not required to attach Sch. B				
3	Interest on savings and temporary cash investments				
4	Dividends and interest from securities	223,464	223,464	223,464	
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10				
b	Gross sales price for all assets on line 6a				
7	Capital gain net income (from Part IV, line 2)		-0-		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less: Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule)	309,964	309,964	309,964	
12	**Total.** Add lines 1 through 11	533,428	533,428	533,428	
Operating and Administrative Expenses 13	Compensation of officers, directors, trustees, etc.	3,200			3,200
14	Other employee salaries and wages	14,400			14,400
15	Pension plans, employee benefits				
16a	Legal fees (attach schedule)	22,067			22,067
b	Accounting fees (attach schedule)				
c	Other professional fees (attach schedule)	79,737	79,737	79,737	79,737
17	Interest				
18	Taxes (attach schedule) (see page 14 of the instructions)	43,031			43,031
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings	8,215			8,215
22	Printing and publications				
23	Other expenses (attach schedule)	4,065			4,065
24	**Total operating and administrative expenses.** Add lines 13 through 23	174,715			174,715
25	Contributions, gifts, grants paid	612,175			612,175
26	**Total expenses and disbursements.** Add lines 24 and 25	786,890	79,737	79,737	786,890
27	Subtract line 26 from line 12:				
a	**Excess of revenue over expenses and disbursements**	(253,462)			
b	**Net investment income** (if negative, enter -0-)		453,691		
c	**Adjusted net income** (if negative, enter -0-)			453,691	

RECEIVED
JUN 18 2012
OGDEN, UT
IRS-OSC

SCANNED JUN 2 0 2012

10

Part II Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)	Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	1,658,762	230,716	230,716
	2 Savings and temporary cash investments			
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments—U.S. and state government obligations (attach schedule)			
	b Investments—corporate stock (attach schedule)	6,518,896	8,520,442	8,784,416
	c Investments—corporate bonds (attach schedule)	3,026,470	3,443,992	3,392,154
	11 Investments—land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)			
	14 Land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)	983,363	983,363	1,100,000
	16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	12,187,491	13,178,513	13,507,283
Liabilities	17 Accounts payable and accrued expenses	364,050	1,504,050	
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	364,050	1,504,050	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☐ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	12,187,491	13,178,513	
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see page 17 of the instructions)	12,187,491	13,178,513	
	31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	12,551,541	14,682,563	

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	12,187,491
2	Enter amount from Part I, line 27a	2	(253,462)
3	Other increases not included in line 2 (itemize) ▶ appraisal of gas lease/ increase in book value	3	1,244,484
4	Add lines 1, 2, and 3	4	
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	13,178,513

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				
b	SEE ATTACHED SCHEDULE			
c				
d				
e				

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

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	(93,294)
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions). If (loss), enter -0- in Part I, line 8	3	

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No
If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	645,275	12,281,603	5.25
2008	645,275	12,281,603	5.25
2007	865,993	14,211,102	6.09
2006	841,386	15,708,497	5.35
2005	811,885	14,670,865	5.53

2	**Total** of line 1, column (d)	2	27.47
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	5.49
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	12,793,141
5	Multiply line 4 by line 3	5	702,343
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	4,537.00
7	Add lines 5 and 6	7	706,880
8	Enter qualifying distributions from Part XII, line 4	8	786,890

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: ________ (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b	1	4,537
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2	3	4,537
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	4,537
6	Credits/Payments:		
a	2010 estimated tax payments and 2009 overpayment credited to 2010 — 6a: 16,000		
b	Exempt foreign organizations—tax withheld at source — 6b		
c	Tax paid with application for extension of time to file (Form 8868) — 6c		
d	Backup withholding erroneously withheld — 6d		
7	Total credits and payments. Add lines 6a through 6d	7	16,000
8	Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	11,463
11	Enter the amount of line 10 to be: **Credited to 2011 estimated tax** ▶ 11,463 **Refunded** ▶	11	-0-

Part VII-A Statements Regarding Activities

		Line	Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: **(1)** On the foundation. ▶ $ ________ **(2)** On foundation managers. ▶ $ ________			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ ________			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities.*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T.*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ ________			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

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

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

Website address ▶ N/A

14 The books are in care of ▶ Charles Y. Mansell Telephone no. ▶ 724-652-7470
Located at ▶ 14 N. Mercer St, Ste 532, New Castle, PA ZIP+4 ▶ 16101-3791

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 |

			Yes	No
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X

See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶

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

			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 22 of the instructions)?	1b		X

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

			Yes	No
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 2010?	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 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? ☐ Yes ☒ No
If "Yes," list the years ▶ 20___ , 20___ , 20___ , 20___

			Yes	No
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see page 22 of the instructions.)	2b		

c If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here.
▶ 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

			Yes	No
b	If "Yes," did it have excess business holdings in 2010 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 2010.)*	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b		X

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

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

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

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

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

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

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

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X (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? **7b**

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

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

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

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

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

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

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over $50,000 for professional services . . . . ▶		

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 Jameson Health Systems	
2 Ellwood City REvitalization Program	
3 Ellwood City Library	
4 Westminster College 5. Lawrence County Social Services	

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

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

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	7,711,656
b	Average of monthly cash balances	1b	944,739
c	Fair market value of all other assets (see page 25 of the instructions)	1c	4,331,565
d	**Total** (add lines 1a, b, and c)	1d	12,987,960
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	12,987,960
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	194,819
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	12,793,141
6	**Minimum investment return.** Enter 5% of line 5	6	639,657

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	639,657
2a	Tax on investment income for 2010 from Part VI, line 5	2a	4,537		
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	4,537
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	635,120
4	Recoveries of amounts treated as qualifying distributions			4	-0-
5	Add lines 3 and 4			5	635,120
6	Deduction from distributable amount (see page 25 of the instructions)			6	-0-
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1			7	635,120

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	786,890
b	Program-related investments—total from Part IX-B	1b	-0-
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	-0-
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	-0-
b	Cash distribution test (attach the required schedule)	3b	-0-
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	786,890
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	4,537
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	782,353

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 2009	(c) 2009	(d) 2010
1	Distributable amount for 2010 from Part XI, line 7				635,120
2	Undistributed income, if any, as of the end of 2010:				
a	Enter amount for 2009 only			-0-	
b	Total for prior years: 20___,20___,20___		-0-		
3	Excess distributions carryover, if any, to 2010:				
a	From 2005 145,202				
b	From 2006				
c	From 2007 132,678				
d	From 2008 237,839				
e	From 2009 81,879				
f	**Total** of lines 3a through e	597,598			
4	Qualifying distributions for 2010 from Part XII, line 4: ▶ $786,890				
a	Applied to 2009, 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 2010 distributable amount				635,120
e	Remaining amount distributed out of corpus	6,568			
5	Excess distributions carryover applied to 2010 *(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	604,166			
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		-0-		
d	Subtract line 6c from line 6b. Taxable amount—see page 27 of the instructions		-0-		
e	Undistributed income for 2009. Subtract line 4a from line 2a. Taxable amount—see page 27 of the instructions			-0-	
f	Undistributed income for 2010. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011				-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)	-0-			
8	Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	-0-			
9	**Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a	604,166			
10	Analysis of line 9:				
a	Excess from 2006				
b	Excess from 2007 132,678				
c	Excess from 2008 237,839				
d	Excess from 2009 81,879				
e	Excess from 2010 151,770				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling . . . . . . ▶

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

	Tax year	Prior 3 years			
	(a) 2010	(b) 2009	(c) 2008	(d) 2007	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test—enter: (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test—enter: (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

Jaimie Kopp, PO Box 788, New Castle, PA 16101 724-535-3255

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

SEE ATTACHED

c Any submission deadlines: The third Friday in August

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

Lawrence County

Part XV Supplementary Information (continued)

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

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

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions.)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities					223,464
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					309,964
8 Gain or (loss) from sales of assets other than inventory					
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue: a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)					

13 **Total.** Add line 12, columns (b), (d), and (e) 13 533,428

(See worksheet in line 13 instructions on page 29 to verify calculations.)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes). (See page 29 of the instructions.)
4	Return on investment - proceeds applied for Foundation purposes
7	Return on investment - proceeds applied for Foundation purposes

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

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

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

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

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

b If "Yes," complete the following schedule.

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

Sign Here

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

Signature of officer or trustee: Charles Y. Mansell Date: 6-14-12 Title: President

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
Firm's name ►			Firm's EIN ►	
Firm's address ►			Phone no.	

HOYT FOUNDATION **EIN: 25-6064468** **2010 990-PF**

Schedules for Parts I and II

Part I

Line 11	-	Gas and oil royalty income			$309,964.00
Line 16 a	-	Legal fees, Mansell & Andrews		$ 20,717.00	
		Polsinelli Shughart Law Firm		$ 1,350.00	
			16 a Total		$ 22,067.00
Line 16 c		Professional Fees Mellon National Bank, Trustee			$ 79, 737.00
Line 18		Taxes - excise taxes		$ 27,500.00	
		Real Estate taxes (West Virginia)		$ 15,531.00	
			18 Total		$ 43,031.00
Line 23		Other expenses:			
		Appraisal of royalty rights		$ 1,500.00	
		Purchase of necessary equipment		$ 880.00	
		Postage/Post Office Box rental		$ 503.00	
		Facsimile telephone line		$ 244.00	
		Office supplies		$ 569.00	
		Technical Applications		$ 318.00	
		Miscellaneous Wire transfer fees		$ 51.00	
			23 Total		$ 4,065.00

Part IV: CApital Gains and Losses for Tax on Investment Income

Activity detail

Date	Transaction description	Principal cash	Income cash	Book value
11/01/2010	**Beginning balances**	**$ 1,629,225.39**	**$ 29,537.09**	**$ 12,187,491.43**

Receipts

Sales and maturities

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/02/2010	Sold 5,000 Par Value Of New York N Y 5.817% 10/01/31 Trade Date 10/28/10 Theor. Settlement Date 11/2/10 Sold Through Piper Jaffray & Hopwood, Inc Sold On The Otc Bulletin Board Sold Interest $9.70 5,000 Par Value At 98.75 %	$ 4,937.50		$ -5,000.00	$ -62.50
11/03/2010	Sold 5,000 Par Value Of New York N Y 5.817% 10/01/31 Trade Date 10/29/10 Theor. Settlement Date 11/3/10 Sold Through National Finl Svcs Corp, New Y Sold Interest $10.50 5,000 Par Value At 98.95 %	4,947.50		-5,000.00	-52.50
11/03/2010	Sold 230 Shares Of At & T Inc Trade Date 10/29/10 Theor. Settlement Date 11/3/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $4.60 Brokerage Paid $0.11 Sec Fee 230 Shares At $28.55	6,561.79		-6,546.63	15.16
11/03/2010	Sold 190 Shares Of Verizon Communicationsinc Trade Date 10/29/10 Theor. Settlement Date 11/3/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.80 Brokerage Paid $0.10 Sec Fee 190 Shares At $32.44	6,159.70		-5,712.57	447.13
11/08/2010	Sold 5,000 Par Value Of New York N Y 5.817% 10/01/31 Trade Date 11/3/10 Theor. Settlement Date 11/8/10 Sold Through Piper Jaffray & Hopwood, Inc Sold On The Otc Bulletin Board Sold Interest $14.54 5,000 Par Value At 98.75 %	4,937.50		-5,000.00	-62.50
11/09/2010	Sold 5,000 Par Value Of New York N Y 5.817% 10/01/31 Trade Date 11/4/10 Theor. Settlement Date 11/9/10 Sold Through Piper Jaffray & Hopwood, Inc Sold On The Otc Bulletin Board Sold Interest $15.35 5,000 Par Value At 99.125 %	4,956.25		-5,000.00	-43.75

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/15/2010	Paid Down 797.5 Par Value Of Mlmt 2005-Cki1a2fl 0.39401% 11/12/37 Trade Date 11/12/10 Theor. Settlement Date 11/15/10	797.50		-791.52	5.98
11/15/2010	Paid Down 0.43 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 11/15/10 Theor. Settlement Date 11/15/10	0.43		-0.46	-0.03
11/15/2010	Paid Down 6,815.93 Par Value Of FHLMC REMIC 2756 Ya 5.0% 2/15/24 Trade Date 11/15/10 Theor. Settlement Date 11/15/10	6,815.93		-6,811.97	3.96
11/15/2010	Paid Down 263.91 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of October Due 11/15/10 Theor. Settlement Date 11/15/10 October FHLMC Due 11/15/10	263.91		-280.57	-16.66
11/15/2010	Paid Down 268.8 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of October Due 11/15/10 Theor. Settlement Date 11/15/10 October FHLMC Due 11/15/10	268.80		-293.83	-25.03
11/15/2010	Paid Down 1,043.11 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of October Due 11/15/10 Theor. Settlement Date 11/15/10 October FHLMC Due 11/15/10	1,043.11		-1,111.43	-68.32
11/15/2010	Paid Down 727.81 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of October Due 11/15/10 Theor. Settlement Date 11/15/10 October FHLMC Due 11/15/10	727.81		-776.94	-49.13
11/15/2010	Paid Down 551.37 Par Value Of FHLMC Gold A92988 5.0% 7/01/40 For Record Date Of October Due 11/15/10 Theor. Settlement Date 11/15/10 October FHLMC Due 11/15/10	551.37		-581.95	-30.58
11/15/2010	Sold 20,000 Par Value Of U.S. Treasury Note 4.375% 5/15/40 Trade Date 11/9/10 Theor. Settlement Date 11/15/10 Sold Through Barclays Capital Inc. Fixed In 20,000 Par Value At 102.534756 %	20,506.95		-21,276.76	-769.81

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/16/2010	Sold 410 Shares Of General Electric Company Trade Date 11/11/10 Theor. Settlement Date 11/16/10 Sold Through Morgan Stanley & Co Inc, NY Paid $8.20 Brokerage Paid $0.11 Sec Fee Sold On The New York Stock Exchange, Inc. 410 Shares At $16.34	6,691.09		-6,425.96	265.13
11/16/2010	Sold 230 Shares Of At & T Inc Trade Date 11/11/10 Theor. Settlement Date 11/16/10 Sold Through Morgan Stanley & Co Inc, NY Paid $4.60 Brokerage Paid $0.11 Sec Fee Sold On The New York Stock Exchange, Inc. 230 Shares At $28.8379	6,628.01		-6,546.63	81.38
11/16/2010	Sold 200 Shares Of Verizon Communicationsinc Trade Date 11/11/10 Theor. Settlement Date 11/16/10 Sold Through Morgan Stanley & Co Inc, NY Paid $4.00 Brokerage Paid $0.11 Sec Fee Sold On The New York Stock Exchange, Inc. 200 Shares At $32.6073	6,517.35		-6,013.23	504.12
11/18/2010	Sold 5,000 Par Value Of New York N Y City Mu 6.282% 6/15/42 Trade Date 11/12/10 Theor. Settlement Date 11/18/10 Sold Through Merrill Lynch Pierce Fenner Sm 5,000 Par Value At 100.586 %	5,029.30		-5,000.00	29.30
11/23/2010	Sold 5,000 Par Value Of U.S. Treasury Note 4.375% 11/15/39 Trade Date 11/18/10 Theor. Settlement Date 11/23/10 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $4.83 5,000 Par Value At 100.9371 %	5,046.86		-5,730.45	-683.59
11/23/2010	Sold 15,000 Par Value Of U.S. Treasury Note 4.375% 5/15/40 Trade Date 11/18/10 Theor. Settlement Date 11/23/10 Sold Through Banc Of America Securitiescs Sold Interest $14.50 15,000 Par Value At 100.839444 %	15,125.92		-15,766 52	-640.60
11/26/2010	Paid Down 1,072.94 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of October Due 11/25/10 Theor. Settlement Date 11/26/10 October FNMA Due 11/25/10	1,072.94		-1,150.39	-77.45

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/26/2010	Paid Down 1,157.35 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of October Due 11/25/10 Theor. Settlement Date 11/26/10 October FNMA Due 11/25/10	1,157.35		-1,217.75	-60.40
11/26/2010	Paid Down 65.19 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of October Due 11/25/10 Theor. Settlement Date 11/26/10 October FNMA Due 11/25/10	65.19		-69.29	-4.10
11/26/2010	Paid Down 842.62 Par Value Of FNMA Pool # 974965 5.0% 4/01/38 For Record Date Of October Due 11/25/10 Theor. Settlement Date 11/26/10 October FNMA Due 11/25/10	842.62		-895.81	-53.19
11/26/2010	Sold 6,700 Units Of Royce Special Equity Fund Trade Date 11/24/10 Theor. Settlement Date 11/26/10 6,700 Units At $19.99	133,933.00		-132,794.00	1,139.00
11/26/2010	Sold 80,000 Par Value Of Goldman Sachs Group In 5.7% 9/01/12 Trade Date 11/22/10 Theor. Settlement Date 11/26/10 Sold Through Goldman Sachs & Co Sold On The Otc Bulletin Board Sold Interest $1,076.67 80,000 Par Value At 107.752 %	86,201.60		-85,987.20	214.40
11/30/2010	Sold 1,130.02 Units Of BNY Mellon S/T US Gvt Secs FD Cl M Trade Date 11/29/10 Theor. Settlement Date 11/30/10 1,130.02 Units At $12.37	13,978.35		-14,014.35	-36.00
11/30/2010	Sold 700 Shares Of Technology Select Sector SPDR Fund Trade Date 11/24/10 Theor. Settlement Date 11/30/10 Sold Through Spear, Leeds & Kellogg (Unx) Paid $35.00 Brokerage Paid $0.29 Sec Fee Sold On The Otc Bulletin Board 700 Shares At $24.422	17,060.11		-14,609.00	2,451.11

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/30/2010	Sold 800 Shares Of Ipath Dow Jones-Ubs Cmmdty Index Trade Date 11/24/10 Theor. Settlement Date 11/30/10 Sold Through Spear, Leeds & Kellogg (Unx) Paid $40.00 Brokerage Paid $0.60 Sec Fee Sold On The Otc Bulletin Board 800 Shares At $44.114	35,250.60		-31,104.00	4,146.60
12/09/2010	Sold 15,000 Par Value Of U.S. Treasury Note 1% 4/30/12 Trade Date 12/8/10 Theor. Settlement Date 12/9/10 Sold Through Barclays Capital Inc. Fixed In Sold Interest $16.16 15,000 Par Value At 100.73404 %	15,110.11		-15,127.79	-17.68
12/09/2010	Sold 40,000 Par Value Of FDIC Ins - Citigroup 2.125% 4/30/12 Trade Date 12/8/10 Theor. Settlement Date 12/9/10 Sold Through Salomon Brothers Inc Sold On The New York Stock Exchange, Inc. Sold Interest $92.08 40,000 Par Value At 102.016 %	40,806.40		-41,018.00	-211.60
12/09/2010	Sold 110,000 Par Value Of U.S. Treasury Note 0.875% 2/28/11 Trade Date 12/8/10 Theor. Settlement Date 12/9/10 Sold Through Barclays Capital Inc. Fixed In Sold Interest $265.89 110,000 Par Value At 100.163727 %	110,180.10		-110,374.00	-193.90
12/09/2010	Sold 40,000 Par Value Of FDIC Ins - Ge Cap Corp 1.8% 3/11/11 Trade Date 12/8/10 Theor. Settlement Date 12/9/10 Sold Through Barclays Capital Inc. Fixed In Sold Interest $176.00 40,000 Par Value At 100.399 %	40,159.60		-40,357.20	-197.60
12/09/2010	Sold 10,000 Par Value Of U.S. Treasury Note 1% 10/31/11 Trade Date 12/8/10 Theor. Settlement Date 12/9/10 Sold Through Greenwich Cap Mkts Sold Interest $10.77 10,000 Par Value At 100.612946 %	10,061.29		-10,076.60	-15.31
12/13/2010	Sold 20,000 Par Value Of New York N Y City TR 6.828% 7/15/40 Trade Date 12/8/10 Theor. Settlement Date 12/13/10 Sold Through Jefferies & Company, Jersey Sold On The Otc Bulletin Board Sold Interest $75.87 20,000 Par Value At 100.531 %	20,106.20		-20,000.00	106.20

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/13/2010	Sold 60,000 Par Value Of Commit To Pur FNMA Sfm 12/01/40 Trade Date 12/9/10 Theor. Settlement Date 12/13/10 Sold Through Barclays Capital Inc. Fixed In 60,000 Par Value At 99.953125 %	59,971.88		-61,248.36	-1,276.48
12/13/2010	Sold 35,000 Par Value Of Commit To Pur FNMA Sfm 12/01/40 Trade Date 12/9/10 Theor. Settlement Date 12/13/10 Sold Through Wachovia Capital Mrks 35,000 Par Value At 99.984375 %	34,994.53		-35,728.21	-733.68
12/13/2010	Sold 708 Shares Of Abbott Laboratories Trade Date 12/8/10 Theor. Settlement Date 12/13/10 Sold Through Morgan Stanley & Co Inc, NY Paid $14.16 Brokerage Paid $0.56 Sec Fee Sold On The New York Stock Exchange, Inc. 708 Shares At $46.5252	32,925.12		-35,493.19	-2,568.07
12/14/2010	Paid Down 862.26 Par Value Of Mlmt 2005-CKI1 A2f 0.3784% 11/12/37 Trade Date 12/12/10 Theor. Settlement Date 12/14/10	862.26		-855.79	6.47
12/15/2010	Paid Down 0.4 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 12/15/10 Theor. Settlement Date 12/15/10	0.40		-0.43	-0.03
12/15/2010	Paid Down 3,202.88 Par Value Of Msc 2007-IQ14 A1 5.38% 4/15/49 Trade Date 12/15/10 Theor. Settlement Date 12/15/10	3,202.88		-3,278.95	-76.07
12/15/2010	Paid Down 817.14 Par Value Of FHLMC REMIC 2756 Ya 5.0% 2/15/24 Trade Date 12/15/10 Theor. Settlement Date 12/15/10	817.14		-816.67	0.47
12/15/2010	Paid Down 254.48 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of November Due 12/15/10 Theor. Settlement Date 12/15/10 November FHLMC Due 12/15/10	254.48		-270.54	-16.06
12/15/2010	Paid Down 345.29 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of November Due 12/15/10 Theor. Settlement Date 12/15/10 November FHLMC Due 12/15/10	345.29		-377.45	-32.16

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/15/2010	Paid Down 517.1 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of November Due 12/15/10 Theor. Settlement Date 12/15/10 November FHLMC Due 12/15/10	517.10		-550.97	-33.87
12/15/2010	Paid Down 248.19 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of November Due 12/15/10 Theor. Settlement Date 12/15/10 November FHLMC Due 12/15/10	248.19		-264.94	-16.75
12/15/2010	Paid Down 1,089.64 Par Value Of FHLMC Gold A92988 5.0% 7/01/40 For Record Date Of November Due 12/15/10 Theor. Settlement Date 12/15/10 November FHLMC Due 12/15/10	1,089.64		-1,150.08	-60.44
12/16/2010	Sold 55,000 Par Value Of Commit To Pur FNMA Sfm 12/01/25 Trade Date 12/13/10 Theor. Settlement Date 12/16/10 Sold Through Credit Suisse First Boston Cor 55,000 Par Value At 102.828125 %	56,555.47		-57,548.05	-992.58
12/17/2010	Full Call 125,000 $1 PV Fed Home Loan Bank 1.55% 12/17/12 On 12/17/10 At $1.00 Corporate Action ID: 190253 Delivered Due To A Full Call	125,000.00		-125,626.38	-626.38
12/21/2010	Sold 40 Shares Of Apple Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.80 Brokerage Paid $0.22 Sec Fee 40 Shares At $321.71	12,867.38		-10,760.01	2,107.37
12/21/2010	Sold 50 Shares Of Amgen Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.00 Brokerage Paid $0.05 Sec Fee 50 Shares At $56.575	2,827.70		-2,699.67	128.03
12/21/2010	Sold 70 Shares Of Rovi Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.40 Brokerage Paid $0.07 Sec Fee 70 Shares At $57.54	4,026.33		-3,441.79	584.54

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 100 Shares Of Agilent Technologies Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.00 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 100 Shares At $39.60	3,957.94		-3,771.13	186.81
12/21/2010	Sold 12 Shares Of Google Inc - Cl A Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.24 Brokerage Paid $0.12 Sec Fee 12 Shares At $591.65	7,099.44		-6,651.24	448.20
12/21/2010	Sold 230 Shares Of Intel Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $4.60 Brokerage Paid $0.09 Sec Fee 230 Shares At $21.28	4,889.71		-4,432.27	457.44
12/21/2010	Sold 60 Shares Of Air Prods & Chems Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.20 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc. 60 Shares At $88.19	5,290.11		-4,902.41	387.70
12/21/2010	Sold 50 Shares Of Costco Whsl Corp New Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.00 Brokerage Paid $0.06 Sec Fee 50 Shares At $72.02	3,599.94		-3,018.52	581.42
12/21/2010	Sold 90 Shares Of Baxter International Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.80 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 90 Shares At $52.02	4,679.92		-4,481.45	198.47

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 50 Shares Of Deere & Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.00 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 50 Shares At $82.07	4,102.43		-3,303.39	799.04
12/21/2010	Sold 33 Shares Of Freeport McMoran Copper & Gold Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.66 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 33 Shares At $110.86	3,657.66		-2,881.82	775.84
12/21/2010	Sold 100 Shares Of Hewlett Packard Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.00 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 100 Shares At $41.92	4,189.93		-4,005.75	184.18
12/21/2010	Sold 90 Shares Of Honeywell Intl Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.80 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 90 Shares At $53.18	4,784.32		-3,797.17	987.15
12/21/2010	Sold 60 Shares Of ACE Ltd Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.20 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 60 Shares At $61.30	3,676.74		-3,600.27	76.47
12/21/2010	Sold 90 Shares Of Covidien PLC Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.80 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 90 Shares At $46.06	4,143.53		-3,668.82	474.71
12/21/2010	Sold 80 Shares Of Aflac Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.60 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $55.07	4,403.93		-4,212.85	191.08

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 110 Shares Of Microsoft Corporation Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.20 Brokerage Paid $0.06 Sec Fee 110 Shares At $27.9229	3,069.26		-2,647.58	421.68
12/21/2010	Sold 100 Shares Of American Express Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.00 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 100 Shares At $45.63	4,560.93		-3,978.06	582.87
12/21/2010	Sold 130 Shares Of Avon Products Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2 60 Brokerage Paid $0 07 Sec Fee Sold On The New York Stock Exchange, Inc. 130 Shares At $28.88	3,751.73		-4,547.24	-795.51
12/21/2010	Sold 100 Shares Of Cardinal Health Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.00 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 100 Shares At $38.29	3,826.94		-3,372.46	454.48
12/21/2010	Sold 30 Shares Of Occidental Petroleum Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.60 Brokerage Paid $0.04 Sec Fee Sold On The New York Stock Exchange, Inc. 30 Shares At $94.43	2,832.26		-2,220.60	611.66
12/21/2010	Sold 60 Shares Of Caterpillar Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.20 Brokerage Paid $0.10 Sec Fee Sold On The New York Stock Exchange, Inc. 60 Shares At $93.08	5,583.50		-4,692.57	890.93

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 50 Shares Of Procter & Gamble Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.00 Brokerage Paid $0.05 Sec Fee Sold On The New York Stock Exchange, Inc. 50 Shares At $64.49	3,223.45		-3,034.37	189.08
12/21/2010	Sold 110 Shares Of Carnival Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.20 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 110 Shares At $42.53	4,676.02		-4,406.29	269.73
12/21/2010	Sold 50 Shares Of Union Pac Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.00 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 50 Shares At $91.97	4,597.42		-3,956.76	640.66
12/21/2010	Sold 80 Shares Of Yum! Brands Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.60 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $49.99	3,997.53		-3,905.65	91.88
12/21/2010	Sold 40 Shares Of Chevron Corporation Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.80 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 40 Shares At $89.18	3,566.34		-3,060.70	505.64
12/21/2010	Sold 90 Shares Of Merck & Co Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.80 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 90 Shares At $36.83	3,312.84		-3,130.45	182.39
12/21/2010	Sold 1,160 Shares Of Citigroup Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $23.20 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc. 1,160 Shares At $4.57	5,277.91		-4,779.44	498.47

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 70 Shares Of Coca - Cola Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.40 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 70 Shares At $65.37	4,574.42		-4,240.89	333.53
12/21/2010	Sold 90 Shares Of Celanese Corp -Ser A Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.80 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 90 Shares At $40.25	3,620.64		-3,091 64	529.00
12/21/2010	Sold 150 Shares Of Walt Disney Co/The Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.00 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc. 150 Shares At $37.00	5,546.91		-5,251.92	294.99
12/21/2010	Sold 40 Shares Of Eaton Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.80 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 40 Shares At $101.10	4,043.13		-3,251.86	791.27
12/21/2010	Sold 90 Shares Of Emerson Electric Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.80 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc. 90 Shares At $58.54	5,266.71		-4,368.61	898.10
12/21/2010	Sold 160 Shares Of Exxon Mobil Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.20 Brokerage Paid $0.19 Sec Fee Sold On The New York Stock Exchange, Inc. 160 Shares At $72.29	11,563.01		-10,058.59	1,504.42

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 230 Shares Of General Electric Company Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $4.60 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 230 Shares At $17.78	4,084.73		-3,605 64	479.09
12/21/2010	Sold 100 Shares Of Halliburton Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.00 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 100 Shares At $40.28	4,025.93		-3,416.32	609.61
12/21/2010	Sold 150 Shares Of Morgan Stanley Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.00 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 150 Shares At $25.99	3,895.43		-3,832.96	62.47
12/21/2010	Sold 120 Shares Of Home Depot Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.40 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 120 Shares At $35.00	4,197.53		-3,722.59	474.94
12/21/2010	Sold 50 Shares Of PNC Financial Services Group Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.00 Brokerage Paid $0.05 Sec Fee Sold On The New York Stock Exchange, Inc. 50 Shares At $58.12	2,904.95		-2,565.51	339.44
12/21/2010	Sold 80 Shares Of Pepsico Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.60 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $65.71	5,255.11		-5,329.37	-74 26

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 52 Shares Of International Business Machines Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.04 Brokerage Paid $0.13 Sec Fee Sold On The New York Stock Exchange, Inc. 52 Shares At $144.50	7,512.83		-6,946.93	565.90
12/21/2010	Sold 180 Shares Of International Game Technology Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.60 Brokerage Paid $0.05 Sec Fee Sold On The New York Stock Exchange, Inc. 180 Shares At $16.42	2,951.95		-2,686.07	265.88
12/21/2010	Sold 340 Shares Of Pfizer Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $6.80 Brokerage Paid $0.10 Sec Fee Sold On The New York Stock Exchange, Inc. 340 Shares At $17.19	5,837.70		-5,649.63	188.07
12/21/2010	Sold 150 Shares Of Jpmorgan Chase & Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.00 Brokerage Paid $0.10 Sec Fee Sold On The New York Stock Exchange, Inc. 150 Shares At $39.84	5,972.90		-5,730.82	242.08
12/21/2010	Sold 210 Shares Of Questar Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $4.20 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 210 Shares At $17.26	3,620.34		-3,641.88	-21.54
12/21/2010	Sold 150 Shares Of Johnson Ctls Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.00 Brokerage Paid $0.10 Sec Fee Sold On The New York Stock Exchange, Inc. 150 Shares At $38.68	5,798.90		-4,812.85	986.05

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 60 Shares Of Schlumberger Ltd Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.20 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc. 60 Shares At $81.05	4,861.71		-3,896.25	965.46
12/21/2010	Sold 70 Shares Of Sempra Energy Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.40 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 70 Shares At $51.88	3,630.14		-3,721.60	-91.46
12/21/2010	Sold 130 Shares Of Juniper Networks Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.60 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 130 Shares At $36.59	4,754.02		-4,108.88	645.14
12/21/2010	Sold 80 Shares Of State Street Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.60 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $45.48	3,636.74		-3,224.89	411.85
12/21/2010	Sold 150 Shares Of Kraft Foods Inc Cl A Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.00 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 150 Shares At $31.57	4,732.42		-4,797.70	-65.28
12/21/2010	Sold 110 Shares Of Southwestern Energy Co Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.20 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 110 Shares At $35.60	3,913.74		-3,845 90	67.84

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 310 Shares Of Taiwan Semiconductor Mfg Co ADR Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $6.20 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 310 Shares At $12.27	3,797.44		-3,249.34	548.10
12/21/2010	Sold 70 Shares Of Target Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.40 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 70 Shares At $59.08	4,134.13		-3,728.12	406.01
12/21/2010	Sold 150 Shares Of US Bancorp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.00 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 150 Shares At $25.99	3,895.43		-3,361.24	534.19
12/21/2010	Sold 60 Shares Of United Technologies Corp Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.20 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 60 Shares At $78.94	4,735.12		-4,255.90	479.22
12/21/2010	Sold 140 Shares Of Valero Energy Corp New Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.80 Brokerage Paid $0.05 Sec Fee Sold On The New York Stock Exchange, Inc. 140 Shares At $21.32	2,981.95		-2,479.53	502.42
12/21/2010	Sold 60 Shares Of Verizon Communicationsinc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.20 Brokerage Paid $0.03 Sec Fee Sold On The New York Stock Exchange, Inc. 60 Shares At $34.69	2,080.17		-1,806.41	273 76

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 40 Shares Of Wal Mart Stores Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.80 Brokerage Paid $0.04 Sec Fee Sold On The New York Stock Exchange, Inc. 40 Shares At $54.52	2,179.96		-2,054.59	125.37
12/21/2010	Sold 80 Shares Of Watson Pharmaceuticals Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.60 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $51.34	4,105.53		-3,833.19	272.34
12/21/2010	Sold 170 Shares Of Wells Fargo & Company Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.40 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc. 170 Shares At $29.88	5,076.11		-4,005.23	1,070.88
12/21/2010	Sold 70 Shares Of Zimmer Holdings Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.40 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 70 Shares At $54.06	3,782.74		-3,572.98	209.76
12/21/2010	Sold 38 Shares Of Salesforce.Com Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.76 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc. 38 Shares At $137.61	5,228.33		-4,188.05	1,040.28
12/21/2010	Sold 110 Shares Of Plains Exploration & PR-W/I Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.20 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 110 Shares At $30.23	3,323.04		-3,156.22	166.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/21/2010	Sold 140 Shares Of At & T Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.80 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 140 Shares At $29.22	4,087.93		-3,983.56	104.37
12/21/2010	Sold 100 Shares Of Teradata Corporation Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.00 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 100 Shares At $42.84	4,281.93		-3,864.23	417.70
12/21/2010	Sold 80 Shares Of Philip Morris Internat-W/I Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.60 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $59.53	4,760.72		-4,482.49	278.23
12/21/2010	Sold 200 Shares Of Invesco Ltd Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $4.00 Brokerage Paid $0.08 Sec Fee Sold On The New York Stock Exchange, Inc. 200 Shares At $22.69	4,533.92		-4,627.68	-93.76
12/21/2010	Sold 90 Shares Of Accenture PLC-Cl A Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.80 Brokerage Paid $0.07 Sec Fee Sold On The New York Stock Exchange, Inc. 90 Shares At $46.62	4,193.93		-4,007.01	186.92
12/21/2010	Sold 90 Shares Of QEP Resources Inc Trade Date 12/16/10 Theor. Settlement Date 12/21/10 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.80 Brokerage Paid $0.05 Sec Fee Sold On The New York Stock Exchange, Inc. 90 Shares At $36.91	3,320.05		-2,779.84	540.21

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/22/2010	Sold 1,456.311 Units Of BNY Mellon Small/Mid Cap Fund-M Trade Date 12/21/10 Theor. Settlement Date 12/22/10 1,456.311 Units At $14.42	21,000.00		-18,121.98	2,878.02
12/22/2010	Sold 1,844.427 Units Of BNY Mellon Focused Equity Opp-M Trade Date 12/21/10 Theor. Settlement Date 12/22/10 1,844.427 Units At $12.47	23,000.00		-21,036.77	1,963.23
12/22/2010	Sold 1,874.414 Units Of BNY Mellon International FD Cl M Trade Date 12/21/10 Theor. Settlement Date 12/22/10 1,874.414 Units At $10.67	20,000.00		-19,802.56	197.44
12/22/2010	Sold 362.319 Units Of Dreyfus Prem Strat Glbl ST-I Trade Date 12/21/10 Theor. Settlement Date 12/22/10 362.319 Units At $13.80	5,000.00		-4,807.97	192.03
12/22/2010	Sold 1,105.379 Units Of Dreyfus U S Equity Fund-I Trade Date 12/21/10 Theor. Settlement Date 12/22/10 1,105.379 Units At $13.57	15,000.00		-13,998.41	1,001.59
12/22/2010	Sold 172.216 Units Of Dreyfus/Newton Intern Eqty-I Trade Date 12/21/10 Theor. Settlement Date 12/22/10 172.216 Units At $17.42	3,000.00		-3,019.03	-19.03
12/22/2010	Sold 10,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 12/17/10 Theor. Settlement Date 12/22/10 Sold Through HSBC Secs Inc C # 2467 Sold Interest $26.83 10,000 Par Value At 93.409756 %	9,340.98		-9,483.63	-142.65
12/27/2010	Distributed 27,245.09 Par Value Of FNMA Pool # 974965 5.0% 4/01/38 Transfer To 10260219110			-28,964.94	-427.34
12/27/2010	Paid Down 900.34 Par Value Of FNMA Pool # 974965 5.0% 4/01/38 For Record Date Of November Due 12/25/10 Theor. Settlement Date 12/27/10 November FNMA Due 12/25/10	900.34		-957.17	-56.83

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/27/2010	Paid Down 1,122.2 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of November Due 12/25/10 Theor. Settlement Date 12/27/10 November FNMA Due 12/25/10	1,122.20		-1,203.21	-81.01
12/27/2010	Paid Down 1,062.42 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of November Due 12/25/10 Theor. Settlement Date 12/27/10 November FNMA Due 12/25/10	1,062.42		-1,117.87	-55.45
12/27/2010	Paid Down 65.53 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of November Due 12/25/10 Theor. Settlement Date 12/27/10 November FNMA Due 12/25/10	65.53		-69.65	-4.12
12/27/2010	Sold 120 Shares Of Schlumberger Ltd Trade Date 12/21/10 Theor. Settlement Date 12/27/10 Sold Through Ubs Securities LLC, Stamford Paid $2.40 Brokerage Paid $0.17 Sec Fee Sold On The New York Stock Exchange, Inc. 120 Shares At $82.1576	9,856.34		-7,792.50	2,063.84
12/28/2010	Sold 35,000 Par Value Of U.S. Treasury Note 1% 4/30/12 Trade Date 12/22/10 Theor. Settlement Date 12/28/10 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $56.08 35,000 Par Value At 100.722321 %	35,252.81		-35,298.16	-45.35
12/28/2010	Sold 55,000 Par Value Of U.S. Treasury Note 0.375% 9/30/12 Trade Date 12/22/10 Theor. Settlement Date 12/28/10 Sold Through Barclays Capital Inc. Fixed In Sold Interest $50.43 55,000 Par Value At 99.616852 %	54,789.27		-54,935.73	-146.46
12/29/2010	Sold 2,954.21 Units Of Price T Rowe High Yield FD Inc Trade Date 12/21/10 Theor. Settlement Date 12/22/10 Sold Through Non Broker Trade Paid $200.00 Brokerage	19,800.00		-19,796.42	3.58

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/29/2010	Sold 30,000 Par Value Of U.S. Treasury Note 2.875% 1/31/13 Trade Date 12/23/10 Theor. Settlement Date 12/29/10 Sold Through Banc Of America Securitiescs Sold On The Otc Bulletin Board Sold Interest $353.91 30,000 Par Value At 104.57779 %	31,373.34		-31,715.70	-342.36
12/29/2010	Sold 40,000 Par Value Of U.S. Treasury Note 2.125% 11/30/14 Trade Date 12/23/10 Theor. Settlement Date 12/29/10 Sold Through Credit Suisse First Boston Cor Sold Interest $67.72 40,000 Par Value At 102.085602 %	40,834.24		-41,650.00	-815.76
12/29/2010	Sold 60,000 Par Value Of U.S. Treasury Note 2.5% 4/30/15 Trade Date 12/23/10 Theor. Settlement Date 12/29/10 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $244.48 60,000 Par Value At 103.027009 %	61,816.21		-63,426.60	-1,610.39
12/31/2010	Sold 65,000 Par Value Of U S. Treasury Note 0.5% 10/15/13 Trade Date 12/29/10 Theor. Settlement Date 12/31/10 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $68.75 65,000 Par Value At 98.683259 %	64,144.12		-64,962.74	-818.62
12/31/2010	Sold 10,000 Par Value Of U.S. Treasury Note 0.75% 12/15/13 Trade Date 12/29/10 Theor. Settlement Date 12/31/10 Sold Through Barclays Capital Inc. Fixed In Sold Interest $3.30 10,000 Par Value At 99.066071 %	9,906.61		-9,930.11	-23.50
12/31/2010	Sold 75,000 Par Value Of U.S. Treasury Note 2.875% 1/31/13 Trade Date 12/29/10 Theor. Settlement Date 12/31/10 Sold Through Greenwich Cap Mkts Sold Interest $896.48 75,000 Par Value At 104.694977 %	78,521.23		-79,289.25	-768.02
12/31/2010	Sold 20,000 Par Value Of U.S. Treasury Note 1.75% 7/31/15 Trade Date 12/29/10 Theor. Settlement Date 12/31/10 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $145.52 20,000 Par Value At 99.54654 %	19,909.31		-20,481.31	-572.00

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/31/2010	Sold 5,000 Par Value Of U.S. Treasury Note 0.5% 11/30/12 Trade Date 12/29/10 Theor. Settlement Date 12/31/10 Sold Through Greenwich Cap Mkts Sold Interest $2.13 5,000 Par Value At 99.800446 %	4,990.02		-4,987.52	2.50
12/31/2010	Sold 5,000 Par Value Of U.S. Treasury Note 1.125% 12/15/12 Trade Date 12/30/10 Theor. Settlement Date 12/31/10 Sold Through Barclays Capital Inc. Fixed In Sold Interest $2.47 5,000 Par Value At 100.925446 %	5,046.27		-5,058.74	-12.47
12/31/2010	Sold 50,000 Par Value Of U.S. Treasury Note 0.75% 9/15/13 Trade Date 12/30/10 Theor. Settlement Date 12/31/10 Sold Through Jefferies & Company, Inc. Sold Interest $110.84 50,000 Par Value At 99.550446 %	49,775.22		-50,098.41	-323.19
12/31/2010	Sold 35,000 Par Value Of U.S. Treasury Note 0.5% 10/15/13 Trade Date 12/30/10 Theor. Settlement Date 12/31/10 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $37.02 35,000 Par Value At 98.757478 %	34,565.12		-34,979.93	-414.81
01/04/2011	Sold 65,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 1/3/11 Theor. Settlement Date 1/4/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $235.67 65,000 Par Value At 93.663663 %	60,881.38		-61,643.62	-762.24
01/06/2011	Sold 100,000 Par Value Of Kroger Co 5.5% 2/01/13 Trade Date 1/3/11 Theor. Settlement Date 1/6/11 Sold Through HSBC Secs Inc C # 2467 Sold Interest $2,368.06 100,000 Par Value At 107.955 %	107,955.00		-109,436.00	-1,481.00
01/06/2011	Sold 20,000 Par Value Of U.S. Treasury Note 5.375% 2/15/31 Trade Date 1/5/11 Theor. Settlement Date 1/6/11 Sold Through HSBC Secs Inc C # 2467 Sold Interest $420.65 20,000 Par Value At 114.983975 %	22,996.80		-26,093.80	-3,097.00

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/06/2011	Sold 20,000 Par Value Of U.S. Treasury Note 3.125% 5/15/19 Trade Date 1/5/11 Theor. Settlement Date 1/6/11 Sold Through HSBC Secs Inc C # 2467 Sold Interest $89.78 20,000 Par Value At 100 358975 %	20,071.80		-21,295.69	-1,223.89
01/07/2011	Sold 25,000 Par Value Of U.S. Treasury Note 4.25% 11/15/17 Trade Date 1/6/11 Theor. Settlement Date 1/7/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $155.56 25,000 Par Value At 109.620694 %	27,405.17		-28,789.00	-1,383.83
01/13/2011	Paid Down 3,047.58 Par Value Of Mlmt 2005-CKI1 A2f 0.4001% 11/12/37 Trade Date 1/12/11 Theor. Settlement Date 1/13/11	3,047.58		-3,024.72	22.86
01/13/2011	Sold 35,000 Par Value Of Commit To Pur FNMA Sf Mtg 1/01/41 Trade Date 1/10/11 Theor. Settlement Date 1/13/11 Sold Through Wachovia Capital Mrks 35,000 Par Value At 99.609375 %	34,863.28		-34,883.72	-20.44
01/13/2011	Sold 60,000 Par Value Of Commit To Pur FNMA Sf Mtg 1/01/41 Trade Date 1/10/11 Theor. Settlement Date 1/13/11 Sold Through Barclays Capital Inc. Fixed In 60,000 Par Value At 99.625 %	59,775.00		-59,800.66	-25.66
01/13/2011	Sold 5,000 Par Value Of U.S. Treasury Note 5.125% 5/15/16 Trade Date 1/11/11 Theor. Settlement Date 1/13/11 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $41.76 5,000 Par Value At 115.417569 %	5,770.88		-5,960.18	-189.30
01/14/2011	Sold 100 Shares Of Avon Products Inc Trade Date 1/11/11 Theor. Settlement Date 1/14/11 Sold Through Credit Suisse First Boston Cor Paid $1 80 Brokerage Paid $0.05 Sec Fee 100 Shares At $29.1001	2,908.16		-3,497.88	-589.72
01/14/2011	Sold 361 Shares Of Wal Mart Stores Inc Trade Date 1/11/11 Theor. Settlement Date 1/14/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $6.50 Brokerage Paid $0.33 Sec Fee 361 Shares At $54.1113	19,527.35		-18,542.71	984.64

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/14/2011	Sold 110 Shares Of At & T Inc Trade Date 1/11/11 Theor. Settlement Date 1/14/11 Sold Through Credit Suisse First Boston Cor Paid $1.98 Brokerage Paid $0.05 Sec Fee 110 Shares At $27.9601	3,073.58		-3,129.94	-56.36
01/14/2011	Sold 430 Shares Of ACE Ltd Trade Date 1/11/11 Theor. Settlement Date 1/14/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $7.74 Brokerage Paid $0.44 Sec Fee 430 Shares At $60.8427	26,154.18		-25,801.93	352.25
01/18/2011	Paid Down 0.58 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 1/15/11 Theor. Settlement Date 1/18/11	0.58		-0.62	-0.04
01/18/2011	Paid Down 241.94 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December GNMA Due 1/15/11	241.94		-257.67	-15.73
01/18/2011	Paid Down 230.89 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December GNMA Due 1/15/11	230.89		-245.90	-15.01
01/18/2011	Paid Down 253.67 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	253.67		-269.68	-16.01
01/18/2011	Paid Down 343.31 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	343.31		-366.27	-22.96
01/18/2011	Paid Down 255.69 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	255.69		-272.79	-17.10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/18/2011	Paid Down 1,744.03 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	1,744.03		-1,890.64	-146.61
01/18/2011	Paid Down 651.43 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	651.43		-705.38	-53.95
01/18/2011	Paid Down 627.48 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	627.48		-696.50	-69.02
01/18/2011	Paid Down 268.95 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	268.95		-294.00	-25.05
01/18/2011	Paid Down 575.5 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	575.50		-613 20	-37.70
01/18/2011	Paid Down 409.16 Par Value Of FHLMC Gold Pool A90393 5.0% 12/01/39 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	409.16		-430.90	-21.74
01/18/2011	Paid Down 586.36 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	586.36		-625.94	-39.58
01/18/2011	Paid Down 904.95 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	904.95		-965.47	-60.52
01/18/2011	Paid Down 282.24 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	282.24		-301.22	-18.98

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/18/2011	Paid Down 344.52 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	344.52		-362.61	-18.09
01/18/2011	Paid Down 776.36 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	776.36		-813.96	-37.60
01/18/2011	Paid Down 1,236.24 Par Value Of FHLMC Gold A92988 5.0% 7/01/40 For Record Date Of December Due 1/15/11 Theor. Settlement Date 1/18/11 December FHLMC Due 1/15/11	1,236.24		-1,304.81	-68.57
01/19/2011	Sold 20,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 1/14/11 Theor. Settlement Date 1/19/11 Sold Through Credit Suisse First Boston Cor Sold Interest $94.27 20,000 Par Value At 94.148038 %	18,829.61		-18,961.92	-132 31
01/19/2011	Sold 10,000 Par Value Of U.S. Treasury Note 4.25% 11/15/17 Trade Date 1/18/11 Theor. Settlement Date 1/19/11 Sold Through Credit Suisse First Boston Cor Sold Interest $76.31 10,000 Par Value At 110.046475 %	11,004.65		-11,515.60	-510.95
01/20/2011	Paid Down 6,407.05 Par Value Of Msc 2007-IQ14 A1 5.38% 4/15/49 Trade Date 1/15/11 Theor. Settlement Date 1/20/11	6,407.05		-6,559.22	-152.17
01/21/2011	Sold 5,000 Par Value Of Nyse Euronext 4.8% 6/28/13 Trade Date 1/18/11 Theor. Settlement Date 1/21/11 Sold Through Jefferies & Co. - Bonds Direct Sold On The New York Stock Exchange, Inc. Sold Interest $15.33 5,000 Par Value At 107.797 %	5,389.85		-5,453.80	-63.95
01/25/2011	Paid Down 325.26 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	325.26		-357.63	-32.37

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/25/2011	Paid Down 49.9 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	49.90		-54.27	-4.37
01/25/2011	Paid Down 1,221.34 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	1,221.34		-1,309.90	-88.56
01/25/2011	Paid Down 5.7 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	5.70		-6.20	-0.50
01/25/2011	Paid Down 882.34 Par Value Of FNMA Pool # 831812 6% 9/1/36 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	882.34		-962.03	-79.69
01/25/2011	Paid Down 285.44 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	285.44		-310.33	-24.89
01/25/2011	Paid Down 151.35 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	151.35		-164.59	-13.24
01/25/2011	Paid Down 173.8 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	173.80		-193.35	-19.55
01/25/2011	Paid Down 511.48 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	511.48		-536.89	-25.41
01/25/2011	Paid Down 948.51 Par Value Of FNMA Pool # 889291 5.0% 4/01/23 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	948.51		-1,009.87	-61.36

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/25/2011	Paid Down 409.71 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	409.71		-419.70	-9.99
01/25/2011	Paid Down 1,354.98 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	1,354.98		-1,425 69	-70.71
01/25/2011	Paid Down 373.3 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	373.30		-391.85	-18.55
01/25/2011	Paid Down 463.25 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	463.25		-484 68	-21.43
01/25/2011	Paid Down 535.93 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	535.93		-599.57	-63.64
01/25/2011	Paid Down 628.09 Par Value Of FNMA Pool # AD5672 4.5% 5/01/40 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	628.09		-645.76	-17.67
01/25/2011	Paid Down 151.99 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	151.99		-165.24	-13.25
01/25/2011	Paid Down 65.87 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	65.87		-70.01	-4.14
01/25/2011	Paid Down 1,074.31 Par Value Of FNMA Pool # 974965 5.0% 4/01/38 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	1,074.31		-1,142.13	-67.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/25/2011	Paid Down 1,564.2 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of December Due 1/25/11 Theor. Settlement Date 1/25/11 December FNMA Due 1/25/11	1,564.20		-1,609.42	-45.22
01/25/2011	Sold 15,000 Par Value Of Intuit Inc 5.4% 3/15/12 Trade Date 1/20/11 Theor. Settlement Date 1/25/11 Sold Through Banc Of America Securitiescs Sold On The Otc Bulletin Board Sold Interest $292.50 15,000 Par Value At 104.531 %	15,679.65		-15,888.15	-208.50
01/25/2011	Sold 10,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 1/20/11 Theor. Settlement Date 1/25/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $51.48 10,000 Par Value At 93.120694 %	9,312.07		-9,480.96	-168.89
01/25/2011	Sold 5,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 1/21/11 Theor. Settlement Date 1/25/11 Sold Through Credit Suisse First Boston Cor Sold Interest $25.74 5,000 Par Value At 93.284756 %	4,664.24		-4,740.48	-76.24
01/26/2011	Sold 35,000 Par Value Of U.S. Treasury Note 2.625% 8/15/20 Trade Date 1/25/11 Theor. Settlement Date 1/26/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $409.44 35,000 Par Value At 94.702725 %	33,145.95		-35,201.11	-2,055.16
01/27/2011	Sold 470 Shares Of Questar Corp Trade Date 1/24/11 Theor. Settlement Date 1/27/11 Sold Through Credit Suisse First Boston Cor Paid $18.80 Brokerage Paid $0.16 Sec Fee 470 Shares At $17.8554	8,373.08		-8,150.89	222.19
01/28/2011	Sold 10,000 Par Value Of Verizon Global Fdg Co 7.75% 12/01/30 Trade Date 1/25/11 Theor. Settlement Date 1/28/11 Sold Through First Tennessee Secs. # 5206 Sold On The Otc Bulletin Board Sold Interest $122.71 10,000 Par Value At 122.702 %	12,270.20		-13,085.30	-815.10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/28/2011	Sold 10,000 Par Value Of Wyeth 5.45% 4/01/17 Trade Date 1/25/11 Theor. Settlement Date 1/28/11 Sold Through HSBC Secs Inc C # 2467 Sold Interest $177.13 10,000 Par Value At 112.954 %	11,295.40		-11,733.10	-437.70
01/28/2011	Sold 10,000 Par Value Of Glaxosmithkline Cap 5.65% 5/15/18 Trade Date 1/25/11 Theor. Settlement Date 1/28/11 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $114.57 10,000 Par Value At 113.432 %	11,343.20		-11,876.40	-533.20
01/28/2011	Sold 10,000 Par Value Of Boeing Capital Corp 4.7% 10/27/19 Trade Date 1/25/11 Theor. Settlement Date 1/28/11 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $118.81 10,000 Par Value At 105.382 %	10,538.20		-11,226.50	-688.30
01/28/2011	Sold 560 Shares Of Questar Corp Trade Date 1/25/11 Theor. Settlement Date 1/28/11 Sold Through Credit Suisse First Boston Cor Paid $22.40 Brokerage Paid $0.19 Sec Fee 560 Shares At $17.5723	9,817.90		-9,711.69	106.21
01/31/2011	Sold 1,574.012 Units Of Dreyfus Opportunistic Small Cap Fund Trade Date 1/28/11 Theor. Settlement Date 1/31/11 1,574.012 Units At $29.86	47,000.00		-41,497.14	5,502 86
01/31/2011	Sold 7,016.783 Units Of Dreyfus Prem Midcap Value-I Trade Date 1/28/11 Theor. Settlement Date 1/31/11 7,016.783 Units At $34.76	243,903.38		-215,000.00	28,903 38
01/31/2011	Sold 2,091.633 Units Of Dreyfus Select Managers S/C VI-I Trade Date 1/28/11 Theor. Settlement Date 1/31/11 2,091.633 Units At $20.08	42,000.00		-39,566.05	2,433.95
01/31/2011	Sold 8,581.064 Units Of Dreyfus Midcap Index Trade Date 1/28/11 Theor. Settlement Date 1/31/11 8,581.064 Units At $28.22	242,157.63		-220,082.71	22,074.92

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/31/2011	Sold 100 Shares Of Questar Corp Trade Date 1/26/11 Theor. Settlement Date 1/31/11 Sold Through Credit Suisse First Boston Cor Paid $4.00 Brokerage Paid $0.03 Sec Fee 100 Shares At $17.5318	1,749.15		-1,734.23	14.92
02/01/2011	Sold 100 Shares Of Questar Corp Trade Date 1/27/11 Theor. Settlement Date 2/1/11 Sold Through Credit Suisse First Boston Cor Paid $4.00 Brokerage Paid $0.03 Sec Fee 100 Shares At $17.5058	1,746.55		-1,734.23	12.32
02/02/2011	Sold 49 Shares Of Questar Corp Trade Date 1/28/11 Theor. Settlement Date 2/2/11 Sold Through Credit Suisse First Boston Cor Paid $0.88 Brokerage Paid $0.02 Sec Fee 49 Shares At $17.502	856.70		-849.77	6.93
02/03/2011	Sold 331 Shares Of Questar Corp Trade Date 1/31/11 Theor. Settlement Date 2/3/11 Sold Through Credit Suisse First Boston Cor Paid $5.96 Brokerage Paid $0.11 Sec Fee 331 Shares At $17.442	5,767.23		-5,740.31	26.92
02/08/2011	Sold 140 Shares Of Halliburton Co Trade Date 2/3/11 Theor. Settlement Date 2/8/11 Sold Through Simmons & Company Internationa Paid $5.60 Brokerage Paid $0.12 Sec Fee Sold On The Otc Bulletin Board 140 Shares At $46.1005	6,448.35		-4,782.85	1,665.50
02/08/2011	Sold 70 Shares Of Schlumberger Ltd Trade Date 2/3/11 Theor. Settlement Date 2/8/11 Sold Through Pickering Energy Partners, Inc Paid $2.80 Brokerage Paid $0.12 Sec Fee Sold On The New York Stock Exchange, Inc. 70 Shares At $88.6002	6,199.09		-4,545.63	1,653.46
02/10/2011	Sold 35,000 Par Value Of Commit To Pur FNMA Sf Mtg 2/01/41 Trade Date 2/4/11 Theor. Settlement Date 2/10/11 Sold Through Wachovia Capital Mrks 35,000 Par Value At 97.546875 %	34,141.41		-34,758.77	-617.36

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/10/2011	Sold 65,000 Par Value Of Commit To Pur FNMA Sf Mtg 2/01/41 Trade Date 2/4/11 Theor. Settlement Date 2/10/11 Sold Through Barclays Capital Inc. Fixed In 65,000 Par Value At 97.542969 %	63,402.93		-64,552.00	-1,149.07
02/10/2011	Sold 35,000 Par Value Of Commit To Pur FNMA Sf Mtg 2/01/41 Trade Date 2/4/11 Theor. Settlement Date 2/10/11 Sold Through Credit Suisse First Boston Cor 35,000 Par Value At 97.589844 %	34,156.45		-34,758.76	-602.31
02/10/2011	Sold 5,000 Par Value Of U.S. Treasury Note 1.75% 7/31/15 Trade Date 2/9/11 Theor. Settlement Date 2/10/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $2.42 5,000 Par Value At 98.378571 %	4,918.93		-5,032.61	-113.68
02/10/2011	Sold 320 Shares Of Juniper Networks Inc Trade Date 2/7/11 Theor. Settlement Date 2/10/11 Sold Through J P Morgan Securities. Paid $12.80 Brokerage Paid $0.25 Sec Fee 320 Shares At $40.0712	12,809.73		-10,114.18	2,695.55
02/10/2011	Sold 310 Shares Of Intel Corp Trade Date 2/7/11 Theor. Settlement Date 2/10/11 Sold Through Simmons & Company Internationa Paid $6.20 Brokerage Paid $0.13 Sec Fee Sold On The Otc Bulletin Board 310 Shares At $21.7555	6,737.88		-5,973.93	763.95
02/10/2011	Sold 120 Shares Of Accenture PLC-Cl A Trade Date 2/7/11 Theor. Settlement Date 2/10/11 Sold Through Morgan Stanley & Co Inc, NY Paid $4.80 Brokerage Paid $0.12 Sec Fee Sold On The New York Stock Exchange, Inc. 120 Shares At $52.7041	6,319.57		-5,342.67	976.90
02/10/2011	Matured 135,000 Par Value Of United States Treasury Bill 2/10/11 Trade Date 2/10/11 Theor. Settlement Date 2/10/11 135,000 Par Value At 100 %	134,987.13		-134,987.13	

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/14/2011	Sold 5,000 Par Value Of New York N Y 5.817% 10/01/31 Trade Date 2/9/11 Theor. Settlement Date 2/14/11 Sold Through Loop Capital Markets LLC Sold On The Otc Bulletin Board Sold Interest $92.10 5,000 Par Value At 92.54 %	4,627.00		-5,000.00	-373.00
02/14/2011	Sold 5,000 Par Value Of New York N Y 5.817% 10/01/31 Trade Date 2/9/11 Theor. Settlement Date 2/14/11 Sold Through Loop Capital Markets LLC Sold On The Otc Bulletin Board Sold Interest $92.10 5,000 Par Value At 92.582 %	4,629.10		-5,000.00	-370.90
02/14/2011	Sold 5,000 Par Value Of University Calif Rev 1.988% 5/15/50 Trade Date 2/9/11 Theor. Settlement Date 2/14/11 Sold Through Wedbush Morgan Secs Inc, Los A Sold Interest $16.57 5,000 Par Value At 100.251 %	5,012.55		-5,000.00	12.55
02/15/2011	Paid Down 0.48 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 2/15/11 Theor. Settlement Date 2/15/11	0.48		-0.51	-0.03
02/15/2011	Paid Down 8,561.26 Par Value Of Mlmt 2005-CKI1 A2f 0.39922% 11/12/37 Trade Date 2/12/11 Theor. Settlement Date 2/15/11	8,561.26		-8,497.05	64.21
02/15/2011	Paid Down 169.4 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	169.40		-180.09	-10.69
02/15/2011	Paid Down 322.01 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	322.01		-343.54	-21.53
02/15/2011	Paid Down 209.46 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	209.46		-223.47	-14.01
02/15/2011	Paid Down 391.39 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	391.39		-424.29	-32.90

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/15/2011	Paid Down 593.31 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	593.31		-642.44	-49.13
02/15/2011	Paid Down 720.85 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	720.85		-800.14	-79.29
02/15/2011	Paid Down 201.19 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	201.19		-219.93	-18.74
02/15/2011	Paid Down 1,064.86 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	1,064.86		-1,134.61	-69.75
02/15/2011	Paid Down 616.96 Par Value Of FHLMC Gold Pool A90393 5.0% 12/01/39 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	616.96		-649.74	-32.78
02/15/2011	Paid Down 383.81 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	383.81		-409.72	-25.91
02/15/2011	Paid Down 743.04 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	743.04		-792.73	-49.69
02/15/2011	Paid Down 243.39 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	243.39		-259.76	-16.37
02/15/2011	Paid Down 274.93 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	274.93		-289.36	-14.43

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/15/2011	Paid Down 366.05 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	366.05		-383.78	-17.73
02/15/2011	Paid Down 1,121.79 Par Value Of FHLMC Gold A92988 5.0% 7/01/40 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	1,121.79		-1,184.01	-62.22
02/15/2011	Paid Down 469.81 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January FHLMC Due 2/15/11	469.81		-478.69	-8.88
02/15/2011	Paid Down 191.4 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January GNMA Due 2/15/11	191.40		-203.84	-12.44
02/15/2011	Paid Down 156.19 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of January Due 2/15/11 Theor. Settlement Date 2/15/11 January GNMA Due 2/15/11	156.19		-166.34	-10 15
02/16/2011	Paid Down 837.08 Par Value Of Msc 2007-IQ14 A1 5.38% 4/15/49 Trade Date 2/15/11 Theor. Settlement Date 2/16/11	837.08		-856.96	-19.88
02/16/2011	Sold 190 Shares Of Aflac Inc Trade Date 2/11/11 Theor. Settlement Date 2/16/11 Sold Through Barclays Capital Le Paid $7.60 Brokerage Paid $0.21 Sec Fee 190 Shares At $56.8141	10,786.87		-10,005.51	781.36
02/16/2011	Sold 180 Shares Of Plains Exploration & PR-W/I Trade Date 2/11/11 Theor. Settlement Date 2/16/11 Sold Through Simmons & Company Internationa Paid $7.20 Brokerage Paid $0.13 Sec Fee Sold On The Otc Bulletin Board 180 Shares At $37.2717	6,701.58		-5,164.72	1,536.86

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/17/2011	Sold 200,000 Par Value Of FHLMC REMIC 3121 Jd 5.5% 3/15/26 Trade Date 2/14/11 Theor. Settlement Date 2/17/11 Sold Through Stephens, Inc. Sold On The Otc Bulletin Board Sold Interest $488.89 200,000 Par Value At 106.75 %	213,500.00		-223,430.00	-9,930.00
02/18/2011	Sold 110 Shares Of Covidien PLC Trade Date 2/15/11 Theor. Settlement Date 2/18/11 Sold Through Cowen And Company LLC Paid $4.40 Brokerage Paid $0.11 Sec Fee Sold On The Otc Bulletin Board 110 Shares At $50.5003	5,550.52		-4,484.11	1,066.41
02/18/2011	Sold 642 Shares Of Merck & Co Inc Trade Date 2/15/11 Theor. Settlement Date 2/18/11 Sold Through Cowen And Company LLC Paid $25.68 Brokerage Paid $0.40 Sec Fee Sold On The New York Stock Exchange, Inc. 642 Shares At $32.689	20,960.26		-22,330.56	-1,370.30
02/22/2011	Matured 10,000 Par Value Of Cisco Systems Inc 5.25% 2/22/11 Trade Date 2/22/11 Theor. Settlement Date 2/22/11 10,000 Par Value At 100 %	10,000.00		-10,228.40	-228.40
02/25/2011	Paid Down 266.87 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of January Due 2/25/11 January FHLMC Due 2/25/11	266.87		-292.93	-26.06
02/25/2011	Paid Down 44.53 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	44.53		-48.43	-3.90
02/25/2011	Paid Down 1,084.68 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	1,084.68		-1,163.34	-78.66
02/25/2011	Paid Down 182.92 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	182.92		-198.93	-16.01

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2011	Paid Down 688.06 Par Value Of FNMA Pool # 831812 6 0% 9/01/36 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	688.06		-750.20	-62.14
02/25/2011	Paid Down 280.19 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	280.19		-304.62	-24.43
02/25/2011	Paid Down 84.04 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	84.04		-91.39	-7.35
02/25/2011	Paid Down 157.68 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	157.68		-175.42	-17.74
02/25/2011	Paid Down 662.17 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	662.17		-695.07	-32.90
02/25/2011	Paid Down 682.83 Par Value Of FNMA Pool # 889291 5.0% 4/01/23 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	682.83		-727.00	-44.17
02/25/2011	Paid Down 149.1 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	149.10		-152.73	-3.63
02/25/2011	Paid Down 451.74 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	451.74		-475.32	-23.58
02/25/2011	Paid Down 514.13 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	514.13		-539.68	-25.55

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2011	Paid Down 683.05 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	683.05		-714.64	-31.59
02/25/2011	Paid Down 533.18 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	533.18		-596.50	-63.32
02/25/2011	Paid Down 245.07 Par Value Of FNMA Pool # AD5672 4.5% 5/01/40 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	245.07		-251.96	-6.89
02/25/2011	Paid Down 126.25 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	126.25		-137.26	-11.01
02/25/2011	Paid Down 66.22 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	66.22		-70.38	-4.16
02/25/2011	Paid Down 822.7 Par Value Of FNMA Pool # 974965 5.0% 4/01/38 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	822.70		-874.63	-51.93
02/25/2011	Paid Down 749.31 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	749.31		-770.97	-21.66
02/25/2011	Paid Down 197.41 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of January Due 2/25/11 Theor. Settlement Date 2/25/11 January FNMA Due 2/25/11	197.41		-199.23	-1.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/28/2011	Sold 5,000 Par Value Of New York N Y 5.817% 10/01/31 Trade Date 2/23/11 Theor. Settlement Date 2/28/11 Sold Through Loop Capital Markets LLC Sold On The Otc Bulletin Board Sold Interest $103.41 5,000 Par Value At 95.808 %	4,790.40		-5,000.00	-209.60
03/02/2011	Sold 15,000 Par Value Of U.S. Treasury Note 2.625% 8/15/20 Trade Date 3/1/11 Theor. Settlement Date 3/2/11 Sold Through Credit Suisse First Boston Cor Sold Interest $16.32 15,000 Par Value At 93.866787 %	14,080.02		-15,086.19	-1,006.17
03/02/2011	Sold 5,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 3/1/11 Theor. Settlement Date 3/2/11 Sold Through Credit Suisse First Boston Cor Sold Interest $38.79 5,000 Par Value At 93.394131 %	4,669.71		-4,737.30	-67.59
03/02/2011	Sold 140 Shares Of Yum! Brands Inc Trade Date 2/25/11 Theor. Settlement Date 3/2/11 Sold Through Pickering Energy Partners, Inc Paid $5.60 Brokerage Paid $0.13 Sec Fee Sold On The New York Stock Exchange, Inc. 140 Shares At $49.880374	6,977.52		-6,834.88	142.64
03/04/2011	Sold 160 Shares Of Pepsico Inc Trade Date 3/1/11 Theor. Settlement Date 3/4/11 Sold Through Ubs Securities LLC, Stamford Paid $2.88 Brokerage Paid $0.20 Sec Fee Sold On The New York Stock Exchange, Inc. 160 Shares At $63.5514	10,165.14		-10,658.75	-493.61
03/07/2011	Sold 5,000 Par Value Of U.S. Treasury Note 1% 3/31/12 Trade Date 3/2/11 Theor. Settlement Date 3/7/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $21.70 5,000 Par Value At 100.726228 %	5,036.31		-5,037.71	-1.40
03/10/2011	Sold 65,000 Par Value Of Commit To Pur FNMA Sf Mtg 3/01/40 Trade Date 3/8/11 Theor. Settlement Date 3/10/11 Sold Through Barclays Capital Inc. Fixed In 65,000 Par Value At 98.0625 %	63,740.63		-63,200.75	539.88

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/10/2011	Sold 35,000 Par Value Of Commit To Pur FNMA Sf Mtg 3/01/40 Trade Date 3/8/11 Theor. Settlement Date 3/10/11 Sold Through Credit Suisse First Boston Cor 35,000 Par Value At 98.003906 %	34,301.37		-34,031.17	270.20
03/10/2011	Sold 35,000 Par Value Of Commit To Pur FNMA Sf Mtg 3/01/40 Trade Date 3/8/11 Theor. Settlement Date 3/10/11 Sold Through Wachovia Capital Mrks 35,000 Par Value At 98.015625 %	34,305.47		-34,031.17	274.30
03/10/2011	Sold 38,909.28 Par Value Of FHLMC Gold A92988 5.0% 7/01/40 Trade Date 3/4/11 Theor. Settlement Date 3/10/11 Sold Through Wachovia Capital Mrks Sold Interest $48.64 38,909.28 Par Value At 104.484375 %	40,654.12		-41,067.54	-413.42
03/10/2011	Sold 24,770.2 Par Value Of FNMA Pool # 974965 5.0% 4/01/38 Trade Date 3/4/11 Theor. Settlement Date 3/10/11 Sold Through Wachovia Capital Mrks Sold Interest $30.96 24,770.2 Par Value At 104.625 %	25,915.82		-26,333.82	-418.00
03/10/2011	Matured 131,000 Par Value Of United States Treasury Bill 3/10/11 Trade Date 3/10/11 Theor. Settlement Date 3/10/11 131,000 Par Value At 100 %	130,993 67		-130,993.67	
03/14/2011	Sold 10,000 Par Value Of United States T-Note 1.25% 2/15/14 Trade Date 3/9/11 Theor. Settlement Date 3/14/11 Sold Through Ubs Securities LLC, Stamford Sold Interest $9.32 10,000 Par Value At 100.179352 %	10,017.94		-9,986.88	31.06
03/14/2011	Sold 5,000 Par Value Of U.S. Treasury Note 4.25% 11/15/17 Trade Date 3/9/11 Theor. Settlement Date 3/14/11 Sold Through Ubs Securities LLC, Stamford Sold On The Otc Bulletin Board Sold Interest $69.85 5,000 Par Value At 109.316006 %	5,465.80		-5,757.80	-292.00

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/14/2011	Sold 10,000 Par Value Of United States T-Note 2.125% 2/29/16 Trade Date 3/9/11 Theor. Settlement Date 3/14/11 Sold Through Credit Suisse First Boston Cor Sold Interest $8.08 10,000 Par Value At 99.89029 %	9,989.03		-9,973.08	15.95
03/15/2011	Paid Down 9.76 Par Value Of Mlmt 2005-CKI1 A2f 0.36321% 11/12/37 Trade Date 3/12/11 Theor. Settlement Date 3/15/11	9.76		-9.69	0.07
03/15/2011	Paid Down 0.5 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 3/15/11 Theor. Settlement Date 3/15/11	0.50		-0.53	-0.03
03/15/2011	Paid Down 206.61 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February GNMA Due 3/15/11	206.61		-220.04	-13.43
03/15/2011	Paid Down 162.47 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February GNMA Due 3/15/11	162.47		-173.03	-10.56
03/15/2011	Paid Down 211.83 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	211.83		-225.20	-13.37
03/15/2011	Paid Down 189.19 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	189.19		-201.84	-12.65
03/15/2011	Paid Down 237.2 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of February Due 3/15/11 February FNMA Due 3/15/11	237.20		-253.52	-16.32
03/15/2011	Paid Down 786.8 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	786.80		-852.94	-66.14

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/15/2011	Paid Down 555.37 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	555.37		-601.36	-45.99
03/15/2011	Paid Down 925.43 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	925.43		-1,027.23	-101.80
03/15/2011	Paid Down 253.48 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	253.48		-277.09	-23.61
03/15/2011	Paid Down 694.1 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	694.10		-739.57	-45.47
03/15/2011	Paid Down 34.81 Par Value Of FHLMC Gold Pool A90393 5.0% 12/01/39 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	34.81		-36.66	-1.85
03/15/2011	Paid Down 202.93 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	202.93		-216.63	-13.70
03/15/2011	Paid Down 550.88 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	550.88		-587.72	-36.84
03/15/2011	Paid Down 209.13 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	209.13		-223.20	-14.07
03/15/2011	Paid Down 294.88 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	294.88		-310.36	-15.48

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/15/2011	Paid Down 298 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	298.00		-312.43	-14.43
03/15/2011	Paid Down 996.08 Par Value Of FHLMC Gold A92988 5.0% 7/01/40 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	996.08		-1,051.33	-55.25
03/15/2011	Paid Down 481.85 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of February Due 3/15/11 Theor. Settlement Date 3/15/11 February FHLMC Due 3/15/11	481.85		-490.96	-9.11
03/16/2011	Paid Down 23,723.94 Par Value Of Msc 2007-IQ14 A1 5.38% 4/15/49 Trade Date 3/15/11 Theor. Settlement Date 3/16/11	23,723.94		-24,287.38	-563.44
03/16/2011	Unitization Delivered 590,471.14 Units Of Mellon Optima L/S Strategy FD LLC Effective Date 01/01/11 Delivered As A Result Of A Unitization To Cusip 999Z86567			-576,000.00	14,471.14
03/16/2011	Sold 180 Shares Of Agilent Technologies Inc Trade Date 3/11/11 Theor. Settlement Date 3/16/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $7.20 Brokerage Paid $0.15 Sec Fee 180 Shares At $44.1019	7,930.99		-6,788.03	1,142.96
03/16/2011	Sold 403 Shares Of Amgen Inc Trade Date 3/11/11 Theor. Settlement Date 3/16/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $16.12 Brokerage Paid $0.42 Sec Fee 403 Shares At $53.7392	21,640.36		-21,759.35	-118.99
03/21/2011	Reverse Split/Forward Split Delivered 610 Shares Of Covidien PLC Effective Date 03/18/11 Delivered Shares As A Result Of A Merger			-24,866.44	6,633.96

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/24/2011	Sold 30,000 Par Value Of U.S. Treasury Note 1.125% 12/15/12 Trade Date 3/21/11 Theor. Settlement Date 3/24/11 Sold Through Greenwich Cap Mkts Sold Interest $91.79 30,000 Par Value At 100.98404 %	30,295.21		-30,319.39	-24.18
03/24/2011	Sold 10,000 Par Value Of U.S. Treasury Note 1% 3/31/12 Trade Date 3/21/11 Theor. Settlement Date 3/24/11 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $48.08 10,000 Par Value At 100.714508 %	10,071.45		-10,075.43	-3.98
03/24/2011	Sold 45,000 Par Value Of U.S. Treasury Note 0.375% 9/30/12 Trade Date 3/21/11 Theor. Settlement Date 3/24/11 Sold Through Greenwich Cap Mkts Sold Interest $81.13 45,000 Par Value At 99.85904 %	44,936.57		-44,947.42	-10.85
03/24/2011	Sold 45,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 3/23/11 Theor. Settlement Date 3/24/11 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $420.94 45,000 Par Value At 94.472256 %	42,512.52		-42,635.71	-123.19
03/25/2011	Paid Down 577.88 Par Value Of FNMA Pool # 974965 5.0% 4/01/38 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	577.88		-614.36	-36.48
03/25/2011	Paid Down 236.36 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	236.36		-259.44	-23.08
03/25/2011	Paid Down 33.91 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	33.91		-36.88	-2.97
03/25/2011	Paid Down 823.44 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of February Due 3/25/11 February FHLMC Due 3/25/11	823.44		-883.56	-60.12

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/25/2011	Paid Down 5.66 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	5.66		-6.16	-0.50
03/25/2011	Paid Down 186.64 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	186.64		-203.50	-16.86
03/25/2011	Paid Down 255.4 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	255.40		-277.67	-22 27
03/25/2011	Paid Down 109.78 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	109.78		-119.39	-9.61
03/25/2011	Paid Down 140.89 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	140.89		-156.74	-15.85
03/25/2011	Paid Down 1,109.38 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	1,109.38		-1,164.50	-55.12
03/25/2011	Paid Down 589.69 Par Value Of FNMA Pool # 889291 5.0% 4/01/23 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	589.69		-627.84	-38.15
03/25/2011	Paid Down 45.68 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	45.68		-46.79	-1.11
03/25/2011	Paid Down 117.27 Par Value Of FNMA Pool # 889572 5.5% 6/01/38 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	117.27		-124.49	-7.22

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/25/2011	Paid Down 408.54 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	408.54		-429.86	-21.32
03/25/2011	Paid Down 345.29 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	345.29		-362.45	-17.16
03/25/2011	Paid Down 310.15 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	310.15		-324.49	-14.34
03/25/2011	Paid Down 434.58 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	434.58		-486.19	-51.61
03/25/2011	Paid Down 180.3 Par Value Of FNMA Pool # AD5672 4.5% 5/01/40 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	180.30		-185.37	-5.07
03/25/2011	Paid Down 133.99 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	133.99		-145.67	-11.68
03/25/2011	Paid Down 66.57 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	66.57		-70.75	-4.18
03/25/2011	Paid Down 758.72 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	758.72		-780.65	-21.93
03/25/2011	Paid Down 230.85 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of February Due 3/25/11 Theor. Settlement Date 3/25/11 February FNMA Due 3/25/11	230.85		-232.98	-2.13

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/28/2011	Sold 380 Shares Of Avon Products Inc Trade Date 3/23/11 Theor. Settlement Date 3/28/11 Sold Through Howard Weil Labouisse Friedric Paid $6.84 Brokerage Paid $0.20 Sec Fee Sold On The Otc Bulletin Board 380 Shares At $26.7722	10,166.40		-13,291.95	-3,125.55
03/29/2011	Sold 10,000 Par Value Of AT&T Inc 5.8% 2/15/19 Trade Date 3/24/11 Theor. Settlement Date 3/29/11 Sold Through Credit Suisse First Boston Cor Sold Interest $70.89 10,000 Par Value At 111.683 %	11,168.30		-11,727.00	-558.70
03/29/2011	Sold 11 Shares Of Google Inc - Cl A Trade Date 3/24/11 Theor. Settlement Date 3/29/11 Sold Through Ubs Securities LLC, Stamford Paid $0.20 Brokerage Paid $0.12 Sec Fee Sold On The Nyse Alternext US 11 Shares At $584.5511	6,429.74		-6,096 97	332 77
03/29/2011	Sold 64 Shares Of Occidental Petroleum Corp Trade Date 3/24/11 Theor. Settlement Date 3/29/11 Sold Through Credit Suisse First Boston Cor Paid $1.15 Brokerage Paid $0.12 Sec Fee 64 Shares At $100.0662	6,402.97		-4,737.28	1,665.69
03/31/2011	Sold 10,000 Par Value Of United States T-Note 2.125% 2/29/16 Trade Date 3/29/11 Theor. Settlement Date 3/31/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $17.90 10,000 Par Value At 99.663727 %	9,966.37		-9,973.08	-6.71
04/01/2011	Sold 10,000 Par Value Of U.S. Treasury Note 5.125% 5/15/16 Trade Date 3/31/11 Theor. Settlement Date 4/1/11 Sold Through Credit Suisse First Boston Cor Sold Interest $193.96 10,000 Par Value At 114.15585 %	11,415.59		-11,721.13	-305.54
04/06/2011	Sold 838 Shares Of Microsoft Corporation Trade Date 4/1/11 Theor. Settlement Date 4/6/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $15.08 Brokerage Paid $0.41 Sec Fee 838 Shares At $25.4405	21,303.65		-20,169.74	1,133.91

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/07/2011	Matured 132,000 Par Value Of United States Treasury Bill 4/07/11 Trade Date 4/7/11 Theor. Settlement Date 4/7/11 132,000 Par Value At 100 %	131,992.81		-131,992.81	
04/12/2011	Sold 250 Shares Of Hewlett Packard Co Trade Date 4/7/11 Theor. Settlement Date 4/12/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $4.50 Brokerage Paid $0.20 Sec Fee 250 Shares At $41.1926	10,293.45		-10,014.36	279.09
04/13/2011	Paid Down 11,857.4 Par Value Of Mlmt 2005-CKI1 A2f 0.39309% 11/12/37 Trade Date 4/12/11 Theor. Settlement Date 4/13/11	11,857.40		-11,768.47	88.93
04/13/2011	Sold 14,832.4 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 Trade Date 4/7/11 Theor. Settlement Date 4/13/11 Sold Through Stifel Nicolaus Sold Interest $22.25 14,832.4 Par Value At 101.25 %	15,017.81		-15,112.83	-95.02
04/13/2011	Sold 35,000 Par Value Of Commit To Pur FNMA Sf 4/01/41 Trade Date 4/8/11 Theor. Settlement Date 4/13/11 Sold Through Credit Suisse First Boston Cor 35,000 Par Value At 97.546875 %	34,141.41		-34,190.63	-49.22
04/13/2011	Sold 65,000 Par Value Of Commit To Pur FNMA Sf 4/01/41 Trade Date 4/8/11 Theor. Settlement Date 4/13/11 Sold Through Barclays Capital Inc. Fixed In 65,000 Par Value At 97.539063 %	63,400.39		-63,496.88	-96.49
04/13/2011	Sold 35,000 Par Value Of Commit To Pur FNMA Sf 4/01/41 Trade Date 4/8/11 Theor. Settlement Date 4/13/11 Sold Through Wachovia Capital Mrks 35,000 Par Value At 97.5625 %	34,146.88		-34,190.62	-43.74
04/13/2011	Sold 5,000 Par Value Of U.S. Treasury Note 2.375% 7/31/17 Trade Date 4/8/11 Theor. Settlement Date 4/13/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $23.62 5,000 Par Value At 97.495693 %	4,874.78		-4,877.17	-2.39

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/15/2011	Paid Down 0.31 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 4/15/11 Theor. Settlement Date 4/15/11	0.31		-0.33	-0.02
04/15/2011	Paid Down 7,993.61 Par Value Of Hdmot 2009-2 A3 2.62% 3/15/14 Trade Date 4/15/11 Theor. Settlement Date 4/15/11	7,993.61		-8,086.04	-92.43
04/15/2011	Paid Down 114.84 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March GNMA Due 4/15/11	114.84		-122.30	-7.46
04/15/2011	Paid Down 147.89 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March GNMA Due 4/15/11	147.89		-157.50	-9.61
04/15/2011	Paid Down 167.82 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	167.82		-178.41	-10.59
04/15/2011	Paid Down 200 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	200.00		-213.38	-13.38
04/15/2011	Paid Down 433.39 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	433.39		-463.21	-29.82
04/15/2011	Paid Down 619.9 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	619.90		-672.01	-52.11
04/15/2011	Paid Down 580.8 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	580.80		-628.90	-48.10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/15/2011	Paid Down 867.82 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	867.82		-963.28	-95.46
04/15/2011	Paid Down 196.78 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	196.78		-215.10	-18.32
04/15/2011	Paid Down 200.7 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	200.70		-213.85	-13.15
04/15/2011	Paid Down 31.45 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	31.45		-33.12	-1.67
04/15/2011	Paid Down 100.7 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	100.70		-107.50	-6.80
04/15/2011	Paid Down 613.5 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	613.50		-654 62	-41.12
04/15/2011	Paid Down 152.22 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	152.22		-162.46	-10.24
04/15/2011	Paid Down 159.3 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	159.30		-167.66	-8.36
04/15/2011	Paid Down 233.38 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	233.38		-244.68	-11.30

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/15/2011	Paid Down 287.67 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of March Due 4/15/11 Theor. Settlement Date 4/15/11 March FHLMC Due 4/15/11	287.67		-293.11	-5.44
04/18/2011	Sold 20,000 Par Value Of U.S. Treasury Note 4.5% 11/15/15 Trade Date 4/13/11 Theor. Settlement Date 4/18/11 Sold Through Greenwich Cap Mkts Sold Interest $382.87 20,000 Par Value At 111.003571 %	22,200.71		-22,067.25	133.46
04/25/2011	Paid Down 377.67 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	377.67		-414.54	-36.87
04/25/2011	Paid Down 45.06 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	45.06		-49.00	-3.94
04/25/2011	Paid Down 1,064.51 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	1,064.51		-1,142.23	-77.72
04/25/2011	Paid Down 121.27 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	121.27		-131.88	-10.61
04/25/2011	Paid Down 283.1 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	283.10		-308.67	-25.57
04/25/2011	Paid Down 248.96 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	248.96		-270.67	-21.71
04/25/2011	Paid Down 91.84 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	91.84		-99.88	-8.04

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/25/2011	Paid Down 244.49 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of March Due 4/25/11 March FHLMC Due 4/25/11	244.49		-273.86	-29.37
04/25/2011	Paid Down 605.96 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	605.96		-636.07	-30.11
04/25/2011	Paid Down 424.46 Par Value Of FNMA Pool # 889291 5.0% 4/01/23 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	424.46		-451.92	-27.46
04/25/2011	Paid Down 156.59 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	156.59		-160.41	-3.82
04/25/2011	Paid Down 114.75 Par Value Of FNMA Pool # 889572 5.5% 6/01/38 For Record Date Of March Due 4/25/11 March FHLMC Due 4/25/11	114.75		-122.43	-7.68
04/25/2011	Paid Down 282.21 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	282.21		-296.94	-14.73
04/25/2011	Paid Down 234 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	234.00		-245.63	-11.63
04/25/2011	Paid Down 273.08 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	273.08		-285.71	-12.63
04/25/2011	Paid Down 109.6 Par Value Of FNMA Pool # AC8596 4.0% 1/01/25 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	109.60		-113.09	-3.49

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/25/2011	Paid Down 524.45 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	524.45		-586.73	-62.28
04/25/2011	Paid Down 100.75 Par Value Of FNMA Pool # AD5672 4.5% 5/01/40 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	100.75		-103.58	-2.83
04/25/2011	Paid Down 152.87 Par Value Of FNMA Pool # 995230 6.5% 1/01/39 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	152.87		-171.02	-18.15
04/25/2011	Paid Down 122.42 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	122.42		-133.09	-10.67
04/25/2011	Paid Down 66.91 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	66.91		-71.12	-4.21
04/25/2011	Paid Down 837.35 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	837.35		-861.55	-24.20
04/25/2011	Paid Down 225.05 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	225.05		-227.12	-2.07
04/25/2011	Paid Down 54.3 Par Value Of FNMA Pool # AH4794 5.0% 2/01/41 For Record Date Of March Due 4/25/11 Theor. Settlement Date 4/25/11 March FNMA Due 4/25/11	54.30		-57.08	-2.78

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/25/2011	Sold 517 Shares Of Hewlett Packard Co Trade Date 4/19/11 Theor. Settlement Date 4/25/11 Sold Through Morgan Stanley & Co Inc, NY Paid $9.31 Brokerage Paid $0.39 Sec Fee Sold On The New York Stock Exchange, Inc. 517 Shares At $39.6866	20,508.27		-20,709.71	-201.44
04/26/2011	Sold 45,000 Par Value Of U.S. Treasury Note 4.5% 11/15/15 Trade Date 4/20/11 Theor. Settlement Date 4/26/11 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $906.22 45,000 Par Value At 111.253571 %	50,064.11		-49,651.32	412.79
04/29/2011	Sold 10,000 Par Value Of AT&T Inc 5.8% 2/15/19 Trade Date 4/26/11 Theor. Settlement Date 4/29/11 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $119.22 10,000 Par Value At 111.987 %	11,198.70		-11,727.00	-528.30
04/29/2011	Sold 505 Shares Of Aflac Inc Trade Date 4/26/11 Theor. Settlement Date 4/29/11 Sold Through Morgan Stanley & Co Inc, NY Paid $9.09 Brokerage Paid $0.52 Sec Fee Sold On The New York Stock Exchange, Inc. 505 Shares At $53.882	27,200.80		-26,593.59	607.21
05/05/2011	Sold 20 Shares Of Google Inc - Cl A Trade Date 5/2/11 Theor. Settlement Date 5/5/11 Sold Through Janney Montgomery Scott Inc. Paid $0.80 Brokerage Paid $0.21 Sec Fee 20 Shares At $539.7608	10,794.21		-11,085 40	-291.19
05/05/2011	Sold 190 Shares Of Teradata Corporation Trade Date 5/2/11 Theor. Settlement Date 5/5/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.42 Brokerage Paid $0.20 Sec Fee Sold On The New York Stock Exchange, Inc. 190 Shares At $55.5623	10,553.22		-7,858.68	2,694.54
05/09/2011	Reverse Split Delivery Of Citigroup Inc Due 05/06/11 13,600 Shares Delivered Delivered Shares As A Result Of A Reverse Split/Name Change			-56,982.18	4,489.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/10/2011	Sold 610 Shares Of Taiwan Semiconductor Mfg Co ADR Trade Date 5/5/11 Theor. Settlement Date 5/10/11 Sold Through Credit Suisse First Boston Cor Paid $10.98 Brokerage Paid $0.16 Sec Fee 610 Shares At $13.612	8,292.18		-6,393.86	1,898.32
05/12/2011	Sold 38,497.67 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 Trade Date 4/20/11 Theor. Settlement Date 5/12/11 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $64.70 38,497.67 Par Value At 107.46875 %	41,372.96		-41,308.43	64.53
05/12/2011	Sold 9,929.68 Par Value Of FNMA Pool # 889572 5.5% 6/01/38 Trade Date 4/20/11 Theor. Settlement Date 5/12/11 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $16.69 9,929.68 Par Value At 107.21875 %	10,646.48		-10,594.37	52.11
05/12/2011	Sold 190 Shares Of Exxon Mobil Corp Trade Date 5/9/11 Theor. Settlement Date 5/12/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $3.42 Brokerage Paid $0.30 Sec Fee 190 Shares At $83.123	15,789.65		-11,944.57	3,845.08
05/16/2011	Paid Down 0.25 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 5/15/11 Theor. Settlement Date 5/16/11	0.25		-0.27	-0.02
05/16/2011	Paid Down 7,351.18 Par Value Of Hdmot 2009-2 A3 2.62% 3/15/14 Trade Date 5/15/11 Theor. Settlement Date 5/16/11	7,351.18		-7,436.18	-85.00
05/16/2011	Paid Down 157.36 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April GNMA Due 5/15/11	157.36		-167.59	-10.23
05/16/2011	Paid Down 110.72 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April GNMA Due 5/15/11	110.72		-117.92	-7.20

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/16/2011	Paid Down 111.36 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	111.36		-118.39	-7.03
05/16/2011	Paid Down 273.32 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	273.32		-291.60	-18.28
05/16/2011	Paid Down 333.22 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	333.22		-356.15	-22.93
05/16/2011	Paid Down 611.4 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	611.40		-662.80	-51.40
05/16/2011	Paid Down 426.95 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	426.95		-462.31	-35.36
05/16/2011	Paid Down 308.82 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	308.82		-342.79	-33.97
05/16/2011	Paid Down 326.2 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	326.20		-356.58	-30.38
05/16/2011	Paid Down 410.4 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	410.40		-437.28	-26.88
05/16/2011	Paid Down 34.2 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	34.20		-36.02	-1.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/16/2011	Paid Down 172.61 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	172.61		-184.26	-11.65
05/16/2011	Paid Down 547.34 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	547.34		-584.02	-36.68
05/16/2011	Paid Down 129.97 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	129.97		-138.71	-8 74
05/16/2011	Paid Down 194.1 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	194.10		-204.29	-10.19
05/16/2011	Paid Down 179.7 Par Value Of FHLMC Gold A92821 5 0% 7/01/40 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	179.70		-188.40	-8.70
05/16/2011	Paid Down 566.9 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/16/11 April FHLMC Due 5/15/11	566.90		-577.62	-10.72
05/17/2011	Sold 13,230.8 Par Value Of FNMA Pool # 889291 5.0% 4/01/23 Trade Date 4/18/11 Theor. Settlement Date 5/17/11 Sold Through G X Clarke & Co Sold Interest $29.40 13,230.8 Par Value At 106.40625 %	14,078.40		-14,086.65	-8.25
05/17/2011	Sold 20,000 Par Value Of U S Treasury Note 1.25% 3/15/14 Trade Date 5/12/11 Theor. Settlement Date 5/17/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $42.80 20,000 Par Value At 100.968415 %	20,193.68		-20,080.63	113.05

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/17/2011	Sold 48 Shares Of International Business Machines Corp Trade Date 5/12/11 Theor. Settlement Date 5/17/11 Sold Through Credit Suisse First Boston Cor Paid $0.86 Brokerage Paid $0.16 Sec Fee 48 Shares At $170.1054	8,164.04		-6,412.55	1,751.49
05/18/2011	Sold 290 Shares Of Philip Morris Internat-W/I Trade Date 5/13/11 Theor. Settlement Date 5/18/11 Sold Through Credit Suisse First Boston Cor Paid $5.22 Brokerage Paid $0.38 Sec Fee 290 Shares At $68.90	19,975.40		-16,249.02	3,726.38
05/20/2011	Sold 5,000 Par Value Of U.S. Treasury Note 4.375% 11/15/39 Trade Date 5/17/11 Theor. Settlement Date 5/20/11 Sold Through Credit Suisse First Boston Cor Sold Interest $2.97 5,000 Par Value At 102.483975 %	5,124.20		-5,730.45	-606.25
05/20/2011	Sold 10,000 Par Value Of U.S. Treasury Note 3.875% 8/15/40 Trade Date 5/17/11 Theor. Settlement Date 5/20/11 Sold Through Banc Of America Securitiescs Sold On The Otc Bulletin Board Sold Interest $100.62 10,000 Par Value At 93.894131 %	9,389.41		-8,588.91	800.50
05/25/2011	Paid Down 372.34 Par Value Of FNMA Pool # 889291 5.0% 4/01/23 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	372.34		-396.43	-24.09
05/25/2011	Paid Down 253 56 Par Value Of FNMA Pool # 889572 5.5% 6/01/38 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	253.56		-270.53	-16.97
05/25/2011	Paid Down 816.34 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	816.34		-875.93	-59.59
05/25/2011	Paid Down 320.39 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	320.39		-351.67	-31.28

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/25/2011	Paid Down 36.57 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	36.57		-39.77	-3.20
05/25/2011	Paid Down 43.75 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	43.75		-47.58	-3.83
05/25/2011	Paid Down 346.98 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	346.98		-378.32	-31.34
05/25/2011	Paid Down 236.61 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	236.61		-257.24	-20.63
05/25/2011	Paid Down 138.18 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	138.18		-150.27	-12.09
05/25/2011	Paid Down 499.79 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	499.79		-559.82	-60.03
05/25/2011	Paid Down 770.25 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	770.25		-808.52	-38.27
05/25/2011	Paid Down 266 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	266.00		-272.48	-6.48
05/25/2011	Paid Down 200.28 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	200.28		-210.73	-10.45

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/25/2011	Paid Down 71.61 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	71.61		-75.17	-3.56
05/25/2011	Paid Down 148.55 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	148.55		-155.42	-6.87
05/25/2011	Paid Down 105.91 Par Value Of FNMA Pool # AC8596 4.0% 1/01/25 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	105.91		-109.29	-3.38
05/25/2011	Paid Down 401.73 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	401.73		-449.44	-47.71
05/25/2011	Paid Down 70.08 Par Value Of FNMA Pool # AD5672 4.5% 5/01/40 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	70.08		-72.05	-1.97
05/25/2011	Paid Down 108.78 Par Value Of FNMA Pool # 995230 6.5% 1/01/39 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	108.78		-121.70	-12.92
05/25/2011	Paid Down 122.92 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	122.92		-133.64	-10.72
05/25/2011	Paid Down 67.26 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	67.26		-71.49	-4.23
05/25/2011	Paid Down 266.03 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	266.03		-273.72	-7.69

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/25/2011	Paid Down 221.78 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	221.78		-223.82	-2.04
05/25/2011	Paid Down 54 99 Par Value Of FNMA Pool # AH4794 5.0% 2/01/41 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	54.99		-57.81	-2.82
05/25/2011	Paid Down 89.93 Par Value Of FNMA Pool # AH3519 4.0% 2/01/41 For Record Date Of April Due 5/25/11 Theor. Settlement Date 5/25/11 April FNMA Due 5/25/11	89.93		-87.82	2.11
05/25/2011	Sold 5,000 Par Value Of U.S. Treasury Note 3.75% 11/15/18 Trade Date 5/24/11 Theor. Settlement Date 5/25/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $5.10 5,000 Par Value At 107.960538 %	5,398.03		-5,309.20	88.83
05/25/2011	Sold 120 Shares Of Watson Pharmaceuticals Inc Trade Date 5/20/11 Theor. Settlement Date 5/25/11 Sold Through Cowen And Company LLC Paid $4.80 Brokerage Paid $0.14 Sec Fee Sold On The Otc Bulletin Board 120 Shares At $62.2369	7,463.49		-5,749.78	1,713.71
05/26/2011	Distributed 0.01 Par Value Of FNMA Pool # 889291 5.0% 4/01/23 Valued At $0.02 Fractional Unit			-0.01	
05/26/2011	Distributed 0.02 Par Value Of FNMA Pool # 889572 5.5% 6/01/38 Valued At $0.01 Fractional Unit			-0.02	
05/31/2011	Paid Down 191.03 Par Value Of FHLMC Gold A95160 4.0% 11/01/40 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/31/11 April FHLMC Due 5/15/11	191.03		-186.16	4.87

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Paid Down 76.41 Par Value Of FHLMC Gold G06222 4.0% 1/01/41 For Record Date Of April Due 5/15/11 Theor. Settlement Date 5/31/11 April FHLMC Due 5/15/11	76.41		-74.46	1.95
05/31/2011	Sold 5 Shares Of Apple Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.09 Brokerage Paid $0.03 Sec Fee 5 Shares At $336.77	1,683.73		-1,345.00	338.73
05/31/2011	Sold 10 Shares Of Agilent Technologies Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $49.01	489.91		-377.11	112.80
05/31/2011	Sold 10 Shares Of Allstate Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The NASDAQ Omx Bx 10 Shares At $31.24	312.21		-312.59	-0.38
05/31/2011	Sold 10 Shares Of American Express Co Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $50.42	504.01		-397.81	106.20
05/31/2011	Sold 10 Shares Of Avon Products Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $29.14	291.21		-349.79	-58.58
05/31/2011	Sold 10 Shares Of B B & T Corporation Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $26.6834	266.64		-260.17	6.47

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 10 Shares Of Baxter International Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee 10 Shares At $59.06	590.41		-497.94	92.47
05/31/2011	Sold 10 Shares Of Cardinal Health Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $44.995	449.76		-337.25	112.51
05/31/2011	Sold 10 Shares Of Carnival Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The NASDAQ Omx Bx 10 Shares At $38.17	381.51		-400.57	-19.06
05/31/2011	Sold 8 Shares Of Caterpillar Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.14 Brokerage Paid $0.02 Sec Fee Sold On The New York Stock Exchange, Inc. 8 Shares At $103.24	825.76		-625.68	200.08
05/31/2011	Sold 8 Shares Of Chevron Corporation Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.14 Brokerage Paid $0.02 Sec Fee Sold On The New York Stock Exchange, Inc. 8 Shares At $103.17	825.20		-612.14	213.06
05/31/2011	Sold 10 Shares Of Coca - Cola Co Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $66.92	669.01		-615.35	53.66
05/31/2011	Sold 20 Shares Of Celanese Corp -Ser A Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.02 Sec Fee Sold On The Otc Bulletin Board 20 Shares At $49.29	985.42		-687.03	298.39

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 10 Shares Of Deere & Co Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.02 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $84.68	846.60		-660.68	185.92
05/31/2011	Sold 20 Shares Of Walt Disney Co/The Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.02 Sec Fee Sold On The Otc Bulletin Board 20 Shares At $41.1037	821.69		-700.26	121.43
05/31/2011	Sold 20 Shares Of E M C Corp Mass Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 20 Shares At $27.59	551.43		-532.17	19.26
05/31/2011	Sold 10 Shares Of Eaton Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The NASDAQ Omx Bx 10 Shares At $50.40	503.81		-406.48	97.33
05/31/2011	Sold 10 Shares Of Emerson Electric Co Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $53.86	538.41		-485.40	53.01
05/31/2011	Sold 20 Shares Of Exxon Mobil Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.03 Sec Fee Sold On The New York Stock Exchange, Inc. 20 Shares At $81.95	1,638.61		-1,257.32	381.29
05/31/2011	Sold 10 Shares Of Freeport McMoran Copper & Gold Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $49.92	499.01		-436.64	62.37

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 30 Shares Of General Electric Company Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.54 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 30 Shares At $19.225	576.20		-470.30	105.90
05/31/2011	Sold 10 Shares Of Halliburton Co Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee 10 Shares At $49.87	498.51		-341.63	156.88
05/31/2011	Sold 20 Shares Of Home Depot Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 20 Shares At $36.6514	732.66		-620.43	112.23
05/31/2011	Sold 20 Shares Of Intel Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 20 Shares At $22.66	452.83		-385.42	67.41
05/31/2011	Sold 5 Shares Of International Business Machines Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.09 Brokerage Paid $0.02 Sec Fee Sold On The Otc Bulletin Board 5 Shares At $167.72	838.49		-667.97	170.52
05/31/2011	Sold 20 Shares Of International Game Technology Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 20 Shares At $17.33	346.23		-298.45	47.78
05/31/2011	Sold 30 Shares Of JP Morgan Chase & Co Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.54 Brokerage Paid $0.02 Sec Fee Sold On The NASDAQ Omx Bx 30 Shares At $42.27	1,267.54		-1,207.30	60.24

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 20 Shares Of Johnson Controls Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The NASDAQ Omx Bx 20 Shares At $37.86	756.83		-641.71	115.12
05/31/2011	Sold 10 Shares Of Juniper Networks Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $36.66	366.41		-316.07	50.34
05/31/2011	Sold 20 Shares Of Kraft Foods Inc Cl A Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 20 Shares At $34.44	688.43		-639.69	48.74
05/31/2011	Sold 20 Shares Of Morgan Stanley Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 20 Shares At $23.56	470.83		-511.06	-40.23
05/31/2011	Sold 3 Shares Of Occidental Petroleum Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.05 Brokerage Paid $0.01 Sec Fee 3 Shares At $104.12	312.30		-222.06	90.24
05/31/2011	Sold 10 Shares Of PNC Financial Services Group Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee 10 Shares At $61.12	611.01		-513.10	97.91
05/31/2011	Sold 10 Shares Of Pepsico Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee 10 Shares At $70.46	704.41		-666.17	38.24

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 40 Shares Of Pfizer Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.72 Brokerage Paid $0.02 Sec Fee Sold On The Otc Bulletin Board 40 Shares At $20.77	830.06		-664.66	165.40
05/31/2011	Sold 10 Shares Of Schlumberger Ltd Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.02 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $84.05	840.30		-649.37	190.93
05/31/2011	Sold 10 Shares Of Sempra Energy Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee 10 Shares At $54.55	545.31		-531.66	13.65
05/31/2011	Sold 10 Shares Of Shire PLC Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $91.38	913.61		-867.59	46.02
05/31/2011	Sold 10 Shares Of Southwestern Energy Co Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $43.41	433.91		-349.63	84.28
05/31/2011	Sold 10 Shares Of State Street Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $45.19	451.71		-403.11	48.60
05/31/2011	Sold 30 Shares Of Taiwan Semiconductor Mfg Co ADR Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.54 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 30 Shares At $13.17	394.55		-314.45	80.10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 10 Shares Of Target Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee 10 Shares At $49.36	493.41		-531.24	-37.83
05/31/2011	Sold 20 Shares Of US Bancorp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The NASDAQ Omx Bx 20 Shares At $24.93	498.23		-448.16	50.07
05/31/2011	Sold 6 Shares Of Union Pac Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.11 Brokerage Paid $0.01 Sec Fee Sold On The NASDAQ Omx Bx 6 Shares At $102.50	614.88		-474.81	140.07
05/31/2011	Sold 10 Shares Of United Technologies Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.02 Sec Fee 10 Shares At $86.20	861.80		-709.32	152.48
05/31/2011	Sold 30 Shares Of Valero Energy Corp New Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.54 Brokerage Paid $0.02 Sec Fee Sold On The Otc Bulletin Board 30 Shares At $26.2211	786.07		-571.43	214.64
05/31/2011	Sold 10 Shares Of Verizon Communications Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $36.37	363.51		-301.07	62.44
05/31/2011	Sold 20 Shares Of Walgreen Co Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.02 Sec Fee Sold On The Otc Bulletin Board 20 Shares At $44.155	882.72		-816.99	65.73

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 10 Shares Of Watson Pharmaceuticals Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $62.18	621.61		-479.15	142 46
05/31/2011	Sold 20 Shares Of Wells Fargo & Company Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 20 Shares At $27.56	550.83		-471.20	79 63
05/31/2011	Sold 10 Shares Of Yum! Brands Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The NASDAQ Omx Bx 10 Shares At $55.84	558.21		-488.21	70.00
05/31/2011	Sold 10 Shares Of Zimmer Holdings Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $67.16	671.41		-510.43	160.98
05/31/2011	Sold 10 Shares Of Plains Exploration & PR-W/I Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $35.89	358.71		-286.93	71.78
05/31/2011	Sold 5 Shares Of Salesforce.Com Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.09 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 5 Shares At $150.94	754.60		-551.06	203.54

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 1 Share Of Google Inc - Cl A Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.02 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 1 Share At $519.88	519.85		-554.27	-34.42
05/31/2011	Sold 10 Shares Of AT&T Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $31.01	309.91		-284.54	25.37
05/31/2011	Sold 20 Shares Of Cameron International Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.02 Sec Fee Sold On The New York Stock Exchange, Inc. 20 Shares At $47.80	955.62		-1,023.08	-67.46
05/31/2011	Sold 10 Shares Of Teradata Corporation Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 10 Shares At $54.27	542.51		-413.61	128.90
05/31/2011	Sold 30 Shares Of Invesco Ltd Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.54 Brokerage Paid $0.01 Sec Fee Sold On The New York Stock Exchange, Inc. 30 Shares At $24.02	720.05		-694.15	25.90
05/31/2011	Sold 10 Shares Of Philip Morris Internat-W/I Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.02 Sec Fee 10 Shares At $69.54	695.20		-560.31	134.89

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/31/2011	Sold 10 Shares Of Rovi Corp Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $57.60	575.81		-491.68	84.13
05/31/2011	Sold 10 Shares Of Accenture PLC-Cl A Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $56.53	565.11		-445.22	119.89
05/31/2011	Sold 10 Shares Of QEP Resources Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $42.11	420.91		-308.87	112.04
05/31/2011	Sold 20 Shares Of Nxp Semiconductors N V Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.01 Sec Fee 20 Shares At $27.15	542.63		-632.43	-89.80
05/31/2011	Sold 10 Shares Of Covidien PLC Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.18 Brokerage Paid $0.01 Sec Fee 10 Shares At $55.30	552.81		-407.65	145.16
05/31/2011	Sold 20 Shares Of Citigroup Inc Trade Date 5/25/11 Theor. Settlement Date 5/31/11 Sold Through Ubs Securities LLC, Stamford Paid $0.36 Brokerage Paid $0.02 Sec Fee Sold On The New York Stock Exchange, Inc. 20 Shares At $40.33	806.22		-837.97	-31.75
06/06/2011	Sold 667 Shares Of Target Corp Trade Date 6/1/11 Theor. Settlement Date 6/6/11 Sold Through Credit Suisse First Boston Cor Paid $12.01 Brokerage Paid $0.63 Sec Fee 667 Shares At $48.9208	32,617.53		-35,433.43	-2,815.90

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/09/2011	Matured 153,000 Par Value Of United States Treasury Bill 6/09/11 Trade Date 6/9/11 Theor. Settlement Date 6/9/11 153,000 Par Value At 100 %	152,998.19		-152,998.19	
06/13/2011	Sold 20,424.2 Par Value Of FNMA Pool # AD5672 4.5% 5/01/40 Trade Date 5/19/11 Theor. Settlement Date 6/13/11 Sold Through Man Securities Inc / Fixed In Sold Interest $30.64 20,424.2 Par Value At 103.234375 %	21,084.80		-20,998.63	86.17
06/15/2011	Paid Down 0.27 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 6/15/11 Theor. Settlement Date 6/15/11	0.27		-0.29	-0.02
06/15/2011	Paid Down 6,990.86 Par Value Of Hdmot 2009-2 A3 2.62% 3/15/14 Trade Date 6/15/11 Theor. Settlement Date 6/15/11	6,990.86		-7,071.69	-80.83
06/15/2011	Paid Down 124.1 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May GNMA Due 6/15/11	124.10		-132.17	-8.07
06/15/2011	Paid Down 95.76 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May GNMA Due 6/15/11	95.76		-101.98	-6.22
06/15/2011	Paid Down 94.24 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	94.24		-100.19	-5.95
06/15/2011	Paid Down 156.75 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	156.75		-167.23	-10.48
06/15/2011	Paid Down 268.14 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	268.14		-286.59	-18.45

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/15/2011	Paid Down 648.76 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	648.76		-703.30	-54.54
06/15/2011	Paid Down 511.76 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	511.76		-554.14	-42.38
06/15/2011	Paid Down 481.7 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	481.70		-534.69	-52.99
06/15/2011	Paid Down 91.46 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	91.46		-99.98	-8.52
06/15/2011	Paid Down 338.02 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	338.02		-360.16	-22.14
06/15/2011	Paid Down 30.91 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	30.91		-32.55	-1.64
06/15/2011	Paid Down 252.84 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	252.84		-269.91	-17.07
06/15/2011	Paid Down 465.82 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	465.82		-497.04	-31.22
06/15/2011	Paid Down 156.93 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	156.93		-167.49	-10.56

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/15/2011	Paid Down 170.87 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	170.87		-179.84	-8.97
06/15/2011	Paid Down 184.26 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	184.26		-193.19	-8.93
06/15/2011	Paid Down 327.32 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	327.32		-333.51	-6.19
06/15/2011	Paid Down 270.2 Par Value Of FHLMC Gold A95160 4.0% 11/01/40 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	270.20		-263.40	6.80
06/15/2011	Paid Down 114.2 Par Value Of FHLMC Gold G06222 4.0% 1/01/41 For Record Date Of May Due 6/15/11 Theor. Settlement Date 6/15/11 May FHLMC Due 6/15/11	114.20		-111.33	2.87
06/15/2011	Sold 700 Shares Of Juniper Networks Inc Trade Date 6/10/11 Theor. Settlement Date 6/15/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $12.60 Brokerage Paid $0.42 Sec Fee 700 Shares At $31.0528	21,723.94		-22,124.76	-400.82
06/23/2011	Sold 1,160 Shares Of Morgan Stanley Trade Date 6/20/11 Theor. Settlement Date 6/23/11 Sold Through Credit Suisse First Boston Cor Paid $46.40 Brokerage Paid $0.50 Sec Fee 1,160 Shares At $22.4417	25,985.47		-29,641.58	-3,656.11
06/24/2011	Sold 666.667 Units Of Dreyfus Global Real Es Sec-I Trade Date 6/23/11 Theor. Settlement Date 6/24/11 666.667 Units At $7.50	5,000.00		-4,808.51	191.49

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/24/2011	Sold 1,331.245 Units Of BNY Mellon Foc Eq Opp-M Trade Date 6/23/11 Theor. Settlement Date 6/24/11 1,331.245 Units At $12.77	17,000.00		-15,183.63	1,816.37
06/24/2011	Sold 1,775.568 Units Of Dreyfus US Equity Fund-I Trade Date 6/23/11 Theor. Settlement Date 6/24/11 1,775.568 Units At $14.08	25,000.00		-22,494.62	2,505.38
06/24/2011	Sold 746.269 Units Of Dreyfus/Newton Intern Eqty-I Trade Date 6/23/11 Theor. Settlement Date 6/24/11 746.269 Units At $17.42	13,000.00		-13,082.47	-82.47
06/24/2011	Sold 925.926 Units Of BNY Mellon International-M Trade Date 6/23/11 Theor. Settlement Date 6/24/11 925.926 Units At $10.80	10,000.00		-9,782.10	217.90
06/24/2011	Sold 286.944 Units Of Dreyfus Prem Strat Glbl ST-I Trade Date 6/23/11 Theor. Settlement Date 6/24/11 286.944 Units At $13.94	4,000.00		-3,809.09	190.91
06/24/2011	Sold 203 Shares Of Occidental Petroleum Corp Trade Date 6/21/11 Theor. Settlement Date 6/24/11 Sold Through Simmons & Company Internationa Paid $8.12 Brokerage Paid $0.40 Sec Fee 203 Shares At $102.9138	20,882.98		-15,026.06	5,856.92
06/27/2011	Paid Down 119.65 Par Value Of FNMA Pool # AD5672 4.5% 5/01/40 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	119.65		-123.02	-3.37
06/27/2011	Paid Down 359.21 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	359.21		-394.29	-35.08
06/27/2011	Paid Down 34.72 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	34.72		-37.76	-3.04

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/27/2011	Paid Down 222.67 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	222.67		-242.15	-19.48
06/27/2011	Paid Down 883.35 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	883.35		-963.13	-79.78
06/27/2011	Paid Down 193.64 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	193.64		-210.52	-16.88
06/27/2011	Paid Down 140.45 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	140.45		-152.74	-12.29
06/27/2011	Paid Down 587.01 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	587.01		-657.52	-70.51
06/27/2011	Paid Down 635.21 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	635.21		-666.77	-31.56
06/27/2011	Paid Down 251.39 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	251.39		-257.52	-6.13
06/27/2011	Paid Down 252.18 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	252.18		-265.34	-13.16
06/27/2011	Paid Down 150.91 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	150.91		-158.41	-7.50

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/27/2011	Paid Down 213.52 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	213.52		-223.40	-9.88
06/27/2011	Paid Down 89.78 Par Value Of FNMA Pool # AC8596 4.0% 1/01/25 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	89.78		-92.64	-2.86
06/27/2011	Paid Down 530.58 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	530.58		-593.59	-63.01
06/27/2011	Paid Down 85.21 Par Value Of FNMA Pool # 995230 6.5% 1/01/39 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	85.21		-95.33	-10.12
06/27/2011	Paid Down 106.7 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	106.70		-116.00	-9.30
06/27/2011	Paid Down 67.61 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	67.61		-71.86	-4.25
06/27/2011	Paid Down 271.5 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	271.50		-279.35	-7.85
06/27/2011	Paid Down 386.31 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	386.31		-389.87	-3.56
06/27/2011	Paid Down 57.21 Par Value Of FNMA Pool # AH4794 5.0% 2/01/41 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	57.21		-60.14	-2.93

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/27/2011	Paid Down 227.16 Par Value Of FNMA Pool # AH3519 4.0% 2/01/41 For Record Date Of May Due 6/25/11 Theor. Settlement Date 6/27/11 May FNMA Due 6/25/11	227.16		-221.92	5.24
06/27/2011	Paid Down 655.56 Par Value Of FNMA Pool # AL0201 5.0% 12/01/21 For Record Date Of May Due 6/25/11 Theor Settlement Date 6/27/11 May FNMA Due 6/25/11	655.56		-704.21	-48.65
06/27/2011	Sold 290 Shares Of ISHARES MSCI Emerging Mkts Index FD Trade Date 6/22/11 Theor. Settlement Date 6/27/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $11.60 Brokerage Paid $0.26 Sec Fee Sold On The Otc Bulletin Board 290 Shares At $45.7001	13,241.17		-13,421.20	-180.03
06/28/2011	Sold 15,000 Par Value Of Fed Natl Mtge Assn 3.0% 9/16/14 Trade Date 6/23/11 Theor. Settlement Date 6/28/11 Sold Through HSBC Secs Inc C # 2467 Sold Interest $127.50 15,000 Par Value At 106.492 %	15,973.80		-16,025.96	-52.16
06/28/2011	Sold 16 Shares Of Google Inc - Cl A Trade Date 6/23/11 Theor. Settlement Date 6/28/11 Sold Through Credit Suisse First Boston Cor Paid $0.29 Brokerage Paid $0.15 Sec Fee 16 Shares At $478.0045	7,647.63		-8,868.32	-1,220.69
06/30/2011	Sold 46 Shares Of Google Inc - Cl A Trade Date 6/27/11 Theor. Settlement Date 6/30/11 Sold Through Morgan Stanley & Co Inc, NY Paid $0.83 Brokerage Paid $0.42 Sec Fee 46 Shares At $479.5438	22,057.76		-25,496.41	-3,438.65
07/01/2011	Sold 130 Shares Of Accenture PLC-Cl A Trade Date 6/28/11 Theor. Settlement Date 7/1/11 Sold Through Morgan Stanley & Co Inc, NY Paid $5.20 Brokerage Paid $0.15 Sec Fee Sold On The New York Stock Exchange, Inc. 130 Shares At $59.9472	7,787.79		-5,787.90	1,999.89

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/08/2011	Sold 140 Shares Of Home Depot Inc Trade Date 7/5/11 Theor. Settlement Date 7/8/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.52 Brokerage Paid $0.10 Sec Fee 140 Shares At $36.601	5,121.52		-4,343.03	778.49
07/08/2011	Sold 680 Shares Of International Game Technology Trade Date 7/5/11 Theor. Settlement Date 7/8/11 Sold Through Bernstein Sanford C & Co NY Paid $27.20 Brokerage Paid $0.23 Sec Fee 680 Shares At $17.7197	12,021.97		-10,147.38	1,874.59
07/11/2011	Sold 690 Shares Of International Game Technology Trade Date 7/6/11 Theor. Settlement Date 7/11/11 Sold Through Bernstein Sanford C & Co NY Paid $27.60 Brokerage Paid $0.24 Sec Fee 690 Shares At $17.7761	12,237.67		-10,296.60	1,941.07
07/15/2011	Paid Down 0.38 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 7/15/11 Theor. Settlement Date 7/15/11	0.38		-0.40	-0.02
07/15/2011	Paid Down 6,834.01 Par Value Of Hdmot 2009-2 A3 2.62% 3/15/14 Trade Date 7/15/11 Theor. Settlement Date 7/15/11	6,834.01		-6,913.03	-79.02
07/15/2011	Paid Down 179.53 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June GNMA Due 7/15/11	179.53		-191.20	-11.67
07/15/2011	Paid Down 113.25 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June GNMA Due 7/15/11	113.25		-120.61	-7.36
07/15/2011	Paid Down 109.68 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	109.68		-116.60	-6.92
07/15/2011	Paid Down 158.49 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	158.49		-169.09	-10.60

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/15/2011	Paid Down 293.06 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	293.06		-313.22	-20.16
07/15/2011	Paid Down 480.63 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	480.63		-521.03	-40.40
07/15/2011	Paid Down 467.72 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	467.72		-506.45	-38.73
07/15/2011	Paid Down 591.23 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	591.23		-656.27	-65.04
07/15/2011	Paid Down 155.01 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	155.01		-169.45	-14.44
07/15/2011	Paid Down 280.71 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	280.71		-299.09	-18.38
07/15/2011	Paid Down 32.14 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	32.14		-33.85	-1.71
07/15/2011	Paid Down 175.31 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	175.31		-187.14	-11.83
07/15/2011	Paid Down 414.59 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	414.59		-442.38	-27 79

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/15/2011	Paid Down 109 81 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	109.81		-117 20	-7.39
07/15/2011	Paid Down 155.26 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	155.26		-163.41	-8.15
07/15/2011	Paid Down 276.78 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	276.78		-290.19	-13.41
07/15/2011	Paid Down 791.46 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	791.46		-806.42	-14.96
07/15/2011	Paid Down 279.83 Par Value Of FHLMC Gold A95160 4.0% 11/01/40 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	279.83		-272.88	6.95
07/15/2011	Paid Down 236.57 Par Value Of FHLMC Gold G06222 4.0% 1/01/41 For Record Date Of June Due 7/15/11 Theor. Settlement Date 7/15/11 June FHLMC Due 7/15/11	236.57		-230.69	5.88
07/20/2011	Sold 760 Shares Of Taiwan Semiconductor Mfg Co ADR Trade Date 7/15/11 Theor. Settlement Date 7/20/11 Sold Through Ubs Securities LLC, Stamford Paid $22.80 Brokerage Paid $0.18 Sec Fee Sold On The New York Stock Exchange, Inc. 760 Shares At $12.1605	9,219.00		-7,966.12	1,252.88
07/22/2011	Sold 1,050 Shares Of Taiwan Semiconductor Mfg Co ADR Trade Date 7/19/11 Theor. Settlement Date 7/22/11 Sold Through Ubs Securities LLC, Stamford Paid $42.00 Brokerage Paid $0.25 Sec Fee Sold On The New York Stock Exchange, Inc. 1,050 Shares At $12.2157	12,784.24		-11,005.83	1,778.41

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/25/2011	Paid Down 443.9 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	443.90		-487.25	-43.35
07/25/2011	Paid Down 31.65 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	31.65		-34.42	-2.77
07/25/2011	Paid Down 5.36 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	5.36		-5 83	-0.47
07/25/2011	Paid Down 268.42 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	268.42		-292.66	-24.24
07/25/2011	Paid Down 256.39 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	256.39		-278.74	-22.35
07/25/2011	Paid Down 106.92 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	106.92		-116.28	-9.36
07/25/2011	Paid Down 494.12 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	494.12		-553.47	-59.35
07/25/2011	Paid Down 328.23 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	328.23		-344.54	-16.31
07/25/2011	Paid Down 500.6 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	500.60		-512.80	-12.20

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/25/2011	Paid Down 445.54 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	445.54		-468.79	-23.25
07/25/2011	Paid Down 69.55 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	69.55		-73.01	-3.46
07/25/2011	Paid Down 105.52 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	105.52		-110.40	-4.88
07/25/2011	Paid Down 129.57 Par Value Of FNMA Pool # AC8596 4.0% 1/01/25 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	129.57		-133.70	-4.13
07/25/2011	Paid Down 400.07 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	400.07		-447.58	-47.51
07/25/2011	Paid Down 102.93 Par Value Of FNMA Pool # 995230 6.5% 1/01/39 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	102.93		-115.15	-12.22
07/25/2011	Paid Down 111.76 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	111.76		-121.50	-9.74
07/25/2011	Paid Down 67.97 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	67.97		-72.24	-4.27
07/25/2011	Paid Down 614.37 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	614.37		-632.13	-17.76

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/25/2011	Paid Down 329.02 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	329.02		-332.05	-3.03
07/25/2011	Paid Down 55.97 Par Value Of FNMA Pool # AH4794 5.0% 2/01/41 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	55.97		-58.84	-2.87
07/25/2011	Paid Down 225.73 Par Value Of FNMA Pool # AH3519 4.0% 2/01/41 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	225.73		-220.58	5.15
07/25/2011	Paid Down 529.25 Par Value Of FNMA Pool # AL0201 5.0% 12/01/21 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	529.25		-568.53	-39.28
07/25/2011	Paid Down 36.6 Par Value Of FNMA Pool # MA0708 4.5% 3/01/41 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	36.60		-37.81	-1.21
07/25/2011	Paid Down 2,021.21 Par Value Of FNMA Pool 975268 5.5% 5/01/38 For Record Date Of June Due 7/25/11 Theor. Settlement Date 7/25/11 June FNMA Due 7/25/11	2,021.21		-2,159.30	-138.09
07/25/2011	Sold 270 Shares Of Southwestern Energy Co Trade Date 7/20/11 Theor. Settlement Date 7/25/11 Sold Through Ubs Securities LLC, Stamford Paid $10.80 Brokerage Paid $0.25 Sec Fee Sold On The New York Stock Exchange, Inc. 270 Shares At $47.5797	12,835.47		-9,439.92	3,395.55
07/29/2011	Sold 5,000 Par Value Of U.S. Treasury Note 1.375% 5/15/13 Trade Date 7/28/11 Theor. Settlement Date 7/29/11 Sold Through Greenwich Cap Mkts Sold Interest $14.01 5,000 Par Value At 101.749665 %	5,087.48		-5,042.40	45.08

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/01/2011	Sold 660 Shares Of Emerson Electric Co Trade Date 7/27/11 Theor. Settlement Date 8/1/11 Sold Through Howard Weil Labouisse Friedric Paid $26.40 Brokerage Paid $0.64 Sec Fee 660 Shares At $50.3959	33,234.25		-32,036.48	1,197.77
08/05/2011	Matured 50,000 Par Value Of Goldman Sachs Grou 0.49225% 8/05/11 Trade Date 8/5/11 Theor. Settlement Date 8/5/11 50,000 Par Value At 100 %	50,000.00		-50,033.10	-33.10
08/08/2011	Sold 45,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 8/5/11 Theor. Settlement Date 8/8/11 Sold Through Credit Suisse First Boston Cor Sold Interest $272.84 45,000 Par Value At 101.816406 %	45,817.38		-42,829.10	2,988.28
08/09/2011	Sold 26,061 Par Value Of U.S. Tsy Infl Indx NT 0.5% 4/15/15 Trade Date 8/5/11 Theor. Settlement Date 8/8/11 Sold Through Banc Of America Securitiescs Sold Interest $40.94 26,061 Par Value At 105.25 %	27,429.20		-26,520.77	908.43
08/11/2011	Distributed 2.25 Par Value Of U.S. Tsy Infl Indx NT 0.5% 4/15/15 Valued At $2.39 To Deliver Off Units			-2.29	0.10
08/11/2011	Sold 24,094.48 Par Value Of FHLMC Gold A95160 4 0% 11/01/40 Trade Date 8/2/11 Theor. Settlement Date 8/11/11 Sold Through Wachovia Capital Mrks Sold Interest $26.77 24,094.48 Par Value At 102.28125 %	24,644.14		-23,503.56	1,140.58
08/12/2011	Sold 5,000 Par Value Of United States T-Note 1.5% 6/30/16 Trade Date 8/9/11 Theor. Settlement Date 8/12/11 Sold Through Goldman Sachs & Co Sold Interest $8.76 5,000 Par Value At 102.319977 %	5,116.00		-5,010.17	105.83

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/12/2011	Sold 470 Shares Of Avon Products Inc Trade Date 8/9/11 Theor. Settlement Date 8/12/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $8.46 Brokerage Paid $0.19 Sec Fee 470 Shares At $20.9461	9,836.02		-16,440.04	-6,604.02
08/15/2011	Paid Down 0.27 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 8/15/11 Theor. Settlement Date 8/15/11	0.27		-0.29	-0.02
08/15/2011	Paid Down 109.27 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	109.27		-116.17	-6.90
08/15/2011	Paid Down 193.02 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	193.02		-205.93	-12.91
08/15/2011	Paid Down 77.85 Par Value Of FHLMC Gold C91186 5.0% 6/01/28 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	77.85		-83.69	-5.84
08/15/2011	Paid Down 286.33 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	286.33		-306.03	-19.70
08/15/2011	Paid Down 101.21 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	101.21		-109.72	-8.51
08/15/2011	Paid Down 393.62 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	393.62		-426.22	-32.60
08/15/2011	Paid Down 588.32 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	588.32		-653.04	-64.72

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/15/2011	Paid Down 68.43 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	68.43		-74.80	-6.37
08/15/2011	Paid Down 376.12 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	376.12		-400.75	-24.63
08/15/2011	Paid Down 32.13 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	32.13		-33.84	-1.71
08/15/2011	Paid Down 105.46 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	105.46		-112.58	-7.12
08/15/2011	Paid Down 532 88 Par Value Of FHLMC Gold G04219 5 5% 4/01/38 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	532.88		-568.60	-35.72
08/15/2011	Paid Down 107.38 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	107.38		-114.60	-7.22
08/15/2011	Paid Down 242.54 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	242.54		-255.27	-12.73
08/15/2011	Paid Down 472.26 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	472.26		-495.14	-22.88
08/15/2011	Paid Down 735.72 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	735.72		-749.63	-13.91

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/15/2011	Paid Down 307.09 Par Value Of FHLMC Gold A95160 4.0% 11/01/40 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	307.09		-299.57	7.52
08/15/2011	Paid Down 73.16 Par Value Of FHLMC Gold G06222 4.0% 1/01/41 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July FHLMC Due 8/15/11	73.16		-71.37	1.79
08/15/2011	Paid Down 117.89 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July GNMA Due 8/15/11	117.89		-125.55	-7.66
08/15/2011	Paid Down 108.06 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of July Due 8/15/11 Theor. Settlement Date 8/15/11 July GNMA Due 8/15/11	108.06		-115.08	-7.02
08/15/2011	Sold 5,000 Par Value Of United States T-Note 1.5% 6/30/16 Trade Date 8/10/11 Theor. Settlement Date 8/15/11 Sold Through Goldman Sachs & Co Sold Interest $9.38 5,000 Par Value At 102.925446 %	5,146.27		-5,010.17	136.10
08/15/2011	Sold 5,000 Par Value Of Diageo Finance Bv 5.5% 4/01/13 Trade Date 8/10/11 Theor. Settlement Date 8/15/11 Sold Through Dain Rauscher Inc Sold Interest $102.36 5,000 Par Value At 107.709 %	5,385.45		-5,533.36	-147.91
08/16/2011	Paid Down 6,457.7 Par Value Of Hdmot 2009-2 A3 2.62% 3/15/14 Trade Date 8/15/11 Theor. Settlement Date 8/16/11	6,457.70		-6,532.37	-74.67
08/16/2011	Sold 2,858.845 Units Of Dreyfus/Newton Intern Eqty-I Trade Date 8/15/11 Theor. Settlement Date 8/16/11 2,858.845 Units At $16.79	48,000.00		-50,116.98	-2,116.98

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/16/2011	Sold 4,790.419 Units Of BNY Mellon International-M Trade Date 8/15/11 Theor. Settlement Date 8/16/11 4,790.419 Units At $10.02	48,000.00		-50,609.18	-2,609.18
08/16/2011	Sold 11,363.635 Units Of BNY Mellon Emerging Mkts-M Trade Date 8/15/11 Theor. Settlement Date 8/16/11 11,363.635 Units At $10.56	120,000.00		-130,172.58	-10,172.58
08/16/2011	Sold 1,779.096 Units Of Dreyfus Prem Strat Glbl ST-I Trade Date 8/15/11 Theor. Settlement Date 8/16/11 1,779.096 Units At $13.49	24,000.00		-23,616 95	383.05
08/16/2011	Sold 5,000 Par Value Of U.S. Treasury Note 2.0% 1/31/16 Trade Date 8/11/11 Theor. Settlement Date 8/16/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $4.35 5,000 Par Value At 105.144531 %	5,257.23		-4,992.01	265.22
08/16/2011	Sold 690 Shares Of Riverbed Technology Inc Trade Date 8/11/11 Theor. Settlement Date 8/16/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $12.42 Brokerage Paid $0.32 Sec Fee 690 Shares At $24.4133	16,832.44		-26,529.26	-9,696.82
08/17/2011	Sold 220 Shares Of Allstate Corp Trade Date 8/12/11 Theor. Settlement Date 8/17/11 Sold Through Morgan Stanley & Co Inc, NY Paid $3.96 Brokerage Paid $0.11 Sec Fee Sold On The New York Stock Exchange, Inc. 220 Shares At $25.4251	5,589.45		-6,877.05	-1,287.60
08/17/2011	Sold 728 Shares Of American Express Co Trade Date 8/12/11 Theor. Settlement Date 8/17/11 Sold Through Morgan Stanley & Co Inc, NY Paid $13.10 Brokerage Paid $0.63 Sec Fee Sold On The New York Stock Exchange, Inc. 728 Shares At $45.2835	32,952.66		-28,960.29	3,992.37

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/24/2011	Sold 19 Shares Of Apple Inc Trade Date 8/19/11 Theor. Settlement Date 8/24/11 Sold Through Ubs Securities LLC, Stamford Paid $0.34 Brokerage Paid $0.13 Sec Fee Sold On The Otc Bulletin Board 19 Shares At $364.1279	6,917.96		-5,111.00	1,806.96
08/25/2011	Paid Down 187.61 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	187.61		-205.93	-18.32
08/25/2011	Paid Down 30.21 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	30.21		-32.85	-2.64
08/25/2011	Paid Down 5.38 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	5.38		-5.85	-0.47
08/25/2011	Paid Down 174.75 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	174.75		-190.53	-15.78
08/25/2011	Paid Down 196.73 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	196.73		-213.88	-17.15
08/25/2011	Paid Down 114.89 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	114.89		-124.94	-10.05
08/25/2011	Paid Down 423.72 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	423.72		-474.61	-50.89

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2011	Paid Down 750.18 Par Value Of FNMA Pool # 962301 4 5% 3/01/23 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	750.18		-787.46	-37.28
08/25/2011	Paid Down 675.5 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	675.50		-691.97	-16.47
08/25/2011	Paid Down 350.74 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	350.74		-369.04	-18.30
08/25/2011	Paid Down 74.92 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	74.92		-78.64	-3.72
08/25/2011	Paid Down 504.68 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	504.68		-528.02	-23.34
08/25/2011	Paid Down 149.82 Par Value Of FNMA Pool # AC8596 4.0% 1/01/25 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	149.82		-154.60	-4.78
08/25/2011	Paid Down 402.35 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	402.35		-450.13	-47.78
08/25/2011	Paid Down 81.4 Par Value Of FNMA Pool # 995230 6.5% 1/01/39 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	81.40		-91.07	-9.67
08/25/2011	Paid Down 89.69 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	89.69		-97.51	-7.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2011	Paid Down 68.33 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	68.33		-72.63	-4.30
08/25/2011	Paid Down 1,046.14 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	1,046.14		-1,076.38	-30.24
08/25/2011	Paid Down 436.4 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	436.40		-440.42	-4.02
08/25/2011	Paid Down 625.85 Par Value Of FNMA Pool # AH4794 5.0% 2/01/41 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	625.85		-657.92	-32.07
08/25/2011	Paid Down 69.85 Par Value Of FNMA Pool # AH3519 4.0% 2/01/41 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	69.85		-68.28	1.57
08/25/2011	Paid Down 711.96 Par Value Of FNMA Pool # AL0201 5.0% 12/01/21 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	711.96		-764.80	-52.84
08/25/2011	Paid Down 37.26 Par Value Of FNMA Pool # MA0708 4.5% 3/01/41 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	37.26		-38.49	-1.23
08/25/2011	Paid Down 1,958.84 Par Value Of FNMA Pool 975268 5.5% 5/01/38 For Record Date Of July Due 8/25/11 Theor. Settlement Date 8/25/11 July FNMA Due 8/25/11	1,958.84		-2,092.67	-133.83

Receipts

Sales and rnaturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2011	Sold 125,000 Par Value Of U.S. Treasury Note 0.75% 8/15/13 Trade Date 8/24/11 Theor. Settlement Date 8/25/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $25.48 125,000 Par Value At 101.019196 %	126,274.00		-124,595.14	1,678.86
08/25/2011	Sold 10,000 Par Value Of U.S. Treasury Note 4.25% 8/15/13 Trade Date 8/24/11 Theor. Settlement Date 8/25/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $11.55 10,000 Par Value At 107.902009 %	10,790.20		-10,848.47	-58.27
08/25/2011	Sold 5,000 Par Value Of U.S. Treasury Note 1.125% 12/15/12 Trade Date 8/24/11 Theor. Settlement Date 8/25/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $10.91 5,000 Par Value At 101.230134 %	5,061.51		-5,053.24	8.27
08/25/2011	Sold 20,000 Par Value Of United States T-Note 0.75% 3/31/13 Trade Date 8/24/11 Theor. Settlement Date 8/25/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $60.25 20,000 Par Value At 100.85904 %	20,171.81		-20,003.59	168.22
09/02/2011	Sold 15,000 Par Value Of Diageo Finance Bv 5.5% 4/01/13 Trade Date 8/30/11 Theor. Settlement Date 9/2/11 Sold Through Banc Of America Securitiescs Sold On The Otc Bulletin Board Sold Interest $346.04 15,000 Par Value At 107.341 %	16,101.15		-16,600.09	-498.94
09/13/2011	Sold 10,000 Par Value Of University Calif Rev 1.988% 5/15/50 Trade Date 9/8/11 Theor. Settlement Date 9/13/11 Sold Through Sterne Agee & Leach Inc Sold Interest $65.16 10,000 Par Value At 101.772 %	10,177.20		-10,000.00	177.20
09/15/2011	Paid Down 0.29 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 9/15/11 Theor. Settlement Date 9/15/11	0.29		-0.31	-0.02
09/15/2011	Paid Down 6,686.7 Par Value Of Hdmot 2009-2 A3 2.62% 3/15/14 Trade Date 9/15/11 Theor. Settlement Date 9/15/11	6,686.70		-6,764.01	-77 31

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/15/2011	Paid Down 172.71 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August GNMA Due 9/15/11	172.71		-183.94	-11.23
09/15/2011	Paid Down 112.86 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August GNMA Due 9/15/11	112.86		-120.20	-7.34
09/15/2011	Paid Down 130.26 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	130.26		-138.48	-8.22
09/15/2011	Paid Down 104 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	104.00		-110.96	-6.96
09/15/2011	Paid Down 125.59 Par Value Of FHLMC Gold C91186 5.0% 6/01/28 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	125.59		-135.01	-9.42
09/15/2011	Paid Down 389.41 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	389.41		-416.20	-26.79
09/15/2011	Paid Down 1,008.5 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	1,008.50		-1,093.28	-84.78
09/15/2011	Paid Down 426.04 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	426.04		-461.32	-35.28
09/15/2011	Paid Down 502.21 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	502.21		-557.45	-55.24

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/15/2011	Paid Down 94.3 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	94.30		-103.08	-8.78
09/15/2011	Paid Down 488.94 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	488.94		-520.96	-32.02
09/15/2011	Paid Down 772.12 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	772.12		-813 14	-41.02
09/15/2011	Paid Down 234.69 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	234.69		-250.53	-15.84
09/15/2011	Paid Down 521.44 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	521.44		-556.40	-34.96
09/15/2011	Paid Down 134.09 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	134.09		-143.11	-9.02
09/15/2011	Paid Down 206.09 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	206.09		-216.91	-10.82
09/15/2011	Paid Down 398.57 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	398.57		-417.88	-19.31
09/15/2011	Paid Down 566.17 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	566.17		-576.87	-10.70

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/15/2011	Paid Down 118.54 Par Value Of FHLMC Gold A95160 4.0% 11/01/40 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	118.54		-115.69	2.85
09/15/2011	Paid Down 323.49 Par Value Of FHLMC Gold G06222 4.0% 1/01/41 For Record Date Of August Due 9/15/11 Theor. Settlement Date 9/15/11 August FHLMC Due 9/15/11	323.49		-315.71	7.78
09/19/2011	Sold 25,000 Par Value Of U.S. Treasury Note 0.75% 9/15/13 Trade Date 9/16/11 Theor. Settlement Date 9/19/11 Sold Through Barclays Capital Inc. Fixed In Sold Interest $2.06 25,000 Par Value At 101.089509 %	25,272.38		-24,890.71	381 67
09/26/2011	Paid Down 231.47 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	231.47		-254.07	-22.60
09/26/2011	Paid Down 36.07 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	36.07		-39.23	-3.16
09/26/2011	Paid Down 90.33 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	90.33		-98.23	-7.90
09/26/2011	Paid Down 133.1 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	133.10		-145.12	-12.02
09/26/2011	Paid Down 216.45 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	216.45		-235.32	-18.87

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/26/2011	Paid Down 48.7 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	48.70		-52.96	-4.26
09/26/2011	Paid Down 472.54 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	472.54		-529.30	-56.76
09/26/2011	Paid Down 217.41 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	217.41		-228.21	-10.80
09/26/2011	Paid Down 675.01 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	675.01		-691.46	-16.45
09/26/2011	Paid Down 806.3 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	806.30		-848.38	-42.08
09/26/2011	Paid Down 100 96 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	100.96		-105.98	-5.02
09/26/2011	Paid Down 427.28 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	427.28		-447.04	-19.76
09/26/2011	Paid Down 137.59 Par Value Of FNMA Pool # AC8596 4.0% 1/01/25 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	137.59		-141.98	-4.39
09/26/2011	Paid Down 383.46 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	383.46		-429.00	-45.54

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/26/2011	Paid Down 92.23 Par Value Of FNMA Pool # 995230 6.5% 1/01/39 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	92.23		-103.18	-10.95
09/26/2011	Paid Down 133.04 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	133.04		-144.64	-11.60
09/26/2011	Paid Down 9,447.35 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	9,447.35		-10,041.21	-593.86
09/26/2011	Paid Down 1,686.54 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	1,686.54		-1,735.29	-48.75
09/26/2011	Paid Down 229.1 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	229.10		-231.21	-2.11
09/26/2011	Paid Down 1,061.11 Par Value Of FNMA Pool # AH4794 5.0% 2/01/41 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	1,061.11		-1,115.49	-54.38
09/26/2011	Paid Down 103.21 Par Value Of FNMA Pool # AH3519 4.0% 2/01/41 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	103.21		-100.93	2.28
09/26/2011	Paid Down 677.06 Par Value Of FNMA Pool # AL0201 5.0% 12/01/21 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	677.06		-727.31	-50.25
09/26/2011	Paid Down 51.04 Par Value Of FNMA Pool # MA0708 4.5% 3/01/41 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	51.04		-52.73	-1.69

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/26/2011	Paid Down 2,584.35 Par Value Of FNMA Pool 975268 5.5% 5/01/38 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	2,584.35		-2,760.91	-176.56
09/26/2011	Paid Down 357.56 Par Value Of FNMA Pool # AL0573 3.5% 8/01/26 For Record Date Of August Due 9/25/11 Theor. Settlement Date 9/26/11 August FNMA Due 9/25/11	357.56		-369.57	-12.01
09/27/2011	Sold 10,000 Par Value Of U.S. Treasury Note 4.5% 11/15/15 Trade Date 9/26/11 Theor. Settlement Date 9/27/11 Sold Through Credit Suisse First Boston Cor Sold Interest $165.08 10,000 Par Value At 115.616852 %	11,561.69		-11,033.63	528.06
09/27/2011	Sold 5,000 Par Value Of U.S. Treasury Note 4.375% 11/15/39 Trade Date 9/26/11 Theor. Settlement Date 9/27/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $80.25 5,000 Par Value At 127.265225 %	6,363.26		-5,730.45	632.81
09/27/2011	Sold 10,000 Par Value Of U.S. Treasury Note 2.375% 7/31/17 Trade Date 9/26/11 Theor. Settlement Date 9/27/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $37.43 10,000 Par Value At 107.003506 %	10,700.35		-9,770.85	929.50
09/27/2011	Sold 15,000 Par Value Of U.S. Treasury Note 2.625% 11/15/20 Trade Date 9/26/11 Theor. Settlement Date 9/27/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $144.45 15,000 Par Value At 107.245694 %	16,086.85		-14,284.69	1,802.16
09/27/2011	Sold 5,000 Par Value Of U.S. Treasury Note 2.0% 1/31/16 Trade Date 9/26/11 Theor. Settlement Date 9/27/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $15.76 5,000 Par Value At 105.331696 %	5,266.58		-4,992.01	274.57

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/27/2011	Sold 20,000 Par Value Of United States T-Note 1.25% 4/15/14 Trade Date 9/26/11 Theor. Settlement Date 9/27/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $112.70 20,000 Par Value At 102.284821 %	20,456.96		-20,068.75	388.21
09/28/2011	Sold 3,465.45 Par Value Of FNMA Pool # 995230 6.5% 1/01/39 Trade Date 9/21/11 Theor. Settlement Date 9/28/11 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $16.89 3,465.45 Par Value At 110.9375 %	3,844.48		-3,876.97	-32.49
09/28/2011	Sold 20,374.78 Par Value Of FHLMC Gold G05580 6.5% 4/01/39 Trade Date 9/21/11 Theor. Settlement Date 9/28/11 Sold Through Stifel Nicolaus Sold Interest $99.33 20,374.78 Par Value At 111.234375 %	22,663.76		-22,616.00	47.76
09/28/2011	Sold 14,662.19 Par Value Of FHLMC Gold G05509 6.0% 6/01/39 Trade Date 9/21/11 Theor. Settlement Date 9/28/11 Sold Through Man Securities Inc / Fixed In Sold Interest $65.98 14,662.19 Par Value At 109.8125 %	16,100.92		-15,876.40	224.52
09/28/2011	Matured 50,000 Par Value Of General Elec Cap 0.6585% 9/28/11 Trade Date 9/28/11 Theor. Settlement Date 9/28/11 50,000 Par Value At 100 %	50,000.00		-50,179.60	-179.60
09/29/2011	Sold 40,000 Par Value Of FDIC Ins - Bank Of A 3.125% 6/15/12 Trade Date 9/26/11 Theor. Settlement Date 9/29/11 Sold Through Sg Cowen Secs Corp Sold On The New York Stock Exchange, Inc. Sold Interest $361.11 40,000 Par Value At 102.069 %	40,827.60		-41,802.80	-975.20
09/30/2011	Sold 140 Shares Of Acme Packet Inc Trade Date 9/27/11 Theor. Settlement Date 9/30/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.52 Brokerage Paid $0.13 Sec Fee 140 Shares At $48.0915	6,730.16		-8,958 53	-2,228.37

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/03/2011	Sold 340 Shares Of Cameron International Corp Trade Date 9/28/11 Theor. Settlement Date 10/3/11 Sold Through Credit Suisse First Boston Cor Paid $13.60 Brokerage Paid $0.29 Sec Fee 340 Shares At $45.0007	15,286.35		-17,392.42	-2,106.07
10/03/2011	Sold 120 Shares Of Union Pac Corp Trade Date 9/28/11 Theor. Settlement Date 10/3/11 Sold Through Credit Suisse First Boston Cor Paid $4.80 Brokerage Paid $0.19 Sec Fee 120 Shares At $84.2744	10,107.94		-9,496.22	611.72
10/03/2011	Sold 540 Shares Of Southwestern Energy Co Trade Date 9/28/11 Theor. Settlement Date 10/3/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $21.60 Brokerage Paid $0.37 Sec Fee 540 Shares At $35.3273	19,054.77		-18,879.85	174.92
10/04/2011	Sold 70 Shares Of Caterpillar Inc Trade Date 9/29/11 Theor. Settlement Date 10/4/11 Sold Through Pickering Energy Partners, Inc Paid $2.80 Brokerage Paid $0.10 Sec Fee Sold On The New York Stock Exchange, Inc. 70 Shares At $75.0903	5,253.42		-5,474.66	-221.24
10/04/2011	Sold 350 Shares Of General Electric Company Trade Date 9/29/11 Theor. Settlement Date 10/4/11 Sold Through Strategas Securities LLC Paid $14.00 Brokerage Paid $0.11 Sec Fee Sold On The New York Stock Exchange, Inc. 350 Shares At $15.8216	5,523.45		-5,486.85	36.60
10/05/2011	Sold 70 Shares Of Watson Pharmaceuticals Inc Trade Date 9/30/11 Theor. Settlement Date 10/5/11 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.26 Brokerage Paid $0.09 Sec Fee 70 Shares At $70.1132	4,906.57		-3,354.04	1,552.53
10/05/2011	Sold 550 Shares Of Zimmer Holdings Inc Trade Date 9/30/11 Theor. Settlement Date 10/5/11 Sold Through Strategas Securities LLC Paid $22.00 Brokerage Paid $0.57 Sec Fee Sold On The New York Stock Exchange, Inc. 550 Shares At $54.3022	29,843.64		-28,073.37	1,770.27

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/06/2011	Sold 5,000 Par Value Of U.S. Treasury Note 0.75% 9/15/13 Trade Date 10/5/11 Theor. Settlement Date 10/6/11 Sold Through Credit Suisse First Boston Cor Sold Interest $2.16 5,000 Par Value At 100.913727 %	5,045.69		-4,978.14	67.55
10/07/2011	Sold 1,010 Shares Of Allstate Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $18.18 Brokerage Paid $0.44 Sec Fee Sold On The New York Stock Exchange, Inc. 1,010 Shares At $22.502	22,708.40		-31,571.89	-8,863.49
10/07/2011	Sold 1,460 Shares Of B B & T Corporation Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $26.28 Brokerage Paid $0.57 Sec Fee Sold On The New York Stock Exchange, Inc. 1,460 Shares At $20.3319	29,657.72		-38,083.71	-8,425.99
10/07/2011	Sold 1,145 Shares Of Walt Disney Co/The Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $20.61 Brokerage Paid $0.63 Sec Fee Sold On The New York Stock Exchange, Inc. 1,145 Shares At $28.432	32,533.40		-40,089.68	-7,556.28
10/07/2011	Sold 1,677 Shares Of Intel Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $30.19 Brokerage Paid $0.67 Sec Fee Sold On The Otc Bulletin Board 1,677 Shares At $20.5801	34,481.97		-32,707.98	1,773.99
10/07/2011	Sold 590 Shares Of Agilent Technologies Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $10.62 Brokerage Paid $0.34 Sec Fee Sold On The New York Stock Exchange, Inc. 590 Shares At $29.21	17,222.94		-22,249.65	-5,026.71

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 399 Shares Of Air Prods & Chems Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $7.18 Brokerage Paid $0.57 Sec Fee Sold On The New York Stock Exchange, Inc. 399 Shares At $73.3589	29,262.45		-32,601.04	-3,338.59
10/07/2011	Sold 352 Shares Of Chevron Corporation Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $6.34 Brokerage Paid $0.60 Sec Fee Sold On The New York Stock Exchange, Inc. 352 Shares At $87.4085	30,760.85		-26,934.19	3,826.66
10/07/2011	Sold 740 Shares Of Cardinal Health Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $13.32 Brokerage Paid $0.56 Sec Fee Sold On The New York Stock Exchange, Inc. 740 Shares At $39.3254	29,086.92		-24,956.19	4,130.73
10/07/2011	Sold 720 Shares Of Coca - Cola Co Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $12.96 Brokerage Paid $0.89 Sec Fee Sold On The New York Stock Exchange, Inc. 720 Shares At $63.8986	45,993.14		-44,305.33	1,687.81
10/07/2011	Sold 670 Shares Of Celanese Corp -Ser A Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $12.06 Brokerage Paid $0.39 Sec Fee Sold On The New York Stock Exchange, Inc. 670 Shares At $30.2204	20,235.22		-23,015.53	-2,780.31
10/07/2011	Sold 355 Shares Of Costco Whsl Corp New Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $6.39 Brokerage Paid $0.55 Sec Fee Sold On The Otc Bulletin Board 355 Shares At $79.8271	28,331.68		-21,431.52	6,900.16

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 375 Shares Of Deere & Co Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $6.75 Brokerage Paid $0.45 Sec Fee Sold On The New York Stock Exchange, Inc. 375 Shares At $61.2454	22,959.83		-24,775.43	-1,815.60
10/07/2011	Sold 550 Shares Of Dover Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $9.90 Brokerage Paid $0.47 Sec Fee Sold On The New York Stock Exchange, Inc. 550 Shares At $44.4138	24,417.22		-34,128.60	-9,711.38
10/07/2011	Sold 1,140 Shares Of US Bancorp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $20.52 Brokerage Paid $0.49 Sec Fee Sold On The New York Stock Exchange, Inc. 1,140 Shares At $22.1734	25,256.67		-25,545.39	-288.72
10/07/2011	Sold 590 Shares Of Eaton Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $10.62 Brokerage Paid $0.38 Sec Fee Sold On The New York Stock Exchange, Inc. 590 Shares At $33.497	19,752.23		-23,982.47	-4,230.24
10/07/2011	Sold 500 Shares Of Freeport McMoran Copper & Gold Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $9.00 Brokerage Paid $0.29 Sec Fee Sold On The New York Stock Exchange, Inc. 500 Shares At $29.51	14,745.71		-21,831.93	-7,086.22
10/07/2011	Sold 1,470 Shares Of Valero Energy Corp New Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $26.46 Brokerage Paid $0.48 Sec Fee Sold On The New York Stock Exchange, Inc. 1,470 Shares At $16.6819	24,495.45		-28,000.26	-3,504.81

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 840 Shares Of Home Depot Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $15.12 Brokerage Paid $0.51 Sec Fee Sold On The New York Stock Exchange, Inc. 840 Shares At $31.26	26,242.77		-26,058.15	184.62
10/07/2011	Sold 550 Shares Of Johnson & Johnson Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $9.90 Brokerage Paid $0.66 Sec Fee Sold On The New York Stock Exchange, Inc. 550 Shares At $61.5788	33,857.78		-35,177.73	-1,319.95
10/07/2011	Sold 800 Shares Of Metlife Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $14.40 Brokerage Paid $0.40 Sec Fee Sold On The New York Stock Exchange, Inc. 800 Shares At $26.004	20,788.40		-27,123.60	-6,335.20
10/07/2011	Sold 500 Shares Of Newfield Expl Co Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $9.00 Brokerage Paid $0.35 Sec Fee Sold On The New York Stock Exchange, Inc. 500 Shares At $35.6976	17,839.45		-33,917.58	-16,078.13
10/07/2011	Sold 1,150 Shares Of Johnson Controls Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $20.70 Brokerage Paid $0.54 Sec Fee Sold On The New York Stock Exchange, Inc. 1,150 Shares At $24.45	28,096.26		-36,898.50	-8,802.24
10/07/2011	Sold 300 Shares Of Schlumberger Ltd Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $5.40 Brokerage Paid $0.33 Sec Fee Sold On The New York Stock Exchange, Inc. 300 Shares At $55.8401	16,746.30		-19,481.25	-2,734.95

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 1,180 Shares Of Kraft Foods Inc Cl A Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $21.24 Brokerage Paid $0.74 Sec Fee Sold On The New York Stock Exchange, Inc. 1,180 Shares At $32.5634	38,402.83		-37,741.91	660.92
10/07/2011	Sold 570 Shares Of Sempra Energy Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $10.26 Brokerage Paid $0.54 Sec Fee Sold On The New York Stock Exchange, Inc. 570 Shares At $48.7214	27,760.40		-30,304.49	-2,544.09
10/07/2011	Sold 614 Shares Of PNC Financial Services Group Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $11.05 Brokerage Paid $0.54 Sec Fee Sold On The New York Stock Exchange, Inc. 614 Shares At $45.40	27,864.01		-32,960.79	-5,096.78
10/07/2011	Sold 1,110 Shares Of Duke Energy Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $19.98 Brokerage Paid $0.42 Sec Fee Sold On The New York Stock Exchange, Inc. 1,110 Shares At $19.26	21,358.20		-22,320.66	-962.46
10/07/2011	Sold 1,530 Shares Of Invesco Ltd Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $27 54 Brokerage Paid $0.44 Sec Fee Sold On The New York Stock Exchange, Inc. 1,530 Shares At $14.7275	22,505.10		-35,401.77	-12,896.67
10/07/2011	Sold 930 Shares Of State Street Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $16.74 Brokerage Paid $0.55 Sec Fee Sold On The New York Stock Exchange, Inc. 930 Shares At $30.3764	28,232.76		-35,857.58	-7,624.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 257 Shares Of Union Pac Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $4.63 Brokerage Paid $0.39 Sec Fee Sold On The New York Stock Exchange, Inc. 257 Shares At $78.79	20,244.01		-20,337.73	-93.72
10/07/2011	Sold 480 Shares Of United Technologies Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $8.64 Brokerage Paid $0.64 Sec Fee Sold On The New York Stock Exchange, Inc. 480 Shares At $68.575	32,906.72		-34,047.19	-1,140.47
10/07/2011	Sold 320 Shares Of Shire PLC Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $5.76 Brokerage Paid $0.54 Sec Fee Sold On The Otc Bulletin Board 320 Shares At $87.6528	28,042.60		-27,762.90	279.70
10/07/2011	Sold 1,460 Shares Of Nxp Semiconductors N V Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $26.28 Brokerage Paid $0.38 Sec Fee Sold On The Otc Bulletin Board 1,460 Shares At $13.296	19,385.50		-44,139.82	-24,754.32
10/07/2011	Sold 661 Shares Of Verizon Communications Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $11.90 Brokerage Paid $0.46 Sec Fee Sold On The New York Stock Exchange, Inc. 661 Shares At $35.773	23,633.59		-21,163.68	2,469.91
10/07/2011	Sold 400 Shares Of Watson Pharmaceuticals Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $7.20 Brokerage Paid $0.50 Sec Fee Sold On The New York Stock Exchange, Inc. 400 Shares At $64.474	25,781.90		-19,165.93	6,615.97

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 860 Shares Of Walgreen Co Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $15.48 Brokerage Paid $0.53 Sec Fee Sold On The New York Stock Exchange, Inc. 860 Shares At $31.843	27,368.97		-35,130.55	-7,761.58
10/07/2011	Sold 480 Shares Of Yum! Brands Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $8.64 Brokerage Paid $0.45 Sec Fee Sold On The New York Stock Exchange, Inc. 480 Shares At $48.21	23,131.71		-23,433.86	-302.15
10/07/2011	Sold 620 Shares Of Hospira Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $11.16 Brokerage Paid $0.43 Sec Fee Sold On The New York Stock Exchange, Inc. 620 Shares At $35.5248	22,013.79		-34,086.83	-12,073.04
10/07/2011	Sold 670 Shares Of Las Vegas Sands Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $12.06 Brokerage Paid $0.48 Sec Fee Sold On The New York Stock Exchange, Inc. 670 Shares At $36.95	24,743.96		-29,528.71	-4,784.75
10/07/2011	Sold 630 Shares Of Plains Exploration & PR-W/I Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $11.34 Brokerage Paid $0.26 Sec Fee Sold On The New York Stock Exchange, Inc. 630 Shares At $20.9548	13,189.92		-18,076.53	-4,886.61
10/07/2011	Sold 234 Shares Of Baidu, Inc. Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $4.21 Brokerage Paid $0.47 Sec Fee Sold On The Otc Bulletin Board 234 Shares At $104.2297	24,385.07		-31,752.34	-7,367.27

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 1,210 Shares Of Centerpoint Energy Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $21.78 Brokerage Paid $0.44 Sec Fee Sold On The New York Stock Exchange, Inc. 1,210 Shares At $18.78	22,701.58		-23,428.02	-726.44
10/07/2011	Sold 470 Shares Of Cameron International Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $8.46 Brokerage Paid $0.36 Sec Fee Sold On The New York Stock Exchange, Inc. 470 Shares At $39.275	18,450.43		-24,042.47	-5,592.04
10/07/2011	Sold 410 Shares Of Acme Packet Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $7.38 Brokerage Paid $0.32 Sec Fee Sold On The Otc Bulletin Board 410 Shares At $40.5486	16,617.23		-26,235 71	-9,618.48
10/07/2011	Sold 286 Shares Of Salesforce.Com Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $5.15 Brokerage Paid $0.61 Sec Fee Sold On The New York Stock Exchange, Inc. 286 Shares At $111.07	31,760.26		-31,520.56	239 70
10/07/2011	Sold 650 Shares Of Rovi Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $11.70 Brokerage Paid $0.50 Sec Fee Sold On The Otc Bulletin Board 650 Shares At $39.5108	25,669.82		-32,893.63	-7,223.81
10/07/2011	Sold 140 Shares Of Mead Johnson Nutrition Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $2.52 Brokerage Paid $0.19 Sec Fee Sold On The New York Stock Exchange, Inc. 140 Shares At $67.41	9,434.69		-9,340.48	94.21

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 425 Shares Of Accenture PLC-Cl A Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $7.65 Brokerage Paid $0.42 Sec Fee Sold On The New York Stock Exchange, Inc. 425 Shares At $50.7504	21,560.85		-18,921.97	2,638.88
10/07/2011	Sold 660 Shares Of QEP Resources Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $11.88 Brokerage Paid $0.31 Sec Fee Sold On The New York Stock Exchange, Inc. 660 Shares At $24.26	15,999.41		-20,385.49	-4,386.08
10/07/2011	Sold 80 Shares Of Caterpillar Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $1.44 Brokerage Paid $0.11 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $69.325	5,544.45		-6,256.76	-712.31
10/07/2011	Sold 380 Shares Of Teradata Corporation Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $6.84 Brokerage Paid $0.37 Sec Fee Sold On The New York Stock Exchange, Inc. 380 Shares At $49.931	18,966.57		-15,899.91	3,066.66
10/07/2011	Sold 930 Shares Of Citigroup Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $16.74 Brokerage Paid $0.40 Sec Fee Sold On The New York Stock Exchange, Inc. 930 Shares At $22.08	20,517.26		-38,965.76	-18,448.50
10/07/2011	Sold 25 Shares Of Amazon.Com Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $0.45 Brokerage Paid $0.10 Sec Fee Sold On The Otc Bulletin Board 25 Shares At $204.22	5,104.95		-4,899.29	205.66

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/07/2011	Sold 10 Shares Of Apple Inc Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $0.18 Brokerage Paid $0.07 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $373.19	3,731.65		-2,690.00	1,041.65
10/07/2011	Sold 390 Shares Of Carnival Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $7.02 Brokerage Paid $0.22 Sec Fee Sold On The New York Stock Exchange, Inc. 390 Shares At $28.92	11,271.56		-15,622.30	-4,350.74
10/07/2011	Sold 430 Shares Of E M C Corp Mass Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $7.74 Brokerage Paid $0.17 Sec Fee Sold On The New York Stock Exchange, Inc. 430 Shares At $20.16	8,660.89		-11,479.04	-2,818.15
10/07/2011	Sold 300 Shares Of Exxon Mobil Corp Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $5.40 Brokerage Paid $0.40 Sec Fee Sold On The New York Stock Exchange, Inc. 300 Shares At $69.7023	20,904.89		-18,859.86	2,045.03
10/07/2011	Sold 240 Shares Of JP Morgan Chase & Co Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $4.32 Brokerage Paid $0.13 Sec Fee Sold On The New York Stock Exchange, Inc. 240 Shares At $28.513	6,838.67		-9,658.39	-2,819.72
10/07/2011	Sold 310 Shares Of Procter & Gamble Co Trade Date 10/4/11 Theor. Settlement Date 10/7/11 Sold Through Spear, Leeds & Kellogg (Unx) Paid $5.58 Brokerage Paid $0.37 Sec Fee Sold On The New York Stock Exchange, Inc. 310 Shares At $62.203	19,276.98		-19,684.60	-407.62
10/13/2011	Sold 20,000 Par Value Of U.S. Treasury Note 0.75% 9/15/13 Trade Date 10/6/11 Theor. Settlement Date 10/13/11 Sold Through Credit Suisse First Boston Cor Sold Interest $11.54 20,000 Par Value At 100.894196 %	20,178.84		-19,912.57	266.27

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/13/2011	Sold 10,000 Par Value Of U.S. Treasury Note 0.5% 10/15/13 Trade Date 10/6/11 Theor. Settlement Date 10/13/11 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $24.73 10,000 Par Value At 100.378571 %	10,037.86		-9,858.84	179.02
10/13/2011	Sold 21,605.98 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 Trade Date 9/15/11 Theor. Settlement Date 10/13/11 Sold Through Wachovia Capital Mrks Sold Interest $32.41 21,605 98 Par Value At 106.3125 %	22,969.86		-22,132.63	837.23
10/13/2011	Sold 36,729.67 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 Trade Date 9/15/11 Theor. Settlement Date 10/13/11 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $55.09 36,729.67 Par Value At 106 %	38,933.45		-38,646.50	286.95
10/14/2011	Sold 4 Shares Of B M C Software Inc Trade Date 10/11/11 Theor. Settlement Date 10/14/11 Sold Through Liquidnet Inc Paid $0.07 Brokerage 4 Shares At $36.0625	144.18		-150.15	-5.97
10/14/2011	Sold 49 Shares Of Google Inc - Cl A Trade Date 10/11/11 Theor. Settlement Date 10/14/11 Sold Through Bridge Trading Co. Paid $1.96 Brokerage Paid $0.51 Sec Fee 49 Shares At $543.2975	26,619.11		-23,888.87	2,730.24
10/14/2011	Sold 533 Shares Of B M C Software Inc Trade Date 10/11/11 Theor. Settlement Date 10/14/11 Sold Through Morgan Keegan & Co Inc Paid $21.32 Brokerage Paid $0.37 Sec Fee Sold On The New York Stock Exchange, Inc. 533 Shares At $36.0299	19,182.25		-20,007.76	-825.51
10/17/2011	Paid Down 0.35 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 10/15/11 Theor. Settlement Date 10/17/11	0.35		-0.37	-0.02
10/17/2011	Paid Down 264.03 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September GNMA Due 10/15/11	264.03		-281.19	-17.16

Receipts

Sales and rnaturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/17/2011	Paid Down 123.25 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September GNMA Due 10/15/11	123.25		-131.26	-8.01
10/17/2011	Paid Down 154.17 Par Value Of FHLMC Gold G11938 4.5% 3/01/21 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	154.17		-163.90	-9.73
10/17/2011	Paid Down 147.66 Par Value Of FHLMC Gold A69852 5.5% 12/01/37 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	147.66		-157.53	-9.87
10/17/2011	Paid Down 141.25 Par Value Of FHLMC Gold C91186 5.0% 6/01/28 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	141.25		-151.84	-10.59
10/17/2011	Paid Down 316.21 Par Value Of FHLMC Gold G04719 5.5% 1/01/38 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	316.21		-337.97	-21.76
10/17/2011	Paid Down 441.17 Par Value Of FHLMC Gold G04425 6.0% 5/01/38 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	441.17		-478.26	-37.09
10/17/2011	Paid Down 133.7 Par Value Of FHLMC Gold G05669 6.5% 4/01/39 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	133.70		-146.15	-12.45
10/17/2011	Paid Down 188.58 Par Value Of FHLMC Gold G30459 5.0% 5/01/29 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	188.58		-200.93	-12.35
10/17/2011	Paid Down 31.13 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	31.13		-32.78	-1.65

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/17/2011	Paid Down 302.95 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	302.95		-323.40	-20.45
10/17/2011	Paid Down 737.93 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	737.93		-787.39	-49.46
10/17/2011	Paid Down 141.99 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	141.99		-151.54	-9.55
10/17/2011	Paid Down 171.02 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	171.02		-180.00	-8.98
10/17/2011	Paid Down 644.48 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	644.48		-675.70	-31.22
10/17/2011	Paid Down 422.14 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	422.14		-430.12	-7.98
10/17/2011	Paid Down 262.99 Par Value Of FHLMC Gold A95160 4.0% 11/01/40 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	262.99		-256.78	6.21
10/17/2011	Paid Down 856.13 Par Value Of FHLMC Gold G06222 4.0% 1/01/41 For Record Date Of September Due 10/15/11 Theor. Settlement Date 10/17/11 September FHLMC Due 10/15/11	856.13		-835.91	20.22

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/17/2011	Sold 93 Shares Of B M C Software Inc Trade Date 10/12/11 Theor. Settlement Date 10/17/11 Sold Through Morgan Keegan & Co Inc Paid $3.72 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 93 Shares At $36.1564	3,358.77		-3,491.03	-132.26
10/17/2011	Matured 100,000 Par Value Of Wachovia Corp 0.408% 10/15/11 Trade Date 10/15/11 Theor. Settlement Date 10/15/11 100,000 Par Value At 100 %	100,000.00		-100,412.40	-412.40
10/18/2011	Paid Down 5,697.48 Par Value Of Hdmot 2009-2 A3 2.62% 3/15/14 Trade Date 10/15/11 Theor. Settlement Date 10/18/11	5,697.48		-5,763.36	-65.88
10/20/2011	Sold 5,000 Par Value Of U.S. Treasury Note 5.375% 2/15/31 Trade Date 10/17/11 Theor. Settlement Date 10/20/11 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $48.20 5,000 Par Value At 137.128506 %	6,856.43		-6,523.45	332.98
10/20/2011	Sold 5,000 Par Value Of United States Treas 3.75% 8/15/41 Trade Date 10/17/11 Theor. Settlement Date 10/20/11 Sold Through Salomon Brothers Inc Sold On The Otc Bulletin Board Sold Interest $33.63 5,000 Par Value At 111.917569 %	5,595.88		-5,879.69	-283.81
10/21/2011	Sold 615 Shares Of Halliburton Co Trade Date 10/18/11 Theor. Settlement Date 10/21/11 Sold Through Morgan Keegan & Co Inc Paid $24.60 Brokerage Paid $0.41 Sec Fee Sold On The New York Stock Exchange, Inc. 615 Shares At $34.5558	21,226.81		-20,888.27	338.54
10/21/2011	Sold 98 Shares Of International Business Machines Corp Trade Date 10/18/11 Theor. Settlement Date 10/21/11 Sold Through Buckingham Research Grp Inc Paid $3.92 Brokerage Paid $0.34 Sec Fee Sold On The Otc Bulletin Board 98 Shares At $178.291	17,468.26		-13,364.18	4,104.08

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/21/2011	Sold 280 Shares Of Capital One Financial Corp Trade Date 10/18/11 Theor. Settlement Date 10/21/11 Sold Through Bridge Trading Co. Paid $11.20 Brokerage Paid $0.22 Sec Fee 280 Shares At $41.1436	11,508.79		-10,399.03	1,109.76
10/24/2011	Sold 5,000 Par Value Of United States T-Note 2.125% 8/15/21 Trade Date 10/19/11 Theor. Settlement Date 10/24/11 Sold Through Greenwich Cap Mkts Sold Interest $20.21 5,000 Par Value At 99.483975 %	4,974.20		-4,951.50	22.70
10/24/2011	Sold 290 Shares Of Capital One Financial Corp Trade Date 10/19/11 Theor. Settlement Date 10/24/11 Sold Through Bridge Trading Co. Paid $11.60 Brokerage Paid $0.22 Sec Fee 290 Shares At $40.1962	11,645.08		-10,770.43	874.65
10/24/2011	Sold 40 Shares Of Capital One Financial Corp Trade Date 10/19/11 Theor. Settlement Date 10/24/11 Sold Through Liquidnet Inc Paid $0.72 Brokerage Paid $0.03 Sec Fee 40 Shares At $40.9854	1,638.67		-1,485.58	153.09
10/25/2011	Paid Down 1,189.75 Par Value Of FNMA Pool # 930924 4.5% 4/1/2039 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	1,189.75		-1,251.84	-62.09
10/25/2011	Paid Down 2,954.67 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	2,954.67		-3,026.69	-72.02
10/25/2011	Paid Down 251.04 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	251.04		-275.55	-24.51
10/25/2011	Paid Down 30.95 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	30.95		-33.66	-2.71

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/25/2011	Paid Down 44.43 Par Value Of FNMA Pool # 949294 6.0% 10/01/37 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	44.43		-48.32	-3.89
10/25/2011	Paid Down 10.29 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	10.29		-11.22	-0.93
10/25/2011	Paid Down 273.08 Par Value Of FNMA Pool # 888967 6.0% 12/01/37 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	273.08		-296.89	-23.81
10/25/2011	Paid Down 116.48 Par Value Of FNMA Pool # 889668 6.0% 6/01/38 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	116.48		-126.67	-10.19
10/25/2011	Paid Down 410.9 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	410.90		-460.25	-49.35
10/25/2011	Paid Down 654.34 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	654.34		-686 85	-32.51
10/25/2011	Paid Down 506.02 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	506.02		-531.16	-25.14
10/25/2011	Paid Down 364.02 Par Value Of FNMA Pool # AA7694 4.5% 7/01/24 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	364.02		-380.86	-16.84
10/25/2011	Paid Down 257.09 Par Value Of FNMA Pool # AC8596 4.0% 1/01/25 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	257.09		-265.28	-8.19

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/25/2011	Paid Down 311.2 Par Value Of FNMA Pool 888890 6.5% 10/01/37 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	311.20		-348.15	-36.95
10/25/2011	Paid Down 100.23 Par Value Of FNMA Pool # AD0207 6.0% 10/01/38 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	100.23		-108.97	-8.74
10/25/2011	Paid Down 5,619.23 Par Value Of FNMA Pool # 697742 5.0% 6/01/33 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	5,619.23		-5,972.45	-353.22
10/25/2011	Paid Down 1,036.36 Par Value Of FNMA Pool # AD2351 4.0% 3/01/25 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	1,036.36		-1,066.32	-29.96
10/25/2011	Paid Down 406.43 Par Value Of FNMA Pool # AH3620 3.5% 1/01/26 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	406.43		-410.18	-3.75
10/25/2011	Paid Down 55.07 Par Value Of FNMA Pool # AH4794 5.0% 2/01/41 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	55.07		-57.89	-2.82
10/25/2011	Paid Down 71.96 Par Value Of FNMA Pool # AH3519 4.0% 2/01/41 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	71.96		-70.40	1.56
10/25/2011	Paid Down 610.17 Par Value Of FNMA Pool # AL0201 5.0% 12/01/21 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	610.17		-655.46	-45.29
10/25/2011	Paid Down 59.51 Par Value Of FNMA Pool # MA0708 4.5% 3/01/41 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	59.51		-61.48	-1.97

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/25/2011	Paid Down 2,200.88 Par Value Of FNMA Pool 975268 5.5% 5/01/38 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	2,200.88		-2,351.24	-150.36
10/25/2011	Paid Down 355.76 Par Value Of FNMA Pool # AL0573 3.5% 8/01/26 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	355.76		-367.71	-11.95
10/25/2011	Paid Down 358.19 Par Value Of FNMA Pool # AJ1758 3.5% 9/01/26 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/25/11 September FNMA Due 10/25/11	358.19		-375.88	-17.69
10/25/2011	Sold 45,000 Par Value Of U.S. Treasury Note 0.75% 8/15/13 Trade Date 10/20/11 Theor. Settlement Date 10/25/11 Sold Through Jefferies & Company, Inc. Sold Interest $65.12 45,000 Par Value At 100.878571 %	45,395.36		-45,395.66	-0.30
10/27/2011	Distributed 0.01 Par Value Of FNMA Pool # AA8389 4.5% 6/01/39 Valued At $0.01 Fractional Distribution			-0.01	
10/31/2011	Paid Down 3,998.24 Par Value Of FNMA Pool # AE5895 3.326% 10/01/40 For Record Date Of September Due 10/25/11 Theor. Settlement Date 10/31/11 September FNMA Due 10/25/11	3,998.24		-4,153.17	-154.93
Total sales and maturities		**$ 8,395,477.69**	**$ 0.00**	**$ -9,200,754.78**	**$ -93,293.52**

HOYT FOUNDATION EIN 25-6064468 990-PF, 2010

PART VIII

SECTION 1 - OFFICERS, DIRECTORS, TRUSTEES

NAME/ ADDRESS	TITLE	COMPENSATION	CONTRIBUTIONS	EXPENSE ACCT
Charles Y. Mansell Mansell & Andrews 14 N. Mercer St., Ste 532 New Castle, PA 16101	President	-0-	-0-	-0-
Stephen R. Sant 3540 Mt. Hickory Blvd. Hermitage, PA 16148	Director	$ 800.00	-0-	-0-
Steven C. Warner 199 Fayette-New Wilmington Rd. New Wilmington, PA 16142	Director	$ 800.00	-0-	-0-
Floyd McElwain 504 Morningstar Dr. Ellwood City, PA 16117	Director	$ 800.00	-0-	-0-
Debbie Lynch Central Plumbing 825 Moravia Street New Castle, PA 16101	Director	$ 800.00	-0-	-0-

INSTRUCTIONS FOR PREPARING APPLICATION FOR MAY EMMA HOYT FOUNDATION SCHOLARSHIP

READ THESE INSTRUCTIONS CAREFULLY AND KEEP FOR FUTURE REFERENCE!!

ALL APPLICATIONS ARE TO BE RETURNED TO THE ADDRESS ON THE FIRST PAGE OF THE APPLICATION NO LATER THAN THE **THIRD FRIDAY IN AUGUST**. INCOMPLETE APPLICATIONS OR APPLICATIONS RECEIVED AFTER THAT DAY WILL NOT BE ELIGIBLE FOR SCHOLARSHIP CONSIDERATION.

ALL APPLICATIONS (DEPENDENT AND EMANCIPATED) MUST INCLUDE THE FOLLOWING: (USE AS A CHECKLIST TO PREPARE YOUR APPLICATION). ALL SUBMITTED PAPERS MUST BE UNIFORM IN SIZE (8 ½ X 11) AND ONE-SIDED.

_________ **PART I – FAMILY**

_________ **PART II – FINANCIAL**

___ A COPY OF THE COVER PAGE, (BOTH SIDES) OF YOUR PARENTS' OR GUARDIANS' MOST-RECENT IRS FORM 1040 ALONG WITH SCHEDULES A, C, E, F, FORM 4797, AND FORM K-1, IF FILED. IF NO IRS FORM 1040 IS FILED, SUBMIT A COPY OF THE PA 40 WITH SCHEDULES. IF THIS IS NOT AVAILABLE, AN WRITTEN EXPLANATION MUST BE GIVEN. IF YOU ARE NOT SUPPORTED BY YOUR PARENTS, SUBMIT YOUR OWN TAX INFORMATION.

___ A COPY OF THE INVOICE FROM YOUR INSTITUTION FOR THE FALL SEMESTER. THIS MUST SHOW ALL SCHOLARSHIPS/GRANTS. IF IT IS INCONSISTENT WITH YOUR INVOICE, THE SCHOLARSHIP COMMITTEE MAY WITHDRAW ANY SCHOLARSHIP AID.

_________ **PART III – SCHOLASTIC**

___ YOUR MOST-RECENT GRADE TRANSCRIPT

___ A COPY OF ACCEPTANCE LETTER (IF YOU ARE A COLLEGE FRESHMAN).

_________ **PART IV – FINANCIAL INFORMATION**

_________ **PART V – PERSONAL WRITTEN STATEMENT**

IF YOUR PARENTS ARE SEPARATED, DIVORCED, OR THE LIKE, YOU MUST EXPLAIN THE FINANCIAL SUPPORT GIVEN TO YOU BY BOTH PARENTS.

IF YOU RECEIVE A GRANT, IT WILL BE DESIGNATED FOR THE ENTIRE SCHOOL YEAR. THE GRANT WILL BE DIVIDED INTO TWO TERMS, ONE-HALF WILL BE PAID FOR THE FALL TERM; AND, IF YOU QUALIFY ACADEMICALLY, A LIKE AMOUNT WILL BE PAID FOR THE SPRING TERM. IN ORDER TO QUALIFY FOR THE SPRING TERM, A **TRANSCRIPT** OF YOUR FIRST TERM GRADES AND AN **INVOICE** FOR THE SPRING SEMESTER MUST BE SUBMITTED TO THE HOYT FOUNDATION. YOUR TRANSCRIPT WILL BE REVIEWED, AND A DETERMINATION AS TO YOUR ELIGIBILITY FOR THE SECOND TERM WILL BE MADE. IF YOU HAVE ANY QUESTIONS, PLEASE FEEL FREE TO CALL 724-535-3255.

MAY EMMA HOYT FOUNDATION SCHOLARSHIP APPLICATION
P.O. BOX 788
NEW CASTLE, PA 16103

DEPENDENT APPLICANT

DATE:____________________

PART I – FAMILY

1) NAME OF STUDENT:____________________

2) HOME ADDRESS:____________________

3) STUDENT'S SOCIAL SECURITY #:____________________

4) TELEPHONE NUMBER:____________________

5) DATE OF BIRTH:____________________

6) FATHER'S NAME:____________________

7) FATHER LIVING: YES______ NO______

8) MOTHER'S NAME

____

9) MOTHER LIVING: YES______ NO______

10) PARENTS LIVING TOGETHER/SEPARATED:
TOGETHER________ SEPARATED______

11) GUARDIAN'S NAME (If applicable):

____

12) ADDRESS OF PARENT OR GUARDIAN:____________________

____

13) OCCUPATION OF PARENTS – FATHER:____________________

- MOTHER:____________________

- GUARDIAN:____________________

14) NAME OF EMPLOYER - FATHER:____________________

- MOTHER:____________________

- GUARDIAN:____________________

PART II – FINANCIAL

1) VALUE OF ASSETS OWNED BY FAMILY: USE ATTACHMENT IF NECESSARY
HOME $____________________
OTHER:____
____

2) MORTGAGE BALANCE: AMOUNT: $______________
MONTHLY PAYMENT: $____________CURRENT? Yes______ No ________

3) AMOUNT OF OTHER INDEBTEDNESS? $__________________________
DESCRIBE:____
____

4) HAVE YOU ACCUMULATED FUNDS TOWARD YOUR COLLEGE EXPENSES?
Yes________ No_________ Amount__________________

5) WHAT TYPES OF WORK HAVE YOU DONE? __________________________
____

6) IF PARENTS DIVORCED, SUPPORT RECEIVED FROM BOTH
PARENTS____

7) IF YOU STATED YOU ARE AN INDEPENDENT STUDENT AND RECEIVE NO FINANCIAL SUPPORT FROM PARENTS, PLEASE PROVIDE DOCUMENTATION TO SUPPORT THIS.

PART III – SCHOLASTIC (FOR FRESHMAN ONLY)

1) HIGH SCHOOL ATTENDED:____

2) CLASS STANDING:____

3) SAT GRADES:____

4) GRADE AVERAGE:____

5) ACTIVITIES IN SCHOOL:____
____

6) CHOICE OF COLLEGE:____

7) COMPLETE MAILING ADDRESS:_____________________________________
____

8) MAJOR COURSE OF STUDY:____

9) NUMBER OF YEARS OF STUDY REQUIRED:_____________________________

10) YEAR OF SCHOOL JUST COMPLETED:__________________________________

11) LATEST GRADE AVERAGE:____

PART IV – FINANCIAL INFORMATION

1) REASON FOR APPLYING FOR SCHOLARSHIP:

____

____

____

2) HAVE YOU APPLIED FOR OTHER SCHOLARSHIPS? Yes__ No___

HAVE YOU APPLIED FOR ANY LOANS? Yes___ No___

3) IF YOU ANSWERED "Yes", PLEASE LIST ALL SCHOLARSHIPS AND LOANS:

____

____

____

____

____

4) HAVE YOU RECEIVED ANY SCHOLARSHIPS OR BEEN APPROVED FOR ANY LOANS? Yes___ No___

5) IF YOU ANSWERED "Yes", PLEASE LIST ALL SCHOLARSHIPS AND LOANS:

____

____

____

____

____

6) PLEASE PROVIDE A COPY OF THE FALL INVOICE FROM YOUR SCHOOL SHOWING ALL CHARGES (TUITION, ROOM/BOARD, ETC.) AND ALL CREDITS (GRANTS, LOANS, SCHOLARSHIPS, ETC.).

NOTE: THE SCHOLARSHIP COMMITTEE CAREFULLY CONSIDERS ALL OTHER AID AVAILABLE TO THE APPLICANT. THEREFORE, IF ANY OF THE ABOVE INFORMATION IS INCONSISTENT WITH THE FINAL INVOICE FROM YOUR SCHOOL, IT MAY CAUSE THE SCHOLARSHIP COMMITTEE TO ADJUST OR ELMINATE YOUR SCHOLARSHIP AID.

PART V – PERSONAL WRITTEN STATEMENT

PLEASE PREPARE A WRITTEN STATEMENT, ON A SEPARATE SHEET OF PAPER, OF NOT MORE THAN 300 WORDS IN YOUR HANDWRITING SUMMARIZING ACTIVITIES, ACCOMPLISHMENTS, HONORS AND AWARDS RECEIVED, AND OBJECTIVE OF FURTHER EDUCATION, AS WELL AS SPECIAL CIRCUMSTANCES SURROUNDING THE FAMILY FINANCIAL SITUATION.

CERTIFICATION

WE, THE UNDERSIGNED, HEREBY STATE THAT THE QUESTIONS CONTAINED IN THIS APPLICATION HAVE BEEN ANSWERED TRUTHFULLY AND ACCURATELY TO THE BEST OF OUR KNOWLEDGE.

APPLICANT ____

PARENT/GUARDIAN/SPOUSE______________________________________

IF YOU HAVE PREVIOUSLY RECEIVED SCHOLARSHIP AID FROM THE HOYT FOUNDATION, PLEASE LIST AMOUNT(S) AND DATE(S) RECEIVED.

DATE	AMOUNT	DATE	AMOUNT

PART XV.3
Grants Paid 11-1-10 – 10-31-11

City Rescue Mission	$ 5,000.00
Mohawk Area School District	$ 5,000.00
Lawrence County Head Start	$ 1,500.00
New Castle Community YMCA	$ 19,300.00
Ellwood City Public Library	$ 50,000.00
New Castle Regional Ballet	$ 10,335.00
Eastside Bread Basket	$ 4,000.00
First Presbyterian Church	$ 5,000.00
Lawrence Cty Chapter Am Red Cross	$ 1,500.00
United Way of Lawrence County	$ 300.00
Lawrence Cty Social Services, Inc.	$ 50,000.00
Volant Community Development	$ 25,000.00
New Castle Area School District	$ 5,000.00
Human Services Center	$ 16,300.00
Pittsburgh Symphony Orchestra	$ 5,000.00
Ellwood City Area School District	$ 5,000.00
First Presbyterian Church	$ 12,350.00
People In Need	$ 3,579.00
Lawrence County Chamber of Commerce	$ 995.00
Adult Literacy Lawrence County	$ 1,000.00
Children's Dyslexic Center	$ 3,999.98
Special Olympics, Pennsylvania	$ 5,000.00
Neshannock School District	$ 5,000.00
Laurel School District	$ 5,000.00
Croton Honor Roll Memorial	$ 3,000.00
Old Timers Day	$ 500.00
The Cathedral Foundation	$ 20,000.00
Lawrence County Social Services, Inc.	$ 3,480.00
Ellwood City Main Street Project	$ 40,000.00
City Rescue Mission	$ 40,000.00
C.J. Long Spartan Park	$ 32,000.00
Lawrence County Historical Society	$ 1,000.00
Wilmington Area Education Foundation	$ 5,000.00
United Way of Lawrence County	$ 11,111.00
City Rescue Mission (Bal on match)	$ 20,000.00
Ellwood City Main Street Project	$ 40,000.00
Westminster College	$ 30,000.00
	$491,249.98

Scholarships Paid between 11/1/10 – 10/31/11

Slippery Rock University	
Brett Cassella	$450.00
Liza Shaftic	$900.00
Alexandra Lagnese	$875.00
Brett Cassell	$450.00
Melissa Hawkins	$450.00
Krysta White	$875.00
Joshua Warren	$1,750.00
Brett Cassella	$400.00
Kaitlyn Fullwood	$400.00
Melissa Hawkins	$400.00
Mindi Kimble	$800.00
Krysta White	$800.00
	$8,550.00
Kent State University	
Tara Knapp	$875.00
Tara Knapp	$875.00
Shawn Michael	$450.00
Tara Knapp	$800.00
Shawn Michael	$400.00
Tyler Norris	$800.00
	$4,200.00
University of Pittsburgh	
Calle Affagato	$875.00
Bethany Trotter	$875.00
Michael Campbell	$875.00
Bethany Trotter	$875.00
Eric Haybarger	$875.00
Calle Affagato	$875.00
Calle Affagato	$800.00
Michael Campbell	$800.00
Karley Fazzone	$800.00
Douglas Flamino	$800.00
Steven Flamino	$800.00
Gabrielle Hanna	$800.00
Eric Haybarger	$800.00
James Lemmon	$800.00
Bethany Trotter	$800.00
Lauren Reeher	$800.00
	$13,250.00

Duquesne University	
Gina Govojdean	$875.00
Gina Govojdean	$875.00
Gina Govojdean	$800.00
	$2,550.00
Penn State University	
Lisa Shiderly	$875.00
Devin Amabile	$800.00
Ryan Campbell	$800.00
Kelsey Kerr	$800.00
Katie Moffatt	$800.00
Brooke Mollick	$400.00
Lisa Shiderly	$800.00
	$5,275.00
Penn State – Behrend	
Devan Amabile	$1,750.00
James Wade	$875.00
Amyeli Payne	$800.00
	$3,425.00
Penn State – Shenango	
Holly Liggett	$875.00
Holly Liggett	$875.00
	$1,750.00
Penn State – Fayette	
Brooke Mollick	$450.00
University of Akron	
Cory Nesbitt	$875.00
Cory Nesbitt	$875.00
Gino Rocco	$450.00
Cory Nesbitt	$800.00
	$3,000.00

Westminster College	
Abigail Trotter	$875.00
Larissa Angiolelli	$450.00
Bryan Cameron	$875.00
Nicholas Klein	$875.00
Bryan Cameron	$875.00
Heather McQuiston	$875.00
Abagail Trotter	$875.00
Joshua Phillian	$875.00
Shanay Phillian	$875.00
Larissa Angiolelli	$450.00
Ashley Beltz	$875.00
Nicole Laurenza	$450.00
Emily Horrell	$875.00
Gabriella Turco	$900.00
Nicholas Klein	$875.00
Rebecca Beers	$1,750.00
Rebecca Beers	$800.00
Stephanie Bucci	$400.00
Bryan Cameron	$800.00
James Cherozzi	$400.00
Emily Horrell	$800.00
Richard Tyler Jones	$800.00
Joshua Phillian	$800.00
Shanay Phillian	$800.00
Abigail Trotter	$800.00
Gabrielle Turco	$400.00
Nicholas Klein	$800.00
	$21,225.00

St. Olaf College	
Bjorn Wastvedt	$875.00
Solvejg Wastvedt	$875.00
Bjorn Wastvedt	$800.00
Solvejg Wastvedt	$800.00
	$3,350.00

Butler County Community College	
Emily Horrell	$875.00
Destin DeFrischia	$400.00
James Verlutte	$800.00
James Verlutte	$800.00
	$2,875.00

Rochester Institute of Technology	
Justin Katich	$875.00

Robert Morris University

Justin Bucci	$450.00
Kristen Koscinski	$800.00
	$1,250.00

Mercyhurst College

Cara Cantakis	$875.00
Cara Cantakis	$800.00
	$1,675.00

Washington & Jefferson College

John Lagnese	$875.00
John Lagnese	$800.00
	$1,675.00

California University of PA

Tyler Peffer	$450.00
Christopher Parker	$875.00
Guylyn Wade	$875.00
Tyler Peffer	$400.00
Michael Upham	$800.00
Guylyn Wade	$800.00
	$4,200.00

Ohio State University

Alexandra Runyon	$900.00
Alexandra Runyon	$400.00
	$1,300.00

Youngstown State University

Jewel Ullrich	$875.00
Robert Sheldone	$875.00
Alayna Payne	$1,750.00
Jenna Loader	$800.00
Jewel Ullrich	$800.00
	$5,100.00

Kaplan Career Institute

Timothy Wilson	$875.00

Grove City College

Kelly O'Hara	$875.00
Luke O'Hara	$875.00
Brian Cuffman	$875.00
Karianne Irwin	$450.00
Karianne Irwin	$400.00
Shandi Stoner	$800.00
	$4,275.00

University of Notre Dame	
Matthew Katich	$875.00
Point Park University	
Kiley Koscinski	$875.00
Kiley Koscinski	$800.00
	$1,675.00
Geneva College	
Gretchen Rapp	$450.00
Megan Seigfried	$450.00
Rachel Noble	$875.00
Kaetlyn Blair	$875.00
Kaetlyn Blair	$800.00
Gretchen Rapp	$400.00
Megan Seigfried	$400.00
Rachel Noble	$800.00
Stephanie Noble	$800.00
	$5,850.00
Indiana University of PA	
Taylor Dettore	$875.00
Matthew Bobic	$800.00
	$1.675.00
Virginia Tech	
Amanda Mitcheltree	$1,750.00
Joffrey Ballet School	
Suzanne Rzecznik	$875.00
Allegheny College	
Matthew Buelow	$800.00
Art Institute of Pittsburgh	
William Pennington	$800.00
University of Mount Union	
Kyle Richael	$800.00
Edinboro University	
Taylor Shaftic	$400.00
Ohio Northern University	
Beth Starkey	$800.00

Mercy College of Northwest Ohio
Tammy Claypoole $800.00

Marymount Manhattan College
Suzanne Rzecznik $800.00

Lincoln Park Performing Arts
Faith Abraham $800.00

HOYT FOUNDATION EIN: 25-6064468 990-PF

FUTURE PAYMENTS
Part XV-b

Lawrence County Social Services	$ 50,000
Ellwood Public Library	$ 50,000
Ellwood City Revitalization	$119,000
Volant Borough Revitalization	$ 50,000
Lawrence County Human Services	$ 32,700
First Presbyterian Church	$ 12,350
Jameson Health Systems	$970,000
Westminster College	$ 20,000